1 9 2 3 2 2 0 0 9 2 0 1 0 0 1 0 3

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2009
OF THE CONDITION AND AFFAIRS OF THE

Allstate Insurance Company

NAIC Group Code 0008 (Current) 0008 (Prior) NAIC Company Code 19232 Employer's ID Number 36-0719665

Organized under the Laws of Illinois, State of Domicile or Port of Entry IL

Country of Domicile United States of America

Incorporated/Organized 02/09/1931 Commenced Business 04/17/1931

Statutory Home Office 2775 Sanders Road (Street and Number), Northbrook , IL 60062-6127 (City or Town, State and Zip Code)

Main Administrative Office 2775 Sanders Road (Street and Number)
Northbrook , IL 60062-6127 (City or Town, State and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

Mail Address 3075 Sanders Road, Suite H1A (Street and Number or P.O. Box), Northbrook , IL 60062-7127 (City or Town, State and Zip Code)

Primary Location of Books and Records 3075 Sanders Road, Suite H1A (Street and Number)
Northbrook , IL 60062-7127 (City or Town, State and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

Internet Web Site Address www.allstate.com

Statutory Statement Contact LYNN CIRRINCIONE (Name), 847-402-3029 (Area Code) (Telephone Number)
LYNN.CIRRINCIONE@ALLSTATE.COM (E-mail Address), 847-402-0508 (FAX Number)

OFFICERS

President and Chief Executive Officer	THOMAS JOSEPH WILSON, II	Treasurer	STEVEN CARL VERNEY
Secretary	MARY JOVITA MCGINN	Chief Financial Officer	DOGAN CIVGIN

OTHER

CATHERINE SPEARMAN BRUNE, Senior Vice President	FREDERICK FLORIAN CRIPE, Senior Vice President	JAMES DAVID DEVRIES, Senior Vice President
JUDITH PEPPLE GREFFIN, Senior Vice President	MICHELE COLEMAN MAYES, Senior Vice President	CHARLES NELSON PAUL, Group Vice President
SAMUEL HENRY PILCH,* Group Vice President	JOSEPH JAMES RICHARDSON, JR., Senior Vice President	MICHAEL JOHN ROCHE, Senior Vice President
GEORGE EDWARD RUEBENSON, Senior Vice President	STEVEN PAUL SORENSON, Senior Vice President	JOAN HELENA WALKER, Senior Vice President

DIRECTORS OR TRUSTEES

CATHERINE SPEARMAN BRUNE	DOGAN CIVGIN	FREDERICK FLORIAN CRIPE
JAMES DAVID DEVRIES	JUDITH PEPPLE GREFFIN	MICHELE COLEMAN MAYES
JOSEPH JAMES RICHARDSON, JR.	MICHAEL JOHN ROCHE	GEORGE EDWARD RUEBENSON
STEVEN PAUL SORENSON	JOAN HELENA WALKER	THOMAS JOSEPH WILSON, II

State of Illinois
County of Cook SS:

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

THOMAS JOSEPH WILSON, II President	MARY JOVITA MCGINN Secretary	STEVEN CARL VERNEY Treasurer

Subscribed and sworn to before me this
9th day of November 2009

Linda Schmitz
Notary
9/22/2012

a. Is this an original filing? ..... Yes [X] No [ ]
b. If no,
1. State the amendment number.....
2. Date filed .....
3. Number of pages attached.....

*Person having charge of the accounts and finances of the insurer.

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	23,295,227,179		23,295,227,179	21,609,796,722
2. Stocks:				
2.1 Preferred stocks	142,866,354		142,866,354	233,060,551
2.2 Common stocks	8,700,488,037	3,588,312	8,696,899,725	7,029,535,743
3. Mortgage loans on real estate:				
3.1 First liens	76,715,108		76,715,108	104,478,328
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ ..... encumbrances)	318,755,045		318,755,045	309,893,289
4.2 Properties held for the production of income (less $ ..... encumbrances)				
4.3 Properties held for sale (less $ ..... encumbrances)				
5. Cash ($ (434,240,115)), cash equivalents ($ 304,516,338) and short-term investments ($ 19,513,019)	(110,210,758)		(110,210,758)	1,034,281,557
6. Contract loans (including $ ..... premium notes)				
7. Other invested assets	2,396,996,262	2,012,084	2,394,984,179	2,085,134,915
8. Receivables for securities	145,819,661	844,023	144,975,638	363,998,810
9. Aggregate write-ins for invested assets	100,459,196		100,459,196	199,492,393
10. Subtotals, cash and invested assets (Lines 1 to 9)	35,067,116,084	6,444,419	35,060,671,665	32,969,672,306
11. Title plants less $ ..... charged off (for Title insurers only)				
12. Investment income due and accrued	262,163,794		262,163,794	277,326,281
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection	816,772,168	13,127,255	803,644,912	860,591,423
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	3,155,414,496	2,495,220	3,152,919,276	3,065,885,877
13.3 Accrued retrospective premiums	25,261,043	252,475	25,008,568	21,998,754
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers	64,440,955		64,440,955	64,038,886
14.2 Funds held by or deposited with reinsured companies	1,036,595	61,131	975,464	1,052,513
14.3 Other amounts receivable under reinsurance contracts				
15. Amounts receivable relating to uninsured plans				
16.1 Current federal and foreign income tax recoverable and interest thereon				712,915,666
16.2 Net deferred tax asset	1,957,389,696	529,665,218	1,427,724,478	1,339,449,964
17. Guaranty funds receivable or on deposit				
18. Electronic data processing equipment and software	348,877,662	278,174,743	70,702,920	63,659,283
19. Furniture and equipment, including health care delivery assets ($ .....)	197,030,377	197,030,377		
20. Net adjustment in assets and liabilities due to foreign exchange rates				
21. Receivables from parent, subsidiaries and affiliates	156,227,144	2,352,923	153,874,221	211,067,772
22. Health care ($ .....) and other amounts receivable				
23. Aggregate write-ins for other than invested assets	417,880,495	59,263,710	358,616,785	356,921,454
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23)	42,469,610,509	1,088,867,472	41,380,743,037	39,944,580,178
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
26. Total (Lines 24 and 25)	42,469,610,509	1,088,867,472	41,380,743,037	39,944,580,178
DETAILS OF WRITE-INS				
0901. Call options	100,459,196		100,459,196	199,492,393
0902.				
0903.				
0998. Summary of remaining write-ins for Line 9 from overflow page				
0999. Totals (Lines 0901 through 0903 plus 0998)(Line 9 above)	100,459,196		100,459,196	199,492,393
2301. Cash surrender value of COLI	216,266,865		216,266,865	200,572,464
2302. Accounts receivable	73,784,908	142,939	73,641,969	83,507,874
2303. Pension intangible asset	65,614,000	6,059,000	59,555,000	59,555,000
2398. Summary of remaining write-ins for Line 23 from overflow page	62,214,722	53,061,772	9,152,950	13,286,116
2399. Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	417,880,495	59,263,710	358,616,785	356,921,454

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 4,227,215,196)	11,465,870,743	11,633,724,418
2.	Reinsurance payable on paid losses and loss adjustment expenses	2,244,759	2,156,538
3.	Loss adjustment expenses	3,018,734,999	3,225,345,758
4.	Commissions payable, contingent commissions and other similar charges	161,403,804	166,412,449
5.	Other expenses (excluding taxes, licenses and fees)	1,047,209,539	1,772,278,923
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	204,865,278	198,611,108
7.1	Current federal and foreign income taxes (including $ on realized capital gains (losses))	123,851,797	
7.2	Net deferred tax liability		
8.	Borrowed money $ 750,000,000 and interest thereon $ 1,767,708	751,767,708	
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 186,448,199 and including warranty reserves of $)	8,624,236,065	8,559,647,957
10.	Advance premium	316,279,749	264,234,911
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	792,871	260,579
13.	Funds held by company under reinsurance treaties	1,858,897	2,130,011
14.	Amounts withheld or retained by company for account of others	19,816,937	3,405,013
15.	Remittances and items not allocated	12,527,887	13,470,712
16.	Provision for reinsurance	135,881,720	80,468,944
17.	Net adjustments in assets and liabilities due to foreign exchange rates		50,773
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	84,224,280	129,012,691
20.	Payable for securities	221,926,929	459,619,101
21.	Liability for amounts held under uninsured plans		
22.	Capital notes $ and interest thereon $		
23.	Aggregate write-ins for liabilities	394,299,948	412,675,221
24.	Total liabilities excluding protected cell liabilities (Lines 1 through 23)	26,587,793,908	26,923,505,105
25.	Protected cell liabilities		
26.	Total liabilities (Lines 24 and 25)	26,587,793,908	26,923,505,105
27.	Aggregate write-ins for special surplus funds	25,291,548	27,166,365
28.	Common capital stock	4,200,000	4,200,000
29.	Preferred capital stock		
30.	Aggregate write-ins for other than special surplus funds		
31.	Surplus notes		
32.	Gross paid in and contributed surplus	4,235,664,889	3,363,675,362
33.	Unassigned funds (surplus)	10,527,792,691	9,626,033,346
34.	Less treasury stock, at cost:		
	34.1 shares common (value included in Line 28 $)		
	34.2 shares preferred (value included in Line 29 $)		
35.	Surplus as regards policyholders (Lines 27 to 33, less 34)	14,792,949,128	13,021,075,073
36.	Totals	41,380,743,037	39,944,580,178
	DETAILS OF WRITE-INS		
2301.	Accounts payable	216,444,419	279,218,558
2302.	Reserve for uncashed checks	132,666,386	115,941,202
2303.	Swap collateral	33,417,519	
2398.	Summary of remaining write-ins for Line 23 from overflow page	11,771,624	17,515,461
2399.	Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	394,299,948	412,675,221
2701.	SCOR retroactive reinsurance account	25,291,548	27,166,365
2702.			
2703.			
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	25,291,548	27,166,365
3001.			
3002.			
3003.			
3098.	Summary of remaining write-ins for Line 30 from overflow page		
3099.	Totals (Lines 3001 through 3003 plus 3098)(Line 30 above)		

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 7,585,892,363)	7,737,374,628	8,525,731,788	11,233,382,445
	1.2 Assumed (written $ 10,915,881,294)	10,691,603,693	10,523,524,726	14,062,619,674
	1.3 Ceded (written $ 420,663,026)	409,440,474	408,351,239	530,260,255
	1.4 Net (written $ 18,081,110,631)	18,019,537,847	18,640,905,275	24,765,741,863
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 10,910,766,913):			
	2.1 Direct	4,028,961,098	5,001,429,280	6,479,487,399
	2.2 Assumed	6,949,513,711	7,255,867,540	9,312,280,731
	2.3 Ceded	133,793,600	420,153,269	473,479,448
	2.4 Net	10,844,681,208	11,837,143,551	15,318,288,681
3.	Loss adjustment expenses incurred	2,252,551,375	2,322,752,484	3,085,063,198
4.	Other underwriting expenses incurred	4,502,733,483	4,644,146,760	6,207,208,102
5.	Aggregate write-ins for underwriting deductions	8,927,876		
6.	Total underwriting deductions (Lines 2 through 5)	17,608,893,943	18,804,042,795	24,610,559,980
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	410,643,904	(163,137,520)	155,181,883
	INVESTMENT INCOME			
9.	Net investment income earned	827,592,065	1,136,072,712	1,430,670,938
10.	Net realized capital gains (losses) less capital gains tax of $ 80,805,096	(345,584,105)	(827,948,253)	(861,656,741)
11.	Net investment gain (loss) (Lines 9 + 10)	482,007,960	308,124,459	569,014,197
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 96,775,416)	(96,775,416)	(62,877,738)	(84,213,995)
13.	Finance and service charges not included in premiums	219,645,664	230,328,749	298,628,608
14.	Aggregate write-ins for miscellaneous income	(5,444,981)	(7,435,364)	(1,172,489)
15.	Total other income (Lines 12 through 14)	117,425,267	160,015,647	213,242,124
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	1,010,077,132	305,002,586	937,438,203
17.	Dividends to policyholders			
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	1,010,077,132	305,002,586	937,438,203
19.	Federal and foreign income taxes incurred	331,297,938	165,314,020	250,568,316
20.	Net income (Line 18 minus Line 19)(to Line 22)	678,779,194	139,688,566	686,869,887
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	13,021,075,073	18,034,537,622	18,034,537,621
22.	Net income (from Line 20)	678,779,194	139,688,566	686,869,887
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 160,717,542	(47,260,725)	(1,831,066,715)	(2,424,588,668)
25.	Change in net unrealized foreign exchange capital gain (loss)	6,214,885	(57,821,534)	(75,186,836)
26.	Change in net deferred income tax	(23,751,492)	160,449,038	(369,543,030)
27.	Change in nonadmitted assets	353,289,966	(926,588,020)	434,649,710
28.	Change in provision for reinsurance	(55,412,776)	(32,706,263)	7,627,129
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles	(11,962,678)		
32.	Capital changes:			
	32.1 Paid in			
	32.2 Transferred from surplus (Stock Dividend)			
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in	871,989,527	1,005,787,472	1,005,841,761
	33.2 Transferred to capital (Stock Dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders		(3,400,000,000)	(3,400,000,000)
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	(11,847)	(28,867,500)	(879,132,500)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	1,771,874,055	(4,971,124,958)	(5,013,462,548)
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	14,792,949,128	13,063,412,664	13,021,075,073
	DETAILS OF WRITE-INS			
0501.	2008 NC private passenger auto escrow	8,927,876		
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	8,927,876		
1401.	Retroactive reinsurance gain	(1,499,984)	715,081	6,961,922
1402.	Allocated share of loss on sale of fixed assets	(1,729,871)	(1,219,475)	(1,258,801)
1403.	Loss on transferable tax credits	(1,935,779)	(1,458,468)	(1,246,595)
1498.	Summary of remaining write-ins for Line 14 from overflow page	(279,348)	(5,472,501)	(5,629,015)
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(5,444,981)	(7,435,364)	(1,172,489)
3701.	OPEB liability transferred to affiliate	(11,847)		
3702.	Additional minimum pension liability		(28,867,500)	(879,132,500)
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	(11,847)	(28,867,500)	(879,132,500)

CASH FLOW

		1 Current Year To Date	2 Prior Year Ended December 31
	Cash from Operations		
1.	Premiums collected net of reinsurance	18,107,216,342	24,520,804,781
2.	Net investment income	852,331,058	1,412,298,401
3.	Miscellaneous income	117,425,267	213,242,124
4.	Total (Lines 1 to 3)	19,076,972,667	26,146,345,306
5.	Benefit and loss related payments	11,012,936,953	14,825,493,697
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions	7,697,869,447	8,941,051,598
8.	Dividends paid to policyholders		
9.	Federal and foreign income taxes paid (recovered) net of $ (80,805,096) tax on capital gains (losses)	(424,664,429)	638,094,731
10.	Total (Lines 5 through 9)	18,286,141,971	24,404,640,026
11.	Net cash from operations (Line 4 minus Line 10)	790,830,697	1,741,705,280
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	6,206,475,790	13,003,904,859
	12.2 Stocks	4,016,426,307	8,924,552,212
	12.3 Mortgage loans	27,340,040	665,974,416
	12.4 Real estate		
	12.5 Other invested assets	80,380,504	729,108,939
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(4,516,857)	(4,809,214)
	12.7 Miscellaneous proceeds		
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	10,326,105,784	23,318,731,211
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	7,727,198,829	7,847,985,815
	13.2 Stocks	5,514,222,534	10,654,752,314
	13.3 Mortgage loans		
	13.4 Real estate	28,065,939	44,878,816
	13.5 Other invested assets	587,948,067	1,254,482,014
	13.6 Miscellaneous applications	98,946,325	73,483,404
	13.7 Total investments acquired (Lines 13.1 to 13.6)	13,956,381,693	19,875,582,364
14.	Net increase (or decrease) in contract loans and premium notes		
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(3,630,275,909)	3,443,148,847
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock	871,989,527	1,005,841,761
	16.3 Borrowed funds	751,767,708	
	16.4 Net deposits on deposit-type contracts and other insurance liabilities		
	16.5 Dividends to stockholders		3,400,000,000
	16.6 Other cash provided (applied)	71,195,662	(2,074,111,929)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	1,694,952,898	(4,468,270,168)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(1,144,492,315)	716,583,959
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	1,034,281,557	317,697,598
	19.2 End of period (Line 18 plus Line 19.1)	(110,210,758)	1,034,281,557

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

20.0001. Proceeds from bonds sold, matured or repaid	123,551,823	388,854,422
20.0002. Proceeds from equities sold	92,563,545	28,631,770
20.0003. Cost of bonds acquired	191,765,129	1,335,406,888
20.0004. Cost of equities acquired	321,557,182	2,024,989,506

NOTES TO FINANCIAL STATEMENTS

There have been no material changes to the following December 31, 2008 Annual Statement notes: 1(B, C), 3, 4, 5(A-C, E-G), 6A, 7, 8, 9(B, E, F), 10(F-L), 11, 13(1-9, 11-13), 14(B-D), 15, 16(2), 17(A, B), 18, 19, 20(A-B, D-G, H2, H4, I), 21, 22, 23(A, B, D) and 25-34.

1. Summary of Significant Accounting Policies

A. Allstate Insurance Company ("Company") prepares its financial statements in conformity with accounting practices prescribed or permitted by the Illinois Department of Insurance ("IL DOI"). Prescribed statutory accounting practices include a variety of publications of the National Association of Insurance Commissioners ("NAIC"), as well as state laws, regulations and general administrative rules. Permitted statutory accounting practices encompass all accounting practices not so prescribed.

The state of Illinois requires its domestic insurance companies to prepare financial statements in conformity with the NAIC Accounting Practices and Procedures Manual ("APPM"), which includes all Statements of Statutory Accounting Principles ("SSAPs"), subject to any deviations prescribed or permitted by the IL DOI.

At December 31, 2008, the Company, with IL DOI approval, modified the accounting for deferred income taxes allowed in SSAP No. 10, *Income Taxes* ("SSAP No. 10"). The permitted practice increased the amount of deferred tax assets that can be included in statutory surplus to the lesser of deferred taxes that can be realized within three years or 15% of adjusted statutory surplus. SSAP No. 10 provides for a one year realization limitation and a surplus limitation of 10%. Admitted deferred tax assets totaled $1.43 billion after the permitted practice, or 72.9% of total potential net deferred tax assets before non-admission limitations, at September 30, 2009. At December 31, 2008, admitted deferred tax assets totaled $1.34 billion after the permitted practice, or 62.7% of total potential net deferred tax assets before non-admission limitations.

This permitted practice is deemed a change in accounting principle per SSAP No. 3, *Accounting Changes and Corrections of Errors* ("SSAP No. 3"), and accordingly, the cumulative effect of this change is reported as an adjustment to unassigned funds (surplus) in the period of the change in accounting principle. This permitted practice had no impact on net income. If the Company had applied SSAP No. 10 guidance without regard to the permitted practice, statutory surplus would have been $233 million and $225 million lower at September 30, 2009 and December 31, 2008, respectively.

A reconciliation of the Company's surplus between the APPM and the permitted practice approved by the IL DOI is shown below. This permitted practice had no impact on net income. If the Company had not obtained approval for this permitted practice, a risk-based capital ("RBC") regulatory event would not have been triggered.

(in millions)	September 30, 2009	December 31, 2008
Statutory surplus - Illinois basis	$ 14,793	$ 13,021
Deferred tax assets permitted practice impact	(233)	(225)
Statutory surplus - APPM	$ 14,560	$ 12,796

2. Accounting Changes and Corrections of Errors

At September 30, 2009, the Company adopted SSAP No. 43R, *Loan-backed and Structured Securities* ("SSAP No. 43R"), accounted for this change as a change in accounting principle per SSAP No. 3, and recorded an adjustment to cumulative effect of changes in accounting principles. The adjustment recognizes the effect of initially applying the new guidance for determining an other-than-temporary impairment ("OTTI") on loan-backed and structured securities that were still held at September 30, 2009, for which an OTTI was recognized in accordance with the accounting guidance provided under SSAP No. 43, *Loan-backed and Structured Securities* ("SSAP No. 43") on the same securities held on July 1, 2009. The impact of this change at September 30, 2009 was reported as a cumulative effect of changes in accounting principles and decreased surplus by $12 million, net of tax of $6 million. The initial adoption of SSAP No. 43R also decreased total assets by $12 million. The initial adoption of SSAP No. 43R did not impact net income or total liabilities of the Company at September 30, 2009. The current year change in accounting principle had no impact on the December 31, 2008 financial statement balances. At December 31, 2008, the Company determined if its loan-backed and structured securities were OTTI using the guidance set forth in SSAP No. 43, which did not include calculating the present value of cash flows expected to be collected and comparing it to amortized cost.

5. Investments

D. Loan-backed Securities

1. The Company held loan-backed and structured securities with fair values of $3.98 billion and $2.14 billion at September 30, 2009 and December 31, 2008, respectively.

2. Prepayment assumptions for single class and multi-class mortgage-backed and asset-backed securities ("ABS") were obtained from broker/dealers and internal estimates.

3. The following table presents the percent of statement value of the Company's loan-backed and structured securities portfolio that is comprised of residential mortgage backed securities ("RMBS"), ABS and commercial mortgage backed securities ("CMBS").

	September 30, 2009	December 31, 2008
RMBS	63 %	42 %
ABS	36	57
CMBS	1	1
Total	100 %	100 %

Eighty-three percent of the RMBS securities were rated 1 or 2 by the NAIC and fifty-four percent had a vintage year of 2006 or earlier at September 30, 2009. Ninety-five percent of the RMBS securities were rated 1 or 2 by the NAIC and eighty-two percent had a vintage year of 2006 or earlier at December 31, 2008.

Ninety-two percent of the ABS securities were rated 1 or 2 by the NAIC and the majority were backed by student loans at September 30, 2009. Ninety-four percent of the ABS securities were rated 1 or 2 by the NAIC and the majority were backed by home equity loans at December 31, 2008.

4. When the fair value of a loan-backed or structured security is less than the amortized cost, the Company is required to assess if the impairment is other than temporary. For the nine month period ended September 30, 2009, the Company recognized $40 million of losses on loan-backed and structured securities that were considered to be OTTI due to the discounted present value of the cash flows expected to be collected on each of these securities being less than their amortized cost. The amortized cost of these loan-backed and structured securities after OTTI adjustments was $203 million. The assessment of whether a loan-backed or structured security was other than temporarily impaired at September 30, 2009 was made in accordance with the guidance of SSAP No. 43R.

For the year ended December 31, 2008, the Company recognized $43 million of OTTI losses on loan-backed and structured securities due to the book value of each of these securities being less than their undiscounted estimated cash flows. The amortized cost of these loan-backed and structured securities after OTTI adjustments was $119 million. The assessment of whether a loan-backed or structured security was other than temporarily impaired at December 31, 2008 was made in accordance with the guidance of SSAP No. 43.

NOTES TO FINANCIAL STATEMENTS

5. The following loan-backed and structured securities were considered OTTI as a result of the discounted present value of the cash flows expected to be collected being less than amortized cost at September 30, 2009:

($ in millions) CUSIP	Amortized Cost Before 2009 OTTI Adjustment	2009 OTTI Adjustment Recognized as Realized Losses	Amortized Cost After 2009 OTTI Adjustment	Fair Value
52524VAL3	$ 37	$ (7)	$ 30	$ 13
126685DW3	18	-	18	14
07388AAB0	18	-	18	7
76110VSR0	17	(1)	16	12
361856EC7	15	(3)	12	4
02151LAA4	11	(1)	10	4
86359PAD2	10	-	10	1
76110VSS8	10	(1)	9	4
65537MAC0	9	-	9	4
84751PLM9	9	-	9	5
59020U6K6	8	(1)	7	4
785779AA7	3	2	5	1
785778QJ3	6	(1)	5	1
61755EAB4	6	(1)	5	2
76110VTA6	6	(1)	5	2
59023FAB1	8	(3)	5	2
07400WAA8	3	1	4	1
59020U6G5	8	(4)	4	6
225470W58	3	-	3	1
126694GD4	13	(10)	3	4
92926WAB3	3	-	3	2
80104MBG2	3	-	3	2
14983AAA7	3	(1)	2	-
36244MAA9	3	(1)	2	-
456610AC8	1	-	1	-
86360KBL1	2	(1)	1	1
22944BAK4	3	(2)	1	2
073873AB7	2	(1)	1	-
40431KAG5	2	(1)	1	-
22944BAF5	2	(1)	1	-
80104MBH0	1	(1)	-	-
Total	$ 243	$ (40)	$ 203	$ 99

Additional information relating to the accounting change adopted by the Company for loan-backed and structured securities is contained in Note 2.

6. The following tables provide the aggregate fair value and unrealized losses for all impaired loan-backed and structured securities for which an OTTI has not been recognized in earnings as a realized loss by the length of time the individual securities have been in a continuous unrealized loss position.

(in millions)	September 30, 2009		December 31, 2008	
	Fair Value	Unrealized Losses	Fair Value	Unrealized Losses
Less than or equal to 12 months	$ 344	$ (64)	$ 338	$ (130)
More than 12 months	1,329	(542)	1,090	(512)
Total	$ 1,673	$ (606)	$ 1,428	$ (642)

The aging of unrealized losses, and therefore the time period category of aging, as of September 30, 2009 was reset to the historical point of impairment for securities impacted by the adoption of SSAP No. 43R. December 31, 2008 balances were not restated.

7. The Company has a comprehensive portfolio monitoring process to identify and evaluate each loan-backed and structured security whose carrying value may be other-than-temporarily impaired. Initially, the Company assesses whether management with the appropriate authority has made a decision to sell each loan-backed and structured security in an unrealized position. If the determination is made to sell a particular loan-backed or structured security in an unrealized position, the securities decline in fair value is deemed other than temporary and recognized in realized capital losses. If management has not made the decision to sell the loan-backed or structured security, then the Company evaluates whether there is the intent and ability to retain it for a period of time sufficient to recover amortized cost. To determine if amortized cost will be recovered, the present value of cash flows expected to be collected, discounted at the security's effective interest rate, is compared to amortized cost. When the present value of the discounted cash flows expected to be collected is less than the amortized cost, the security is considered to be other than temporarily impaired and the Company recognizes a realized capital loss for the difference between the amortized cost and the discounted present value of cash flows expected to be collected.

The Company's portfolio monitoring process also includes a quarterly review of all loan-backed and structured securities through a screening process which identifies instances where the fair value compared to amortized cost is below established thresholds, as well as monitoring of other criteria such as ratings, ratings downgrades or payment defaults. The securities identified, in addition to other securities for which the Company may have a concern, are evaluated for potential other-than-temporary impairment using all reasonably available information relevant to the collectability or recovery of the security. Inherent in the Company's evaluation of other-than-temporary impairment are assumptions and estimates about the financial condition of the issue or issuer and its future earnings potential. Some of the factors considered in evaluating whether the decline in fair value is other than temporary are: 1) the length of time and extent to which the fair value has been less than amortized cost; 2) the financial condition, near-term and long-term prospects of the issue or issuer, including relevant industry specific market conditions and trends, geographic location and implications of rating agency actions and offering prices; and 3) the specific reasons that a security is in a significant unrealized loss position, including overall market conditions which could affect liquidity.

8. The fair value of loan-backed and structured securities is based on the NAIC Securities Valuation Office's ("SVO") market prices. For publicly traded loan-backed and structured securities, if a SVO market price is not available, fair value is based upon observable market quotations, observable market data or are derived from such quotations and observable market data. For non-publicly traded loan-backed and structured securities, if a SVO market price is not available, fair value is based on inputs including quoted market prices for identical or similar assets in markets that are not active or non-binding broker quotes and models that are widely accepted in the financial services industry and use internally assigned credit ratings as inputs and instrument specific inputs. Instrument specific inputs used in internal fair value determinations include coupon rate, coupon type, weighted average life, sector of the issuer and call provisions.

NOTES TO FINANCIAL STATEMENTS

6. Joint Ventures, Partnerships and Limited Liability Companies

B. The Company recognized impairment write-downs totaling $133 million on 35 partnership investments for the nine months ended September 30, 2009. Impairment write-downs of $122 million were recognized on 26 partnerships deemed to be other-than-temporarily impaired due to the length of time and extent to which fair values of their underlying investments were depressed. Impairment write-downs of $7 million were recognized on 7 partnerships that were nearing liquidation and the Company believes it to be unlikely those partnerships will recover their carrying values. An impairment write-down of $1 million was recognized on a partnership which experienced impairments during the quarter and impacted the recovery of its carrying value. The fair value of these 34 partnerships was determined by assessing the market value of the investments that the partnerships were holding. There was also an impairment write-down of $3 million recognized on a partnership which experienced a large decrease in its value due to exposure to market conditions. The fair value of this partnership was determined by performing an updated cash flow analysis.

The Company recognized impairment write-downs totaling $39 million on 11 partnership investments for the year ended December 31, 2008. An impairment write-down of $12 million was recognized on an underperforming partnership that acquired investments in medium and small sized companies. In addition, impairment write-downs of $12 million were recognized on 5 partnerships deemed to be other-than-temporarily impaired due to the length of time and extent to which fair values of their underlying investments were depressed. Impairment write-downs of $9 million were recognized on 4 partnerships that were nearing liquidation and the Company believes it to be unlikely those partnerships will recover their carrying value. The fair value of these 10 partnerships was determined by assessing the market value of the investments that the partnerships were holding. There was also an impairment write-down of $6 million recognized on a partnership which experienced a large decrease in its intangible assets. The fair value of this partnership was determined by performing an updated cash flow analysis.

All impairment write-downs were identified during the Company's normal ongoing portfolio monitoring process.

9. Income Taxes

A. The components of the net deferred tax asset were as follows:

(in millions)	September 30, 2009	December 31, 2008
Total of gross deferred tax assets	$ 2,301	$ 2,242
Total of gross deferred tax liabilities	(344)	(107)
Net deferred tax asset	1,957	2,135
Deferred tax assets nonadmitted	529	796
Net admitted deferred tax asset	$ 1,428	$ 1,339
(Increase) decrease in nonadmitted asset	$ (267)	

C. The provision for incurred income taxes for the nine months ended September 30 was:

(in millions)	2009	2008
Federal income tax - excluding net capital gains (losses)	$ 331	$ 165
Federal income tax on net capital gains (losses)	81	(84)
Federal income taxes incurred	$ 412	$ 81

The provision for income tax incurred did not include foreign income taxes for the nine months ended September 30, 2009 or 2008.

The tax effects of temporary differences that gave rise to significant portions of deferred tax assets and deferred tax liabilities were as follows:

(in millions)	September 30, 2009	December 31, 2008
Deferred tax assets:		
Adjustment for unearned premiums	$ 613	$ 622
Additional minimum pension liability	474	474
Reserve discounting	312	323
Investments	304	132
Nonadmitted assets	195	220
Unrealized net losses	176	337
Alternative minimum tax	121	-
Contingency accruals	48	33
Employee benefits	-	26
Other	58	75
Total deferred tax assets	2,301	2,242
Nonadmitted deferred tax assets	529	796
Admitted deferred tax assets	1,772	1,446
Deferred tax liabilities:		
Employee benefits	(248)	-
Fixed assets	(58)	(66)
Premium taxes	(14)	(18)
Premium acquisition expense	(11)	(11)
Salvage and subrogation discounting	(9)	(10)
Other	(4)	(2)
Total deferred tax liabilities	(344)	(107)
Net admitted deferred tax asset	$ 1,428	$ 1,339

The change in net deferred income tax was comprised of the following (this analysis is exclusive of nonadmitted assets, as the change in nonadmitted assets is reported separately from the change in net deferred income tax in the surplus section of the Quarterly Statements):

(in millions)	September 30, 2009	December 31, 2008	Change
Total deferred tax assets	$ 2,301	$ 2,242	$ 59
Total deferred tax liabilities	(344)	(107)	(237)
Net deferred tax asset (liability)	$ 1,957	$ 2,135	(178)
Tax effect of unrealized gains (losses)			161
Tax effect of changes in accounting principles			(7)
Change in net deferred income tax			(24)
Transfer of postretirement benefits plan			212
Tax effect of nonadmitted assets			25
Surplus adjustments			1
Adjustment of prior year tax liabilities			-
Change in net deferred income tax relating to the provision			$ 214

NOTES TO FINANCIAL STATEMENTS

(in millions)	September 30, 2008	December 31, 2007	Change
Total deferred tax assets	$ 1,963	$ 1,788	$ 175
Total deferred tax liabilities	(134)	(444)	310
Net deferred tax asset (liability)	$ 1,829	$ 1,344	485
Tax effect of unrealized gains (losses)			(325)
Tax effect of changes in accounting principles			-
Change in net deferred income tax			160
Transfer of postretirement benefits plan			-
Tax effect of nonadmitted assets			32
Surplus adjustments			-
Adjustment of prior year tax liabilities			(7)
Change in net deferred income tax relating to the provision			$ 185

D. The provision for federal income taxes incurred was different from that which would have been obtained by applying the statutory federal income tax rate to income before taxes. The items causing this difference were as follows at September 30:

(in millions)	2009	Effective Tax Rate
Provision computed at statutory rate	$ 382	35.0 %
Change in net deferred income taxes	214	19.6
Non-deductibles	5	0.4
Tax exempt interest deduction	(173)	(15.8)
Adjustment of prior year tax liabilities	(6)	(0.5)
Dividend received deduction	(3)	(0.2)
Other	(7)	(0.7)
Total statutory income taxes	$ 412	37.8 %

(in millions)	2008	Effective Tax Rate
Provision computed at statutory rate	$ 77	35.0 %
Change in net deferred income taxes	185	83.6
Non-deductibles	32	14.7
Tax exempt interest deduction	(180)	(81.2)
Adjustment of prior year tax liabilities	(7)	(3.3)
Dividend received deduction	(10)	(4.7)
Other	(16)	(7.4)
Total statutory income taxes	$ 81	36.7 %

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A.,
B. &
C. The following transactions were entered into by the Company with related parties in the first nine months of 2009 and in 2008 that involved more than ½ of 1% of the Company's admitted assets. Activity resulting from reinsurance agreements, insurance contracts or cost allocation transactions in accordance with intercompany agreement provisions was excluded.

Transactions with parent

On September 30, 2009, the Company recorded a contributed capital of $607 million from its parent, Allstate Insurance Holdings, LLC ("AIH"), as a result of the forgiveness of a postretirement benefit plan liability. See Note 12 for additional information.

On April 1, 2009, the Company received a capital contribution of all of the outstanding shares, including common stocks $7.5 million and paid in surplus $15 million, of North Light Specialty Insurance Company from AIH.

On March 31, 2009, the Company received a capital contribution in cash of $248 million from AIH.

On December 31, 2008, all of the issued and outstanding shares of common stock of the Company were transferred by The Allstate Corporation ("Corporation") to its direct, wholly-owned subsidiary, AIH.

On October 28, 2008, the Company received a capital contribution in securities with a fair value of $1.00 billion from the Corporation.

The Company paid a total of $3.40 billion of dividends on common stock to the Corporation in 2008. The details of the dividend payments are disclosed in Note 13, Part 4 of the December 31, 2008 Annual Statement.

The Company received excess tax benefits of $4 million in 2008, primarily related to the Corporation's stock options exercised by Company employees. These amounts are presented in the Company's Statement of Income as surplus paid in.

The Company entered into an intercompany loan agreement with the Corporation. The amount available to the Company is at the discretion of the Corporation, however, the maximum amount of loans the Corporation can have outstanding to all eligible subsidiaries at any given point in time is limited to $1.00 billion. From time to time, the Company borrows money from the Corporation to meet its short-term cash needs. At September 30, 2009 and December 31, 2008, the Company did not have outstanding intercompany loans with the Corporation. Total interest paid on intercompany debt during the first nine months of 2009 and in 2008 was $142 thousand and $26 thousand, respectively.

Transactions with Allstate Life Insurance Company ("ALIC")

On March 31, 2009, the Company made a capital contribution of $250 million to its subsidiary, ALIC.

On December 29, 2008, the Company canceled and forgave the principal amount of the $400 million surplus note issued on August 29, 2008 by ALIC to the Company, and converted the $400 million to a capital contribution to ALIC.

On November 17, 2008, the Company purchased, in cash, a $400 million surplus note ("Surplus Note 2") from ALIC. Surplus Note 2 accrues interest at a rate of 7.00% annually, which will be due on the first day of April and October in each year beginning April 1, 2009 until maturity on November 17, 2028. ALIC may repay principal and interest payments in whole or in part from time to time without premium or penalty. The payment of interest or principal is subject to prior written approval from the IL DOI, and can only be paid out of ALIC's surplus that is in excess of minimum amounts required by the Illinois Insurance Code. In accordance with the APPM, interest is not recorded in the financial statements as an accrual until approval from the IL DOI is granted. No interest was accrued or received from ALIC in the first nine months of 2009 or in 2008. In the event of the liquidation of ALIC, the payment of claims under Surplus Note 2 is subordinate and junior in right of payment to the prior payment in full of all policy obligations and all other liabilities of ALIC other than any indebtedness that is subordinate to, or ranks at equal standing with, these surplus notes, but prior to the distribution of assets to shareholders.

NOTES TO FINANCIAL STATEMENTS

On September 10, 2008, the Company sold certain invested assets with a fair value of $938 million plus accrued interest of $6 million to ALIC for $944 million in cash.

In June 2008, the Company made a capital contribution of $350 million to ALIC. The contribution consisted of securities with a fair value of $343 million which was paid on June 27 and cash of $7 million which was paid on June 30. On November 13, 2008, the Company made an additional cash capital contribution of $600 million to ALIC.

Other

On June 16, 2009, the Company borrowed $750 million from the Corporation under the Amended and Restated Intercompany Liquidity Agreement. This amount is scheduled to be repaid by December 1, 2009 with interest accrued at the 30-day commercial paper rate which resets on the first of every month.

On August 15, 2008, the Company and nine of its subsidiaries signed a Consent Order to resolve a contested administrative complaint filed by the Florida Office of Insurance Regulation ("FL OIR") in February 2008. The settlement terms included a provision whereby the Company would cancel and forgive the principal and related interest payment obligations associated with the $175 million surplus note issued by its subsidiary, Castle Key Insurance Company (“CKIC”), to the Company on September 30, 2004. The Company converted the $175 million principal amount of the surplus note to a capital contribution to CKIC.

D. The Company reported the following as receivable from affiliates:

(in millions)	September 30, 2009	December 31, 2008
ALIC	$ 61	$ 91
Lincoln Benefit Life Company	23	40
Allstate Enterprises, LLC	14	7
Allstate Investments, LLC	9	8
American Heritage Life Insurance Company	7	14
Allstate Financial Services, LLC (“AFS”)	7	6
Allstate Indemnity Company	7	6
Allstate Motor Club, Inc.	4	4
First Colonial Insurance Company	4	4
E.R.J. Insurance Group, Inc.	3	4
Signature Motor Club, Inc.	3	-
Allstate Life Insurance Company of New York (“ALNY”)	2	3
Allstate Texas Lloyd’s	2	7
Northbrook Services, Inc.	2	2
Allstate Fire and Casualty Insurance Company	1	2
Encompass Property and Casualty Company	1	1
Encompass Insurance Company of America	1	1
Allstate Distributors, LLC	1	1
Allstate Insurance Company of Canada	1	1
Allstate Bank	1	1
Allstate Property and Casualty Insurance Company	-	6
North Light Specialty Insurance Company	-	1
Encompass Indemnity Company	-	1
Total	$ 154	$ 211

The Company also reported the following as payable to affiliates:

(in millions)	September 30, 2009	December 31, 2008
Corporation	$ 65	$ 93
Allstate New Jersey Insurance Company	18	18
Ivantage Select Agency, Inc.	1	-
CKIC	-	17
Allstate Investment Management, Ltd.	-	1
Total	$ 84	$ 129

Intercompany receivable and payable balances are evaluated on an individual company basis. Net intercompany balances less than $1 million and those equal to or greater than $1 million are generally settled quarterly and monthly, respectively, with two exceptions. Net intercompany balances with AFS are settled monthly regardless of dollar amount. In addition, net intercompany balances with the Corporation related to profit sharing the Corporation grants to the Company’s employees are settled annually.

E. The Company purchased structured settlement annuities, a type of immediate annuity, at prices determined based on interest rates in effect at the time of purchase, to fund structured settlements from ALIC and its subsidiary, ALNY. Prior to July 1, 2001, these annuities were issued to Allstate Settlement Corporation (“ASC”), a subsidiary of ALIC. Most of the structured settlements issued to ASC were under a “qualified assignment”, meaning these entities assumed the Company’s obligation to make future payments.

The Company issued surety bonds to guarantee the payment of structured settlement benefits assumed by ASC (from both the Company and non-related parties) and funded by certain annuity contracts issued by ALIC and ALNY. ASC entered into a General Indemnity Agreement pursuant to which it indemnified the Company for any liabilities associated with the surety bonds and provided certain collateral security rights with respect to the annuities and certain other rights in the event of default covered by the surety bonds. Reserves recorded by ALIC and ALNY for annuities that are guaranteed by the surety bonds were $5.06 billion and $5.10 billion at September 30, 2009 and December 31, 2008, respectively.

The Company and ALIC entered into a Capital Support Agreement effective December 14, 2007. Under the terms of this agreement, the Company agreed to provide funds to ALIC in order for ALIC to maintain a company action level RBC ratio of at least 150%. The Company’s obligation to provide funds to ALIC is limited to an aggregate amount of $1.00 billion. A request by ALIC for funds, authorized by resolution of the Board or Executive Committee of ALIC, must be delivered to the Company’s Chief Financial Officer or Treasurer to initiate payment. In exchange for providing such funds, on March 1 of each year, ALIC will pay the Company an annual commitment fee of 1.00% of the amount of the Capital and Surplus Maximum, as defined in the agreement, that remains available on January 1 of such year. ALIC or the Company have the right to terminate this agreement when: 1) ALIC qualifies for a financial strength rating from Standard and Poor’s, Moody’s or A.M. Best, without giving weight to the existence of this agreement, that is the same or better than its rating with such support; or 2) ALIC’s company action level RBC ratio is at least 300% or 3) the Company no longer directly or indirectly owns at least 50% of the voting stock of ALIC. At September 30, 2009 and December 31, 2008, this agreement had not been triggered.

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

Effective September 30, 2009, the Corporation became the exclusive sponsor of a group medical plan and a group life insurance plan to provide covered benefits to certain retired employees. Prior to September 30, 2009, the Company was the sponsor. In connection with the change in the sponsorship, the liability totaling $607 million was forgiven. The forgiveness of this liability was recorded as an increase in gross paid in and contributed surplus. See Note 10, Parts A, B & C.

NOTES TO FINANCIAL STATEMENTS

For more information about the Company's defined benefit pension plans and postretirement benefits, please refer to this note in the December 31, 2008 Annual Statement.

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

    10. Cumulative unrealized gains and losses decreased unassigned funds by $382 million and $336 million at September 30, 2009 and December 31, 2008, respectively.

14. Contingencies

    A. Contingent Commitments

    The Company has made the following contingent commitments with external parties.

    Commitments to acquire financial interests or make capital contributions

    The Company made commitments to invest in limited partnerships interests of $665 million and $806 million at September 30, 2009 and December 31, 2008, respectively. These commitments are generally for making additional capital contributions or acquiring financial interests.

    California Earthquake Authority ("CEA")

    Exposure to certain potential losses from earthquakes in California is limited by the Company's participation in the CEA, which provides insurance for California earthquake losses. The CEA is a privately-financed, publicly-managed state agency created to provide insurance coverage for earthquake damage. Insurers selling homeowners insurance in California are required to offer earthquake insurance to their customers either through their company or by participation in the CEA. The Company's homeowners policies continue to include coverages for losses caused by explosions, theft, glass breakage and fires following an earthquake, which are not underwritten by the CEA.

    Should losses arising from an earthquake cause a deficit in the CEA, additional funding would be obtained through reinsurance proceeds and assessments on participating insurance companies. Beginning December 1, 2008, participating insurers are required to pay an assessment, currently estimated not to exceed $1.47 billion, if the capital of the CEA falls below $350 million. Participating insurers are required to pay a second assessment, currently estimated not to exceed $1.30 billion, if aggregate CEA earthquake losses exceed $8.74 billion and the capital of the CEA falls below $350 million. In 2007, the authority of the CEA to assess participating insurers was extended for ten years from December 1, 2008, the date the previous authority was due to expire.

    At October 31, 2008, the CEA's capital balance was approximately $3.15 billion. If the CEA assesses its member insurers for any amount, the amount of future assessments on members is reduced by the amounts previously assessed. To date, the only assessment made by the CEA has been its initial assessment paid by participating insurers beginning in 1996.

    All future assessments on participating CEA insurers are based on their CEA insurance market share as of December 31 of the preceding year. At December 31, 2007, the Company's share of the CEA was 19.9%. The Company does not expect its CEA market share to materially change. At this level, the Company's maximum possible CEA assessment would be $551 million in 2009. Accordingly, assessments from the CEA for a particular quarter or annual period may be material to income and cash flows, but not the financial position of the Company. Management believes the Company's exposure to earthquake losses in California has been significantly reduced as a result of its participation in the CEA.

    Shared markets

    As a condition of maintaining its licenses to write personal property and casualty insurance in various states, the Company is required to participate in assigned risk plans, reinsurance facilities and joint underwriting associations that provide various types of insurance coverage to individuals or entities that otherwise are unable to purchase such coverage from private insurers. Underwriting results related to these arrangements, which tend to be adverse, were immaterial to the Statement of Income.

    Guarantees

    The Company provides residual value guarantees on Company leased automobiles. If all outstanding leases had been terminated effective September 30, 2009, the Company's maximum obligation pursuant to these guarantees, assuming the automobiles had no residual value, would have been $11 million at September 30, 2009. If all outstanding leases were terminated effective December 31, 2008, the Company's maximum obligation pursuant to these guarantees, assuming the automobiles have no residual value, would be $17 million at December 31, 2008. The remaining term of each residual value guarantee is equal to the term of the underlying lease that ranges from less than one year to three years. Historically, the Company has not made any material payments pursuant to these guarantees.

    The Company owns certain bonds under which it is obligated to exchange credit risk or forfeit principal due, depending on the nature or occurrence of specified credit events for the referenced entities. In the event all such specified credit events were to occur, the Company's maximum amount at risk on these bonds, as measured by the amount of the aggregate initial investment, was $303 thousand at December 31, 2008. The obligations associated with these bonds expired during the third quarter of 2009.

    PMI Runoff Support Agreement

    The Company has certain limited rights and obligations under a capital support agreement ("Runoff Support Agreement") with PMI Mortgage Insurance Company ("PMI"), the primary operating subsidiary of The PMI Group, related to the Company's disposition of PMI in prior years. Under the Runoff Support Agreement, the Company would be required to pay claims on PMI policies written prior to October 28, 1994, if PMI fails certain financial covenants and fails to pay such claims. The agreement only covers these policies and not any policies issued on or after that date. In the event any amounts are so paid, the Company would receive a commensurate amount of preferred stock or subordinated debt of PMI Group or PMI. The Runoff Support Agreement also restricts PMI's ability to write new business and pay dividends under certain circumstances. Management does not believe this agreement will have a material adverse effect on the net income, liquidity or financial position of the Company.

    E. All Other Contingencies

    Regulation and compliance

    The Company is subject to changing social, economic and regulatory conditions. From time to time, regulatory authorities or legislative bodies seek to influence and restrict premium rates, require premium refunds to policyholders, restrict the ability of insurers to cancel or non-renew policies, require insurers to continue to write new policies or limit their ability to write new policies, limit insurers' ability to change coverage terms or to impose underwriting standards, impose additional regulations regarding agent and broker compensation and otherwise expand overall regulation of insurance products and the insurance industry. In addition, the Company establishes procedures and policies to both facilitate compliance with laws and regulations and create prudent and transparent operations. The Company routinely reviews its processes to validate compliance with laws, rules and regulations and internal policies and procedure. As a result of these reviews, the Company may from time to time conclude that certain processes, policies and procedures need to be modified. Such modifications, and the Company's evaluations leading to such modifications, may be accompanied by payments being made and costs being incurred. The ultimate changes and eventual effects of these actions on the Company's business, if any, are uncertain.

NOTES TO FINANCIAL STATEMENTS

Legal and regulatory proceedings and inquiries

Background

The Company and certain subsidiaries are involved in a number of lawsuits, regulatory inquiries, and other legal proceedings arising out of various aspects of its business. As background to the "Proceedings" subsection below, please note the following:

- These matters raise difficult and complicated factual and legal issues and are subject to many uncertainties and complexities, including the underlying facts of each matter; novel legal issues; variations between jurisdictions in which matters are being litigated, heard or investigated; differences in applicable laws and judicial interpretations; the length of time before many of these matters might be resolved by settlement, through litigation or otherwise; the fact that some of the lawsuits are putative class actions in which a class has not been certified and in which the purported class may not be clearly defined; the fact that some of the lawsuits involve multi-state class actions in which the applicable law(s) for the claims at issue is in dispute and therefore unclear; and the current challenging legal environment faced by large corporations and insurance companies.

- The outcome of these matters may be affected by decisions, verdicts, and settlements, and the timing of such decisions, verdicts, and settlements, in other individual and class action lawsuits that involve the Company, other insurers, or other entities and by other legal, governmental, and regulatory actions that involve the Company, other insurers, or other entities. The outcome may also be affected by future state or federal legislation, the timing or substance of which cannot be predicted.

- In the lawsuits, plaintiffs seek a variety of remedies including equitable relief in the form of injunctive and other remedies and monetary relief in the form of contractual and extra contractual damages. In some cases, the monetary damages sought include punitive or treble damages. Often specific information about the relief sought, such as the amount of damages, is not available because plaintiffs have not requested specific relief in their pleadings. When specific monetary demands are made, they are often set just below a state court jurisdictional limit in order to seek the maximum amount available in state court, regardless of the specifics of the case, while still avoiding the risk of removal to federal court. In the Company's experience, monetary demands in pleadings bear little relation to the ultimate loss, if any, to the Company.

- In connection with regulatory examinations and proceedings, government authorities may seek various forms of relief, including penalties, restitution and changes in business practices. The Company may not be advised of the nature and extent of relief sought until the final stages of the examination or proceeding.

- For the reasons specified above, it is often not possible to make meaningful estimates of the amount or range of loss that could result from the matters described below in the "Proceedings" subsection. The Company reviews these matters on an ongoing basis and follows appropriate accounting guidance when making accrual and disclosure decisions. When assessing reasonably possible and probable outcomes, the Company bases its decisions on its assessment of the ultimate outcome following all appeals.

- Due to the complexity and scope of the matters disclosed in the "Proceedings" subsection below and the many uncertainties that exist, the ultimate outcome of these matters cannot be reasonably predicted. In the event of an unfavorable outcome in one or more of these matters, the ultimate liability may be in excess of amounts currently reserved, if any, and may be material to the Company's net income or cash flows for a particular quarterly or annual period. However, based on information currently known to it, management believes that the ultimate outcome of all matters described below, as they are resolved over time, is not likely to have a material adverse effect on the financial position of the Company.

Proceedings

There are a number of state and nationwide class action lawsuits pending in various state courts challenging the legal propriety of the Company's medical bill review processes on a number of grounds, including the manner in which the Company determines reasonableness and necessity. These lawsuits, which to a large degree mirror similar lawsuits filed against other carriers in the industry, allege these processes are used by the Company systematically to undervalue claims. Plaintiffs seek monetary damages in the form of contractual and extra contractual damages. The Company denies these allegations. One nationwide class action was certified. The Company has received preliminary approval of a settlement of this class action which is immaterial in amount. The Company continues to vigorously defend the other pending lawsuits.

There is a nationwide putative class action pending against the Company that challenges the Company's use of a vendor's automated database in valuing total loss automobiles. To a large degree, this lawsuit mirrors similar lawsuits filed against other carriers in the industry. Plaintiffs allege the Company systematically underpays first party total loss vehicle claims. The plaintiffs are seeking actual and punitive damages. The lawsuit is in the early stages of discovery and the Company is vigorously defending it.

The Company is vigorously defending a number of matters filed in the aftermath of Hurricanes Katrina and Rita, including individual lawsuits, and two statewide putative class actions in Louisiana. These matters are in various stages of development. The lawsuits and developments in litigation arising from the hurricanes include the following:

- The Company has been sued in a putative class action in the U.S. District Court for the Western District of Louisiana. The plaintiffs allege that they were entitled to, but did not receive, payment for general contractor overhead and profit ("GCOP") or that the GCOP they received was not adequate to compensate them for the entire costs of a general contractor. The plaintiffs also alleged that the Company incorrectly calculated depreciation on property losses. The Court granted partial summary judgment, and dismissed the claim challenging the method of calculating depreciation. In October 2008, the Court heard plaintiffs' motion to certify three subclasses: the first class would impose a "three trade rule", meaning any time three or more trades are reflected on the estimate, GCOP must be paid; the second class encompassed the alleged miscalculation of GCOP when both general and specialty contractors are involved; and the third class sought to impose on the Company statutory penalties for its alleged breach of contract with regard to the first two subclasses. The Court denied plaintiffs' motion on the certification of the two subclasses regarding the "three trade rule" and statutory penalties. The plaintiffs' motion for certification of the third subclass alleging that GCOP is not properly calculated when both general and specialty contractors are involved is pending.

- The Louisiana Attorney General filed a class action lawsuit in state court against the Company and other insurers on behalf of Road Home fund recipients alleging that the insurers have failed to pay all damages owed under their policies. The insurers removed the matter to federal court. The district court denied plaintiffs' motion to remand the matter to state court and the U.S. Court of Appeals for the Fifth Circuit affirmed that ruling. The defendants filed a motion to dismiss and the plaintiffs' filed a motion to remand the claims involving a Road Home subrogation agreement. In March 2009, the district court denied the state's request that its claims be remanded to state court. As for the defendant insurers' motion, the judge granted it in part and denied it in part. Dismissal of all the extra contractual claims, including the bad faith and breach of fiduciary duty claims was granted. Dismissal also was granted of all claims based on the Valued Policy Law and all flood loss claims based on the levee breaches finding that the insurers flood exclusions precluded coverage. The remaining claims are for breach of contract and for declaratory relief on the alleged underpayment of claims by the insurers. The judge did not dismiss the class action allegations. The defendants also had moved to dismiss the complaint on grounds that the state had no standing to bring the lawsuit as an assignee of insureds because of anti-assignment language in the insurers' policies. The judge denied the defendants' motion for reconsideration on the assignment issue but found the matter was ripe for consideration by the federal appellate court. The defendants have filed a petition for permission to appeal to the Fifth Circuit. The Fifth Circuit has accepted review. After the Fifth Circuit accepted review, plaintiffs filed a motion to remand the case to state court, asserting that the class claims on which federal jurisdiction was premised have now effectively been dismissed as a result of a ruling in a related case. The Fifth Circuit has denied the motion for remand, without prejudice to plaintiffs' right to refile the motion for remand after the Fifth Circuit disposes of the pending appeal.

NOTES TO FINANCIAL STATEMENTS

The Company is vigorously defending a lawsuit involving worker classification issues. This lawsuit is a certified class action challenging a state wage and hour law. In this case, plaintiffs seek monetary relief, such as penalties and liquidated damages, and non-monetary relief, such as injunctive relief.

The Company is defending certain matters relating to the Company's agency program reorganization announced in 1999. These matters are in various stages of development.

- These matters include a lawsuit filed in 2001 by the U.S. Equal Employment Opportunity Commission ("EEOC") alleging retaliation under federal civil rights laws (the "EEOC I" suit) and a class action filed in 2001 by former employee agents alleging retaliation and age discrimination under the Age Discrimination in Employment Act ("ADEA"), breach of contract and ERISA violations (the "Romero I" suit). In 2004, in the consolidated EEOC I and Romero I litigation, the trial court issued a memorandum and order that, among other things, certified classes of agents, including a mandatory class of agents who had signed a release, for purposes of effecting the court's declaratory judgment that the release is voidable at the option of the release signer. The court also ordered that an agent who voids the release must return to the Company "any and all benefits received by the [agent] in exchange for signing the release." The court also stated that, "on the undisputed facts of record, there is no basis for claims of age discrimination." The EEOC and plaintiffs asked the court to clarify and/or reconsider its memorandum and order and in January 2007, the judge denied their request. In June 2007, the court granted the Company's motions for summary judgment. Following plaintiffs' filing of a notice of appeal, the U.S. Court of Appeals for the Third Circuit ("Third Circuit") issued an order in December 2007 stating that the notice of appeal was not taken from a final order within the meaning of the federal law and thus not appealable at this time. In March 2008, the Third Circuit decided that the appeal should not summarily be dismissed and that the question of whether the matter is appealable at this time will be addressed by the Third Circuit along with the merits of the appeal. In July 2009, the Third Circuit vacated the decision which granted the Company's summary judgment motions, remanded the cases to the trial court for additional discovery, and directed that the cases be reassigned to another trial court judge.

- The EEOC also filed another lawsuit in 2004 alleging age discrimination with respect to a policy limiting the rehire of agents affected by the agency program reorganization (the "EEOC II" suit). In EEOC II, in 2006, the court granted partial summary judgment to the EEOC. Although the court did not determine that the Company was liable for age discrimination under the ADEA, it determined that the rehire policy resulted in a disparate impact, reserving for trial the determination on whether the Company had reasonable factors other than age to support the rehire policy. The Company's interlocutory appeal from the partial summary judgment was granted. In June 2008, the U.S. Court of Appeals for the Eighth Circuit ("Eighth Circuit") affirmed summary judgment in the EEOC's favor. In September 2008, the Eighth Circuit granted the Company's petition for rehearing en banc and vacated its earlier decision affirming the trial court's grant of summary judgment in favor of the EEOC. The Eighth Circuit then dismissed the Company's appeal, determining that it lacked jurisdiction to consider the appeal at this stage in the litigation. On September 11, 2009, a proposed settlement embodied in a stipulated order agreed to by the parties was filed with the trial court. The stipulated order, which resolved this litigation and was entered by the trial court, provided for an immaterial payment to be allocated among 90 claimants and certain other relief.

- A putative nationwide class action has also been filed by former employee agents alleging various violations of ERISA, including a worker classification issue. These plaintiffs are challenging certain amendments to the Agents Pension Plan and are seeking to have exclusive agent independent contractors treated as employees for benefit purposes. This matter was dismissed with prejudice by the trial court, was the subject of further proceedings on appeal, and was reversed and remanded to the trial court in 2005. In June 2007, the court granted the Company's motion to dismiss the case. Following plaintiffs' filing of a notice of appeal, the Third Circuit issued an order in December 2007 stating that the notice of appeal was not taken from a final order within the meaning of the federal law and thus not appealable at this time. In March 2008, the Third Circuit decided that the appeal should not summarily be dismissed and that the question of whether the matter is appealable at this time will be addressed by the Third Circuit along with the merits of the appeal. In July 2009, the Third Circuit vacated the decision which granted the Company's motion to dismiss the case, remanded the case to the trial court for additional discovery, and directed that the case be reassigned to another trial court judge.

In all of these various matters, plaintiffs seek compensatory and punitive damages, and equitable relief. The Company has been vigorously defending these lawsuits and other matters related to its agency program reorganization.

In New Mexico, the Company is defending a certified class action challenging the method by which the Company discloses installment fees. The class members are limited to New Mexico policyholders based on the trial court's acceptance of plaintiffs' amended complaint. The plaintiffs contend that installment fees must be disclosed on the insurance policy itself, which would include the declarations page, because the fees allegedly meet the legal definition of "premium." Plaintiffs seek repayment of installment fees since October 1996.

Other matters

Various other legal, governmental, and regulatory actions, including state market conduct exams, and other governmental and regulatory inquiries are currently pending that involve the Company and specific aspects of its conduct of business. Like other members of the insurance industry, the Company is the target of a number of class action lawsuits and other types of proceedings, some of which involve claims for substantial or indeterminate amounts. These actions are based on a variety of issues and target a range of the Company's practices. The outcome of these disputes is currently unpredictable.

One or more of these matters could have an adverse effect on the Company's net income or cash flows for a particular quarterly or annual period. However, based on information currently known to it, management believes that the ultimate outcome of all matters described in this "Other matters" subsection, in excess of amounts currently reserved, if any, as they are resolved over time is not likely to have a material effect on the net income, cash flows or financial position of the Company.

16. Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

Derivative financial instruments

1. Volume for over the counter derivative contracts is represented by their notional amounts. Volume for exchange traded derivatives is represented by the number of contracts which is the basis on which they are traded (n/a = not applicable). The notional amounts specified in the contracts are used to calculate the exchange of contractual payments under agreements and are generally not representative of the potential for gain or loss on these agreements. However, the notional amounts specified in credit default swap selling protection agreements represent the maximum amount of potential loss, assuming no recoveries. Statement values are generally equal to consideration paid or received except when non-hedge accounting is used, in which case statement value is equal to current fair value. Fair value is the estimated amount that the Company would receive or pay to terminate the derivative contracts at the reporting date. The fair value of exchange traded derivative contracts is based on observable market quotations in active markets, whereas the fair value of non-exchange traded derivative contracts is determined using widely accepted valuation models and other appropriate valuation methods.

   The following tables summarize the notional amount, statement value and fair value of the Company's derivative financial instruments.

NOTES TO FINANCIAL STATEMENTS

(in millions)	September 30, 2009			
	Volume			
	Notional Amount	Number of Contracts	Statement Value	Fair Value
Interest rate contracts				
Interest rate swaption agreements	$ 7,500	n/a	$ 71	$ 71
Options on treasury futures	n/a	34,934	2	2
Interest rate swap agreements	1,665	n/a	(79)	(79)
Total interest rate contracts	9,165	34,934	(6)	(6)
Equity and index contracts				
Stock rights	n/a	100,166	-	-
Options	n/a	36,045	42	42
Index futures	n/a	12,163	-	-
Total equity and index contracts	n/a	148,374	42	42
Foreign currency contracts				
Foreign currency forwards	189	n/a	(1)	(1)
Other derivative financial instruments				
Credit default swap agreements - buying protection	516	n/a	(8)	(8)
Credit default swap agreements - selling protection	199	n/a	-	(13)
Total other derivative financial instruments	715	n/a	(8)	(21)
Total derivative financial instruments	$ 10,069	183,308	$ 27	$ 14

(in millions)	December 31, 2008			
	Volume			
	Notional Amount	Number of Contracts	Statement Value	Fair Value
Interest rate contracts				
Interest rate swaption agreements	$ -	n/a	$ -	$ -
Options on treasury futures	n/a	40,000	11	11
Interest rate swap agreements	15,300	n/a	39	39
Total interest rate contracts	15,300	40,000	50	50
Equity and index contracts				
Stock rights	n/a	75,666	-	-
Options	n/a	26,084	108	108
Index futures	n/a	5,436	-	2
Total equity and index contracts	n/a	107,186	108	110
Foreign currency contracts				
Foreign currency forwards	-	n/a	-	-
Other derivative financial instruments				
Credit default swap agreements - buying protection	1,074	n/a	43	43
Credit default swap agreements - selling protection	539	n/a	(2)	(42)
Total other derivative financial instruments	1,613	n/a	41	1
Total derivative financial instruments	$ 16,913	147,186	$ 199	$ 161

3. Credit exposure represents the Company's potential loss if all counterparties concurrently fail to perform under the terms of the contracts and all collateral, if any, becomes worthless. This exposure is measured by the fair value of contracts with a positive fair value at the reporting date reduced by the effect, if any, of legally enforceable master netting agreements. The Company has not incurred any losses on derivative financial instruments due to counterparty nonperformance.

   The following table summarizes the credit exposure on the Company's over-the-counter contracts.

(in millions)	September 30, 2009	December 31, 2008
Interest rate swaption agreements	$ 61	$ -
Interest rate swap agreements	(1)	38
Credit default swap agreements - buying protection	(4)	43
Credit default swap agreements - selling protection	-	(1)
Total derivative financial instruments	$ 56	$ 80

4. In general, the collateral pledged by the Company is in the custody of a counterparty or an exchange. However, the Company has access to this collateral at any time, subject to replacement. For exchange traded derivatives, the exchange requires margin deposits as well as daily cash settlements of margin accounts. The Company pledged $16 million and $44 million of securities in the form of margin deposits at September 30, 2009 and December 31, 2008, respectively. Usually, the Company pledges U.S. Treasury bonds to satisfy this collateral requirement. The Company uses master netting agreements for over-the-counter derivative transactions. These agreements permit either party to net payments due for transactions covered by the agreements. Under the provisions of the agreements, collateral is either pledged or obtained when certain predetermined exposure limits are exceeded. At September 30, 2009, counterparties pledged $27 million in securities and $33 million in cash to the Company and the Company pledged $104 million in securities to counterparties. At December 31, 2008, the Company pledged $44 million in securities to counterparties, however counterparties did not pledge any collateral to the Company.

Other than derivative financial instruments

1. The only off-balance sheet financial instrument, other than derivatives, the Company had were commitments to invest in limited partnership agreements which had contractual amounts of $665 million and $806 million at September 30, 2009 and December 31, 2008, respectively.

3. The contractual amounts presented in Part 1 above represent the amount at risk if the contract was fully drawn upon, the counterparty defaults and the value of any underlying security becomes worthless.

4. The Company does not require collateral or other security to support off-balance sheet financial instruments with credit risk.

NOTES TO FINANCIAL STATEMENTS

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

C. In the course of managing the Company's investment portfolio, securities may be sold and reacquired within 30 days of the sale date. Such transactions are referred to as wash sales. The details, by NAIC designation 3 or below, of securities sold during the third quarter of 2009 and 2008 and reacquired within 30 days of the sale date were:

($ in millions)	2009			
	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds				
NAIC 3	-	$ -	$ -	$ -
NAIC 4	-	-	-	-
NAIC 5	1	-	-	-
Preferred stocks				
NAIC P/RP3	-	-	-	-
NAIC P/RP4	-	-	-	-

($ in millions)	2008			
	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds				
NAIC 3	1	$ 1	$ 1	$ -
NAIC 4	1	1	1	-
NAIC 5	-	-	-	-
Preferred stocks				
NAIC P/RP3	1	-	-	-
NAIC P/RP4	-	-	-	-

20. Other Items

C. Other Disclosures

Assets in the amount of $14 million, of which $466 thousand was interest payable to policyholders, were on deposit at The Bank of New York Mellon at September 30, 2009 related to an escrow account established in accordance with North Carolina Department of Insurance Bulletin 08-B-06.

H. Subprime Mortgage Related Risk Exposure

1. The Company had exposure to subprime residential mortgage related risk in the form of asset-backed residential mortgage-backed securities ("ABS RMBS"), as well as a limited partnership investment. The ABS RMBS portfolio includes securities that are collateralized by mortgage loans issued to borrowers that cannot qualify for prime or alternative financing terms due in part to an impaired or limited credit history. It also includes securities that are collateralized by certain second lien mortgages regardless of the borrower's credit profile. At September 30, 2009, the ABS RMBS portfolio had net unrealized losses of $156 million, of which $158 million were gross unrealized losses and $2 million were gross unrealized gains. At December 31, 2008, the ABS RMBS portfolio had net unrealized losses of $327 million, of which $330 million were gross unrealized losses and $3 million were gross unrealized gains.

In addition, the Company owns Alt-A residential mortgage-backed securities ("Alt-A") which it does not consider to be a component of its exposure to subprime mortgage related risk. The Alt-A portfolio consists of mortgage-backed securities at fixed or variable rates and includes certain securities that are collateralized by residential mortgage loans issued to borrowers with stronger credit profiles than subprime borrowers, but do not qualify for prime financing terms due to high loan-to-value ratios or limited supporting documentation. At September 30, 2009, the Alt-A portfolio had net unrealized losses of $18 million, of which $28 million were gross unrealized losses and $10 million were gross unrealized gains. At December 31, 2008, the Alt-A portfolio had net unrealized losses of $73 million, of which $74 million were gross unrealized losses and $1 million were gross unrealized gains.

Both ABS RMBS and Alt-A securities are considered loan-backed, and included in bonds in the Company's Asset page. The percentage of ABS RMBS and Alt-A securities considered highly rated by the NAIC at is presented below:

Type of Investment	September 30, 2009	December 31, 2008
ABS RMBS	60 %	75 %
Alt-A	41 %	91 %

The Company has a comprehensive portfolio monitoring process to identify and evaluate, on a case-by-case basis, investments whose carrying value may be other-than-temporarily impaired. See the investments significant accounting policy in Note 1, Part C of the Annual Statement for more details. At both September 30, 2009 and December 31, 2008, the Company recorded investment write-downs of $16 million in the ABS RMBS portfolio related to asset impairments. The Company did not record investment write-downs in the ABS RMBS portfolio at September 30, 2009 or December 31, 2008 related to the potential sale of assets to meet future cash flow requirements. In addition, at September 30, 2009 and December 31, 2008, the Company recorded investment write-downs in the Alt-A portfolio of $22 million and $16 million, respectively, related to asset impairments. There were no investment write-downs recorded in the Alt-A portfolio at September 30, 2009 or December 31, 2008 due to the potential sale of assets to meet future cash flow requirements. The Company continues to believe that the unrealized losses on these securities are not necessarily predictive of the performance of the underlying collateral. In the absence of further deterioration in the collateral relative to the Company's positions in the securities' respective capital structures, which could require recognition of other-than-temporary impairments, the unrealized losses should reverse over the remaining lives of the securities.

The Company's practice for acquiring and monitoring ABS RMBS and Alt-A mortgage-backed securities takes into consideration the quality of the originator, quality of the servicer, security credit rating, underlying characteristics of the mortgages, borrower characteristics, level of credit enhancement in the transaction, and bond insurer strength, where applicable. The originators and servicers of the underlying mortgage loans are primarily subsidiaries of large banks and broker/dealers.

3. The Company's direct exposure to other subprime investments is summarized as follows:

(in millions)	September 30, 2009			
Type of Investment	Actual Cost	Book/Adjusted Carrying Values	Fair Values	Other-Than-Temporary Losses
ABS RMBS	$ 1,045	$ 739	$ 583	$ 16
Other assets	65	61	61	-
Total	$ 1,110	$ 800	$ 644	$ 16

NOTES TO FINANCIAL STATEMENTS

(in millions)	December 31, 2008			
Type of Investment	Actual Cost	Book/Adjusted Carrying Values	Fair Values	Other-Than-Temporary Losses
ABS RMBS	$ 1,215	$ 1,102	$ 775	$ 16
Other assets	50	40	40	-
Total	$ 1,265	$ 1,142	$ 815	$ 16

In addition, the Company had Alt-A securities with the following actual cost, book/adjusted carrying values, fair values and other-than-temporary losses:

(in millions)	September 30, 2009	December 31, 2008
Actual cost	$ 328	$ 313
Book/adjusted carrying values	260	272
Fair values	242	199
Other-than-temporary losses	22	16

23. Retrospectively Rated Contracts and Contracts Subject to Redetermination

C. The amount of net premiums written by the Company in the first nine months of 2009 and 2008 subject to retrospective rating features was $1.50 billion and $1.20 billion, respectively. These amounts represented 8.3% and 6.4% of total net premiums written in the first nine months of 2009 and 2008, respectively.

24. Change in Incurred Losses and Loss Adjustment Expenses

For a summary of management's policies and methodologies for estimating the liabilities for losses and loss adjustment expenses, please refer to this note in the December 31, 2008 Annual Statement.

Activity in the reserve for losses and loss adjustment expenses was summarized as follows:

(in millions)	September 30, 2009	December 31, 2008
Balance at January 1	$ 14,859	$ 14,227
Incurred related to:		
Current year	13,158	18,191
Prior years	(61)	212
Total incurred	13,097	18,403
Paid related to:		
Current year	7,792	11,606
Prior years	5,679	6,165
Total paid	13,471	17,771
Ending Balance	$ 14,485	$ 14,859

Incurred losses and loss adjustment expenses represent the sum of paid losses and reserve changes in the calendar year. This expense included net losses from catastrophes of $1.73 billion and $3.26 billion for the nine months ended September 30, 2009 and the year ended December 31, 2008, respectively. Catastrophes are an inherent risk that have contributed to, and will continue to contribute to, material year-to-year fluctuations in the Company's net income and financial position.

The Company calculates and records a single best reserve estimate for losses from catastrophes, in conformance with generally accepted actuarial principles. As a result, management believes that no other estimate is better than the recorded amount. Due to the uncertainties involved, including the factors described above, the ultimate cost of losses may vary materially from recorded amounts, which are based on management's best estimates. Accordingly, management believes that it is not practicable to develop a meaningful range for such changes in losses incurred.

Incurred losses and loss adjustment expenses attributable to insured events of prior years were $(61) million and $212 million as a result of the reestimation of unpaid losses and loss adjustment expenses for the nine months ended September 30, 2009 and the year ended December 31, 2008, respectively. During the first nine months of 2009, favorable development in incurred losses and loss adjustment expenses related to prior years was primarily due to a reduction in catastrophe losses. During 2008, incurred losses and loss adjustment expenses related to prior years were primarily composed of increase in litigation settlements and catastrophe losses. These changes were generally the result of ongoing analyses of recent loss development trends. Initial estimates were revised, as additional information became known regarding claims.

Anticipated salvage and subrogation of $592 million and $620 million were included as a reduction of loss reserves at September 30, 2009 and December 31, 2008, respectively.

GENERAL INTERROGATORIES

(Responses to these interrogatories should be based on changes that have occurred since the prior year end unless otherwise noted)

PART 1 - COMMON INTERROGATORIES
GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

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. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]
If yes, complete the Schedule Y - Part 1 - organizational chart.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

4.2 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 Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [ ] No [ ] N/A [X]
If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2008

6.2 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. 12/31/2003

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 08/02/2005

6.4 By what department or departments?
DELAWARE, ILLINOIS, MISSISSIPPI

6.5 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]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [X] No [ ] N/A [ ]

7.1 Has this 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]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No [ ]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Office of Thrift Supervision (OTS), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 OTS	6 FDIC	7 SEC
ALFS, INC.	3100 SANDERS ROAD, NORTHBROOK, IL 60062					YES
ALLSTATE BANK	3100 SANDERS ROAD, NORTHBROOK, IL 60062			YES		
ALLSTATE DISTRIBUTORS, LLC	3100 SANDERS ROAD, NORTHBROOK, IL 60062					YES
ALLSTATE FINANCIAL ADVISORS, LLC	3100 SANDERS ROAD, NORTHBROOK, IL 60062					YES
ALLSTATE FINANCIAL SERVICES, LLC	2920 SOUTH 84TH STREET, LINCOLN, NE 68506					YES
ALLSTATE INSTITUTIONAL ADVISORS, LLC	3100 SANDERS ROAD, NORTHBROOK, IL 60062					YES
ALLSTATE INVESTMENT MANAGEMENT COMPANY	2775 SANDERS ROAD, NORTHBROOK, IL 60062					YES

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [X]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [X] No [ ]

11.2 If yes, give full and complete information relating thereto:
$138,431,099 PLEDGED AS COLLATERAL; $34,448,459 OPTION AGREEMENTS; $201,314,841 LETTER STOCK OR SECURITIES RESTRICTED TO SALE; $90,442,355 ON DEPOSIT WITH STATE OR OTHER REGULATORY BODY.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $471,566,656

13. Amount of real estate and mortgages held in short-term investments: $

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$	$
14.22 Preferred Stock	$	$
14.23 Common Stock	$ 4,706,684,879	$ 4,672,332,767
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$ 960,175,420	$ 1,431,435,521
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 5,666,860,299	$ 6,103,768,288
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 1,227,550	$ 1,147,362

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No [ ]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ]
If no, attach a description with this statement.

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
BNY MELLON TRUST COMPANY OF ILLINOIS CONTACT: KEITH BEAR 312-827-1324	2 N. LASALLE STREET, SUITE 1020, CHICAGO, IL 60602
CITIBANK N.A. CONTACT: JON TOMAN 312-876-8548	233 S. WACKER DR. 86TH FLOOR, CHICAGO, IL 60606

16.2 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)

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? Yes [ ] No [X]

16.4 If yes, give full information relating thereto:

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

16.5 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	2 Name(s)	3 Address
N/A	ALLSTATE INVESTMENTS, LLC.	3075 SANDERS ROAD, NORTHBROOK, IL 60062

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

17.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? ..... Yes [ ] No [X] N/A [ ]
   If yes, attach an explanation.

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? ..... Yes [ ] No [X]
   If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? ..... Yes [ ] No [X]

3.2 If yes, give full and complete information thereto.

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of " tabular reserves") discounted at a rate of interest greater than zero? ..... Yes [ ] No [X]

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
		TOTAL								

SCHEDULE F - CEDED REINSURANCE

Showing all new reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Location	5 Is Insurer Authorized? (Yes or No)
00000	AA-1460006	FLAGSTONE REASSURANCE SUISSE	SWITZERLAND	NO
00000	AA-9990014	MISSOURI COMMERCIAL AUTOMOBILE INS PROCEDURE	MISSOURI	YES
00000	AA-1464100	SCOR SWITZERLAND AG	SWITZERLAND	NO
00000	AA-3190972	TORUS INSURANCE (BERMUDA) LTD	BERMUDA	NO
00000	AA-5324100	TAIPING REINSURANCE COMPANY LIMITED	HONG KONG	NO

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

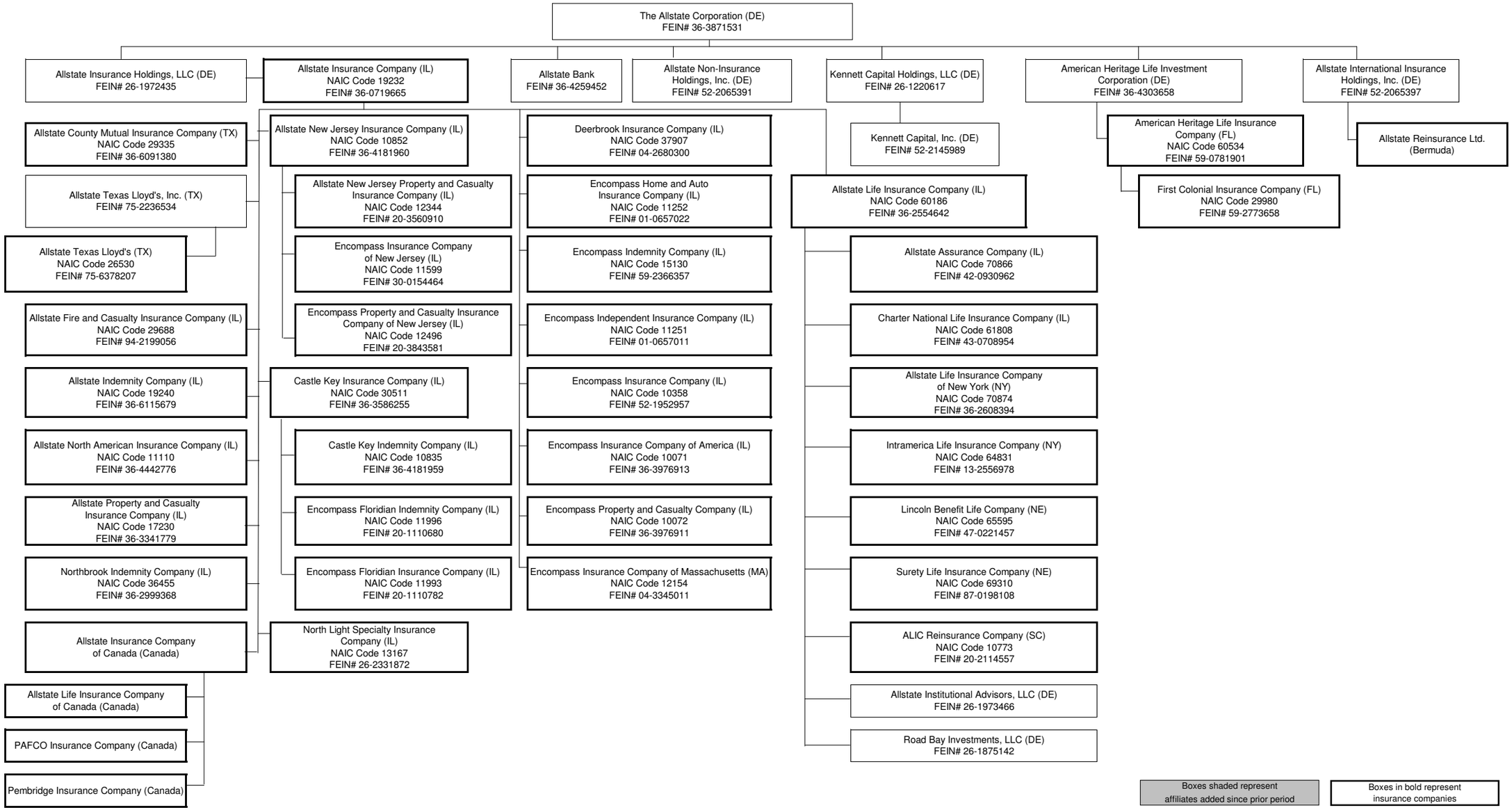
		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
	States, etc.	Active Status	2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1.	Alabama AL	L	125,038,003	139,449,907	81,617,030	71,058,164	55,227,586	55,021,280
2.	Alaska AK	L	70,311,476	74,560,182	37,432,588	34,894,659	39,776,686	37,612,051
3.	Arizona AZ	L	91,288,856	108,251,067	45,153,057	51,913,970	49,980,478	58,916,148
4.	Arkansas AR	L	60,922,486	66,869,444	40,930,043	53,744,101	26,641,653	32,071,471
5.	California CA	L	865,155,785	1,011,066,330	422,690,646	502,119,922	623,728,434	623,021,376
6.	Colorado CO	L	86,448,236	101,311,880	72,478,989	55,378,368	58,214,769	55,028,506
7.	Connecticut CT	L	175,415,979	190,415,712	89,992,987	89,811,958	136,233,297	153,190,740
8.	Delaware DE	L	21,302,619	23,193,828	16,758,369	12,805,302	40,141,039	58,476,126
9.	District of Columbia DC	L	15,278,304	16,460,779	6,299,238	8,847,534	6,923,092	8,110,510
10.	Florida FL	L	577,156,051	638,435,828	322,549,679	368,091,457	410,097,890	441,447,145
11.	Georgia GA	L	287,645,285	318,319,135	240,967,521	221,657,957	147,072,000	119,469,479
12.	Hawaii HI	L	56,990,638	59,091,627	21,975,397	24,509,649	25,950,037	27,712,832
13.	Idaho ID	L	26,937,153	30,487,470	12,979,023	15,903,903	15,193,127	17,774,110
14.	Illinois IL	L	337,334,988	360,511,187	183,660,896	199,099,821	357,189,077	411,203,034
15.	Indiana IN	L	100,394,665	112,607,200	64,936,319	70,063,860	54,102,819	73,854,591
16.	Iowa IA	L	14,876,356	16,369,910	7,019,514	12,396,898	7,586,460	6,618,649
17.	Kansas KS	L	29,284,817	33,083,340	18,861,177	19,992,868	13,639,401	10,869,019
18.	Kentucky KY	L	89,595,918	99,050,005	65,522,819	59,983,551	41,429,066	68,079,726
19.	Louisiana LA	L	284,860,213	299,405,055	170,998,418	264,315,765	204,027,737	515,788,801
20.	Maine ME	L	28,899,315	33,001,879	14,386,328	17,127,088	15,126,801	19,860,924
21.	Maryland MD	L	322,505,017	348,043,769	167,113,615	205,349,277	159,992,234	131,546,956
22.	Massachusetts MA	L			1,729	7,540	24,850,461	32,109,762
23.	Michigan MI	L	145,688,883	174,379,404	120,573,582	130,827,224	1,016,337,400	958,551,432
24.	Minnesota MN	L	49,867,418	55,693,087	24,525,403	47,781,340	42,930,154	49,585,297
25.	Mississippi MS	L	85,249,857	85,679,788	43,168,177	52,986,920	63,241,729	79,749,947
26.	Missouri MO	L	45,910,597	50,311,214	24,394,483	33,446,702	22,746,463	26,370,791
27.	Montana MT	L	11,295,030	12,934,673	5,278,863	6,496,745	7,657,129	8,476,553
28.	Nebraska NE	L	17,304,456	19,811,883	9,117,568	13,441,392	8,533,942	9,353,342
29.	Nevada NV	L	62,436,891	70,656,484	39,305,402	38,788,781	37,374,348	40,506,826
30.	New Hampshire NH	L	30,789,213	34,030,310	14,940,073	16,925,574	13,362,095	16,579,712
31.	New Jersey NJ	N	89,900	(90)	26,184,121	24,001,665	217,723,818	230,486,058
32.	New Mexico NM	L	51,078,324	55,302,140	21,016,592	30,095,863	27,021,107	29,267,891
33.	New York NY	L	1,314,673,794	1,399,501,514	780,802,420	783,373,952	1,405,401,379	1,334,635,769
34.	North Carolina NC	L	204,061,747	222,855,366	110,234,004	111,595,882	86,133,142	90,394,330
35.	North Dakota ND	L	6,001,759	6,220,953	2,973,613	3,593,118	2,805,732	3,296,029
36.	Ohio OH	L	187,129,768	204,475,883	122,921,056	118,714,706	181,138,938	234,547,508
37.	Oklahoma OK	L	74,416,236	82,338,037	56,892,623	62,377,638	34,615,783	36,090,694
38.	Oregon OR	L	76,087,792	84,818,908	39,857,493	47,927,880	35,000,867	41,929,233
39.	Pennsylvania PA	L	457,399,248	519,011,324	261,469,675	279,346,113	560,720,655	624,271,245
40.	Rhode Island RI	L	48,561,540	51,545,510	21,482,451	23,676,775	42,859,784	47,462,900
41.	South Carolina SC	L	192,465,372	207,139,373	93,416,354	98,305,582	72,696,186	76,158,765
42.	South Dakota SD	L	3,396,652	3,784,432	1,399,504	1,676,716	1,824,721	2,573,885
43.	Tennessee TN	L	113,806,181	122,222,276	63,809,326	69,569,963	61,464,628	62,238,636
44.	Texas TX	L	114,892,100	119,002,580	178,911,226	51,154,062	120,922,944	314,414,429
45.	Utah UT	L	77,691,046	85,355,671	41,033,693	48,792,226	34,875,378	42,665,058
46.	Vermont VT	L	16,231,316	18,573,536	6,345,289	8,360,423	7,929,823	8,520,043
47.	Virginia VA	L	247,557,473	269,217,671	120,582,490	132,747,304	92,979,046	103,133,520
48.	Washington WA	L	186,905,247	205,896,811	110,743,519	118,195,627	129,212,559	132,348,257
49.	West Virginia WV	L	48,192,046	51,209,709	26,879,955	26,315,376	24,929,283	27,757,775
50.	Wisconsin WI	L	41,503,881	45,176,689	20,090,059	43,063,939	62,513,183	73,215,649
51.	Wyoming WY	L	7,566,436	8,358,313	3,507,372	4,165,532	3,633,205	3,567,140
52.	American Samoa AS	N						
53.	Guam GU	N						
54.	Puerto Rico PR	L			(2,409)	79,612	2,985,969	3,895,226
55.	U.S. Virgin Islands VI	N						
56.	Nothern Mariana Islands MP	N						
57.	Canada CN	L						
58.	Aggregate Other Alien OT	XXX			259,118	360,537	749,427	1,111,455
59.	Totals	(a) 51	7,585,892,363	8,345,488,983	4,496,438,477	4,787,258,781	6,935,444,961	7,670,938,631
	DETAILS OF WRITE-INS							
5801.	Other alien	XXX			259,118	360,537	749,427	1,111,455
5802.		XXX						
5803.		XXX						
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX						
5899.	Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX			259,118	360,537	749,427	1,111,455

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

STATEMENT AS OF SEPTEMBER 30, 2009 OF THE ALLSTATE INSURANCE COMPANY

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

PART 1 – ORGANIZATIONAL CHART



PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	18,070,017	7,778,336	43.0	50.4
2.	Allied Lines	226,955,663	85,363,904	37.6	195.1
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	2,166,385,795	1,124,657,531	51.9	67.3
5.	Commercial multiple peril	323,680,356	196,850,560	60.8	68.8
6.	Mortgage guaranty				
8.	Ocean marine	1,545,644	(321,926)	(20.8)	138.6
9.	Inland marine	78,436,407	25,269,279	32.2	35.1
10.	Financial guaranty				
11.1	Medical professional liability - occurrence		(300,000)		
11.2	Medical professional liability - claims-made				
12.	Earthquake	1,369,451	140,830	10.3	90.7
13.	Group accident and health				
14.	Credit accident and health				
15.	Other accident and health				
16.	Workers' compensation		(600,981)		
17.1	Other liability - occurrence	135,386,760	139,339,986	102.9	124.1
17.2	Other liability - claims-made				
18.1	Products liability - occurrence	1,209,429	(25,750,144)	(2,129.1)	2,729.0
18.2	Products liability - claims-made				
19.1,19.2	Private passenger auto liability	2,532,436,771	1,570,436,583	62.0	52.3
19.3,19.4	Commercial auto liability	138,587,488	68,818,561	49.7	44.9
21.	Auto physical damage	2,108,668,943	837,082,669	39.7	42.7
22.	Aircraft (all perils)				
23.	Fidelity	203,878	68,769	33.7	0.2
24.	Surety	7,240			724.9
26.	Burglary and theft	277,323	19,450	7.0	4.2
27.	Boiler and machinery	950,159	51,652	5.4	8.8
28.	Credit				
29.	International				
30.	Warranty	72,846	50,586	69.4	(115.7)
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	3,130,458	5,453	0.2	(0.7)
35.	Totals	7,737,374,628	4,028,961,098	52.1	58.7
	DETAILS OF WRITE-INS				
3401.	Identity theft	3,130,458	5,453	0.2	
3402.	Mechanical breakdown				(6.3)
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	3,130,458	5,453	0.2	(0.7)

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	4,588,155	14,395,105	21,309,632
2.	Allied Lines	89,129,382	236,341,647	235,900,922
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	772,725,077	2,118,865,804	2,310,293,386
5.	Commercial multiple peril	101,071,663	308,523,065	341,424,803
6.	Mortgage guaranty			
8.	Ocean marine	506,022	1,616,295	2,019,434
9.	Inland marine	27,019,896	79,833,101	89,844,943
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake	383,553	1,014,322	2,228,165
13.	Group accident and health			
14.	Credit accident and health			
15.	Other accident and health			
16.	Workers' compensation			
17.1	Other liability - occurrence	46,263,826	133,689,837	146,560,792
17.2	Other liability - claims-made			
18.1	Products liability - occurrence	413,873	1,165,516	1,415,728
18.2	Products liability - claims-made			
19.1,19.2	Private passenger auto liability	825,130,872	2,488,864,599	2,732,080,070
19.3,19.4	Commercial auto liability	40,003,642	133,201,932	151,611,655
21.	Auto physical damage	676,447,027	2,064,107,510	2,305,817,812
22.	Aircraft (all perils)			(527)
23.	Fidelity	57,986	199,460	207,096
24.	Surety		7,248	3,807
26.	Burglary and theft	27,638	119,202	423,206
27.	Boiler and machinery	293,374	889,152	1,073,285
28.	Credit			
29.	International			
30.	Warranty	(105)	(796)	(2,861)
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	1,131,187	3,059,364	3,277,638
35.	Totals	2,585,193,068	7,585,892,363	8,345,488,986
	DETAILS OF WRITE-INS			
3401.	Identity theft	1,131,187	3,059,364	3,277,638
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	1,131,187	3,059,364	3,277,638

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2009 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2009 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2009 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2006 + Prior	3,597,511	2,011,541	5,609,051	1,238,838	81,579	1,320,417	2,620,593	77,218	1,750,596	4,448,407	261,920	(102,148)	159,772
2. 2007	2,018,113	646,889	2,665,002	729,908	62,666	792,574	1,289,076	72,206	390,970	1,752,252	871	(121,046)	(120,176)
3. Subtotals 2007 + Prior	5,615,624	2,658,430	8,274,053	1,968,746	144,245	2,112,991	3,909,669	149,425	2,141,565	6,200,659	262,791	(223,195)	39,596
4. 2008	5,016,783	1,568,234	6,585,017	3,080,099	486,642	3,566,741	1,965,489	294,655	657,329	2,917,473	28,805	(129,608)	(100,802)
5. Subtotals 2008 + Prior	10,632,407	4,226,663	14,859,070	5,048,845	630,887	5,679,732	5,875,158	444,079	2,798,895	9,118,132	291,596	(352,802)	(61,206)
6. 2009	XXX	XXX	XXX	XXX	7,791,965	7,791,965	XXX	4,232,710	1,133,764	5,366,474	XXX	XXX	XXX
7. Totals	10,632,407	4,226,663	14,859,070	5,048,845	8,422,852	13,471,697	5,875,158	4,676,789	3,932,658	14,484,606	291,596	(352,802)	(61,206)
8. Prior Year-End Surplus As Regards Policyholders	13,021,075										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 2.7	2. (8.3)	3. (0.4)
													Col. 13, Line 7 As a % of Col. 1 Line 8 4. (0.5)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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.

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO

Explanations:

1.

2.

3.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]

2. Supplement A to Schedule T [Document Identifier 455]

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 23

2304.	Prepaid reinsurance premium	7,965,774		7,965,774	11,696,618
2305.	Patent application intangible asset	433,333		433,333	
2306.	Equities and deposits in pools and associations	753,843		753,843	753,843
2307.	Transferable state tax credits				835,655
2308.	Prepaid expenses	24,252,427	24,252,427		
2309.	Advances	28,809,345	28,809,345		
2397.	Summary of remaining write-ins for Line 23 from overflow page	62,214,722	53,061,772	9,152,950	13,286,116

Additional Write-ins for Liabilities Line 23

2304.	Deposit for assumed reinsurance from CNA	28,814,571	32,826,206
2305.	Deferred gain on intercompany asset transfers	8,308,615	11,859,568
2306.	Securities lending collateral		56,067
2307.	Retroactive reinsurance reserve ceded	(25,351,562)	(27,226,379)
2397.	Summary of remaining write-ins for Line 23 from overflow page	11,771,624	17,515,461

Additional Write-ins for Statement of Income Line 14

1404.	CNA renewal rights and option agreement	(170,666)	(374,514)	(454,006)
1405.	Fines and penalties	(108,682)	(5,097,988)	(5,175,009)
1497.	Summary of remaining write-ins for Line 14 from overflow page	(279,348)	(5,472,501)	(5,629,015)

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	309,893,289	291,687,890
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	28,065,939	44,878,816
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation	19,204,183	26,673,417
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	318,755,045	309,893,289
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	318,755,045	309,893,289

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	104,478,328	795,247,729
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other	(103,250)	
4.	Accrual of discount	30,492	296,894
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals	2,356	(25,091,879)
7.	Deduct amounts received on disposals	27,340,040	665,974,416
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	77,067,886	104,478,328
12.	Total valuation allowance	(352,778)	
13.	Subtotal (Line 11 plus Line 12)	76,715,108	104,478,328
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	76,715,108	104,478,328

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,127,288,989	1,827,497,373
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	156,303,063	926,937,189
	2.2 Additional investment made after acquisition	431,645,004	327,544,826
3.	Capitalized deferred interest and other	9,158,964	14,596,593
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	(102,771,930)	(196,957,479)
6.	Total gain (loss) on disposals	110,657	13,275,743
7.	Deduct amounts received on disposals	80,380,504	729,108,939
8.	Deduct amortization of premium and depreciation	10,382,178	20,652,177
9.	Total foreign exchange change in book/adjusted carrying value	(1,231,057)	1,696,358
10.	Deduct current year's other than temporary impairment recognized	132,744,745	37,540,498
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,396,996,262	2,127,288,989
12.	Deduct total nonadmitted amounts	2,012,084	42,154,074
13.	Statement value at end of current period (Line 11 minus Line 12)	2,394,984,179	2,085,134,915

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	28,875,981,328	36,660,733,412
2.	Cost of bonds and stocks acquired	13,241,421,363	18,502,738,129
3.	Accrual of discount	81,962,497	101,872,145
4.	Unrealized valuation increase (decrease)	276,467,964	(2,867,354,907)
5.	Total gain (loss) on disposals	229,723,900	(404,141,200)
6.	Deduct consideration for bonds and stocks disposed of	10,222,902,097	21,928,457,070
7.	Deduct amortization of premium	42,254,917	48,250,088
8.	Total foreign exchange change in book/adjusted carrying value	60,568,099	(76,883,194)
9.	Deduct current year's other than temporary impairment recognized	362,386,561	1,064,275,899
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	32,138,581,574	28,875,981,328
11.	Deduct total nonadmitted amounts	3,588,312	3,588,312
12.	Statement value at end of current period (Line 10 minus Line 11)	32,134,993,262	28,872,393,016

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by Rating Class

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	18,206,246,453	16,173,606,922	16,422,810,515	(46,211,361)	17,590,084,633	18,206,246,453	17,910,831,499	17,798,774,447
2. Class 2 (a)	3,916,235,126	409,188,921	586,142,971	(31,623,102)	4,066,845,596	3,916,235,126	3,707,657,975	4,039,453,778
3. Class 3 (a)	945,013,130	22,417,208	142,876,062	62,508,435	839,406,415	945,013,130	887,062,711	694,458,933
4. Class 4 (a)	518,046,207	39,342,288	77,111,117	(12,835,650)	491,906,164	518,046,207	467,441,728	496,611,368
5. Class 5 (a)	448,347,533	5,750,721	86,730,401	176,958,737	394,653,327	448,347,533	544,326,590	304,682,998
6. Class 6 (a)	94,673,033	1,104,950	12,223,376	18,381,426	54,374,775	94,673,033	101,936,034	38,212,414
7. Total Bonds	24,128,561,483	16,651,411,010	17,327,894,442	167,178,486	23,437,270,911	24,128,561,483	23,619,256,537	23,372,193,937
PREFERRED STOCK								
8. Class 1	21,288,677	1,032,600	5,000,000	1,572,633	17,250,201	21,288,677	18,893,910	99,194,367
9. Class 2	45,339,555	1,669,153	5,816,396	(7,566,018)	31,462,013	45,339,555	33,626,295	68,985,336
10. Class 3	37,131,145			17,107,612	54,778,327	37,131,145	54,238,757	40,936,871
11. Class 4	30,132,835		5,467,936	3,235,241	13,555,955	30,132,835	27,900,140	18,904,745
12. Class 5	7,486,046			721,205	6,486,437	7,486,046	8,207,250	5,039,233
13. Class 6	405,600		405,600		310,586	405,600		
14. Total Preferred Stock	141,783,858	2,701,753	16,689,932	15,070,674	123,843,519	141,783,858	142,866,353	233,060,551
15. Total Bonds and Preferred Stock	24,270,345,341	16,654,112,763	17,344,584,373	182,249,160	23,561,114,430	24,270,345,341	23,762,122,890	23,605,254,488

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 324,029,356 ; NAIC 2 $; NAIC 3 $;
NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	19,513,019	XXX	19,511,932	3,789	

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	293,755,950	54,401,280
2.	Cost of short-term investments acquired	390,062,538	1,826,053,326
3.	Accrual of discount	254,425	817,419
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	70,206	
6.	Deduct consideration received on disposals	664,630,100	1,587,516,075
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	19,513,019	293,755,950
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	19,513,019	293,755,950

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
					Derivative Instruments Open		Cash Instrument(s) Held				
1 Replication RSAT Number	2 Description	3 NAIC Designation or Other Description	4 Statement Value	5 Fair Value	6 Description	7 Fair Value	8 CUSIP	9 Description	10 Statement Value	11 Fair Value	12 NAIC Designation or Other Description
097023C#0	BA 36 due 3/20/2013, CDS attached to Cash Security-RHODE ISLAND HLTH PROVIDENCE SCH 07C	1	3,195,323	3,398,084	CDS CS2298244 ON BA 36 03/20/2013	(36,616)	762243-ZQ-9	RHODE ISLAND HLTH PROVIDENCE SCH 07C	3,195,323	3,434,700	1FE
590188*J9	MER 500 due 6/20/2014, CDS attached to Cash Security-TENNESSEE HSG DEV AGY HMEOWNSHIP 07-4	1	3,000,000	3,511,572	CDS CS2825608 ON MER 500 06/20/2014	473,382	88045R-EQ-1	TENNESSEE HSG DEV AGY HMEOWNSHIP 07-4	3,000,000	3,038,190	1FE
78387GD*1	ATTINC 100 due 6/20/2014, CDS attached to Cash Security-TOLEDO EDISON COMPANY	2Z	2,994,247	3,563,979	CDS CS2833297 ON ATTINC 100 06/20/2014	31,017	889175-BE-4	TOLEDO EDISON COMPANY	2,994,247	3,532,962	2FE
91913YA@9	VLOC 100 due 6/20/2014, CDS attached to Cash Security-MEXICAN FIXED RATE BONDS	2	254,753	92,647	CDS CS2874242 ON VLOC 100 06/20/2014	(164,321)	P9767G-B3-4	MEXICAN FIXED RATE BONDS	254,753	256,968	1FE
902118B#4	TYC100 due 9/20/2014, CDS attached to Cash Security-ATLANTA GA WTR & WASTEWTR 2009 A	2	3,063,218	3,260,022	CDS CS2904973 TYC100 09/20/2014	41,082	047870-JT-8	ATLANTA GA WTR & WASTEWTR 2009 A	3,063,218	3,218,940	2FE
172967A#8	CITIGROUP INC due 12/20/2013, CDS attached to Cash Security-ANGLO AMERICAN CAPITAL	1	3,000,000	3,528,823	CDS CS2528640 ON CITIGROUP INC	33,823	034863-AA-8	ANGLO AMERICAN CAPITAL	3,000,000	3,495,000	2FE
37247DB@4	GENWORTH FINANCIAL INC due 12/20/2010, CDS attached to Cash Security-DELAWARE ST SOLID WST AUTH SYS 2006	2	5,248,011	5,185,747	CDS SPG4026L4 ON GENWORTH FINANCIAL INC	(170,003)	246412-DF-4	DELAWARE ST SOLID WST AUTH SYS 2006	5,248,011	5,355,750	1FE
55295*AB4	MBIA INSURANCE CORPORAT due 9/20/2012, CDS attached to Cash Security-OMAHA NE CONV HOTEL CORP 1ST 2007	4	8,960,809	4,087,892	CDS CS2211213 ON MBIA INSURANCE CORPORAT	(5,812,208)	681663-BQ-2	OMAHA NE CONV HOTEL CORP 1ST 2007	8,960,809	9,900,100	1FE
29273RB@7	ENTRPA 125.1 due 3/20/2013, CDS attached to Cash Security-SCHERING-PLOUGH	2Z	2,828,881	3,323,341	CDS CS2295828 ON ENTRPA 125.1 03/20/2013	(23,345)	806605-AJ-0	SCHERING-PLOUGH	2,828,881	3,346,686	2FE
29273RB#5	ENTRPA 185 due 6/20/2013, CDS attached to Cash Security-CHINO BASIN CA REGL FIN INLAND EMP 08A	2	5,153,865	5,218,590	CDS CS2369920 ON ENTRPA 185 06/20/2013	57,940	169498-DE-9	CHINO BASIN CA REGL FIN INLAND EMP 08A	5,153,865	5,160,650	1FE
55295*AD0	MBIA INSURANCE CORPORAT due 12/20/2012, CDS attached to Cash Security-KRAFT FOODS INC	2Z	4,826,992	2,471,111	CDS CS2259840 ON MBIA INSURANCE CORPORAT	(2,937,629)	50075N-AS-3	KRAFT FOODS INC	4,826,992	5,408,740	2FE
04624@AA4	AGO-AGC 465 due 6/20/2013, CDS attached to Cash Security-AGILENT TECHNOLOGIES INC	1	2,755,786	2,783,644	CDS CS2441604 ON AGO-AGC 465 06/20/2013	(338,276)	00846U-AC-5	AGILENT TECHNOLOGIES INC	2,755,786	3,121,920	2FE
816851A*0	SEMPRA ENERGY due 12/20/2013, CDS attached to Cash Security-NEVADA POWER CO	2Z	2,991,040	3,357,599	CDS CS2518435 ON SEMPRA ENERGY	75,620	641423-BW-7	NEVADA POWER CO	2,991,040	3,281,979	2FE
62618#AD2	FLORDIA STATE GO 85% due 9/20/2017, CDS attached to Cash Security-FLORIDA ST BRD ED PUB CAP OUTLAY 00 A	1	20,860,780	19,912,450	CDS CS2236806 ON FLORDIA STATE GO 85%	(974,150)	341535-NQ-1	FLORIDA ST BRD ED PUB CAP OUTLAY 00 A	20,860,780	20,886,600	1FE
APPLIED	S & P 500 INDEX	1Z	47,544,909	49,263,062	S & P 500 INDEX SPZ9	737,922	06050B-AJ-0	BANK OF AMERICA CORP	47,544,909	48,525,140	1FE
APPLIED	S & P 500 INDEX	1Z	47,553,966	49,040,869	S & P 500 INDEX SPZ9	737,922	31398A-VQ-2	FANNIE MAE	47,553,966	48,302,947	1FE
APPLIED	S & P 500 INDEX	1Z	47,564,842	49,141,282	S & P 500 INDEX SPZ9	737,922	481247-AK-0	JPMORGAN CHASE & CO	47,564,842	48,403,360	1FE
APPLIED	S & P 500 INDEX	1Z	96,445,456	103,762,926	S & P 500 INDEX SPZ9	1,475,844	912810-PZ-5	TSY INFL IX N/B	96,445,456	102,287,082	1
APPLIED	S & P 500 INDEX	1Z	94,800,639	99,450,401	S & P 500 INDEX SPZ9	1,475,844	912828-LA-6	US TREASURY N/B	94,800,639	97,974,557	1
APPLIED	S & P 500 INDEX	1Z	47,819,944	48,817,676	S & P 500 INDEX SPZ9	737,922	912828-LH-1	US TREASURY N/B	47,819,944	48,079,754	1
APPLIED	S & P 500 INDEX	1Z	94,871,085	96,238,006	S & P 500 INDEX SPZ9	1,223,397	912828-LM-0	US TREASURY N/B	94,871,085	95,014,609	1
62618#AK6	STATE OF TEXAS RR85% due 12/20/2017, CDS attached to Cash Security-BRAZOS RIV AUTH TX PCR TEXAS UTIL 01D-1	5Z	9,453,600	9,027,337	CDS CS2275218 ON STATE OF TEXAS RR85%	(426,263)	106213-HJ-3	BRAZOS RIV AUTH TX PCR TEXAS UTIL 01D-1	9,453,600	9,453,600	5FE

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
					Derivative Instruments Open		Cash Instrument(s) Held				
1 Replication RSAT Number	2 Description	3 NAIC Designation or Other Description	4 Statement Value	5 Fair Value	6 Description	7 Fair Value	8 CUSIP	9 Description	10 Statement Value	11 Fair Value	12 NAIC Designation or Other Description
62618#AP5	HOUSTON TEXAS RR 85% due 3/20/2018, CDS attached to Cash Security-ILLINOIS FIN AUTH SHERMAN HLTH 07A	2Z	24,823,644	21,323,930	CDS CS2318729 ON HOUSTON TEXAS RR 85%	(1,367,320)	45200F-BB-4	ILLINOIS FIN AUTH SHERMAN HLTH 07A	24,823,644	22,691,250	2FE
62618#AN0	PHOENIX ARIZONA RR85% due 3/20/2018, CDS attached to Cash Security-TYLER TX HLTH FAC EAST TX MED CTR 07A	2Z	24,799,697	23,817,249	CDS CS2318737 ON PHOENIX ARIZONA RR85%	(1,008,751)	902261-HG-4	TYLER TX HLTH FAC EAST TX MED CTR 07A	24,799,697	24,826,000	2FE
62618#AQ3	SHELBY TENNESSEE RR85% due 3/20/2018, CDS attached to Cash Security-LOUISIANA PUB FAC HURRICANE RELIEF 07	1Z	24,408,641	23,723,269	CDS CS2318745 ON SHELBY TENNESSEE RR85%	(1,214,981)	546398-WG-9	LOUISIANA PUB FAC HURRICANE RELIEF 07	24,408,641	24,938,250	1FE
263534K@7	DD 130 due 3/20/2014, CDS attached to Cash Security-ABBOTT LABORATORIES	1Z	2,915,697	3,413,359	CDS CS2715544 ON DD 130 03/20/2014	106,531	002819-AB-6	ABBOTT LABORATORIES	2,915,697	3,306,828	1FE
767201A@5	RIOLN-LTD 225 due 6/20/2014, CDS attached to Cash Security-COCA-COLA ENTERPRISES	2	3,031,351	3,316,448	CDS CS2884480 ON RIOLN-LTD 225 06/20/201	143,936	191219-BV-5	COCA-COLA ENTERPRISES	3,031,351	3,172,512	1FE
APPLIED	LAFCP 300 due 9/20/2014, CDS attached to Cash Security-REPUBLIC OF POLAND	1Z	3,352,421	3,465,792	CDS CS2928014 ON LAFCP 300 09/20/2014	105,792	731011-AR-3	REPUBLIC OF POLAND	3,352,421	3,360,000	1FE
APPLIED	CMCSA 100 due 9/20/2014, CDS attached to Cash Security-AUTOZONE INC	2Z	3,100,538	3,181,112	CDS CS2930564 ON CMCSA 100 09/20/2014	(13,033)	053332-AK-8	AUTOZONE INC	3,100,538	3,194,145	2FE
APPLIED	ARMLL 100 due 9/20/2014, CDS attached to Cash Security-COX COMMUNICATIONS INC	2Z	2,065,748	2,008,679	CDS CS2933121 ON ARMLL 100 09/20/2014	(139,773)	224044-BM-8	COX COMMUNICATIONS INC	2,065,748	2,148,452	2FE
APPLIED	ARMLL 100 due 9/20/2014, CDS attached to Cash Security-OCCIDENTAL PETROLEUM COR	1Z	993,250	958,641	CDS CS2933121 ON ARMLL 100 09/20/2014	(69,886)	674599-BX-2	OCCIDENTAL PETROLEUM COR	993,250	1,028,527	1FE
APPLIED	GE-CAPCORP 500 due 9/20/2014, CDS attached to Cash Security-TELEFONICA SA	1Z	5,000,000	5,965,068	CDS CS2935688 ON GE-CAPCORP 500 09/20/20	661,028	87938W-AJ-2	TELEFONICA SA	5,000,000	5,304,040	1FE
APPLIED	BERKSHIRE HATHWAY due 9/20/2014, CDS attached to Cash Security-TJX COS INC	1Z	4,999,611	5,070,407	CDS CS2938245 ON BERKSHIRE HATHWAY	(95,338)	872540-AN-9	TJX COS INC	4,999,611	5,165,745	1FE
APPLIED	KSS 100 due 9/20/2014, CDS attached to Cash Security-SIERRA PACIFIC POWER CO	2Z	3,182,549	3,194,956	CDS CS2945927 ON KSS 100 09/20/2014	12,259	826418-BD-6	SIERRA PACIFIC POWER CO	3,182,549	3,182,697	2FE
APPLIED	MET-LI 500 due 9/20/2014, CDS attached to Cash Security-WISCONSIN HSG ECON AUTH HMEOWNSHP 07E	1Z	3,000,000	3,367,648	CDS CS2951040 ON MET-LI 500 09/20/2014	362,038	97689P-6P-8	WISCONSIN HSG ECON AUTH HMEOWNSHP 07E	3,000,000	3,005,610	1FE
APPLIED	RIG 100 due 9/20/2014, CDS attached to Cash Security-REPUBLIC OF SOUTH AFRICA	1Z	386,377	445,914	CDS CS2951065 ON RIG 100 09/20/2014	39,844	S69124-MN-2	REPUBLIC OF SOUTH AFRICA	386,377	406,070	1FE
APPLIED	BRK 100 due 9/20/2014, CDS attached to Cash Security-RAST 2003-A6 A2	1Z	2,967,161	2,938,849	CDS CS2956163 ON BRK 100 09/20/2014	(57,203)	45660N-QS-7	RAST 2003-A6 A2	2,967,161	2,996,052	1FE
9999999 - Totals			664,214,828	674,628,381	XXX	(5,578,030)	XXX	XXX	664,214,828	680,206,411	XXX

SCHEDULE DB - PART F - SECTION 2

Reconciliation of Replicated (Synthetic) Assets Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-to-Date	
	1 Number of Positions	2 Total Replicated (Synthetic) Assets Statement Value	3 Number of Positions	4 Total Replicated (Synthetic) Assets Statement Value	5 Number of Positions	6 Total Replicated (Synthetic) Assets Statement Value	7 Number of Positions	8 Total Replicated (Synthetic) Assets Statement Value	9 Number of Positions	10 Total Replicated (Synthetic) Assets Statement Value
1. Beginning Inventory	66	681,138,633	37	437,906,129	52	623,266,131			66	681,138,633
2. Add: Opened or Acquired Transactions	17	84,366,237	39	485,333,419	21	579,132,616			77	1,148,832,271
3. Add: Increases in Replicated Asset Statement Value	XXX	20,835	XXX	25,470	XXX	2,281,343	XXX		XXX	2,327,647
4. Less: Closed or Disposed of Transactions	46	327,308,661	24	299,672,576	36	540,437,148			106	1,167,418,386
5. Less: Positions Disposed of For Failing Effectiveness Criteria										
6. Less: Decreases in Replicated (Synthetic) Asset Statement Value	XXX	310,914	XXX	326,311	XXX	28,112	XXX		XXX	665,337
7. Ending Inventory	37	437,906,129	52	623,266,131	37	664,214,828			37	664,214,828

SCHEDULE E - VERIFICATION

Cash Equivalents

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,468,641,267	948,819,468
2.	Cost of cash equivalents acquired	38,425,944,654	80,343,780,228
3.	Accrual of discount	2,515,465	29,926,480
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	5,600	38,281
6.	Deduct consideration received on disposals	39,592,590,649	79,853,923,188
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	304,516,338	1,468,641,267
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	304,516,338	1,468,641,267

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
HOME OFFICE	NORTHBROOK	IL	05/01/1965	VARIOUS				2,524,627
APCC	WHEELING	IL	01/01/1967	VARIOUS				24,505
IPC @ HUDSON	HUDSON	OH	01/01/1968	VARIOUS				15,288
TECH-COR TRAINING	WHEELING	IL	01/01/1973	VARIOUS				96,564
TECH-COR RESEARCH	WHEELING	IL	01/01/1973	VARIOUS				764
SOUTH BARRINGTON	SO. BARRINGTON	IL	01/01/1979	VARIOUS				1,096,208
GREENFIELD DATA CENTER	ROCHELLE	IL	11/29/2007	VARIOUS				4,155,212
TEXAS LAND & BUILDING	IRVING	TX	05/01/1989	VARIOUS				96,276
LINCOLN BENEFIT LIFE	LINCOLN	NE	06/16/1998	VARIOUS				103,789
0199999. Acquired by Purchase								8,113,232
0399999 - Totals								8,113,232

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

E01

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3399999 - Totals								

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
122481	TAUNTON	MA		07/13/2004	07/01/2009	7,000,000							7,000,000	7,000,000			
122508	NASHVILLE	TN		09/21/2004	08/20/2009	4,775,249							4,775,249	4,775,249			
122574	BATAVIA	IL		12/29/2004	07/01/2009	5,500,000							5,500,000	5,500,000			
122883	HOUSTON	TX		12/05/2006	09/29/2009	3,003,487		3,487			3,487		3,000,000	3,000,000		2,356	2,356
0199999. Mortgages closed by repayment						20,278,736		3,487			3,487		20,275,249	20,275,249		2,356	2,356
122641	PALATINE	IL		07/29/2005		35,921		2,402			2,402			33,519			
122796	CHICAGO	IL		03/15/2006		54,887								54,887			
800036	BREA	CA		04/30/1983		3,027								3,027			
0299999. Mortgages with partial repayments						93,835		2,402			2,402			91,433			
0599999 - Totals						20,372,571		5,888			5,888		20,275,249	20,366,682		2,356	2,356

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	HANCOCK MEZZANINE PARTNERS III, LP	Boston	MA	Hancock Partners		12/30/2003			33,425			3.130
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated									33,425			XXX
000000-00-0	1903 EQUITY FUND, LP	Boston	MA	Gordon Brothers		11/30/2006			148,092		6,943,164	3.880
000000-00-0	ABRY BROADCAST PARTNERS III, L.P.	Boston	MA	ABRY PARTNERS		03/19/1997			1,180			1.720
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Central	HK	Affinity Equity Part		01/29/2007			1,885,097		6,189,192	0.880
000000-00-0	APOLLO INVESTMENT FUND VI	New York	NY	Apollo Management		05/11/2006			1,023,488		3,034,922	0.330
000000-00-0	ARGAN CAPITAL LP	London	EG	Argan Capital		02/12/2007			212,920			1.970
000000-00-0	ASTORG IV	Paris	FR	Astorg Partners		03/20/2008			1,698,363		4,751,155	0.670
000000-00-0	AURIGEN RE CAPITAL LIMITED	Toronto	ON	EdgeStone Capital Pa		10/01/2007			99,581		5,787,456	2.110
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV, LP	New York	NY	Avenue Capital Group		07/20/2006			603,346		2,804,337	0.340
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	Birch Hill Equity Pa		03/17/2006			31,704		897,309	2.350
000000-00-0	CERBERUS INSTITUTIONAL PARTNERS	New York	NY	Cerberus		03/07/2007			405,000		1,417,500	0.130
000000-00-0	DOUGHTY HANSON & CO V	London	EG	Doughty Hanson & Com		05/04/2007			160,352		8,922,337	0.520
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Pa		04/18/2006			170,857		4,864,157	4.250
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Pa		04/18/2006			160,410		4,697,340	4.250
000000-00-0	ELEVATION PARTNERS, LP	Menlo Park	CA	Elevation Associates		12/13/2004			650,305		4,799,368	0.800
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	Houston	TX	EnerVest Management		06/22/2007			1,642,774		4,470,906	2.950
000000-00-0	EQT V FUND	Stockholm	SW	EQT		12/01/2006			15,029		4,380,198	0.190
000000-00-0	ETHOS PE FUND V	Johannesburg	SF	Ethos Equity Ltd.		10/20/2006			160,570		4,159,147	3.020
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	IS	FIMI Opportunity LTD		01/07/2008			165,099		4,620,671	1.140
000000-00-0	GTCR FUND IX	Chicago	IL	GTCR Golder Rauner		12/01/2006			1,328,354		7,980,201	0.910
000000-00-0	HARBOURVEST BUYOUT FUND VII	Boston	MA	HarbourVest Partners		11/12/2003			160,000		4,400,000	1.070
000000-00-0	HARBOURVEST VENTURE FUND VII	Boston	MA	HarbourVest Partners		11/12/2003			40,000			0.110
45258#-AA-8	IMPACT HUNTINGTON	San Francisco	CA	IMPACT COMMUNITY		01/01/2009			144,917			0.000
000000-00-0	KOHLBERG INVESTORS V, LP	Mount Kisco	NY	Kohlberg & Co		12/28/2004			162,500		1,734,831	2.250
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co		06/20/2007			250,948		7,099,614	1.300
000000-00-0	KRG CAPITAL FUND III, LP	Denver	CO	KRG Capital Partners		06/08/2005			368,780		2,598,020	2.670
000000-00-0	KRG CAPITAL FUND IV, LP	Denver	CO	KRG Capital Partners		01/04/2008			801,867		13,201,984	0.870
000000-00-0	LANDMARK EQUITY PARTNERS XI	Simsbury	CT	LANDMARK PARTNERS		07/01/2003			47,177			1.820
000000-00-0	LEHMAN BROTHERS MERCHANT BANKING III, LP	New York	NY	Trilantic Capital Pa		11/17/2004			73,727			2.250
000000-00-0	LEXINGTON V, LP	New York	NY	Lexington Partners		06/27/2003			605			2.000
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	Lincolnshire Partner		10/01/2004			895,516			2.400
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	Goldberg Lindsay & C		08/17/2006			310,026		1,879,324	0.700
000000-00-0	MONITOR CLIPPER EQUITY PARTNERS II	Cambridge	MA	Monitor Clipper		12/05/2003			250,664			3.190
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	Oak Hill Partners		12/28/2004			107,790		1,662,434	0.910
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	OAK HILL PARTNERS		03/11/2008			606,500		10,391,636	0.360
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners		08/27/2004			19,429			2.670
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	London	GR	Partners Group		06/27/2006			715,476		8,354,301	4.700
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	Providence Equity Pa		03/16/2007			227,305		7,057,877	0.190
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	New York	NY	Quadrangle Group		02/28/2006			393,482		4,378,867	1.130
000000-00-0	SENTINEL CAPITAL PARTNERS III, LP	New York	NY	Sentinel Partners		05/20/2005			25,606		1,470,910	2.500
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners		10/22/2007			1,146,493		7,537,479	0.130
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	Tenaska, Inc.		10/15/2007			115,943		8,608,333	0.770
000000-00-0	TENASKA POWER FUND, LP	Omaha	NE	Tenaska, Inc.		03/25/2005			2,314		366,164	2.340
000000-00-0	TPG V	Fort Worth	TX	Texas Pacific Group		06/27/2006			238,695		4,253,729	0.200
000000-00-0	TPG VI	Fort Worth	TX	Texas Pacific Group		05/22/2008			658,173		15,490,941	0.090
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus		10/24/2007			448,000		13,608,000	0.130
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	Wayzata	MN	Wayzata Partners		02/17/2006			135,000		358,637	0.940
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners		02/15/2006			27,692		3,552,690	2.900
1599999. Joint Venture Interests - Common Stock - Unaffiliated									18,937,147		198,725,131	XXX
000000-00-0	ALLSTATE EQT AIC FUND	Dover	DE	Allstate Equity Mgmt		12/31/2008			14,073,356		192,201,964	99.990
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	Brazos Partners		03/17/2006			333,055		4,288,490	5.830
000000-00-0	CHISHOLM PARTNERS III	Providence	RI	SILVERADO III		10/29/1996			28,766			14.380
000000-00-0	EXCELLERE CAPITAL FUND LP	Denver	CO	EXCELLERE PARTNERS		03/27/2007			3,332		5,615,023	3.550
000000-00-0	FIMI OPPORTUNITY FUND II	Tel-Aviv	IS	FIMI Opportunity LTD		10/11/2005			358,194		1,473,471	6.560
000000-00-0	IMPACT HUNTINGTON CAPITAL II LLC	San Francisco	CA	IMPACT COMMUNITY CAP		06/10/2008			5,891			22.730
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS		12/13/2004			108,835		1,888,827	7.000
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners		06/25/2004			172,794			5.470
000000-00-0	LYKAION IAM LIMITED	New York	NY	LYKAION IAM LIMITED		12/31/2008	13		30,000,000			100.000
1699999. Joint Venture Interests - Common Stock - Affiliated									45,084,224		205,467,775	XXX
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group		04/21/2006			83,501		5,391,073	0.640
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI	New York	NY	Blackstone Group		09/27/2007			18,694		17,582,167	0.300
000000-00-0	IMPACT PCCP IV LLC	San Francisco	CA	IMPACT COMMUNITY		10/18/2006			348,596			7.150
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PARTNERS		07/27/2005			299,860			4.000

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	LION GABLES APARTMENT FUND	New York	NY	ING Clarion		11/02/2005			2,595,000			2.470
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII-GLOBAL	New York	NY	Morgan Stanley		07/22/2009		1,428,003			31,571,997	0.330
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VI-INTL	New York	NY	Morgan Stanley Real		07/30/2007			1,000,000			0.160
000000-00-0	WALTON STREET REAL ESTATE FUND VI	Chicago	IL	Walton Street		04/27/2009			2,640,000		17,760,000	0.960
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners		12/03/2007			4,233,333		6,542,425	1.540
000000-00-0	ROCKPOINT REAL ESTATE FUND I	San Francisco	CA	Rockpoint Group		09/28/2004			(541,917)			1.750
1799999. Joint Venture Interests - Real Estate - Unaffiliated								1,428,003	10,677,067		78,847,662	XXX
000000-00-0	GLOBAL PRIVATE EQUITY VI	Boston	MA	ADVENT GROUP		07/07/2008			197,250		10,520,007	0.200
1999999. Joint Venture Interests - Other - Unaffiliated									197,250		10,520,007	XXX
3999999. Total - Unaffiliated								1,428,003	29,844,889		288,092,800	XXX
4099999. Total - Affiliated									45,084,224		205,467,775	XXX
4199999 - Totals								1,428,003	74,929,113		493,560,575	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
40450#-AA-5	HD SUPPLY HUGHES MIAMI CTL	Miami	FL	DIRECT	01/01/2008	09/30/2009	28,700							28,700	28,700				
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							28,700							28,700	28,700				
13138@-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	09/03/2004	09/30/2009	(59,606)	(1,416)				(1,416)		(61,021)	(61,021)				1,334
000000-00-0	HANCOCK MEZZANINE PARTNERS III, LP	Boston	MA	Hancock Partners	12/30/2003	07/31/2009	(15,706)	1,541		2,985	29	(1,415)		(17,121)	(17,121)				389
58988#-10-0	MERIT MEZZANINE FUND IV	Chicago	IL	Merit Capital Partne	01/13/2005	07/14/2009	4,008							4,008	4,008				68
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	Prudential Capital G	04/28/2005	09/11/2009	(27,764)	44			110	155		(27,609)	(27,609)				916
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated							(99,068)	169		2,985	140	(2,676)		(101,743)	(101,743)				2,706
000000-00-0	AIG HIGHSTAR CAPITAL II	New York	NY	Highstar Capital	05/24/2004	09/30/2009	40,112	(65)				(65)		40,047	40,047				(92)
000000-00-0	ALERIAN CAPITAL PARTNERS	New York	NY	ALERIAN CAPITAL MGMT	04/30/2007	09/30/2009													
000000-00-0	APOLLO INVESTMENT FUND VI	New York	NY	Apollo Management	05/11/2006	09/25/2009	1,979,673							1,979,673	1,979,673				
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management	01/28/2008	09/21/2009	251,686	115,490				115,490		367,176	367,176				
000000-00-0	ARCH VENTURE FUND II, L.P.	Chicago	IL	ARCH PARTNERS	09/01/1994	09/30/2009		(241,832)				(241,832)		(241,832)	(241,832)				262,067
000000-00-0	ARCLIGHT ENERGY PARTNERS II, LP	Boston	MA	ArcLight Partners	12/16/2003	09/30/2009	762,913	11,180				11,180		774,092	774,092				14,616
000000-00-0	ARGAN CAPITAL LP	London	EG	Argan Capital	02/12/2007	09/30/2009	3,673	147			46	192	59	3,924	3,924				(2)
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV, LP	New York	NY	Avenue Capital Group	07/20/2006	09/17/2009	356,263	166,783				166,783		523,046	523,046				
000000-00-0	B IV	Waltham	MA	DDJ Capital Mgmt	03/28/2003	08/04/2009	101,686	(1,686)				(1,686)		100,000	100,000				
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	Birch Hill Equity Pa	03/17/2006	07/14/2009	74,874	14,505			432	14,936	(2,250)	87,560	87,560				
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	01/30/2006	07/29/2009	337,641	(1,349)			1,028	(322)		337,319	337,319				
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	CALERA CAPITAL IV	04/18/2008	09/30/2009													
000000-00-0	CALIFORNIA COMMUNITY FINANCIAL INSTITUTIONS	San Francisco	CA	BELVEDERE PRTNRS	04/13/1998	09/30/2009									(24,790)		(24,790)	(24,790)	24,790
000000-00-0	DOUGHTY HANSON & CO V	London	EG	Doughty Hanson & Com	05/04/2007	08/06/2009	613,215	124,564			33,874	158,437	50,354	822,006	822,006				
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Pa	04/18/2006	09/24/2009	232,695	(17,731)			5,092	(12,639)	2,441	222,497	222,497				
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Pa	04/18/2006	09/24/2009	223,086	(15,066)			4,783	(10,283)		212,803	212,803				
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	Houston	TX	EnerVest Management	06/22/2007	08/31/2009	534,993	(54,555)				(54,555)		480,438	480,438				(7,748)
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners	07/10/2006	09/30/2009	(5,643)	150				150		(5,493)	(5,493)				3
000000-00-0	GLOBAL PRIVATE EQUITY II	Boston	MA	ADVENT GROUP	04/08/1994	09/30/2009													
000000-00-0	GLOBAL PRIVATE EQUITY III	Boston	MA	ADVENT GROUP	03/19/1997	09/30/2009	1,094	90				90		1,184	1,184				(1)
000000-00-0	HURON FUND III LP	Detroit	MI	HURON CAPITAL PTRS	03/28/2008	09/30/2009	399,693	152,993				152,993		552,686	552,686				(198,227)

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	KRG CAPITAL FUND III, LP	Denver	CO	KRG Capital Partners	06/08/2005	09/15/2009	22,559	(1,226)			76	(1,150)		21,409	21,409				
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	New York	NY	Leeds Weld Associate	07/21/2004	09/30/2009	(35,481)	5,230			132	5,362		(30,119)	(30,119)				89
000000-00-0	LEHMAN BROTHERS MERCHANT BANKING III, LP	New York	NY	Trilantic Capital Pa	11/17/2004	07/31/2009	517,211	19,922				19,922		537,134	537,134				856
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	Lincolnshire Partner	10/01/2004	08/24/2009	38,059	(692)			932	240		38,298	38,298				147
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	Goldberg Lindsay & C	08/17/2006	09/18/2009	17,539	(1,986)			100	(1,886)		15,653	15,653				
000000-00-0	MONITOR CLIPPER EQUITY PARTNERS II	Cambridge	MA	Monitor Clipper	12/05/2003	09/30/2009	(41,232)	(3,029)			8	(3,020)		(44,252)	(44,252)				99
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	NGP ENERGY CAPITAL	03/28/2008	09/30/2009	1,050,219	461,240				461,240		1,511,458	1,511,458				(256,432)
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	Oak Hill Partners	12/28/2004	09/30/2009	(126,513)	2,032			871	2,903		(123,610)	(123,610)				1,309
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	OAK HILL PARTNERS	03/11/2008	07/15/2009	574	(48)			21	(27)		547	547				
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	ODYSSEY PARTNERS	12/10/2008	09/30/2009													
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	London	GR	Partners Group	06/27/2006	09/30/2009	(559,900)	468				468	(51,964)	(611,396)	(611,396)				66,479
000000-00-0	PATRIA III, LP	Sao Paulo	BR	PATRIA BRAZILIAN	10/16/2008	09/30/2009	1,185,125	148,128				148,128		1,333,253	1,333,253				(332,571)
000000-00-0	PENINSULA FUND IV	Detroit	MI	Peninsula Partners	09/30/2005	09/28/2009	8,362	(542)				(542)		7,820	7,820				193
000000-00-0	PROVIDENCE EQUITY PARTNERS	Providence	RI	PROVIDENCE PTNRS	12/19/1996	09/30/2009													
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	Providence Equity Pa	03/16/2007	09/11/2009	263,248	11,213				11,213		274,461	274,461				
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	New York	NY	Quadrangle Group	02/28/2006	09/14/2009	344,589	35,508			2,997	38,506		383,095	383,095				
000000-00-0	SENTINEL CAPITAL PARTNERS IV	New York	NY	Sentinel Partners	01/29/2009	09/30/2009	157,828	126,972				126,972		284,800	284,800				(178,331)
000000-00-0	STERLING CAPITAL PARTNERS II	Westport	CT	Sterling Partners	08/18/2005	09/30/2009	30,766	1,488				1,488		32,254	32,254				(112)
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	Tenaska, Inc.	10/15/2007	07/02/2009	177,192	(656)			5,505	4,849		182,041	182,041				
000000-00-0	TENASKA POWER FUND, LP	Omaha	NE	Tenaska, Inc.	03/25/2005	07/06/2009	116,485	(28)			702	674		117,159	117,159				(336)
000000-00-0	TPG IV	Fort Worth	TX	Texas Pacific Group	12/09/2003	09/29/2009	315,217	20,632				20,632		335,849	335,849				
000000-00-0	TPG V	Fort Worth	TX	Texas Pacific Group	06/27/2006	09/29/2009	120,417							120,417	120,417				
000000-00-0	TPG VI	Fort Worth	TX	Texas Pacific Group	05/22/2008	09/30/2009	39,520	(1,126)			14,134	13,008		52,528	52,528				(7,330)
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	VISTA EQUITY PARTNER	11/04/2008	09/30/2009	7,234,662	(122,983)				(122,983)		7,111,679	7,111,679				(1,024,211)
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX	New York	NY	WARBURG PINCUS	07/26/2005	08/12/2009	370,786	34,214				34,214		405,000	405,000				
000000-00-0	WAYZATA OPPORTUNITIES FUND	Wayzata	MN	Wayzata Partners	02/17/2006	09/30/2009	(150,920)	24,838				24,838		(126,082)	(126,082)				1,433
000000-00-0	WCAS XI	New York	NY	WELSH CARSON ANDER	02/13/2009	09/30/2009													
1599999. Joint Venture Interests - Common Stock - Unaffiliated							17,003,966	1,013,185			70,733	1,083,917	(1,360)	18,086,523	18,061,733		(24,790)	(24,790)	(1,633,312)
000000-00-0	CONNING INSURANCE CAPITAL III	Hartford	CT	CONNING PARTNERS	07/16/1994	09/30/2009	203							203	203				
000000-00-0	FIMI OPPORTUNITY FUND II	Tel-Aviv	IS	FIMI Opportunity LTD	10/11/2005	09/30/2009	3,364	636				636		4,000	4,000				(6)
000000-00-0	HUNTINGTON ACQUISITION CORP. L.P.	New York	NY	KENDALL	01/31/1992	09/16/2009	415,000							415,000	415,000				4,909
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners	06/25/2004	09/30/2009	88,035	(2,229)			32	(2,196)		85,838	85,838				609
000000-00-0	TPF GENCO CO-INVESTMENT FUND LP	Omaha	NE	Tenaska, Inc.	12/13/2006	08/07/2009	183,743	46				46		183,789	183,789				
1699999. Joint Venture Interests - Common Stock - Affiliated							690,345	(1,547)			32	(1,515)		688,830	688,830				5,512
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV, LP	Boston	MA	Beacon Capital Partn	06/22/2006	09/30/2009	154,769	(11,381)				(11,381)		143,388	143,388				(2,232)
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	BLACKSTONE GROUP	10/24/2008	09/30/2009	61,695	217,283			91,537	308,820	(2,145)	368,370	368,370				(368,370)
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV	New York	NY	Blackstone Group	10/22/2003	09/30/2009	(189,039)	(28,232)			867	(27,365)		(216,404)	(216,404)				3,455
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group	04/21/2006	09/30/2009	(15,218)	516		4,631	79	(4,035)		(19,253)	(19,253)				19
000000-00-0	CABOT INDUSTRIAL VALUE FUND III	Boston	MA	CABOT PROPERTIES	12/17/2008	09/30/2009	506,660	376,840				376,840		883,500	883,500				(280,126)
000000-00-0	CB STRATEGIC PARTNERS III	Los Angeles	CA	CB Richard Ellis	01/06/2004	09/30/2009	927,052	73,696				73,696		1,000,747	1,000,747				(104,411)
000000-00-0	CB STRATEGIC PARTNERS IV, LP	Los Angeles	CA	CB Richard Ellis	12/07/2005	09/30/2009	410,278	(46,337)				(46,337)		363,941	363,941				(14,116)
000000-00-0	GEM REALTY FUND III	Chicago	IL	GEM Realty Capital	10/26/2005	08/31/2009	77,753	(1,741)				(1,741)		76,012	76,012				
000000-00-0	JER FUND II	McLean	VA	JER PARTNERS	06/04/1999	09/18/2009	92,986	22,458			267	22,724		115,711	115,711				(16,345)
000000-00-0	JER FUND III	McLean	VA	JER Partners	01/05/2005	09/30/2009	(105,979)	(5,987)				(5,987)		(111,966)	(111,966)				1,342
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PARTNERS	10/24/2005	07/01/2009	23,385	(739)			100	(638)		22,747	22,747				53
000000-00-0	KTR INDUSTRIAL FUND II	New York	NY	KTR CAPITAL PTRS	12/31/2007	09/30/2009		(391,304)				(391,304)		(391,304)	(391,304)				391,304
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PARTNERS	07/27/2005	09/30/2009	85,442	(5,001)				(5,001)		80,441	80,441				
000000-00-0	LASALLE GROWTH AND INCOME FUND III	Chicago	IL	LaSalle Investment M	07/01/2003	09/30/2009	(75,670)	(6,812)				(6,812)		(82,482)	(82,482)				1,100
000000-00-0	LEHMAN BROTHERS REAL ESTATE PARTNERS II, LP	New York	NY	Lehman Brothers Inve	08/26/2005	09/04/2009	541,637	15,460			5,164	20,624		562,261	562,261				(32,615)
000000-00-0	MORGAN STANLEY REAL ESTATE FUND II	New York	NY	MORGAN STANLEY RE GP	01/23/1995	09/30/2009	451,969	(4,601,426)		451,969		(5,053,395)		(4,601,426)	(4,601,426)				4,601,426
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	Morgan Stanley	07/22/2009	09/30/2009	193,324	(72,287)				(72,287)		121,037	121,037				(10,259)
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	San Francisco	CA	Rockpoint Group	09/29/2005	09/30/2009	574,792	(5,482)			1,869	(3,613)		571,179	571,179				(22,702)
000000-00-0	STARWOOD OPPORTUNITY FUND V	Greenwich	CT	STARWOOD CAPITAL	05/14/1999	09/29/2009	193,776							193,776	193,776				
000000-00-0	WALTON STREET REAL ESTATE FUND VI	Chicago	IL	Walton Street	04/27/2009	09/30/2009	(131,382)	564,432		263,597		300,835		169,453	169,453				(34,544)
000000-00-0	WESTBROOK REAL ESTATE FUND II - UBS	New York	NY	Westbrook Partners	09/10/2004	09/30/2009	20,819	917			6	923		21,742	21,742				(917)
000000-00-0	WESTBROOK REAL ESTATE FUND IV	New York	NY	WESTBROOK PRTNRS	10/17/2000	09/30/2009	13,289	110			57	167		13,456	13,456				(165)

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners	12/03/2007	09/30/2009	149,582	(49,271)			2,764	(46,507)		103,075	103,075				(2,986)
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	Westbrook Partners	05/04/2006	09/30/2009	851,492	(53,463)			2,755	(50,709)		800,783	800,783				(43,445)
000000-00-0	WESTBROOK SHP	New York	NY	WESTBROOK PRTNRS	01/30/2009	09/30/2009													
1799999. Joint Venture Interests - Real Estate - Unaffiliated							4,813,413	(4,007,752)		720,196	105,464	(4,622,484)	(2,145)	188,784	188,784				4,065,468
000000-00-0	KUSK LLC	San Francisco	CA	KUSK, LLC	04/02/2002	09/30/2009													67,168
1999999. Joint Venture Interests - Other - Unaffiliated																			67,168
000000-00-0	MMA RENEWABLE VENTURES SOLAR FUND IV	Nellis	NV	MMA RENEWABLE VENTUR	07/20/2007	07/31/2009	44,180	25				25		44,206	44,206				
2099999. Joint Venture Interests - Other - Affiliated							44,180	25				25		44,206	44,206				
3999999. Total - Unaffiliated							21,747,010	(2,994,397)		723,181	176,336	(3,541,242)	(3,505)	18,202,264	18,177,474		(24,790)	(24,790)	2,502,030
4099999. Total - Affiliated							734,526	(1,522)			32	(1,490)		733,036	733,036				5,512
4199999 - Totals							22,481,536	(2,995,919)		723,181	176,369	(3,542,732)	(3,505)	18,935,299	18,910,510		(24,790)	(24,790)	2,507,542

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation or Market Indicator (a)
31398A-YM-8	FANNIE MAE 08/10/2012		08/27/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		9,977,190	10,000,000	8,750	1FE
3133XU-E4-1	FEDERAL HOME LOAN BANK 08/22/2012		08/27/2009	J. P. MORGAN SECURITIES, INC.		9,966,200	10,000,000	17,014	1FE
3133XU-UJ-0	FEDERAL HOME LOAN BANK 09/26/2012		09/10/2009	J. P. MORGAN SECURITIES, INC.		14,951,700	15,000,000		1FE
3137EA-CE-7	FREDDIE MAC 09/21/2012		09/15/2009	Various		30,286,590	30,000,000	60,208	1FE
742651-DH-2	PRIVATE EXPORT FUNDING 10/15/2014		09/22/2009	ROYAL BANK OF SCOTLAND PLC		4,995,550	5,000,000		1
912810-PZ-5	TSY INFL IX N/B 01/15/2029		07/27/2009	BARCLAYS BANK		101,340,316	100,000,000	108,259	1
912828-LA-6	TSY INFL IX N/B 07/15/2019		07/06/2009	BARCLAYS BANK		99,592,340	100,000,000		1
912828-KC-3	US TREASURY N/B 02/15/2012		09/28/2009	Various		75,343,025	75,000,000	124,236	1
912828-KP-4	US TREASURY N/B 05/15/2012		09/29/2009	J. P. MORGAN SECURITIES, INC.		25,063,560	25,000,000	128,906	1
912828-KX-7	US TREASURY N/B 06/15/2012		09/29/2009	Various		50,730,638	50,000,000	267,674	1
912828-LB-4	US TREASURY N/B 07/15/2012		09/24/2009	Various		55,097,061	55,000,000	130,842	1
912828-LH-1	US TREASURY N/B 08/15/2012		09/21/2009	Various		100,602,878	100,000,000	116,508	1
912828-LM-0	US TREASURY N/B 09/15/2012		09/16/2009	Various		174,332,980	175,000,000	1,899	1
912828-LW-8	US TREASURY N/B 09/30/2011		09/23/2009	Various		99,927,375	100,000,000		1
0399999. Bonds - U.S. Governments						852,207,402	850,000,000	964,297	XXX
967963-EH-8	BELGIUM KINGDOM 09/15/2014	F	09/08/2009	ROYAL BANK OF SCOTLAND PLC		19,937,200	20,000,000		1FE
302154-AU-3	EXPORT-IMPORT BK KOREA 01/14/2015	F	07/07/2009	Various		9,942,600	10,000,000		1FE
84633P-AA-1	KINGDOM OF SPAIN 09/17/2012	F	09/09/2009	BARCLAYS BANK		14,947,350	15,000,000		1FE
55276V-AA-0	MUBADALA DEVELOPMENT CO 05/06/2014	F	07/21/2009	BARCLAYS BANK		5,125,000	5,000,000	62,292	1FE
465410-BU-1	REPUBLIC OF ITALY 10/05/2012	F	09/28/2009	MORGAN STANLEY DEAN WITTER		24,963,250	25,000,000		1FE
731011-AN-2	REPUBLIC OF POLAND 01/15/2014	F	09/24/2009	JEFFERIES & COMPANY, INC.		5,342,500	5,000,000	53,958	1FE
731011-AR-3	REPUBLIC OF POLAND 07/15/2019	F	09/25/2009	GREENWICH CAPITAL MARKETS, INC.		5,587,500	5,000,000	66,406	1FE
833656-AH-4	SFEF 09/22/2014	F	09/15/2009	PARIBAS CAPITAL MARKETS		9,946,500	10,000,000		1FE
W9478G-GL-1	SGB 6.750 05/05/14 05/05/2014	D	07/15/2009	GREENWICH CAPITAL MARKETS, INC.		11,406,896	9,579,107	134,706	1FE
1099999. Bonds - All Other Governments						107,198,796	104,579,107	317,362	XXX
263493-VA-3	DU PAGE CNTY IL CUSD NO 200 W 12/01/2011		07/27/2009	PRE-REFUNDING		177,711	175,000	1,361	1FE
263493-VC-9	DU PAGE CNTY IL CUSD NO 200 W 12/01/2011		07/27/2009	PRE-REFUNDING		116,782	115,000	894	1FE
560427-CT-1	MAINE HLTH & HIGHER EDL FACS 07/01/2022		07/09/2009	PRE-REFUNDING		593,660	565,000	628	1FE
560427-CU-8	MAINE HLTH & HIGHER EDL FACS 07/01/2023		07/09/2009	PRE-REFUNDING		1,097,497	1,045,000	1,161	1FE
560427-CW-4	MAINE HLTH & HIGHER EDL FACS 07/01/2024		07/09/2009	PRE-REFUNDING		1,065,363	1,015,000	1,128	1FE
560427-DR-4	MAINE HLTH & HIGHER EDL FACS 07/01/2022		07/09/2009	PRE-REFUNDING		162,863	155,000	172	1FE
560427-DS-2	MAINE HLTH & HIGHER EDL FACS 07/01/2023		07/09/2009	PRE-REFUNDING		288,815	275,000	306	1FE
560427-DU-7	MAINE HLTH & HIGHER EDL FACS 07/01/2024		07/09/2009	PRE-REFUNDING		283,397	270,000	300	1FE
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						3,786,087	3,615,000	5,950	XXX
3128MC-JH-9	FED HOME LOAN MTG CORP #G1366 09/01/2024		08/27/2009	SALOMON SMITH BARNEY		1,902,226	1,812,723	4,431	1
31294L-SS-3	FED HOME LOAN MTG CORP GOLD # 05/01/2017		08/27/2009	SALOMON SMITH BARNEY		853,211	813,066	1,988	1
3128GS-7E-1	FED HOME LOAN MTG CORP GOLD # 05/01/2017		08/27/2009	SALOMON SMITH BARNEY		38,570	36,755	90	1
3128GY-3B-8	FED HOME LOAN MTG CORP GOLD # 07/01/2017		08/27/2009	SALOMON SMITH BARNEY		61,169	58,291	142	1
3128M1-N3-9	FED HOME LOAN MTG CORP GOLD # 08/01/2021		08/27/2009	SALOMON SMITH BARNEY		296,153	282,218	690	1
3128M1-RM-3	FED HOME LOAN MTG CORP GOLD # 09/01/2021		08/28/2009	CHASE SECURITIES		11,014,927	10,439,142	1,595	1
3128M1-S3-4	FED HOME LOAN MTG CORP GOLD # 12/01/2021		08/27/2009	SALOMON SMITH BARNEY		2,447,026	2,331,889	5,700	1
3128MB-AW-7	FED HOME LOAN MTG CORP GOLD # 12/01/2021		09/01/2009	GOLDMAN, SACHS & CO.		30,316,663	28,890,209	64,200	1
3128MB-DJ-3	FED HOME LOAN MTG CORP GOLD # 04/01/2022		08/27/2009	SALOMON SMITH BARNEY		1,033,413	984,789	2,407	1
3128MB-EP-8	FED HOME LOAN MTG CORP GOLD # 04/01/2022		08/27/2009	SALOMON SMITH BARNEY		66,482	63,354	155	1
3128MB-FZ-5	FED HOME LOAN MTG CORP GOLD # 05/01/2022		08/27/2009	SALOMON SMITH BARNEY		177,075	168,743	412	1
3128MB-F5-1	FED HOME LOAN MTG CORP GOLD # 06/01/2022		08/27/2009	SALOMON SMITH BARNEY		188,914	180,026	440	1
3128MB-GT-8	FED HOME LOAN MTG CORP GOLD # 07/01/2022		08/27/2009	SALOMON SMITH BARNEY		61,768	58,862	144	1
3128MB-KT-3	FED HOME LOAN MTG CORP GOLD # 09/01/2022		08/27/2009	SALOMON SMITH BARNEY		15,964	15,213	37	1
3128MB-LQ-8	FED HOME LOAN MTG CORP GOLD # 11/01/2022		08/27/2009	SALOMON SMITH BARNEY		47,446	45,214	111	1
3128MB-MN-4	FED HOME LOAN MTG CORP GOLD # 10/01/2022		08/27/2009	BANK OF AMERICA		3,242,968	3,119,996	6,933	1
3128MB-PA-9	FED HOME LOAN MTG CORP GOLD # 12/01/2022		08/27/2009	SALOMON SMITH BARNEY		87,317	83,208	203	1
3128MB-QT-7	FED HOME LOAN MTG CORP GOLD # 01/01/2023		08/27/2009	SALOMON SMITH BARNEY		286,355	272,881	667	1
3128MB-R3-3	FED HOME LOAN MTG CORP GOLD # 02/01/2023		08/27/2009	BANK OF AMERICA		26,020,126	25,033,455	55,630	1
3128MB-SD-0	FED HOME LOAN MTG CORP GOLD # 02/01/2023		08/27/2009	BANK OF AMERICA		1,648,396	1,585,890	3,524	1
3128MB-SM-0	FED HOME LOAN MTG CORP GOLD # 10/01/2022		08/27/2009	SALOMON SMITH BARNEY		992,696	945,988	2,312	1
3128MB-UX-3	FED HOME LOAN MTG CORP GOLD # 09/01/2021		08/27/2009	SALOMON SMITH BARNEY		372,934	355,387	869	1
3128MB-ZJ-9	FED HOME LOAN MTG CORP GOLD # 08/01/2023		08/27/2009	SALOMON SMITH BARNEY		1,347,255	1,283,864	3,138	1
3128MB-ZV-2	FED HOME LOAN MTG CORP GOLD # 09/01/2023		08/27/2009	SALOMON SMITH BARNEY		928,734	885,036	2,163	1
3128MB-4H-7	FED HOME LOAN MTG CORP GOLD # 11/01/2023		08/27/2009	SALOMON SMITH BARNEY		38,138	36,343	89	1
3128MC-AH-8	FED HOME LOAN MTG CORP GOLD # 01/01/2024		08/27/2009	BANK OF AMERICA		806,746	776,155	1,725	1
3128MC-C3-7	FED HOME LOAN MTG CORP GOLD # 12/01/2023		08/27/2009	SALOMON SMITH BARNEY		325,108	309,811	757	1
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD # 02/01/2024		08/27/2009	BANK OF AMERICA		4,445,774	4,277,192	9,505	1
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD # 01/01/2024		08/27/2009	BANK OF AMERICA		6,169,825	5,935,868	13,191	1

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation or Market Indicator (a)
3128MC-DL-6	FED HOME LOAN MTG CORP GOLD # 01/01/2024		08/27/2009	SALOMON SMITH BARNEY		457,666	436,132	1,066	1
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD # 04/01/2024		08/27/2009	BANK OF AMERICA		7,864,650	7,566,427	16,814	1
3128MC-GE-9	FED HOME LOAN MTG CORP GOLD # 12/01/2023		08/27/2009	SALOMON SMITH BARNEY		224,649	214,079	523	1
3128MC-GU-3	FED HOME LOAN MTG CORP GOLD # 01/01/2024		08/28/2009	SALOMON SMITH BARNEY		44,377,234	42,491,666	5,902	1
3128MC-GW-9	FED HOME LOAN MTG CORP GOLD # 12/01/2023		08/27/2009	SALOMON SMITH BARNEY		275,813	262,835	642	1
3128MM-DU-4	FED HOME LOAN MTG CORP GOLD # 05/01/2021		08/27/2009	SALOMON SMITH BARNEY		207,895	198,114	484	1
3128MM-EH-2	FED HOME LOAN MTG CORP GOLD # 08/01/2021		08/27/2009	SALOMON SMITH BARNEY		128,401	122,360	299	1
3128MM-FD-0	FED HOME LOAN MTG CORP GOLD # 01/01/2022		08/27/2009	SALOMON SMITH BARNEY		367,194	349,917	855	1
3128MM-GD-9	FED HOME LOAN MTG CORP GOLD # 07/01/2022		08/27/2009	SALOMON SMITH BARNEY		376,205	358,504	876	1
3128MM-GH-0	FED HOME LOAN MTG CORP GOLD # 08/01/2022		08/27/2009	SALOMON SMITH BARNEY		74,536	71,029	174	1
3128MM-GN-7	FED HOME LOAN MTG CORP GOLD # 09/01/2022		08/27/2009	SALOMON SMITH BARNEY		145,499	138,653	339	1
3128MM-HL-0	FED HOME LOAN MTG CORP GOLD # 02/01/2023		08/27/2009	SALOMON SMITH BARNEY		524,687	500,000	1,222	1
3128MM-H6-3	FED HOME LOAN MTG CORP GOLD # 05/01/2023		08/27/2009	SALOMON SMITH BARNEY		889,627	847,768	2,072	1
3128MM-JK-0	FED HOME LOAN MTG CORP GOLD # 07/01/2023		08/27/2009	SALOMON SMITH BARNEY		717,996	684,213	1,673	1
3128PB-ZD-9	FED HOME LOAN MTG CORP GOLD # 12/01/2020		08/27/2009	SALOMON SMITH BARNEY		185,512	176,784	432	1
3128PC-FY-3	FED HOME LOAN MTG CORP GOLD # 01/01/2021		08/27/2009	SALOMON SMITH BARNEY		723,386	689,349	1,685	1
3128PC-Y5-5	FED HOME LOAN MTG CORP GOLD # 04/01/2021		08/27/2009	SALOMON SMITH BARNEY		184,267	175,597	429	1
3128PE-BN-7	FED HOME LOAN MTG CORP GOLD # 07/01/2019		08/27/2009	SALOMON SMITH BARNEY		987,577	941,110	2,300	1
3128PE-XR-4	FED HOME LOAN MTG CORP GOLD # 09/01/2021		08/27/2009	SALOMON SMITH BARNEY		677,745	645,856	1,579	1
3128PE-2X-5	FED HOME LOAN MTG CORP GOLD # 10/01/2021		08/27/2009	SALOMON SMITH BARNEY		594,672	566,691	1,385	1
3128PF-LU-7	FED HOME LOAN MTG CORP GOLD # 12/01/2021		08/27/2009	SALOMON SMITH BARNEY		129,296	123,212	301	1
3128PF-TD-7	FED HOME LOAN MTG CORP GOLD # 01/01/2022		08/27/2009	SALOMON SMITH BARNEY		2,010,777	1,916,166	4,684	1
3128PG-W5-8	FED HOME LOAN MTG CORP GOLD # 07/01/2022		08/27/2009	SALOMON SMITH BARNEY		52,706	50,226	123	1
3128PH-AK-7	FED HOME LOAN MTG CORP GOLD # 08/01/2022		08/27/2009	SALOMON SMITH BARNEY		188,671	179,793	439	1
3128PJ-TF-4	FED HOME LOAN MTG CORP GOLD # 01/01/2023		08/27/2009	SALOMON SMITH BARNEY		403,953	384,946	941	1
3128PJ-TZ-0	FED HOME LOAN MTG CORP GOLD # 01/01/2023		08/27/2009	SALOMON SMITH BARNEY		154,435	147,169	360	1
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD # 04/01/2023		08/27/2009	BANK OF AMERICA		46,649	44,880	100	1
3128PK-SB-1	FED HOME LOAN MTG CORP GOLD # 04/01/2023		08/27/2009	BANK OF AMERICA		1,122,258	1,079,702	2,399	1
3128PL-J7-8	FED HOME LOAN MTG CORP GOLD # 07/01/2023		08/27/2009	SALOMON SMITH BARNEY		341,660	325,584	796	1
3128PL-PJ-5	FED HOME LOAN MTG CORP GOLD # 08/01/2023		08/27/2009	SALOMON SMITH BARNEY		4,989,917	4,755,133	11,624	1
3128PL-P2-2	FED HOME LOAN MTG CORP GOLD # 09/01/2023		08/27/2009	SALOMON SMITH BARNEY		557,867	531,619	1,300	1
3128PL-QR-6	FED HOME LOAN MTG CORP GOLD # 09/01/2023		08/27/2009	SALOMON SMITH BARNEY		120,095	114,444	280	1
3128PL-Q7-0	FED HOME LOAN MTG CORP GOLD # 08/01/2023		08/27/2009	SALOMON SMITH BARNEY		36,325	34,615	85	1
3128PL-Q8-8	FED HOME LOAN MTG CORP GOLD # 08/01/2023		08/27/2009	SALOMON SMITH BARNEY		217,337	207,111	506	1
3128PL-WH-1	FED HOME LOAN MTG CORP GOLD # 10/01/2023		08/27/2009	SALOMON SMITH BARNEY		68,866	65,626	160	1
3128PL-7L-0	FED HOME LOAN MTG CORP GOLD # 12/01/2023		08/27/2009	SALOMON SMITH BARNEY		188,452	179,585	439	1
3128PM-GA-2	FED HOME LOAN MTG CORP GOLD # 01/01/2019		08/27/2009	SALOMON SMITH BARNEY		121,282	115,575	283	1
3128PM-KL-3	FED HOME LOAN MTG CORP GOLD # 02/01/2019		08/27/2009	SALOMON SMITH BARNEY		640,264	610,138	1,491	1
3128PM-N5-5	FED HOME LOAN MTG CORP GOLD # 03/01/2019		08/27/2009	SALOMON SMITH BARNEY		1,049,375	1,000,000	2,444	1
3128PN-BS-6	FED HOME LOAN MTG CORP GOLD # 07/01/2023		08/27/2009	BANK OF AMERICA		603,304	580,427	1,290	1
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD # 07/01/2024		08/27/2009	SALOMON SMITH BARNEY		1,946,297	1,854,720	4,534	1
31282C-BC-0	FED HOME LOAN MTG CORP GOLD # 04/01/2022		09/29/2009	GOLDMAN, SACHS & CO.		5,840,667	5,619,403	20,370	1
31410G-RU-9	FED NATL MTG ASSOC #888899 11/01/2022		09/01/2009	GOLDMAN, SACHS & CO.		9,313,218	8,959,055	17,918	1
31410K-D9-2	FED NATL MTG ASSOC #889428 05/01/2023		08/28/2009	FTN FINANCIAL		13,147,613	12,577,687	27,950	1
31410K-4Y-7	FED NATL MTG ASSOC #890139 08/01/2021		09/02/2009	CANTOR FITZGERALD		34,534,666	33,113,129	28,974	1
31411E-4Z-7	FED NATL MTG ASSOC #906340 01/01/2022		09/15/2009	BANK OF AMERICA		675,289	654,454	1,309	1
31412E-RM-0	FED NATL MTG ASSOC #923092 03/01/2022		08/28/2009	CHASE SECURITIES		8,535,729	8,166,940	1,134	1
31412P-E7-2	FED NATL MTG ASSOC #930858 04/01/2024		09/15/2009	BANK OF AMERICA		74,846	72,537	145	1
31412P-2K-6	FED NATL MTG ASSOC #931478 07/01/2024		09/15/2009	BANK OF AMERICA		598,876	580,398	1,161	1
31412Q-CS-6	FED NATL MTG ASSOC #931681 04/01/2023		09/01/2009	GOLDMAN, SACHS & CO.		14,649,114	14,205,201	28,410	1
31412S-6T-7	FED NATL MTG ASSOC #933882 04/01/2023		09/24/2009	MORGAN STANLEY DEAN WITTER		8,490,442	8,177,400	28,621	1
31412U-ED-8	FED NATL MTG ASSOC #934932 09/01/2024		09/15/2009	BANK OF AMERICA		3,095,509	3,000,001	6,000	1
31412U-L5-7	FED NATL MTG ASSOC #935148 04/01/2024		09/23/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		10,407,109	10,039,265	33,883	1
31412U-L6-5	FED NATL MTG ASSOC #935149 04/01/2024		09/23/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		5,030,436	4,855,560	16,388	1
31414M-CU-8	FED NATL MTG ASSOC #969983 05/01/2023		09/15/2009	BANK OF AMERICA		405,737	393,218	786	1
31414S-H8-9	FED NATL MTG ASSOC #974655 03/01/2023		09/25/2009	MORGAN STANLEY DEAN WITTER		15,620,993	15,042,786	54,530	1
31414T-TP-6	FED NATL MTG ASSOC #975858 05/01/2023		09/25/2009	MORGAN STANLEY DEAN WITTER		11,810,044	11,372,899	41,227	1
31414T-Z8-7	FED NATL MTG ASSOC #976067 03/01/2023		09/23/2009	GOLDMAN, SACHS & CO.		6,015,935	5,820,405	19,644	1
31414U-G2-8	FED NATL MTG ASSOC #976417 03/01/2023		09/23/2009	GOLDMAN, SACHS & CO.		6,224,807	6,017,941	20,311	1
31414U-TC-2	FED NATL MTG ASSOC #976747 04/01/2023		09/25/2009	MORGAN STANLEY DEAN WITTER		17,001,081	16,371,790	59,348	1
31415C-M3-8	FED NATL MTG ASSOC #982878 05/01/2023		09/23/2009	GOLDMAN, SACHS & CO.		6,191,445	5,978,462	20,177	1
31415M-L8-6	FED NATL MTG ASSOC #984251 05/01/2023		09/23/2009	GOLDMAN, SACHS & CO.		5,646,677	5,459,023	18,424	1
31415P-AE-8	FED NATL MTG ASSOC #984805 06/01/2023		09/24/2009	MORGAN STANLEY DEAN WITTER		8,558,121	8,242,584	28,849	1

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation or Market Indicator (a)
31416A-L7-3	FED NATL MTG ASSOC #994150 12/01/2023		09/24/2009	BNP PARIBAS SECURITIES CORP		20,781,849	20,054,860	70,192	1
31416C-J5-6	FED NATL MTG ASSOC #995884 01/01/2025		08/28/2009	MORGAN STANLEY DEAN WITTER		11,372,397	10,894,895	1,513	1
31416M-EE-0	FED NATL MTG ASSOC #AA3732 04/01/2024		09/15/2009	BANK OF AMERICA		152,593	147,885	296	1
31416N-WV-0	FED NATL MTG ASSOC #AA5159 07/01/2024		09/15/2009	BANK OF AMERICA		388,033	376,061	752	1
31416P-3M-7	FED NATL MTG ASSOC #AA6203 07/01/2024		09/15/2009	BANK OF AMERICA		368,918	357,535	715	1
31416R-YF-4	FED NATL MTG ASSOC #AA7909 06/01/2024		09/15/2009	BANK OF AMERICA		596,182	577,787	1,156	1
31416T-FD-6	FED NATL MTG ASSOC #AA9163 08/01/2024		09/15/2009	BANK OF AMERICA		5,159,183	5,000,003	10,000	1
31417J-SM-3	FED NATL MTG ASSOC #AC0523 07/01/2024		09/15/2009	BANK OF AMERICA		3,095,507	2,999,999	6,000	1
31417M-2K-8	FED NATL MTG ASSOC #AC3477 08/01/2024		09/15/2009	BANK OF AMERICA		662,919	642,465	1,285	1
31418M-EK-4	FED NATL MTG ASSOC #AD0137 12/01/2020		09/01/2009	CANTOR FITZGERALD		20,320,615	19,634,926	6,545	1
31417Y-FR-3	FED NATL MTG ASSOC #MA0175 09/01/2019		08/28/2009	FTN FINANCIAL		29,939,378	28,641,557	107,406	1
31417Y-GL-5	FED NATL MTG ASSOC #MA0202 10/01/2024		09/15/2009	BANK OF AMERICA		203,955	197,662	395	1
3128MM-H6-3	FED HOME LOAN MTG CORP GOLD #G18252		08/27/2009	SALOMON SMITH BARNEY		17,841,142	17,001,684	122,222	1
11506K-BU-4	BROWARD CNTY FL PORT FAC SER 09/01/2016		07/09/2009	SEIBERT BRANFORD		3,456,153	3,355,000	2,796	1FE
34073N-Z7-8	FLORIDA HSG FIN CORP HMEOWNER 07/01/2022		09/02/2009	PRAGER MCCARTHY & SEALY		1,930,300	1,940,000	16,970	1FE
09755L-AC-5	BOLINGBROOK IL SALES TAX 2005 01/01/2026		08/13/2009	J. P. MORGAN SECURITIES, INC.		2,186,500	5,000,000	39,167	5
058508-CB-6	BALL ST UNIV IN STUDENT FEE 2 07/01/2014		07/23/2009	PRE-REFUNDING		524,507	515,000	1,810	1FE
058508-CC-4	BALL ST UNIV IN STUDENT FEE 2 07/01/2014		07/23/2009	PRE-REFUNDING		493,953	485,000	1,704	1FE
546589-QV-7	LOUISVILLE JEFFERSON CNTY KY 08/19/2010		08/13/2009	CITIGROUP GLOBAL MARKETS		25,432,000	25,000,000		1FE
3199999. Bonds - U.S. Special Revenues						506,982,811	490,361,781	1,125,064	XXX
001084-AM-4	AGCO CORP 1.250000% 12/15/203 12/15/2036		09/01/2009	Various		2,263,664	2,250,000	5,148	3FE
00846U-AD-3	AGILENT TECHNOLOGIES INC 09/14/2012		09/18/2009	WALL STREET ACCESS		2,024,420	2,000,000	2,225	2FE
009363-AG-7	AIRGAS INC 09/15/2014		09/08/2009	BANK OF AMERICA		4,994,000	5,000,000		2FE
018490-AL-6	ALLERGAN INC 1.500000% 04/01/ 04/01/2026		09/21/2009	EXCHANGE		1,201,790	1,250,000	8,854	1FE
018802-AA-6	ALLIANT ENERGY CORP 10/15/2014		09/30/2009	CITIBANK		1,993,020	2,000,000		2FE
01958X-BF-3	ALLIED WASTE NORTH AMER 02/15/2014		08/27/2009	Various		16,327,500	16,000,000	211,483	2FE
023178-AA-4	AMBASSADORS INTL INC 3.750000 04/15/2027		09/17/2009	EXCHANGE		337,500	1,250,000		6Z
0258M0-CZ-0	AMER EXPRESS CREDIT CO 08/25/2014		08/20/2009	CITIBANK		16,983,680	17,000,000		1FE
02666Q-B6-9	AMERICAN HONDA FINANCE 04/02/2013		08/18/2009	J. P. MORGAN SECURITIES, INC.		5,057,100	5,000,000	89,288	1FE
030613-AD-5	AMERICREDIT AUTOMOBILE RECEIV 10/06/2013		09/16/2009	MORGAN STANLEY DEAN WITTER		9,575,000	10,000,000	1,061	2FE
030616-AD-8	AMERICREDIT PRIME AUTOMOBILE 06/08/2012		09/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		6,620,232	6,509,369		2FE
031162-AQ-3	AMGEN INC .375000% 02/01/2013 02/01/2013		09/22/2009	EXCHANGE		5,926,223	6,000,000	3,188	1FE
001765-BC-9	AMR CORP 6.250000% 10/15/2014 10/15/2014		09/22/2009	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000		5Z
78443*-AN-1	ANDERSEN CORP / SLBP HLDGS CO 06/30/2014		09/30/2009	Various		4,984,004	5,000,000	2,246	2Z
03350#-AF-3	ANDERSEN CORP SR NTS (2004 TR 05/15/2016		07/15/2009	EXCHANGE		5,000,000	5,000,000	47,500	2Z
03350#-AD-8	ANDERSEN CORP. SER 2004-A, TR 05/15/2016		09/30/2009	VARIOUS		(10,000)			2
03938L-AC-8	ARCELORMITTAL 06/01/2013	F	09/11/2009	Various		15,690,254	15,553,000	226,522	2FE
039483-AW-2	ARCHER DANIELS .875000% 02/15 02/15/2014		07/30/2009	BARCLAYS CAPITAL		997,602	1,000,000	4,108	1FE
053332-AC-6	AUTOZONE INC 10/15/2012		08/24/2009	ROYAL BANK OF SCOTLAND PLC		3,343,070	3,155,000	67,964	2FE
053332-AD-4	AUTOZONE INC 06/01/2013		08/25/2009	CANTOR, FITZGERALD & CO.		1,000,000	1,000,000	10,573	2FE
053332-AK-8	AUTOZONE INC 01/15/2015		07/22/2009	BANK OF AMERICA		5,172,500	5,000,000	19,965	2FE
081437-AG-0	BEMIS COMPANY INC 08/01/2014		07/20/2009	J. P. MORGAN SECURITIES, INC.		2,994,930	3,000,000		2FE
06846N-AA-2	BILL BARRETT CORP 5.000000% 0 03/15/2028		09/15/2009	MCMAHAN SECURITIES CO LP		1,411,875	1,500,000	625	4FE
09061G-AD-3	BIOMARIN PHARMACEUTICAL 1.875 04/23/2017		09/09/2009	BANK OF AMERICA SECURITIES LLC		1,913,792	2,000,000	14,688	4FE
09624W-AD-8	BLUEM 2006-2A B 07/15/2018	F	06/30/2009	SOUTHRIDGE INVESTMENT GROUP		2,340,000	4,000,000	4,141	2FE
U09513-DU-0	BMW US CAPITAL LLC 12/22/2011		08/21/2009	RBC DOMINION SECURITIES		15,410,100	15,000,000	113,333	1FE
05949A-AY-6	BOAMS 2004-3 1A23 04/25/2034		09/03/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		7,093,237	7,066,736	7,067	1FE
127210-AB-8	CADBURY SCHWEPPES US FIN 10/01/2013		07/29/2009	MESIROW FINANCIAL, INC.		5,176,900	5,000,000	86,840	2FE
14041G-CR-5	CAPITAL ONE AUTO FINANCE TRUS 10/15/2012		09/14/2009	BARCLAYS BANK		12,056,406	12,289,600	1,468	1FE
14170T-AC-5	CAREFUSION CORP 08/01/2012		07/14/2009	WARBURG DILLION READ LLC		4,965,550	5,000,000		2FE
14170T-AE-1	CAREFUSION CORP 08/01/2014		07/14/2009	DEUTSCHE BANK SECURITIES		9,897,400	10,000,000		2FE
15135U-AA-7	CENOVUS ENERGY INC 09/15/2014	A	09/15/2009	BANK OF AMERICA		4,995,150	5,000,000		2FE
15238P-AB-2	CENTRAL AMERICAN BANK 01/15/2012	F	08/28/2009	CITIBANK		10,245,000	10,000,000	63,646	1FE
15238P-AC-0	CENTRAL AMERICAN BANK 09/24/2014	F	09/17/2009	CITIBANK		16,000,000	16,000,000		1FE
15238R-AA-0	CENTRAL AMERICAN BANK 04/15/2013	F	08/11/2009	FAHNESTOCK & CO., INC.		2,105,000	2,000,000	44,625	1FE
15238R-AB-8	CENTRAL AMERICAN BANK 01/15/2012	F	09/04/2009	JEFFERIES & COMPANY, INC.		2,045,000	2,000,000	14,896	2FE
156708-AR-0	CEPHALON INC 2.500000% 05/01/ 05/01/2014		09/23/2009	KBC FINANCIAL PRODUCTS USA INC		800,625	750,000	6,302	4
17313Y-AL-5	CITIGROUP FUNDING INC 10/22/2012		09/15/2009	SALOMON SMITH BARNEY		9,964,200	10,000,000		1FE
17313Y-AN-1	CITIGROUP FUNDING INC 11/15/2012		09/29/2009	SALOMON SMITH BARNEY		14,974,200	15,000,000		1FE
172967-EY-3	CITIGROUP INC 08/12/2014		08/05/2009	CITIBANK		6,952,610	7,000,000		1FE
172967-EZ-0	CITIGROUP INC 10/15/2014		09/17/2009	CITIBANK		1,989,900	2,000,000		1FE
189054-AQ-2	CLOROX 03/01/2013		08/27/2009	MORGAN STANLEY DEAN WITTER		2,163,175	2,040,000		2FE
14041G-CV-6	COAFT 06-A A4 12/15/2012		07/31/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		9,389,862	9,649,184	1,678	2FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation or Market Indicator (a)
19259P-AF-9	COINSTAR INC 4.000000% 09/01/ 09/01/2014		09/10/2009	MORGAN STANLEY DEAN WITTER		250,000	250,000		3Z
20272B-AK-0	COMMONWEALTH BANK AUST 09/17/2014	F	09/10/2009	GOLDMAN, SACHS & CO.		4,989,600	5,000,000		1FE
203372-AG-2	COMMSCOPE INC 3.250000% 07/01 07/01/2015		07/30/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,118,695	1,000,000	5,958	4FE
P31347-HU-7	CORP ANDINA DE FOMENTO 11/16/2011	D	06/24/2009	JEFFERIES & COMPANY, INC.		1,571,100	1,724,115	3,351	1FE
224044-BF-3	COX COMMUNICATIONS INC 06/01/2013		08/21/2009	DEUTSCHE BANK SECURITIES		2,571,650	2,500,000	27,300	2FE
224044-BM-8	COX COMMUNICATIONS INC 12/15/2014		07/21/2009	Various		5,168,680	5,000,000	29,521	2FE
12619M-AD-1	CPS 2007-B A4 01/15/2014		07/09/2009	BROADPOINT FINANCIAL		5,347,499	5,749,999	25,939	1FE
12619R-AD-0	CPS AUTO TRUST 11/15/2013		07/14/2009	BROADPOINT FINANCIAL		8,482,493	8,999,993	2,525	2FE
22411F-AD-5	CPS AUTO TRUST 08/15/2013		09/29/2009	BARCLAYS BANK		5,113,085	4,999,999	12,077	1FE
225458-UJ-5	CSFB 2005-5 6A2 07/25/2035		07/09/2009	CANTOR FITZGERALD		4,082,930	4,124,171	7,446	1FE
02146P-AB-1	CWALT 2006-HY12 A2 08/25/2036		07/16/2009	CANTOR FITZGERALD		11,996,503	12,066,133	41,108	2FE
233882-AF-6	DAIMLER CHRYSLER AUTO TRUST 03/08/2013		09/24/2009	WACHOVIA SECURITIES		8,024,861	7,645,000	23,547	1FE
233889-AG-9	DAIMLER CHRYSLER AUTO TRUST 11/10/2014		09/15/2009	J. P. MORGAN SECURITIES, INC.		8,435,707	8,100,000	11,970	1FE
990688-9B-1	DEALER COMPUTER SERVICES, INC 10/26/2013		05/19/2009	DEUTSCHE BANK SECURITIES		890,000	2,000,000		4FE
25459H-AD-7	DIRECTV HOLDINGS/FINANCE 06/15/2015		08/27/2009	Various		3,406,988	3,370,000	45,355	2FE
25459H-AJ-4	DIRECTV HOLDINGS/FING 10/01/2014		09/14/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		8,975,610	9,000,000		2FE
260543-BZ-5	DOW CHEMICAL CO/THE 08/15/2012		08/04/2009	MORGAN STANLEY DEAN WITTER		9,998,500	10,000,000		2FE
26138E-AG-4	DR PEPPER SNAPPLE GROUP 05/01/2013		08/25/2009	ROYAL BANK OF SCOTLAND PLC		5,650,313	5,250,000	104,423	2FE
26441C-AC-9	DUKE ENERGY CORP 09/15/2014		08/25/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		14,990,850	15,000,000		2FE
277461-BZ-5	EASTMAN KODAK CO 7.000000% 04 04/01/2017		09/17/2009	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000		5Z
29268B-AD-3	ENEL FINANCE INTL SA 10/07/2014	F	09/30/2009	J. P. MORGAN SECURITIES, INC.		9,973,000	10,000,000		1FE
29843Y-AA-3	EURASIAN DEVELOPMENT BAN 09/29/2014	F	09/22/2009	GREENWICH CAPITAL MARKETS, INC.		5,000,000	5,000,000		2FE
298785-EZ-5	EUROPEAN INVESTMENT BANK 09/14/2012	F	09/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		74,958,000	75,000,000		1FE
305560-AL-8	FAIRPOINT COMMUNICATIONS 04/02/2018		07/29/2009	Various		767,450	2,972,610		6FE
33766J-AA-1	FIRSTENERGY SOLUTIONS CO 02/15/2015		08/04/2009	MORGAN STANLEY DEAN WITTER		4,997,800	5,000,000		2FE
339464-AM-1	FLINT EUROPEAN DEBT INV. TRUS 11/20/2013		08/26/2009	BANK OF AMERICA		16,215,864	16,055,310	339,317	1FE
367905-AE-6	GAYLORD ENTERTAINMENT CO 3.75 10/01/2014		09/24/2009	DEUTSCHE BANK CAPITAL CORP.		1,500,000	1,500,000		5Z
368266-AM-4	GAZ CAPITAL SA 07/31/2014	F	07/22/2009	MORGAN STANLEY DEAN WITTER		10,000,000	10,000,000		2FE
36962G-4E-1	GENERAL ELEC CAP CORP 08/13/2012		08/10/2009	J. P. MORGAN SECURITIES, INC.		39,934,400	40,000,000		1FE
375558-AH-6	GILEAD SCIENCES INC .625000% 05/01/2013		09/22/2009	EXCHANGE		2,623,431	2,750,000	6,732	1
36185N-4E-7	GMACM 2004-J4 A1 09/25/2034		09/22/2009	CANTOR FITZGERALD		5,573,866	5,530,657	20,279	1FE
36185N-4Y-3	GMACM 2004-J5 A1 01/25/2035		09/08/2009	BAIRD (ROBERT W.) & CO. INC.		13,802,837	13,781,303	20,098	1FE
38141E-A4-1	GOLDMAN SACHS GROUP INC 08/01/2012		07/15/2009	GOLDMAN, SACHS & CO.		24,980,500	25,000,000		1FE
38143U-AB-7	GOLDMAN SACHS GROUP INC 01/15/2014		07/15/2009	GOLDMAN, SACHS & CO.		10,257,200	10,000,000	7,153	1FE
382410-AC-2	GOODRICH PETROLEUM CORP 5.000 10/01/2029		09/23/2009	MCMAHAN SECURITIES CO LP		761,250	750,000		4Z
418056-AR-8	HASBRO INC 05/15/2014		09/01/2009	ROYAL BANK OF SCOTLAND PLC		3,959,849	3,650,000	68,932	2FE
806407-AB-8	HENRY SCHEIN INC 3.000000% 08 08/15/2034		09/21/2009	EXCHANGE		602,850	600,000	1,800	1
440543-AE-6	HORNBECK OFFSHORE SRVCS 1.625 11/15/2026		09/22/2009	EXCHANGE		1,498,389	1,500,000	8,599	3FE
44266R-AA-5	HOWARD HUGHES MEDICAL IN 09/01/2014		08/12/2009	J. P. MORGAN SECURITIES, INC.		18,957,060	19,000,000		1FE
446148-AC-2	HUNTINGTON AUTO TRUST 06/17/2013		09/09/2009	SALOMON SMITH BARNEY		22,642,814	22,000,000	69,826	1FE
44841A-AA-6	HUTCHISON WHAMPOA FINANC 09/11/2015	F	09/08/2009	HSBC SECURITIES, INC.		5,989,740	6,000,000		1FE
45074G-AA-8	IBERDROLA FIN IRELAND 09/11/2014	R	09/08/2009	CITIBANK		19,965,800	20,000,000		1FE
45256#-AA-0	IMPACT C.I.L. PARENT, LLC 08/22/2013		08/13/2009	DIRECT		4,277,866	4,277,866		2FE
45257#-AA-9	IMPACT CHILDCARE LLC 06/15/2020		07/15/2009	SCHEDULED PAY UP		6,059	6,059		5
45256@-AA-2	IMPACT HEALTH CARE SER 2005-1 01/31/2029		07/15/2009	SCHEDULED PAY UP		5,729	5,729		5
458140-AD-2	INTEL CORP 2.950000% 12/15/20 12/15/2035		09/22/2009	Various		4,341,197	4,590,000	33,739	1FE
458140-AF-7	INTEL CORP 3.250000% 08/01/20 08/01/2039		08/04/2009	Various		7,455,602	7,400,000	4,279	1FE
U4594T-XT-9	INTL BK RECON & DEVELOP 06/24/2011	D	09/29/2009	CHASE SECURITIES		12,527,765	12,090,103	273,269	1FE
459902-AQ-5	INTL GAME TECHNOLOGY 3.250000 05/01/2014		07/08/2009	GOLDMAN, SACHS & CO.		1,014,890	1,000,000	5,597	2FE
465741-AJ-5	ITRON INC 2.500000% 08/01/202 08/01/2026		07/07/2009	WARBURG DILLION READ LLC		535,449	500,000	5,521	4FE
478366-AQ-0	JOHNSON CONTROLS INC 01/15/2011		09/09/2009	CANTOR, FITZGERALD & CO.		6,169,680	6,000,000	51,625	2FE
46625H-HP-8	JPMORGAN CHASE & CO 01/20/2015		09/15/2009	J. P. MORGAN SECURITIES, INC.		4,989,400	5,000,000		1FE
50065L-AA-8	KOREA NATIONAL OIL CORP 07/30/2014	F	07/23/2009	CHASE SECURITIES		7,947,520	8,000,000		1FE
501044-CE-9	KROGER CO 02/01/2013		08/21/2009	BANK OF AMERICA		3,931,480	3,695,000	14,113	2FE
55608J-AA-6	MACQUARIE GROUP LTD 08/01/2014	F	07/30/2009	BANK OF AMERICA		3,990,840	4,000,000		1Z
577081-AS-1	MATTEL INC 03/15/2013		09/01/2009	ROYAL BANK OF SCOTLAND PLC		1,788,664	1,705,000	45,023	2FE
585055-AM-8	MEDTRONIC INC 1.625000% 04/15 04/15/2013		09/22/2009	EXCHANGE		4,967,507	5,000,000	35,434	1FE
59217E-BZ-6	MET LIFE GLOB FUNDING I 09/17/2012		09/10/2009	BANK OF AMERICA		3,988,600	4,000,000		1FE
59565A-AA-8	MIDCONTINENT EXPRESS PIP 09/15/2014		09/09/2009	DEUTSCHE BANK SECURITIES		3,993,080	4,000,000		2FE
601073-AD-1	MILLIPORE CORP 3.750000% 06/0 06/01/2026		09/22/2009	EXCHANGE		5,002,396	5,000,000	57,813	3
59020U-YL-3	MLMI 2005-A5 A1 06/25/2035		07/08/2009	BANK OF AMERICA		2,784,623	3,026,765	4,912	1FE
61750Y-AA-7	MSM 2006-15XS A1 11/25/2036		07/10/2009	MORGAN STANLEY DEAN WITTER		8,453,522	10,041,303	2,420	3FE
640204-AG-8	NEIMAN MARCUS GROUP INC 10/15/2015		07/15/2009	SCHEDULED PAY UP		52,433	52,433		5FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation or Market Indicator (a)
651639-AH-9	NEWMONT MINING CORP 1.250000% 07/15/2014		07/10/2009	OPPENHEIMER & CO. INC		2,106,660	2,000,000		2FE
G6644#-AA-6	NORTHGATE PLC (UNITED KINGDOM 12/14/2013	F	07/07/2009	VARIOUS		(60,000)			2
G6644#-AF-5	NORTHGATE PLC SERIES A SENIOR 12/14/2013	F	09/11/2009	EXCHANGE		24,484,783	27,181,455		4
666807-BB-7	NORTHROP GRUMMAN CORP 08/01/2014		07/27/2009	DEUTSCHE BANK SECURITIES		9,981,400	10,000,000		2FE
682680-AL-7	ONEOK INC 04/15/2011		08/21/2009	JEFFERIES & COMPANY, INC.		15,024,520	14,000,000	362,979	2FE
683399-AB-5	ONYX PHARMACEUTICALS INC 4.00 08/15/2016		08/06/2009	GOLDMAN, SACHS & CO.		500,000	500,000		4Z
671040-AH-6	OSI PHARMACEUTICALS INC 3.000 01/15/2038		09/09/2009	GOLDMAN, SACHS & CO.		897,770	1,000,000	4,917	4
71656L-AB-7	PETROLEOS MEXICANOS 03/15/2015	F	09/10/2009	HSBC SECURITIES, INC.		9,925,100	10,000,000		2FE
716743-AC-3	PETRONAS GLOBAL SUKUK LT 08/12/2014	F	08/10/2009	Various		9,930,000	10,000,000	590	1FE
72650R-AV-4	PLAINS ALL AMER PIPELINE 09/01/2012		07/20/2009	J. P. MORGAN SECURITIES, INC.		14,970,300	15,000,000		2FE
742718-DL-0	PROCTER & GAMBLE CO 01/15/2014		08/31/2009	GOLDMAN, SACHS & CO.		10,742,000	10,000,000	61,333	1FE
742718-DQ-9	PROCTER & GAMBLE CO/THE 09/01/2015		08/25/2009	GOLDMAN, SACHS & CO.		6,984,040	7,000,000		1FE
74762E-AE-2	QUANTA SERVICES INC 3.750000% 04/30/2026		07/08/2009	MCMAHAN SECURITIES CO LP		1,073,750	1,000,000	7,604	3
75405U-AE-6	RAS LAFFAN LNG 3 09/30/2012	F	07/16/2009	CITIBANK		5,997,840	6,000,000		1FE
75405U-AF-3	RAS LAFFAN LNG 3 09/30/2014	F	07/16/2009	CITIBANK		2,993,010	3,000,000		1FE
45660N-QS-7	RAST 2003-A6 A2 06/01/2033		07/23/2009	GREENWICH CAPITAL MARKETS, INC.		5,092,577	5,150,521	18,349	1FE
75508A-AD-8	RAYONIER TRS HOLDINGS IN 4.50 08/15/2015		08/06/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		250,000	250,000		2FE
758750-AB-9	REGAL BELOIT CORP 2.750000% 0 03/15/2024		09/22/2009	EXCHANGE		450,000	450,000	241	3Z
771196-AS-1	ROCHE HLDGS INC 03/01/2019		09/14/2009	CITIBANK		5,564,550	5,000,000	13,333	1FE
776696-AB-2	ROPER INDUSTRIES INC 08/15/2013		08/26/2009	BANK OF AMERICA		3,210,510	3,000,000	8,833	2FE
78009J-VK-8	ROYAL BANK OF CANADA NY 03/15/2013	A	09/17/2009	RBC DOMINION SECURITIES		4,996,850	5,000,000		1FE
78010J-CV-2	ROYAL BK OF SCOTLAND PLC 08/25/2014		08/18/2009	ROYAL BANK OF SCOTLAND PLC		14,955,300	15,000,000		1FE
78355H-JH-3	RYDER SYSTEM INC 06/15/2012		07/29/2009	WALL STREET ACCESS		5,050,000	5,000,000	33,333	2FE
78355H-JJ-9	RYDER SYSTEM INC 05/02/2011		09/09/2009	J. P. MORGAN SECURITIES, INC.		11,331,119	10,887,000	223,635	2FE
78355H-JM-2	RYDER SYSTEM INC 03/01/2013		08/20/2009	ROYAL BANK OF SCOTLAND PLC		5,131,500	5,000,000	145,000	2FE
786514-BQ-1	SAFEWAY INC 03/15/2014		09/11/2009	MORGAN STANLEY DEAN WITTER		7,908,311	7,110,000	1,234	2FE
822582-AG-7	SHELL INTERNATIONAL FIN 09/22/2011	F	09/15/2009	MORGAN STANLEY DEAN WITTER		14,999,400	15,000,000		1FE
822582-AH-5	SHELL INTERNATIONAL FIN 09/22/2015	F	09/15/2009	MORGAN STANLEY DEAN WITTER		9,979,500	10,000,000		1FE
826418-BD-6	SIERRA PACIFIC POWER CO 05/15/2016		08/18/2009	BARCLAYS BANK		5,308,550	5,000,000	80,000	2FE
841504-AA-1	SOUTHEAST SUPPLY HEADER 08/15/2014		08/27/2009	Various		10,043,720	10,000,000	7,275	2FE
790849-AE-3	ST JUDE MEDICAL INC 07/15/2014		08/21/2009	BANK OF AMERICA		1,825,838	1,810,000	5,279	1FE
858119-AP-5	STEEL DYNAMICS INC 5.125000% 06/15/2014		07/06/2009	J. P. MORGAN SECURITIES, INC.		525,887	500,000	2,135	3FE
86959L-AB-9	SVENSKA HANDELSBANKEN AB 09/14/2012	F	09/09/2009	CITIBANK		19,975,400	20,000,000		1FE
00254E-JE-3	SWEDISH EXPORT CREDIT 09/16/2014	F	09/09/2009	BANK OF AMERICA		29,972,400	30,000,000		1FE
871130-AB-6	SYBASE INC 1.750000% 02/22/20 02/22/2025		09/22/2009	EXCHANGE		670,000	670,000	977	3
871130-AC-4	SYBASE INC 3.500000% 08/15/20 08/15/2029		07/29/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		500,000	500,000		3Z
871503-AF-5	SYMANTEC CORP 1.000000% 06/15 06/15/2013		09/30/2009	EXCHANGE		2,871,205	2,700,000	7,875	2
00386S-AF-9	TAQA ABU DHABI NATL ENER 09/15/2014	F	09/09/2009	Various		6,961,570	7,000,000		1FE
00388W-AA-9	TAQA ABU DHABI NATL ENER 10/25/2012	F	09/09/2009	CITIBANK		5,262,500	5,000,000	108,497	1FE
87239M-AA-9	TDIC FINANCE LTD 07/02/2014	F	07/21/2009	Various		15,292,500	15,000,000	46,944	1FE
88165F-AA-0	TEVA PHARMACEUT FIN BV 1.7500 02/01/2026	F	07/21/2009	KBC FINANCIAL PRODUCTS USA INC		5,856,250	5,000,000	42,049	2FE
887389-AG-9	TIMKEN CO 09/15/2014		09/09/2009	J. P. MORGAN SECURITIES, INC.		6,990,410	7,000,000		2FE
872540-AN-9	TJX COS INC 08/15/2015		07/20/2009	J. P. MORGAN SECURITIES, INC.		9,999,200	10,000,000		1FE
89152U-AA-0	TOTAL CAPITAL SA 10/02/2015	F	09/25/2009	BANK OF AMERICA		19,912,200	20,000,000		1FE
89578P-AD-1	TRIAD AUTO RECEIVABLES OWNER 05/13/2013		09/29/2009	Various		16,858,151	17,011,680	41,695	2FE
896818-AB-7	TRIUMPH GROUP INC 2.625000% 1 10/01/2026		08/31/2009	Various		1,581,593	1,500,000	16,570	2
902118-BM-9	TYCO INTERNATIONAL FINAN 10/15/2014	R	09/30/2009	BANK OF AMERICA		3,986,120	4,000,000		2FE
902118-BK-3	TYCO INTL GROUP SA 11/15/2013	F	08/19/2009	J. P. MORGAN SECURITIES, INC.		3,918,604	3,650,000	60,225	2FE
911312-AG-1	UNITED PARCEL SERVICE 01/15/2013		09/02/2009	GOLDMAN, SACHS & CO.		53,565,500	50,000,000	331,250	1FE
912909-AE-8	US STEEL CORP 4.000000% 05/15 05/15/2014		07/29/2009	GOLDMAN, SACHS & CO.		693,350	500,000	4,944	3FE
92553P-AE-2	VIACOM INC 09/15/2014		08/19/2009	DEUTSCHE BANK SECURITIES		14,893,650	15,000,000		2FE
941053-AG-5	WASTE CONNECTIONS INC 3.75000 04/01/2026		09/24/2009	MCMAHAN SECURITIES CO LP		1,058,750	1,000,000	18,542	3FE
942683-AD-5	WATSON PHARMACEUTICALS I 08/15/2014		08/24/2009	Various		10,006,140	10,000,000	1,667	2FE
95082P-AH-8	WESCO INTERNATIONAL INC 6.000 09/15/2029		08/27/2009	EXCHANGE		4,228,050	3,970,000		4FE
961214-BH-5	WESTPAC BANKING CORP 02/27/2015	R	08/24/2009	BANK OF AMERICA		4,994,900	5,000,000		1FE
9612EM-AH-2	WESTPAC BANKING CORP 09/10/2014	R	09/11/2009	RBC DOMINION SECURITIES		14,993,700	15,000,000	7,250	1FE
748203-9A-6	WORLD COLOR USA TERM LOAN 07/21/2012	A	07/28/2009	CREDIT SUISSE FIRST BOSTON		1,800,000	2,000,000		4FE
988498-AE-1	YUM! BRANDS INC 09/15/2015		08/20/2009	GOLDMAN, SACHS & CO.		4,988,250	5,000,000		2FE
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						1,234,623,106	1,232,863,094	4,140,987	XXX
86800X-AA-6	SUNTRUST PREFERRED CAP I 01/01/9999		07/30/2009	VARIOUS		(22,500)			3FE
4899999. Bonds - Hybrid Securities						(22,500)			XXX
8399997. Total - Bonds - Part 3						2,704,775,703	2,681,418,982	6,553,661	XXX

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation or Market Indicator (a)
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						2,704,775,703	2,681,418,982	6,553,661	XXX
302571-60-9	FPL GROUP INC		07/17/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	20,000.000	1,032,600	0.00		RP1LFE
38144G-80-4	GOLDMAN SACHS SERIES D		08/27/2009	EXCHANGE	8,000.000	148,400	0.00		P2LFE
524901-30-3	LEGG MASON INC		07/02/2009	LAZARD FRERES & COMPANY	45,000.000	1,138,500	0.00		RP2LFE
G98255-60-0	XL CAPITAL LTD		09/01/2009	LAZARD FRERES & COMPANY	15,000.000	382,253	0.00		RP2LFE
8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						2,701,753	XXX		XXX
8999997. Total - Preferred Stocks - Part 3						2,701,753	XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						2,701,753	XXX		XXX
G98255-10-5	XL CAPITAL LTD - CLASS A		09/17/2009	Various	7,841.000	134,691			L
G88473-11-4	3I GROUP PLC	D	09/17/2009	VARIOUS	84,296.000	188,713			U
88579Y-10-1	3M COMPANY		09/17/2009	Various	108,477.000	7,727,496			L
002824-10-0	ABBOTT LABS		09/17/2009	Various	39,321.000	1,809,647			L
G1151C-10-1	ACCENTURE PLC	F	09/17/2009	Various	16,562.000	580,674			L
H0023R-10-5	ACE LIMITED		09/17/2009	BARCLAYS CAPITAL PROGRAM TRADING	2,481.000	126,208			L
00507V-10-9	ACTIVISION BLIZZARD INC		09/17/2009	Various	15,265.000	180,915			L
00724F-10-1	ADOBE SYS INC		09/17/2009	Various	13,293.000	430,809			L
00724X-10-2	ADOLOR CORPORATION		08/13/2009	DISTRIBUTION	10,293.000	17,601			L
00130H-10-5	AES CORP		09/22/2009	Various	87,523.000	1,273,577			L
00817Y-10-8	AETNA INC.		09/17/2009	Various	4,032.000	115,683			L
00846U-10-1	AGILENT TECHNOLOGIES INC		09/22/2009	Various	44,270.000	1,248,377			L
008474-10-8	AGNICO EAGLE MINES LTD COM	C	09/24/2009	Various	40,000.000	2,770,639			U
008916-10-8	AGRIUM INC COM	C	09/24/2009	Various	39,200.000	2,044,930			U
009158-10-6	AIR PRODUCTS & CHEM		09/22/2009	Various	14,617.000	1,152,259			L
013817-10-1	ALCOA INC COM		07/29/2009	LAZARD FRERES & COMPANY	35,000.000	388,854			L
G01717-10-0	ALIBABA.COM LTD	D	09/14/2009	WARBURG DILLION READ LLC	1,955,500.000	4,665,343			L
018490-10-2	ALLERGAN I NC COM		09/17/2009	Various	7,674.000	422,268			L
02076X-10-2	ALPHA NATURAL RESOURCES		08/19/2009	CANTOR, FITZGERALD & CO.	13,754.000	474,029			L
021441-10-0	ALTERA CORP		09/17/2009	Various	5,441.000	110,303			L
023135-10-6	AMAZON COM INC		09/22/2009	Various	19,982.000	1,778,779			L
025537-10-1	AMERICAN ELEC PWR INC		09/17/2009	BARCLAYS CAPITAL PROGRAM TRADING	3,010.000	95,267			L
025816-10-9	AMERICAN EXPRESS CO		09/17/2009	Various	13,240.000	436,334			L
025932-10-4	AMERICAN FINANCIAL GROUP INC		09/17/2009	Various	3,926.000	100,639			L
029912-20-1	AMERICAN TOWER CORP		09/22/2009	Various	73,807.000	2,119,358			L
03073E-10-5	AMERISOURCEBERGEN CORP		09/17/2009	Various	4,343.000	93,633			L
031162-10-0	AMGEN INC		09/17/2009	Various	26,640.000	1,579,225			L
032511-10-7	ANADARKO PETE CORP		09/17/2009	Various	13,585.000	807,761			L
032654-10-5	ANALOG DEVICES INC		09/17/2009	Various	9,054.000	253,702			L
Y01373-10-2	ANHUI CONCH CEMENT CO LTD-H	D	09/14/2009	WARBURG DILLION READ LLC	686,000.000	4,583,700			U
037389-10-3	AON CORP.		09/18/2009	Various	14,755.000	615,482			L
037411-10-5	APACHE CORP		09/17/2009	BARCLAYS CAPITAL PROGRAM TRADING	2,859.000	269,661			L
037604-10-5	APOLLO GROUP		09/17/2009	Various	3,505.000	236,491			L
037833-10-0	APPLE INC.		09/22/2009	Various	28,116.000	4,848,521			L
038222-10-5	APPLIED MATERIALS INC		09/22/2009	Various	406,027.000	5,399,098			L
03836W-10-3	AQUA AMERICA INC		07/10/2009	MORGAN STANLEY DEAN WITTER	1,886.000	32,158			L
039483-20-1	ARCHER DANIELS		07/31/2009	GOLDMAN, SACHS & CO.	20,000.000	792,586			L
039483-10-2	ARCHER DANIELS MIDLAND CO		09/22/2009	Various	154,852.000	4,467,507			L
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		09/17/2009	Various	12,888.000	488,533			L
05329W-10-2	AUTONATION INC DEL		09/17/2009	Various	6,398.000	112,053			L
053332-10-2	AUTOZONE INC		09/17/2009	Various	1,314.000	198,207			L
Y0486S-10-4	AVAGO TECHNOLOGIES LTD		09/02/2009	JEFFERIES & COMPANY, INC.	12,987.000	231,349			L
053611-10-9	AVERY DENNISON CORP		09/08/2009	JEFFERIES & COMPANY, INC.	143,292.000	4,405,369			L
054303-10-2	AVON PRODS INC COM		09/22/2009	Various	42,425.000	1,350,648			L
056752-10-8	BAIDU INC SPON ADR	F	09/22/2009	Various	15,844.000	5,524,951			L
057224-10-7	BAKER HUGHES INC		09/17/2009	Various	79,611.000	2,874,383			L
064058-10-0	BANK NEW YORK MELLON CORP		09/17/2009	Various	226,919.000	6,569,155			L
064149-10-7	BANK NOVA SCOTIA HALIFAX COM	C	09/24/2009	Various	254,000.000	11,439,283			L
Y0698A-10-7	BANK OF CHINA LTD-H	D	09/14/2009	WARBURG DILLION READ LLC	9,331,000.000	4,609,294			L
Y06988-10-2	BANK OF COMMUNICATIONS CO-H	D	09/14/2009	WARBURG DILLION READ LLC	3,860,000.000	4,616,402			L
063671-10-1	BANK OF MONTREAL	C	09/24/2009	Various	137,500.000	6,879,747			L
067383-10-9	BARD (C.R.) INC.		09/17/2009	Various	2,610.000	205,893			L

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation or Market Indicator (a)
067901-10-8	BARRICK GOLD CORP	A	09/08/2009	JONES TRADING	103,263.000	4,188,967			L
067901-10-8	BARRICK GOLD CORP COM NPV	C	09/24/2009	Various	220,600.000	8,371,664			U
071813-10-9	BAXTER INTL INC		09/17/2009	Various	15,655.000	875,503			L
054937-10-7	BB+T CORP		09/17/2009	BARCLAYS CAPITAL PROGRAM TRADING	4,165.000	120,452			L
Y076A3-10-5	BBMG CORPORATION	D	07/23/2009	WARBURG DILLION READ LLC	120,000.000	99,783			V
05534B-76-0	BCE INC COM NPV	C	09/24/2009	Various	195,000.000	4,867,832			U
075887-10-9	BECTON DICKINSON		09/17/2009	Various	6,167.000	432,247			L
075896-10-0	BED BATH & BEYOND INC		09/17/2009	Various	6,591.000	241,251			L
084670-20-7	BERKSHIRE HATHAWAY INC - CL B		09/17/2009	Various	272.000	870,481			L
086516-10-1	BEST BUY CO INC		09/22/2009	Various	160,521.000	6,177,805			L
09062X-10-3	BIOGEN IDEC INC.		09/17/2009	Various	7,548.000	376,120			L
09067J-10-9	BIOVAIL CORP	C	09/24/2009	Various	36,000.000	503,929			U
09247X-10-1	BLACKROCK INC		09/22/2009	Various	5,429.000	1,111,654			L
097023-10-5	BOEING CO		09/17/2009	Various	72,674.000	3,685,101			L
097751-20-0	BOMBARDIER INC CMN STK	C	09/24/2009	Various	380,300.000	1,690,358			L
101137-10-7	BOSTON SCI ENTIFIC CORP COM		09/17/2009	Various	10,941.000	116,811			L
110122-10-8	BRISTOL MYERS SQUIBB CO		09/17/2009	Various	20,363.000	450,298			L
111320-10-7	BROADCOM CORP		09/17/2009	Various	10,839.000	315,070			L
111621-30-6	BROCADE COMMUNICATIONS SYSTEMS INC		09/17/2009	Various	124,366.000	922,719			L
112585-10-4	BROOKFIELD ASSET MANAGEMENT, CL A	C	09/24/2009	Various	121,700.000	2,860,191			L
118759-10-9	BUCYRUS INTERNATIONAL INC CL A		09/17/2009	Various	4,154.000	147,393			L
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		09/17/2009	Various	4,355.000	244,727			L
12673P-10-5	CA INC		09/17/2009	Various	14,190.000	305,840			L
13321L-10-8	CAMECO CORP COM	C	09/24/2009	Various	97,400.000	2,905,996			U
134429-10-9	CAMPBELL SOUP CO		09/17/2009	Various	5,437.000	172,363			L
136069-10-1	CANADIAN IMP BANK COM NPV	C	09/24/2009	Various	96,400.000	5,923,060			U
13642L-10-0	CANADIAN OIL SANDS TRUST	C	09/24/2009	Various	120,500.000	3,275,149			U
13645T-10-0	CANADIAN PACIFIC RAILWAY LTD	C	09/24/2009	Various	42,900.000	2,111,797			U
136681-20-2	CANADIAN TIRE LTD CL A	C	09/24/2009	Various	20,100.000	1,088,401			U
14149Y-10-8	CARDINAL HEALTH INC		09/17/2009	Various	5,113.000	138,535			L
14170T-10-1	CAREFUSION CORP		09/17/2008	DISTRIBUTION	20,933.500	360,631			L
143658-30-0	CARNIVAL CORP		09/17/2009	BARCLAYS CAPITAL PROGRAM TRADING	2,977.000	97,884			L
136385-10-1	CDN NAT RES COM NPV	C	09/24/2009	Various	136,600.000	9,430,372			L
136375-10-2	CDN NATL RAILWAYS COM NPV	C	09/24/2009	Various	118,800.000	6,000,687			U
151020-10-4	CELGENE CORP.		09/17/2009	Various	11,659.000	593,409			L
156700-10-6	CENTURYTEL INC COM		07/01/2009	MERGER	1,019.000	31,283			L
156782-10-4	CERNER CORP		09/22/2009	Various	13,969.000	1,037,569			L
808513-10-5	CHARLES SCHWAB		09/17/2009	Various	32,286.000	578,743			L
166764-10-0	CHEVRON CORP		09/17/2009	BARCLAYS CAPITAL PROGRAM TRADING	16,822.000	1,211,016			L
Y14369-10-5	CHINA COMMUNICATIONS CONST-H	D	09/14/2009	WARBURG DILLION READ LLC	3,894,000.000	4,622,121			U
Y1397N-10-1	CHINA CONSTRUCTION BANK COM STK CNY 1	D	09/14/2009	WARBURG DILLION READ LLC	5,982,000.000	4,618,328			L
Y1455B-10-6	CHINA COSCO HOLDINGS-H	D	09/14/2009	WARBURG DILLION READ LLC	3,589,500.000	4,622,968			L
Y1477R-20-4	CHINA LIFE INSURANCE CO-H	D	09/14/2009	WARBURG DILLION READ LLC	1,085,000.000	4,619,889			U
Y1489Q-10-3	CHINA MERCHANTS HLDGS INTL	D	09/14/2009	WARBURG DILLION READ LLC	1,354,000.000	4,588,401			L
Y1505F-10-7	CHINA MOBILE HK LTD 941		09/14/2009	WARBURG DILLION READ LLC	451,000.000	4,609,564			U
Y15004-10-7	CHINA OVERSEA'S LAND AND INVEST	D	09/14/2009	WARBURG DILLION READ LLC	2,090,000.000	4,609,780			U
Y15010-10-4	CHINA PETRO & CHEM 'H' CNY1	D	09/14/2009	WARBURG DILLION READ LLC	5,354,000.000	4,628,843			U
Y1509D-11-6	CHINA RAILWAY GROUP LTD-H	D	09/14/2009	WARBURG DILLION READ LLC	5,201,000.000	4,612,806			L
Y1508P-11-0	CHINA RAILWAYS CONSTRUCTION -H	D	09/14/2009	WARBURG DILLION READ LLC	3,094,000.000	4,620,938			L
Y1504C-11-3	CHINA SHENHUA ENER CNY1'H'	D	09/14/2009	WARBURG DILLION READ LLC	1,158,500.000	4,624,098			L
Y1503W-10-2	CHINA SOUTHERN AIR	D	09/14/2009	WARBURG DILLION READ LLC	14,642,000.000	4,622,855			L
Y1505D-10-2	CHINA TELECOM CORP 'H'CNY1	D	09/14/2009	WARBURG DILLION READ LLC	9,082,000.000	4,631,437			U
Y1519S-11-1	CHINA UNICOM HONG KONG LTD	D	09/14/2009	WARBURG DILLION READ LLC	3,268,000.000	4,628,349			L
171232-10-1	CHUBB CORP		09/17/2009	BARCLAYS CAPITAL PROGRAM TRADING	2,973.000	145,558			L
172908-10-5	CINTAS COR P COM		07/10/2009	MORGAN STANLEY DEAN WITTER	1,495.000	32,317			L
17275R-10-2	CISCO SYS INC		09/22/2009	Various	195,244.000	4,404,606			L
172967-10-1	CITIGROUP INC		07/24/2009	EXCHANGE	1,461,538.000	3,989,999			L
177376-10-0	CITRIX SYS INC		09/22/2009	Various	30,489.000	1,129,335			L
18383Q-85-3	CLAYMORE CHINA SMALL CAP ETF		07/16/2009	J. P. MORGAN SECURITIES, INC.	155,000.000	3,407,288			L
18451C-10-9	CLEAR CHANNEL OUTDOOR CL A		09/17/2009	Various	25,201.000	163,159			L
189054-10-9	CLOROX CO		09/17/2009	Various	3,610.000	209,839			L
12572Q-10-5	CME GROUP INC.		09/17/2009	Various	1,488.000	416,751			L
125896-10-0	CMS ENERGY CORP		09/17/2009	Various	5,630.000	74,420			L

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation or Market Indicator (a)
Y1662W-11-7	CNOOC LTD	D	09/14/2009	WARBURG DILLION READ LLC	3,448,000.000	4,602,158			L
189754-10-4	COACH INC		09/17/2009	Various	11,882.000	370,798			L
191219-10-4	COCA COLA ENTERPRISES INC COM STK		09/22/2009	Various	51,836.000	1,082,571			L
191216-10-0	COCA COLA CO.		09/17/2009	Various	64,816.000	3,321,059			L
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		09/22/2009	Various	36,915.000	1,407,026			L
194162-10-3	COLGATE PALMOLIVE CO		09/17/2009	Various	12,807.000	937,447			L
20030N-10-1	COMCAST CORP NEW CL A		09/17/2009	Various	32,377.000	527,640			L
20030N-20-0	COMCAST CORP. CLASS A SPECIAL		09/17/2009	Various	7,885.000	122,956			L
203668-10-8	COMMUNITY HEALTH SYSTEMS		09/17/2009	Various	3,603.000	117,407			L
205363-10-4	COMPUTER S CIENCES CORP COM		09/17/2009	Various	2,261.000	114,996			L
205887-10-2	CONAGRA INC		09/17/2009	BARCLAYS CAPITAL PROGRAM TRADING	1,541.000	34,164			L
20825C-10-4	CONOCOPHILLIPS		09/17/2009	BARCLAYS CAPITAL PROGRAM TRADING	11,660.000	545,805			L
209115-10-4	CONSOLIDATED EDISON INC		09/17/2009	BARCLAYS CAPITAL PROGRAM TRADING	1,046.000	42,938			L
219350-10-5	CORNING IN C COM		09/17/2009	Various	39,591.000	635,568			L
22160K-10-5	COSTCO WHS L CORP NEW COM		09/22/2009	Various	28,462.000	1,627,668			L
G2554F-10-5	COVIDIEN PLC		09/17/2009	BARCLAYS CAPITAL PROGRAM TRADING	52,878.000	2,237,268			L
225447-10-1	CREE INC		09/17/2009	STIFEL CAPITAL MARKETS	3,600.000	127,512			L
228227-10-4	CROWN CASTLE INTL		09/17/2009	Various	7,316.000	208,301			L
231021-10-6	CUMMINS IN C COM		09/17/2009	Various	2,486.000	114,849			L
126650-10-0	CVS CAREMARK CORP		09/17/2009	Various	73,636.000	2,661,565			L
232806-10-9	CYPRESS SEMICONDUCTOR CORP.		09/22/2009	Various	98,200.000	1,028,398			L
233293-10-9	D P L, INC.		09/09/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	736.000	18,628			L
235851-10-2	DANAHER CO RP COM		09/17/2009	Various	6,822.000	451,707			L
Y20020-10-6	DATANG INTL	D	09/14/2009	WARBURG DILLION READ LLC	8,090,000.000	4,615,913			L
242370-10-4	DEAN FOODS CO		09/09/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	735.000	13,304			L
244199-10-5	DEERE & CO.		09/17/2009	Various	43,878.000	1,955,876			L
24702R-10-1	DELL INC		09/17/2009	Various	51,314.000	797,925			L
247361-70-2	DELTA AIR LINES, INC.		09/02/2009	JEFFERIES & COMPANY, INC.	18,229.000	125,395			U
25179M-10-3	DEVON ENERGY CORP.		09/17/2009	BARCLAYS CAPITAL PROGRAM TRADING	3,766.000	268,026			L
25271C-10-2	DIAMOND OF FSHORE DRILLING INC COM		09/17/2009	Various	1,711.000	155,779			L
25459L-10-6	DIRECTV GROUP INC.		09/17/2009	Various	17,831.000	454,153			L
254709-10-8	DISCOVER FINL SVCS		07/10/2009	MORGAN STANLEY DEAN WITTER	3,348.000	32,241			L
25470F-30-2	DISCOVERY COMMUNICATIONS CL C		09/17/2009	Various	5,151.000	124,556			L
25470F-10-4	DISCOVERY COMMUNICATIONS INC		09/17/2009	Various	1,836.000	52,042			L
25470M-10-9	DISH NETWORK CORP		09/17/2009	Various	3,456.000	59,296			L
254687-10-6	DISNEY WAL T CO DISNEY CO		09/17/2009	BARCLAYS CAPITAL PROGRAM TRADING	13,552.000	385,961			L
25746U-10-9	DOMINION RES INC VA		09/17/2009	BARCLAYS CAPITAL PROGRAM TRADING	4,390.000	149,436			L
Y21042-10-9	DONGFENG MOTOR GRP CO LTD-H	D	09/14/2009	WARBURG DILLION READ LLC	4,364,000.000	4,623,483			L
260543-10-3	DOW CHEM CO		09/17/2009	Various	98,606.000	2,285,956			L
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		09/17/2009	Various	2,799.000	76,284			L
26441C-10-5	DUKE ENERGY HLDG CORP		09/17/2009	BARCLAYS CAPITAL PROGRAM TRADING	9,466.000	149,941			L
26817G-10-2	DYNEGY INC DEL CL A		09/17/2009	Various	36,978.000	78,478			L
278058-10-2	EATON CORP		09/17/2009	BARCLAYS CAPITAL PROGRAM TRADING	838.000	50,246			L
278265-10-3	EATON VANCE CORP		09/17/2009	Various	3,047.000	90,231			L
278642-10-3	EBAY INC		09/17/2009	Various	32,627.000	730,739			L
278865-10-0	ECOLAB INC		09/17/2009	Various	6,064.000	261,999			L
281020-10-7	EDISON INTL		09/17/2009	BARCLAYS CAPITAL PROGRAM TRADING	2,454.000	84,982			L
284902-10-3	ELDORADO GOLD CORP NEW COM	C	09/24/2009	Various	95,200.000	1,121,356			U
285512-10-9	ELECTRONIC ARTS INC		09/17/2009	Various	8,116.000	157,132			L
532457-10-8	ELI LILLY & CO		09/17/2009	BARCLAYS CAPITAL PROGRAM TRADING	7,732.000	253,300			L
268648-10-2	EMC CORP		09/22/2009	Various	117,342.000	1,943,800			L
291011-10-4	EMERSON ELEC CO		09/22/2009	Various	140,081.000	5,415,116			L
29250N-10-5	ENBRIDGE INC	C	09/24/2009	Various	96,300.000	3,675,661			L
292505-10-4	ENCANA CORP COM NPV	C	09/24/2009	Various	193,000.000	11,305,961			L
29264F-20-5	ENDO PHARMACEUTICALS HLDGS		09/17/2009	Various	3,616.000	82,288			L
29364G-10-3	ENTERGY CORP		09/17/2009	BARCLAYS CAPITAL PROGRAM TRADING	1,532.000	121,947			L
26875P-10-1	EOG RESOUR CES INC COM		09/22/2009	Various	67,299.000	5,525,152			L
294429-10-5	EQUIFAX IN C COM		09/17/2009	Various	2,566.000	71,329			L
30161N-10-1	EXELON CORP COM		09/17/2009	BARCLAYS CAPITAL PROGRAM TRADING	2,621.000	135,846			L
30212P-10-5	EXPEDIA IN C DEL COM		09/17/2009	Various	5,061.000	118,716			L
302130-10-9	EXPEDITORS INTL WA INC COM		09/17/2009	Various	7,401.000	255,124			L
302182-10-0	EXPRESS SCRIPTS INC		09/22/2009	Various	18,872.000	1,461,162			L
302491-30-3	F M C CORP.		09/09/2009	Various	1,031.000	51,383			L

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation or Market Indicator (a)
307000-10-9	FAMILY DOLLAR STORE		07/23/2009	BERNSTEIN (SANFORD C.) & CO., INC.	1,150.000	35,690			L
314211-10-3	FEDERATED INVESTORS		09/17/2009	Various	2,850.000	76,656			L
31428X-10-6	FEDEX CORP		09/17/2009	Various	7,475.000	526,170			L
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		09/17/2009	Various	1,851.000	45,937			L
335934-10-5	FIRST QUANTUM MINERALS LTD	C	09/24/2009	Various	21,000.000	1,314,531			U
336433-10-7	FIRST SOLAR		09/17/2009	Various	1,176.000	167,879			L
337932-10-7	FIRSTENERGY CORP		09/17/2009	BARCLAYS CAPITAL PROGRAM TRADING	2,422.000	113,398			L
Y2573F-10-2	FLEXTRONICS INTERNATIONAL		09/17/2009	STIFEL CAPITAL MARKETS	17,620.000	128,802			U
343412-10-2	FLUOR CORP		09/17/2009	Various	4,529.000	242,294			L
345838-10-6	FOREST LABS INC		09/17/2009	Various	6,677.000	187,026			L
349553-10-7	FORTIS INC COM	C	09/24/2009	Various	43,800.000	1,032,242			U
354613-10-1	FRANKLIN RES INC		09/22/2009	Various	14,120.000	1,396,829			L
35671D-85-7	FREEPORT MCMORAN COPPER & GOLD		09/22/2009	Various	74,852.000	4,877,755			L
35906A-10-8	FRONTIER C OMMUNICATIONS CORP COM		09/17/2009	Various	16,218.000	112,126			L
364760-10-8	GAP INC		09/17/2009	Various	9,044.000	192,270			L
G37260-10-9	GARMIN LTD		09/17/2009	Various	5,847.000	198,753			L
370334-10-4	GENERAL MLS INC		09/17/2009	Various	8,588.000	515,386			L
372917-10-4	GENZYME CORP.		09/17/2009	Various	6,834.000	381,917			L
375916-10-3	GILDAN ACTIVEWEAR INC.	C	09/24/2009	Various	30,200.000	583,710			L
375558-10-3	GILEAD SCIENCES INC		09/17/2009	Various	23,169.000	1,091,199			L
380956-40-9	GOLDCORP INC	A	09/08/2009	JEFFERIES & COMPANY, INC.	100,604.000	4,213,889			L
380956-40-9	GOLDCORP INC	C	09/24/2009	Various	184,000.000	7,694,409			U
382388-10-6	GOODRICH CORPORATION		09/17/2009	Various	1,656.000	92,295			L
38259P-50-8	GOOGLE INC.		09/22/2009	Various	8,080.000	3,802,659			L
406216-10-1	HALLIBURTON CO		09/17/2009	Various	176,723.000	4,541,836			L
411310-10-5	HANSEN NATURAL CORP.		09/17/2009	Various	878.000	29,589			L
42222G-10-8	HEALTH NET INC		09/17/2009	Various	10,216.000	157,421			L
G4402L-12-8	HENGAN INTL GROUP CO LTD	D	09/14/2009	WARBURG DILLION READ LLC	832,000.000	4,610,758			U
427866-10-8	HERSHEY COMPANY		09/17/2009	Various	4,063.000	160,699			L
42805T-10-5	HERTZ GLOBAL HOLDINGS INC		09/17/2009	STIFEL CAPITAL MARKETS	11,510.000	128,912			L
42809H-10-7	HESS CORP		09/17/2009	Various	4,885.000	261,185			L
428236-10-3	HEWLETT-PACKARD CO		09/22/2009	Various	83,171.000	3,744,587			L
423074-10-3	HJ HEINZ CO		09/17/2009	Various	6,391.000	252,346			L
437076-10-2	HOME DEPOT INC		09/17/2009	Various	21,602.000	579,965			L
438516-10-6	HONEYWELL INTERNATIONAL INC		09/17/2009	Various	6,288.000	235,989			L
440452-10-0	HORMEL FOODS CORP		09/17/2009	Various	3,062.000	110,745			L
44106M-10-2	HOSPITALITY PROPERTY TRUST		09/17/2009	Various	8,755.000	154,472			L
Y3744A-10-5	HUANENG POWER INTL INC-H	D	09/14/2009	WARBURG DILLION READ LLC	6,426,000.000	4,604,131			U
443683-10-7	HUDSON CITY BANCORP		09/17/2009	Various	6,038.000	83,041			L
448055-10-3	HUSKY ENERGY INC COM NPV	C	09/24/2009	Various	63,100.000	1,797,863			U
452308-10-9	ILLINOIS TOOL WKS INC		09/22/2009	Various	26,380.000	1,160,242			L
453038-40-8	IMPERIAL OIL LTD	C	09/24/2009	Various	65,000.000	2,578,158			U
Y3990B-11-2	IND & COMM BK OF CHINA - H	D	09/14/2009	WARBURG DILLION READ LLC	6,576,000.000	4,587,841			L
457153-10-4	INGRAM MICRO		09/17/2009	Various	5,256.000	90,410			L
457983-10-4	INMET MINING CORP COM NPV	C	09/24/2009	Various	11,300.000	618,993			U
458140-10-0	INTEL CORP		09/22/2009	Various	364,233.000	7,104,449			L
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		09/17/2009	Various	34,177.000	4,030,270			L
460146-10-3	INTERNATIONAL PAPER CO		09/17/2009	Various	4,712.000	112,887			L
460690-10-0	INTERPUBLIC GROUP OF COS INC		09/17/2009	Various	14,541.000	104,189			L
461202-10-3	INTUIT INC.		09/17/2009	Various	7,703.000	216,686			L
46126P-10-6	INVERNESS MEDICAL INNOVATION		09/17/2009	Various	3,266.000	123,005			L
464286-40-0	ISHARES MSCI BRAZIL		09/15/2009	Various	239,900.000	14,359,263			L
464286-50-9	ISHARES MSCI CANADA ETF		08/26/2009	Various	2,781,713.000	62,064,492			L
464287-23-4	ISHARES MSCI EMERGING MKT INDEX TRADED		08/25/2009	BAIRD (ROBERT W.) & CO. INC.	721,100.000	26,537,273			L
464286-84-8	ISHARES MSCI JAPAN EXCHANGE TRADED FUNDS		08/28/2009	Various	10,758,868.000	109,646,722			L
464286-83-0	ISHARES MSCI MALAYSIA		07/16/2009	BROWN BROTHERS HARRIMAN & COMPANY	150,000.000	1,380,300			L
464286-67-3	ISHARES MSCI SINGAPORE		07/16/2009	RBC DOMINION SECURITIES	200,000.000	1,903,060			L
464286-77-2	ISHARES MSCI SOUTH KOREA		09/15/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	115,500.000	5,262,180			L
465562-10-6	ITAU UNIBANCO HLD ADR EACH REP 500 PRF		09/03/2009	STOCK DIV.	2,300.000	38,019			U
465741-10-6	ITRON INC		09/16/2009	PIPER JAFFRAY INC.	40,000.000	2,582,689			L
450911-10-2	ITT CORP		09/17/2009	Various	4,434.000	221,969			L
708160-10-6	J.C. PENNEY CO. INC.		09/17/2009	Various	3,485.000	109,925			L
478160-10-4	JOHNSON & JOHNSON		09/17/2009	Various	35,247.000	2,129,338			L

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation or Market Indicator (a)
46625H-10-0	JP MORGAN CHASE & CO		09/17/2009	Various	124,595.000	5,606,944			L
48203R-10-4	JUNIPER NETWORKS INC		09/17/2009	Various	13,519.000	356,130			L
487836-10-8	KELLOGG CO.		09/17/2009	Various	6,762.000	324,880			L
494368-10-3	KIMBERLY-CLARK CORP		09/17/2009	Various	6,994.000	399,042			L
49460W-20-8	KINETIC CONCEPTS		09/17/2009	Various	3,005.000	106,463			L
495582-10-8	KING PHARM ACEUTICALS INC COM		09/17/2009	Various	11,239.000	119,080			L
496902-40-4	KINROSS GOLD CORP COM	C	09/24/2009	Various	174,800.000	3,949,177			L
500255-10-4	KOHLS CORP		09/22/2009	Various	25,582.000	1,406,540			L
50075N-10-4	KRAFT FOOD S INC CL A		09/17/2009	BLAIR, WILLIAM, & COMPANY, L.L.C.	100,000.000	2,677,750			L
501044-10-1	KROGER CO		09/17/2009	BARCLAYS CAPITAL PROGRAM TRADING	2,468.000	51,211			L
502424-10-4	L-3 COMMUNICATIONS		09/17/2009	Various	2,951.000	226,110			L
50540R-40-9	LABORATORY CORP AMER HLDGS		09/17/2009	Various	2,788.000	186,514			L
517834-10-7	LAS VEGAS SANDS CORP		09/22/2009	Various	62,320.000	1,147,917			L
524901-10-5	LEGG MASON INC COM		08/21/2009	CONVERSION	93,250.000	3,720,415			L
526057-10-4	LENNAR COR P CL A		09/17/2009	Various	9,063.000	143,469			L
52729N-10-0	LEVEL 3 COMMUNICATIONS INC		09/17/2009	Various	75,187.000	102,113			L
529771-10-7	LEXMARK IN TL INC CL A		09/17/2009	Various	7,686.000	150,762			L
530555-30-9	LIBERTY GLOBAL INC		09/17/2009	Various	5,979.000	140,858			L
53071M-10-4	LIBERTY MEDIA CORP		09/17/2009	Various	20,484.000	223,008			L
53217V-10-9	LIFE TECHNOLOGIES CORP		09/22/2009	Various	22,906.000	1,100,667			L
G5533W-20-6	LLOYD'S BANK GROUP SUB SHRS-RIGHT	D	05/20/2009	DIRECT	182,242.000				L
539481-10-1	LOBLAW COS LTD COM	C	09/24/2009	Various	26,100.000	786,309			U
539830-10-9	LOCKHEED MARTIN CORP		09/17/2009	Various	8,571.000	660,482			L
540424-10-8	LOEWS CORP		09/17/2009	Various	95,618.000	3,341,669			L
548661-10-7	LOWES COS INC USD0.50		09/23/2009	Various	137,375.000	2,979,974			L
502161-10-2	LSI CORP		09/17/2009	Various	19,637.000	107,423			L
559222-40-1	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV	C	09/24/2009	Various	29,600.000	1,245,858			U
56501R-10-6	MANULIFE FINANCIAL CORP	C	09/24/2009	Various	413,600.000	8,552,168			L
565849-10-6	MARATHON OIL CORP		09/17/2009	BARCLAYS CAPITAL PROGRAM TRADING	6,329.000	214,553			L
57060U-75-3	MARKET VECTORS INDONESIA IND		07/16/2009	WARBURG DILLION READ LLC	100,000.000	4,731,000			L
571903-20-2	MARRIOTT I NTL INC NEW CL A		09/17/2009	Various	7,661.180	180,785			L
571748-10-2	MARSH + MCLENNAN COS INC		09/17/2009	BARCLAYS CAPITAL PROGRAM TRADING	3,685.000	87,850			L
57383T-10-3	MARVELENTERTAINMENT INC		09/17/2009	Various	2,429.000	120,751			L
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.	F	09/22/2009	Various	63,900.000	1,012,742			L
574599-10-6	MASCO CORP		09/17/2009	Various	8,075.000	115,246			L
57636Q-10-4	MASTERCARD INC CLASS A		09/22/2009	Various	6,789.000	1,475,829			L
580037-10-9	MCDERMOTT INTERNATIONAL, INC.		09/17/2009	STIFEL CAPITAL MARKETS	4,800.000	127,440			L
580135-10-1	MCDONALDS CORP		09/17/2009	Various	32,245.000	1,814,699			L
580645-10-9	MCGRAW HILL COS INC		09/17/2009	Various	7,930.000	227,158			L
58155Q-10-3	MCKESSON CORP		09/22/2009	Various	24,086.000	1,390,638			L
583334-10-7	MEADWESTVA CO CORP COM		09/17/2009	Various	5,248.000	119,310			L
58405U-10-2	MEDCO HEALTH SOLUTIONS INC		09/22/2009	Various	30,567.000	1,675,770			L
585055-10-6	MEDTRONIC INC.		09/17/2009	Various	28,539.000	1,074,670			L
589331-10-7	MERCK & CO. INC.		09/17/2009	BARCLAYS CAPITAL PROGRAM TRADING	16,811.000	538,456			L
591407-10-1	METAVANTE TECHOLOGIES		09/17/2009	Various	4,151.000	129,083			L
59156R-10-8	METLIFE INC COM		09/17/2009	Various	258,303.000	9,549,378			L
59162N-10-9	METRO INC CLASS'A'SUB VTG NPV	C	09/24/2009	Various	28,200.000	924,446			U
594918-10-4	MICROSOFT CORP		09/17/2009	Various	203,735.000	5,064,305			L
60467R-10-0	MIRANT CORP		09/17/2009	Various	4,468.000	73,676			L
61166W-10-1	MONSANTO CO		09/17/2009	Various	13,873.000	1,120,202			L
615369-10-5	MOODYS CORP		09/17/2009	Various	5,018.000	128,088			L
61945A-10-7	MOSAIC COMPANY		09/17/2009	Various	2,613.000	134,495			L
620076-10-9	MOTOROLA I NC COM		09/17/2009	Various	20,210.000	156,117			L
626717-10-2	MURPHY OIL CORP		09/17/2009	Various	2,917.000	171,438			L
628530-10-7	MYLAN INC		09/17/2009	Various	8,648.000	125,033			L
62855J-10-4	MYRIAD GENETICS INC		07/10/2009	MORGAN STANLEY DEAN WITTER	1,284.000	32,296			L
73935A-10-4	NASDAQ 100 INDEX TRACKING STOCK		07/16/2009	PIPER JAFFRAY INC.	1,945,997.000	72,263,233			L
637071-10-1	NATIONAL OILWELL VARCO INC		09/22/2009	Various	28,719.000	1,222,486			L
637640-10-3	NATIONAL SEMICONDUCTOR CORP		09/17/2009	Various	5,981.000	89,695			L
633067-10-3	NATL BK OF CANADA COMMON STOCK	C	09/24/2009	Various	40,000.000	2,293,867			U
63934E-10-8	NAVISTAR INTERNATIONAL CORP.		09/17/2009	Various	2,666.000	111,056			L
64110D-10-4	NETAPP INC		09/17/2009	Various	12,524.000	297,834			L
64110L-10-6	NETFLIX INC		09/17/2009	Various	2,471.000	112,434			L

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation or Market Indicator (a)
64110W-10-2	NETTEASE.COM		09/11/2009	WARBURG DILLION READ LLC	27,800.000	1,210,012			L
647581-10-7	NEW ORIENTAL EDUCATION ADR	F	09/11/2009	WARBURG DILLION READ LLC	64,824.000	4,589,860			L
651639-10-6	NEWMONT MINING CORP		09/17/2009	Various	12,194.000	541,463			L
65248E-20-3	NEWS CORPORATION LTD		09/17/2009	Various	9,308.000	127,819			L
65334H-10-2	NEXEN INC COM NPV	C	09/24/2009	Various	130,900.000	3,104,731			L
654106-10-3	NIKE INC CL B		09/17/2009	Various	9,300.000	514,865			L
H5833N-10-3	NOBLE CORPORATION		09/17/2009	Various	4,355.000	154,422			L
655044-10-5	NOBLE ENER GY INC COM		09/17/2009	Various	4,355.000	281,720			L
W5817N-43-7	NORDEA BANK AB RTS EXP 04/03/09	D	03/20/2009	DIRECT	721,600.000				L
655844-10-8	NORFOLK SOUTHERN CORP		09/17/2009	BARCLAYS CAPITAL PROGRAM TRADING	2,970.000	138,580			L
665859-10-4	NORTHERN TRUST CORP		09/17/2009	Various	5,920.000	346,960			L
666807-10-2	NORTHROP GRUMMAN CORP		09/17/2009	BARCLAYS CAPITAL PROGRAM TRADING	2,477.000	125,435			L
670346-10-5	NUCOR CORP.		09/17/2009	Various	139,592.000	6,566,267			L
67066G-10-4	NVIDIA CORP		09/17/2009	Various	8,870.000	131,447			L
674599-10-5	OCCIDENTAL PETROLEUM CORP		09/22/2009	Various	83,816.000	6,392,785			L
680223-10-4	OLD REPUBLIC INTL CORP		09/17/2009	Various	9,912.000	119,490			L
681919-10-6	OMNICOM GROUP		09/17/2009	Various	7,995.000	290,359			L
682189-10-5	ON SEMICONDUCTOR CORP		09/17/2009	Various	126,333.000	1,016,519			L
68389X-10-5	ORACLE COR P COM		09/17/2009	Various	102,731.000	2,263,361			L
690742-10-1	OWENS CORNING INC		09/17/2009	Various	5,260.000	123,115			L
69331C-10-8	P G & E CORP		09/17/2009	Various	3,728.000	149,628			L
693718-10-8	PACCAR INC		09/17/2009	Various	8,833.000	328,047			L
695257-10-5	PACTIV CORPORATION		09/17/2009	Various	4,317.000	113,477			L
696429-30-7	PALL CORP		09/09/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	726.000	22,753			L
697900-10-8	PAN AMERICAN SILVER CORP		09/08/2009	JONES TRADING	180,142.000	4,242,885			L
701094-10-4	PARKER HAN NIFIN CORP COM		09/22/2009	Various	22,780.000	1,210,468			L
703395-10-3	PATTERSON COS INC		09/17/2009	Various	5,020.000	129,465			L
704326-10-7	PAYCHEX INC		09/17/2009	Various	8,199.000	229,140			L
704549-10-4	PEABODY ENERGY		09/17/2009	Various	6,739.000	244,787			L
713409-10-0	PEPSI BOTT LING GROUP INC COM		09/17/2009	Various	1,395.000	49,670			L
71343P-20-0	PEPSIAMERICAS INC		09/17/2009	Various	3,616.000	103,207			L
713448-10-8	PEPSICO INC.		09/17/2009	Various	109,692.000	6,317,002			L
Y6883Q-10-4	PETROCHINA CO 'H'CNY1	D	09/14/2009	WARBURG DILLION READ LLC	4,116,000.000	4,644,264			U
716495-10-6	PETROHAWK ENERGY CORP		09/17/2009	Various	142,565.000	3,240,210			L
716768-10-6	PETSMART INC		09/17/2009	Various	5,719.000	121,500			L
717081-10-3	PFIZER INC		09/17/2009	Various	57,844.000	945,021			L
Y69790-10-6	PING AN INSURANCE GROUP CO-H	D	09/14/2009	WARBURG DILLION READ LLC	585,000.000	4,618,303			L
726505-10-0	PLAINS EXPLORATION AND PRODUCT		09/02/2009	JEFFERIES & COMPANY, INC.	4,255.000	112,844			L
693475-10-5	PNC FINL SVCS GROUP INC		09/17/2009	Various	115,057.000	4,925,207			L
73755L-10-7	POTASH CORP OF SASKATCHEWAN	C	09/24/2009	Various	73,000.000	6,902,424			U
739239-10-1	POWER CORP CANADA SUB-VTG NPV	C	09/24/2009	Various	85,500.000	2,316,566			U
73935L-10-0	POWERSHARES INDIA PROTFOLIO ETF		07/16/2009	Various	283,900.000	4,938,803			L
693506-10-7	PPG INDUSTRIES INC		09/17/2009	BARCLAYS CAPITAL PROGRAM TRADING	1,285.000	76,201			L
69351T-10-6	PPL CORP		09/17/2009	BARCLAYS CAPITAL PROGRAM TRADING	2,887.000	88,342			L
74005P-10-4	PRAXAIR INC.		09/17/2009	Various	7,770.000	592,793			L
740189-10-5	PRECISION CASTPARTS CORP COM		09/22/2009	Various	13,526.000	1,345,199			L
74112D-10-1	PRESTIGE BRANDS		09/11/2009	DISTRIBUTION	52,776.000	395,292			L
741503-40-3	PRICELINE.COM		09/22/2009	Various	6,112.000	1,008,008			L
74251V-10-2	PRINCIPAL FINANCIAL GROUP		09/09/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	677.000	18,042			L
742718-10-9	PROCTER & GAMBLE CO		09/17/2009	Various	56,932.000	3,120,303			L
743263-10-5	PROGRESS ENERGY INC		09/17/2009	BARCLAYS CAPITAL PROGRAM TRADING	1,823.000	71,516			L
743315-10-3	PROGRESSIVE CORP		09/17/2009	Various	12,081.000	206,099			L
74347R-50-3	PROSHARES SHORT S&P500		09/25/2009	Various	1,407,691.000	85,142,252			L
744320-10-2	PRUDENTIAL FINL INC		09/17/2009	Various	113,228.000	5,305,885			L
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		09/17/2009	BARCLAYS CAPITAL PROGRAM TRADING	3,835.000	121,800			L
745867-10-1	PULTE HOME S INC COM		09/02/2009	Various	21,557.000	261,266			L
747525-10-3	QUALCOMM INC		09/17/2009	Various	42,032.000	1,940,357			L
74834L-10-0	QUEST DIAGNOSTICS INC		09/17/2009	Various	4,101.000	220,627			L
748356-10-2	QUESTAR CORP.		09/17/2009	BARCLAYS CAPITAL PROGRAM TRADING	58,043.000	2,151,074			L
749121-10-9	QWEST COMM UNICATIONS INTL INC COM		09/17/2009	Various	17,835.000	61,950			L
75281A-10-9	RANGE RESOURCES CORP		09/17/2009	Various	60,383.000	2,959,531			L
755111-50-7	RAYTHEON COMPANY		09/17/2009	Various	10,206.000	473,793			L
G75004-10-4	RENHE COMMERCIAL HOLDINGS	D	09/14/2009	WARBURG DILLION READ LLC	20,954,000.000	4,594,773			L

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation or Market Indicator (a)
760975-10-2	RESEARCH IN MOTION	C	09/24/2009	Various	126,300.000	10,572,590			U
G77036-49-2	RIO TINTO PLC-NPR RIGHT	D	06/17/2009	DIRECT	28,611.000				L
775109-20-0	ROGERS COMMUNICATIONS INC CL B	C	09/24/2009	Various	133,800.000	3,798,049			L
779376-10-2	ROVI CORP		09/22/2009	Various	32,000.000	1,016,398			L
780087-10-2	ROYAL BK OF CANADA COM NPV	C	09/24/2009	Various	357,500.000	19,159,537			U
784117-10-3	S E I CORP.		09/17/2009	Various	4,533.000	85,450			L
786514-20-8	SAFEWAY INC		09/17/2009	BARCLAYS CAPITAL PROGRAM TRADING	3,418.000	65,660			L
802912-10-5	SAPUTO GROUP INC	C	09/24/2009	Various	34,500.000	845,229			L
803111-10-3	SARA LEE CORP		09/17/2009	Various	6,398.000	64,068			L
806605-10-1	SCHERING P LOUGH CORP COM		09/17/2009	Various	41,328.000	1,129,882			L
806857-10-8	SCHLUMBERGER LTD		09/17/2009	Various	30,390.000	1,772,212			L
81211K-10-0	SEALED AIR CORP		09/17/2009	Various	4,024.000	81,085			L
816851-10-9	SEMPRA ENERGY		09/17/2009	BARCLAYS CAPITAL PROGRAM TRADING	43,725.000	2,233,473			L
81941Q-20-3	SHANDA INTERACTIVE SPON ADR	F	07/16/2009	WARBURG DILLION READ LLC	15,799.000	887,185			L
82028K-20-0	SHAW COMMUNICATIONS INC CL B	C	09/24/2009	Various	87,400.000	1,577,260			L
824348-10-6	SHERWIN WILLIAMS CO		09/17/2009	Various	2,614.000	155,394			L
82509W-10-3	SHOPPERS DRUG MART COM NPV	C	09/24/2009	Various	55,600.000	2,260,975			L
828336-10-7	SILVER WHEATON CORP		09/08/2009	CANTOR, FITZGERALD & CO.	365,909.000	4,323,983			L
828806-10-9	SIMON PPTY GROUP INC		09/17/2009	Various	27.000	1,733			L
Y8014Z-10-2	SINOTRUK HONG KONG LTD	D	09/14/2009	WARBURG DILLION READ LLC	3,963,500.000	4,601,121			L
78442P-10-6	SLM CORP		07/10/2009	MORGAN STANLEY DEAN WITTER	3,587.000	32,211			L
832110-10-0	SMITH INTERNATIONAL INC		09/17/2009	Various	5,593.000	150,986			L
832696-40-5	SMUCKER J M CO COM NEW		07/10/2009	MORGAN STANLEY DEAN WITTER	670.000	32,238			L
78460T-10-5	SNC-LAVALIN GROUP INC COM	C	09/24/2009	Various	38,100.000	1,753,173			U
842587-10-7	SOUTHERN CO		09/17/2009	BARCLAYS CAPITAL PROGRAM TRADING	5,710.000	183,234			L
844741-10-8	SOUTHWEST AIRLINES CO		09/17/2009	Various	18,884.000	163,233			L
845467-10-9	SOUTHWESTERN ENERGY CO		09/17/2009	Various	8,829.000	364,933			L
78462F-10-3	SPDR S&P DEP RCPT TRADES AND QUOTES		09/17/2009	Various	303,481.000	32,303,710			L
847560-10-9	SPECTRA ENERGY CORP		09/17/2009	Various	5,572.000	107,604			L
852061-10-0	SPRINT NEX TEL CORP COM SER 1		07/10/2009	MORGAN STANLEY DEAN WITTER	7,371.000	32,359			L
790849-10-3	ST JUDE MEDICAL INC		09/17/2009	Various	8,825.000	342,859			L
855030-10-2	STAPLES INC.		09/17/2009	Various	24,319.000	539,075			L
855244-10-9	STARBUCKS CORP		09/17/2009	Various	24,457.000	464,591			L
857477-10-3	STATE STREET CORPORATION		09/17/2009	Various	7,961.000	415,545			L
858119-10-0	STEEL DYNAMICS INC		09/17/2009	Various	5,002.000	88,366			L
863667-10-1	STRYKER CORP		09/17/2009	Various	7,478.000	331,434			L
866796-10-5	SUN LIFE FINANCIAL COM NPV	C	09/24/2009	Various	142,600.000	4,214,699			U
866810-20-3	SUN MICROSYSTEMS INC		09/17/2009	Various	18,989.000	174,341			L
867224-10-7	SUNCOR ENERGY INC	C	09/24/2009	Various	416,596.000	15,100,406			U
871503-10-8	SYMANTEC CORP.		09/17/2009	Various	20,931.000	336,691			L
871829-10-7	SYSCO CORP		09/17/2009	Various	2,825.000	72,222			L
74144T-10-8	T. ROWE PRICE GROUP		09/17/2009	Various	9,350.000	423,883			L
87425E-10-3	TALISMAN ENERGY IN COM NPV	C	09/24/2009	Various	261,200.000	4,665,526			U
87612E-10-6	TARGET CORP		09/22/2009	Various	38,951.000	1,844,767			L
87236Y-10-8	TD AMERITRADE HOLDING CORP		09/17/2009	Various	10,888.000	210,045			L
878742-20-4	TECK COMINCO LTD CLASS'B'SUB-VTG COM NPV	C	09/24/2009	Various	121,000.000	3,356,735			U
879664-10-0	TELLABS INC		09/17/2009	Various	13,668.000	94,191			L
87971M-10-3	TELUS CORP	C	09/24/2009	Various	81,800.000	2,657,833			U
G87572-12-2	TENCENT HOLDINGS CMN STK	D	09/14/2009	WARBURG DILLION READ LLC	73,600.000	1,191,675			U
88076W-10-3	TERADATA C ORP DEL COM		09/17/2009	Various	4,237.000	111,913			L
880915-10-3	TERRA INDUSTRIES INC		09/17/2009	Various	3,042.000	108,504			L
882508-10-4	TEXAS INST RS INC COM		09/17/2009	Various	92,756.000	2,312,501			L
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		09/17/2009	Various	74,061.000	3,387,410			L
884903-10-5	THOMSON REUTERS CORP	C	09/24/2009	Various	93,200.000	3,249,247			L
88706M-10-3	TIM HORTONS INC	U	09/24/2009	Various	45,800.000	1,337,091			U
88732J-20-7	TIME WARNER CABLE INC		09/17/2009	BARCLAYS CAPITAL PROGRAM TRADING	2,354.000	98,115			L
887317-30-3	TIME WARNER INC		09/17/2009	Various	180,671.000	5,158,903			L
G8878S-10-3	TINGYI (CAYMAN ISLN) HLDG CO	D	09/14/2009	WARBURG DILLION READ LLC	2,552,000.000	4,627,587			L
872540-10-9	TJX COMPANIES INC		09/22/2009	Various	90,152.000	3,341,594			L
891160-50-9	TORONTO-DOMINION COM NPV	C	09/24/2009	Various	215,500.000	13,780,616			L
891906-10-9	TOTAL SYSTEM SERVICES INC		09/17/2009	Various	4,587.000	72,351			L
89346D-10-7	TRANSALTA CORP COM	C	09/24/2009	Various	50,300.000	1,023,205			L
89353D-10-7	TRANSCANANDA CORP	C	09/24/2009	Various	172,000.000	5,290,737			L

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation or Market Indicator (a)
H8817H-10-0	TRANSOCEAN INC		09/17/2009	Various	8,144.000	666,564			L
89417E-10-9	TRAVELERS COS INC		09/17/2009	BARCLAYS CAPITAL PROGRAM TRADING	4,956.000	236,500			L
902494-10-3	TYSON FOODS INC CLASS A		07/16/2009	MORGAN STANLEY DEAN WITTER	2,930.000	38,823			L
903914-10-9	ULTRA PETROLEUM CORP		09/17/2009	Various	3,834.000	181,061			L
907818-10-8	UNION PACIFIC CORP		09/17/2009	Various	16,596.000	1,020,552			L
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		09/17/2009	Various	57,170.000	3,052,040			L
913017-10-9	UNITED TECHNOLOGIES CORP		09/17/2009	Various	89,322.000	5,481,573			L
91324P-10-2	UNITEDHEALTH GROUP INC		09/17/2009	Various	10,820.000	299,772			L
917047-10-2	URBAN OUTFITTERS INC		09/22/2009	Various	32,524.000	1,019,073			L
902973-30-4	US BANCORP		09/17/2009	Various	16,899.000	355,246			L
91913Y-10-0	VALERO ENERGY CORP		09/17/2009	BARCLAYS CAPITAL PROGRAM TRADING	2,841.000	58,297			L
922042-85-8	VANGUARD EMERGING MARKETS VIPER		08/25/2009	BLAIR, WILLIAM, & COMPANY, L.L.C.	235,700.000	8,556,264			L
922908-63-7	VANGUARD LARGE CAP ETF		09/17/2009	WARBURG DILLION READ LLC	421,264.000	20,385,234			L
921910-81-6	VANGUARD MEGA CAP 300 GROWTH ETF		08/21/2009	Various	2,085,087.000	73,530,592			L
922908-51-2	VANGUARD MIDCAP VALUE INDEX		09/15/2009	DEUTSCHE BANK CAPITAL CORP.	1,101,700.000	47,130,726			L
922908-74-4	VANGUARD VALUE ETF		08/20/2009	Various	833,000.000	36,713,860			L
92343V-10-4	VERIZON COMMUNICATIONS		09/18/2009	JONES TRADING	45,000.000	1,340,820			L
918204-10-8	VF CORP		09/17/2009	Various	69,838.000	4,706,383			L
92553P-20-1	VIACOM INC NEW CL B		09/17/2009	Various	17,513.000	455,564			L
92826C-83-9	VISA INC		09/22/2009	Various	25,215.000	1,821,122			L
928563-40-2	VM WARE INC		09/17/2009	Various	1,308.000	48,225			L
931422-10-9	WALGREEN CO		09/17/2009	Various	25,073.000	827,644			L
931142-10-3	WAL-MART STORES		09/17/2009	Various	59,801.000	3,004,905			L
93317W-10-2	WALTER INVESTMENT MANAGEMENT		08/27/2009	STOCK DIV.	1,479.000	11,832			L
G9431R-10-3	WANT WANT CHINA HOLDINGS LTD	D	09/14/2009	WARBURG DILLION READ LLC	8,305,000.000	4,629,695			U
G94368-10-0	WARNER CHILCOTT PLC		09/17/2009	Various	5,615.000	113,872			L
94106L-10-9	WASTE MGMT INC DEL		09/17/2009	Various	158,139.000	4,735,503			L
H27013-10-3	WEATHERFORD INTERNATIONAL LTD		09/18/2009	Various	217,673.000	4,827,443			L
94973V-10-7	WELLPOINT INC		09/17/2009	Various	51,594.000	2,607,944			L
949746-10-1	WELLS FARGO CO		09/17/2009	Various	162,871.000	4,694,723			L
950587-10-5	WENDYS ARBYS GROUP INC		09/17/2009	Various	25,244.000	121,557			L
958102-10-5	WESTERN DIGITAL CORP.		09/17/2009	Various	3,258.000	118,324			L
959802-10-9	WESTERN UN CO COM		09/17/2009	Various	23,081.000	433,962			L
961148-50-9	WESTON GEORGE LTD COM	C	09/24/2009	Various	12,300.000	674,392			U
962166-10-4	WEYERHAEUS ER CO COM		09/17/2009	Various	2,614.000	93,926			L
966837-10-6	WHOLE FOODS MKT INC		09/17/2009	Various	4,038.000	115,827			L
97381W-10-4	WINDSTREAM CORP		09/17/2009	Various	8,582.000	73,952			L
983024-10-0	WYETH		09/17/2009	BARCLAYS CAPITAL PROGRAM TRADING	10,554.000	505,220			L
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM		09/17/2009	Various	7,556.000	119,331			L
984121-10-3	XEROX CORP COM		09/17/2009	Various	13,161.000	119,766			L
983919-10-1	XILINX INC COM		09/17/2009	Various	5,570.000	123,070			L
98385X-10-6	XTO ENERGY INC.		09/17/2009	Various	10,418.000	434,683			L
984332-10-6	YAHOO INC COM		09/17/2009	Various	33,545.000	538,045			L
98462Y-10-0	YAMANA GOLD INC		09/16/2009	M. RAMSEY KING SECURITIES, INC.	453,844.000	5,196,151			U
98462Y-10-0	YAMANA GOLD INC	U	09/24/2009	Various	183,500.000	2,028,455			U
988498-10-1	YUM! BRANDS INC		09/17/2009	Various	15,221.000	514,964			L
98956P-10-2	ZIMMER HOLDINGS INC		09/17/2009	Various	5,731.000	273,843			L
Y0004F-10-5	ZTE CORP-H	D	09/14/2009	WARBURG DILLION READ LLC	1,021,000.000	4,654,753			L
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						1,377,231,253	XXX		XXX
02003@-10-1	ALLSTATE LIFE INSURANCE COMPANY		07/01/2009	VARIOUS	16,541,786.360	16,541,786			K
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY		07/31/2009	Various	16,816,553.580	16,817,888			K
9199999. Common Stocks - Parent, Subsidiaries and Affiliates						33,359,674	XXX		XXX
261934-10-3	DREYFUS MONEY MARKET		09/01/2009	DIRECT	20.020	20			L
9399999. Common Stocks - Money Market Mutual Funds						20	XXX		XXX
9799997. Total - Common Stocks - Part 3						1,410,590,947	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						1,410,590,947	XXX		XXX
9899999. Total - Preferred and Common Stocks						1,413,292,700	XXX		XXX
9999999 - Totals						4,118,068,403	XXX	6,553,661	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 52

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36215X-KG-6	GOVT NATL MTG ASSOC I #147995		09/01/2009	SCHEDULED REDEMPTION		384	384	402	408		(24)		(24)		384				25	01/15/2020	1
362162-WV-7	GOVT NATL MTG ASSOC I #181660		09/01/2009	SCHEDULED REDEMPTION		3	3	3	3						3					01/15/2020	1
36217Y-ZD-3	GOVT NATL MTG ASSOC I #207840		09/01/2009	SCHEDULED REDEMPTION		9	9	9	9						9				1	03/15/2017	1
36220G-7G-1	GOVT NATL MTG ASSOC I #278195		09/01/2009	SCHEDULED REDEMPTION		223	223	232	232		(9)		(9)		223				14	02/15/2020	1
36220S-LV-6	GOVT NATL MTG ASSOC I #286640		09/01/2009	SCHEDULED REDEMPTION		187	187	200	198		(11)		(11)		187				12	10/15/2020	1
36220T-G2-4	GOVT NATL MTG ASSOC I #287417		09/01/2009	SCHEDULED REDEMPTION		374	374	392	392		(17)		(17)		374				24	04/15/2020	1
362205-TM-8	GOVT NATL MTG ASSOC I #297656		09/01/2009	SCHEDULED REDEMPTION		4,304	4,304	4,228	4,214		90		90		4,304				233	10/15/2022	1
36224G-RB-6	GOVT NATL MTG ASSOC I #328182		09/01/2009	SCHEDULED REDEMPTION		53	53	54	54		(1)		(1)		53				3	08/15/2022	1
36224H-GW-0	GOVT NATL MTG ASSOC I #328813		09/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					09/15/2022	1
36224L-ZY-6	GOVT NATL MTG ASSOC I #332059		09/01/2009	SCHEDULED REDEMPTION		31	31	32	32						31				2	11/15/2022	1
36224T-W9-7	GOVT NATL MTG ASSOC I #338272		09/01/2009	SCHEDULED REDEMPTION		4,132	4,132	4,061	4,073		59		59		4,132				224	11/15/2022	1
36224T-XN-5	GOVT NATL MTG ASSOC I #338285		09/01/2009	SCHEDULED REDEMPTION		4,087	4,087	4,024	4,013		74		74		4,087				221	12/15/2022	1
36224W-TL-7	GOVT NATL MTG ASSOC I #340855		09/01/2009	SCHEDULED REDEMPTION		170	170	177	176		(6)		(6)		170				10	01/15/2026	1
36224X-HX-2	GOVT NATL MTG ASSOC I #341446		09/01/2009	SCHEDULED REDEMPTION		209	209	211	211		(2)		(2)		209				11	12/15/2022	1
36203C-6C-1	GOVT NATL MTG ASSOC I #345667		09/01/2009	SCHEDULED REDEMPTION		537	537	554	554		(17)		(17)		537				29	04/15/2024	1
36203C-7J-5	GOVT NATL MTG ASSOC I #345697		09/01/2009	SCHEDULED REDEMPTION		12,849	12,849	13,248	13,176		(328)		(328)		12,849				661	05/15/2024	1
36203G-PS-6	GOVT NATL MTG ASSOC I #348833		09/01/2009	SCHEDULED REDEMPTION		37,591	37,591	37,706	37,684		(93)		(93)		37,591				1,802	06/15/2023	1
36203K-MR-2	GOVT NATL MTG ASSOC I #351468		09/01/2009	SCHEDULED REDEMPTION		190	190	196	195		(5)		(5)		190				10	03/15/2024	1
36203L-BZ-4	GOVT NATL MTG ASSOC I #352056		09/01/2009	SCHEDULED REDEMPTION		17,163	17,163	16,307	16,206		957		957		17,163				804	10/15/2023	1
36203L-D7-4	GOVT NATL MTG ASSOC I #352126		09/01/2009	SCHEDULED REDEMPTION		17,752	17,752	17,774	17,771		(18)		(18)		17,752				900	06/15/2023	1
36203L-VZ-2	GOVT NATL MTG ASSOC I #352632		09/01/2009	SCHEDULED REDEMPTION		123	123	125	124		(1)		(1)		123				6	03/15/2023	1
36203P-BA-0	GOVT NATL MTG ASSOC I #354733		09/01/2009	SCHEDULED REDEMPTION		18,405	18,405	18,121	18,119		286		286		18,405				864	01/15/2024	1
36203S-HF-7	GOVT NATL MTG ASSOC I #357630		09/01/2009	SCHEDULED REDEMPTION		19	19	19	19						19				1	05/15/2023	1
36203S-QM-2	GOVT NATL MTG ASSOC I #357860		09/01/2009	SCHEDULED REDEMPTION		49	49	49	49		(1)		(1)		49				3	09/15/2023	1
36203T-DT-9	GOVT NATL MTG ASSOC I #358414		09/01/2009	SCHEDULED REDEMPTION		119	119	121	120		(1)		(1)		119				6	09/15/2023	1
36204D-HW-2	GOVT NATL MTG ASSOC I #366645		09/01/2009	SCHEDULED REDEMPTION		8,256	8,256	7,851	7,937		319		319		8,256				388	12/15/2023	1
36204D-NJ-4	GOVT NATL MTG ASSOC I #366793		09/01/2009	SCHEDULED REDEMPTION		14,616	14,616	14,852	14,805		(189)		(189)		14,616				729	05/15/2024	1
36204E-5C-7	GOVT NATL MTG ASSOC I #368143		09/01/2009	SCHEDULED REDEMPTION		2,482	2,482	2,358	2,346		136		136		2,482				117	12/15/2023	1
36204F-W2-6	GOVT NATL MTG ASSOC I #368865		09/01/2009	SCHEDULED REDEMPTION		3,384	3,384	3,332	3,345		39		39		3,384				159	12/15/2023	1
36204J-NW-2	GOVT NATL MTG ASSOC I #371305		09/01/2009	SCHEDULED REDEMPTION		7	7	7	7						7					02/15/2024	1
36204L-C9-0	GOVT NATL MTG ASSOC I #372796		09/01/2009	SCHEDULED REDEMPTION		12,305	12,305	12,700	12,636		(331)		(331)		12,305				624	02/15/2024	1
36204L-DE-8	GOVT NATL MTG ASSOC I #372801		09/01/2009	SCHEDULED REDEMPTION		9,823	9,823	10,145	10,155		(333)		(333)		9,823				551	02/15/2024	1
36204P-4B-5	GOVT NATL MTG ASSOC I #376218		09/01/2009	SCHEDULED REDEMPTION		347	347	358	359		(11)		(11)		347				19	08/15/2025	1
36204Q-BN-9	GOVT NATL MTG ASSOC I #376345		09/01/2009	SCHEDULED REDEMPTION		7,624	7,624	7,245	7,301		323		323		7,624				359	12/15/2023	1
36204Q-CC-2	GOVT NATL MTG ASSOC I #376367		09/01/2009	SCHEDULED REDEMPTION		6,812	6,812	6,705	6,704		108		108		6,812				305	01/15/2024	1
36204R-AT-5	GOVT NATL MTG ASSOC I #377218		09/01/2009	SCHEDULED REDEMPTION		7,642	7,642	7,799	7,820		(178)		(178)		7,642				434	06/15/2024	1
36204S-FN-1	GOVT NATL MTG ASSOC I #378273		09/01/2009	SCHEDULED REDEMPTION		18	18	18	18						18				1	06/15/2024	1
36204S-UL-8	GOVT NATL MTG ASSOC I #378687		09/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					03/15/2024	1
36205A-DX-9	GOVT NATL MTG ASSOC I #384518		09/01/2009	SCHEDULED REDEMPTION		459	459	468	466		(7)		(7)		459				23	12/15/2027	1
36205B-DS-8	GOVT NATL MTG ASSOC I #385413		09/01/2009	SCHEDULED REDEMPTION		4,551	4,551	4,448	4,464		87		87		4,551				198	01/15/2024	1
36205B-LC-4	GOVT NATL MTG ASSOC I #385623		09/01/2009	SCHEDULED REDEMPTION		2,480	2,480	2,520	2,515		(35)		(35)		2,480				125	05/15/2024	1
36205B-PG-1	GOVT NATL MTG ASSOC I #385723		09/01/2009	SCHEDULED REDEMPTION		375	375	381	380		(5)		(5)		375				19	06/15/2024	1
36205E-LP-9	GOVT NATL MTG ASSOC I #388334		09/01/2009	SCHEDULED REDEMPTION		4,608	4,608	4,683	4,671		(63)		(63)		4,608				236	05/15/2024	1
36205J-6E-0	GOVT NATL MTG ASSOC I #392469		09/01/2009	SCHEDULED REDEMPTION		52	52	54	54		(2)		(2)		52				3	08/15/2024	1
36205K-GQ-9	GOVT NATL MTG ASSOC I #392707		09/01/2009	SCHEDULED REDEMPTION		6	6	6	6						6					11/15/2024	1
36205R-W9-4	GOVT NATL MTG ASSOC I #398572		09/01/2009	SCHEDULED REDEMPTION		2,924	2,924	2,924	2,909		15		15		2,924				142	04/15/2026	1
36205R-XM-4	GOVT NATL MTG ASSOC I #398584		09/01/2009	SCHEDULED REDEMPTION		64	64	66	66		(3)		(3)		64				3	06/15/2029	1
36205R-2W-6	GOVT NATL MTG ASSOC I #398689		09/01/2009	SCHEDULED REDEMPTION		115	115	120	119		(5)		(5)		115				7	05/15/2026	1
36205Y-5P-3	GOVT NATL MTG ASSOC I #405054		09/01/2009	SCHEDULED REDEMPTION		23	23	23	23						23				1	09/15/2025	1
36206C-YJ-2	GOVT NATL MTG ASSOC I #407613		09/01/2009	SCHEDULED REDEMPTION		8	8	8	8						8				1	07/15/2025	1
36206E-4K-8	GOVT NATL MTG ASSOC I #409526		09/01/2009	SCHEDULED REDEMPTION		40	40	41	41						40				2	10/15/2025	1
36206F-RH-7	GOVT NATL MTG ASSOC I #410088		09/01/2009	SCHEDULED REDEMPTION		176	176	181	181		(5)		(5)		176				9	08/15/2025	1
36206F-5Q-1	GOVT NATL MTG ASSOC I #410455		09/01/2009	SCHEDULED REDEMPTION		1,467	1,467	1,504	1,499		(32)		(32)		1,467				77	03/15/2028	1
36206F-5Z-1	GOVT NATL MTG ASSOC I #410464		09/01/2009	SCHEDULED REDEMPTION		152	152	155	155		(3)		(3)		152				8	04/15/2028	1
36206H-4Y-1	GOVT NATL MTG ASSOC I #412239		09/01/2009	SCHEDULED REDEMPTION		130	130	136	136		(6)		(6)		130				8	10/15/2030	1
36206J-KR-4	GOVT NATL MTG ASSOC I #412604		09/01/2009	SCHEDULED REDEMPTION		777	777	812	812		(35)		(35)		777				45	05/15/2026	1
36206L-ZV-4	GOVT NATL MTG ASSOC I #414856		09/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					12/15/2025	1
36206M-BH-9	GOVT NATL MTG ASSOC I #415040		09/01/2009	SCHEDULED REDEMPTION		311	311	325	325		(13)		(13)		311				18	02/15/2026	1
36206N-XY-6	GOVT NATL MTG ASSOC I #416595		09/01/2009	SCHEDULED REDEMPTION		31	31	31	31						31				2	07/15/2028	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36206P-S2-7	GOVT NATL MTG ASSOC I #417337		09/01/2009	SCHEDULED REDEMPTION		875	875	875	870		5		5		875				42	03/15/2026	1
36206S-GZ-1	GOVT NATL MTG ASSOC I #419716		09/01/2009	SCHEDULED REDEMPTION		171	171	174	174		(3)		(3)		171				9	08/15/2027	1
36206S-PT-5	GOVT NATL MTG ASSOC I #419934		09/01/2009	SCHEDULED REDEMPTION		360	360	376	374		(14)		(14)		360				21	03/15/2026	1
36206V-LU-9	GOVT NATL MTG ASSOC I #422539		09/01/2009	SCHEDULED REDEMPTION		657	657	687	690		(33)		(33)		657				38	04/15/2026	1
36206V-M5-3	GOVT NATL MTG ASSOC I #422580		09/01/2009	SCHEDULED REDEMPTION		1,817	1,817	1,817	1,808		9		9		1,817				81	04/15/2026	1
36206V-3A-3	GOVT NATL MTG ASSOC I #422993		09/01/2009	SCHEDULED REDEMPTION		146	146	153	152		(6)		(6)		146				8	08/15/2026	1
36206W-GY-5	GOVT NATL MTG ASSOC I #423315		09/01/2009	SCHEDULED REDEMPTION		58	58	61	61		(2)		(2)		58				3	06/15/2026	1
36206W-YW-9	GOVT NATL MTG ASSOC I #423825		09/01/2009	SCHEDULED REDEMPTION		547	547	571	573		(26)		(26)		547				30	06/15/2026	1
36206Y-5T-4	GOVT NATL MTG ASSOC I #425758		09/01/2009	SCHEDULED REDEMPTION		5	5	6	6						5					03/15/2026	1
36207A-F6-4	GOVT NATL MTG ASSOC I #425989		09/01/2009	SCHEDULED REDEMPTION		221	221	221	219		1		1		221				10	03/15/2026	1
36207B-KZ-2	GOVT NATL MTG ASSOC I #427012		09/01/2009	SCHEDULED REDEMPTION		135	135	141	142		(7)		(7)		135				8	06/15/2026	1
36207B-MT-4	GOVT NATL MTG ASSOC I #427070		09/01/2009	SCHEDULED REDEMPTION		69	69	72	72		(3)		(3)		69				4	09/15/2026	1
36207B-UT-5	GOVT NATL MTG ASSOC I #427294		09/01/2009	SCHEDULED REDEMPTION		87	87	88	88		(1)		(1)		87				4	01/15/2028	1
36207B-3Q-1	GOVT NATL MTG ASSOC I #427507		09/01/2009	SCHEDULED REDEMPTION		104,737	104,737	104,341	104,359		378		378		104,737				5,081	04/15/2026	1
36207C-BT-4	GOVT NATL MTG ASSOC I #427650		09/01/2009	SCHEDULED REDEMPTION		140	140	146	146		(6)		(6)		140				8	09/15/2026	1
36207C-GB-8	GOVT NATL MTG ASSOC I #427794		09/01/2009	SCHEDULED REDEMPTION		290	290	295	295		(5)		(5)		290				15	01/15/2028	1
36207D-CJ-3	GOVT NATL MTG ASSOC I #428573		09/01/2009	SCHEDULED REDEMPTION		418	418	437	434		(16)		(16)		418				24	09/15/2026	1
36207D-Z3-3	GOVT NATL MTG ASSOC I #429262		09/01/2009	SCHEDULED REDEMPTION		9,908	9,908	10,349	10,337		(429)		(429)		9,908				594	10/15/2026	1
36207H-2H-9	GOVT NATL MTG ASSOC I #432876		09/01/2009	SCHEDULED REDEMPTION		507	507	529	530		(23)		(23)		507				30	06/15/2026	1
36207H-3D-7	GOVT NATL MTG ASSOC I #432896		09/01/2009	SCHEDULED REDEMPTION		72	72	73	73		(1)		(1)		72				4	02/15/2029	1
36207J-SR-5	GOVT NATL MTG ASSOC I #433528		09/01/2009	SCHEDULED REDEMPTION		195	195	198	198		(3)		(3)		195				10	01/15/2028	1
36207J-UU-5	GOVT NATL MTG ASSOC I #433595		09/01/2009	SCHEDULED REDEMPTION		290	290	295	295		(5)		(5)		290				15	02/15/2028	1
36207J-W6-6	GOVT NATL MTG ASSOC I #433669		09/01/2009	SCHEDULED REDEMPTION		126	126	129	129		(2)		(2)		126				6	03/15/2028	1
36207K-KT-6	GOVT NATL MTG ASSOC I #434206		09/01/2009	SCHEDULED REDEMPTION		111	111	109	115		(4)		(4)		111				6	02/15/2029	1
36207K-NV-8	GOVT NATL MTG ASSOC I #434304		09/01/2009	SCHEDULED REDEMPTION		182	182	179	179		3		3		182				8	04/15/2029	1
36207K-PD-6	GOVT NATL MTG ASSOC I #434320		09/01/2009	SCHEDULED REDEMPTION		108	108	109	109		(1)		(1)		108				5	04/15/2029	1
36207K-ZL-7	GOVT NATL MTG ASSOC I #434647		09/01/2009	SCHEDULED REDEMPTION		15	15	15	15						15				1	12/15/2029	1
36207L-R3-4	GOVT NATL MTG ASSOC I #435306		09/01/2009	SCHEDULED REDEMPTION		271	271	283	286		(15)		(15)		271				16	07/15/2026	1
36207L-SQ-2	GOVT NATL MTG ASSOC I #435327		09/01/2009	SCHEDULED REDEMPTION		16,285	16,285	17,010	16,954		(669)		(669)		16,285				975	09/15/2026	1
36207M-NM-4	GOVT NATL MTG ASSOC I #436096		09/01/2009	SCHEDULED REDEMPTION		265	265	270	270		(4)		(4)		265				13	01/15/2028	1
36207N-5N-0	GOVT NATL MTG ASSOC I #437453		09/01/2009	SCHEDULED REDEMPTION		7	7	7	7						7					11/15/2027	1
36207U-F8-6	GOVT NATL MTG ASSOC I #442191		09/01/2009	SCHEDULED REDEMPTION		1,652	1,652	1,726	1,739		(87)		(87)		1,652				98	12/15/2026	1
36207X-X8-0	GOVT NATL MTG ASSOC I #445403		09/01/2009	SCHEDULED REDEMPTION		9	9	9	9						9				1	01/15/2028	1
36207Y-AJ-9	GOVT NATL MTG ASSOC I #445609		09/01/2009	SCHEDULED REDEMPTION		155	155	157	158		(3)		(3)		155				8	01/15/2028	1
36208D-KB-0	GOVT NATL MTG ASSOC I #447690		09/01/2009	SCHEDULED REDEMPTION		12	12	12	12						12				1	07/15/2027	1
36208D-UJ-2	GOVT NATL MTG ASSOC I #447985		09/01/2009	SCHEDULED REDEMPTION		232	232	236	236		(4)		(4)		232				12	06/15/2028	1
36208E-6T-5	GOVT NATL MTG ASSOC I #449182		09/01/2009	SCHEDULED REDEMPTION		240	240	244	244		(4)		(4)		240				12	10/15/2027	1
36208F-J7-6	GOVT NATL MTG ASSOC I #449486		09/01/2009	SCHEDULED REDEMPTION		12	12	12	12						12				1	11/15/2027	1
36208F-KT-6	GOVT NATL MTG ASSOC I #449506		09/01/2009	SCHEDULED REDEMPTION		5,015	5,015	4,963	4,970		45		45		5,015				236	01/15/2028	1
36208F-2T-6	GOVT NATL MTG ASSOC I #449986		09/01/2009	SCHEDULED REDEMPTION		149	149	151	151		(2)		(2)		149				8	11/15/2027	1
36208H-UP-9	GOVT NATL MTG ASSOC I #451590		09/01/2009	SCHEDULED REDEMPTION		235	235	239	239		(4)		(4)		235				12	09/15/2027	1
36208L-WM-5	GOVT NATL MTG ASSOC I #454352		09/01/2009	SCHEDULED REDEMPTION		185	185	188	188		(3)		(3)		185				9	12/15/2027	1
36208M-ZD-0	GOVT NATL MTG ASSOC I #455340		09/01/2009	SCHEDULED REDEMPTION		3,003	3,003	3,050	3,040		(37)		(37)		3,003				156	11/15/2027	1
36208N-YT-4	GOVT NATL MTG ASSOC I #456222		09/01/2009	SCHEDULED REDEMPTION		240	240	244	244		(3)		(3)		240				12	06/15/2028	1
36208P-NB-0	GOVT NATL MTG ASSOC I #456786		09/01/2009	SCHEDULED REDEMPTION		357	357	353	354		3		3		357				18	04/15/2028	1
36208P-NX-2	GOVT NATL MTG ASSOC I #456806		09/01/2009	SCHEDULED REDEMPTION		120	120	122	122		(2)		(2)		120				6	04/15/2028	1
36208P-UB-2	GOVT NATL MTG ASSOC I #456978		09/01/2009	SCHEDULED REDEMPTION		227	227	232	231		(3)		(3)		227				11	11/15/2027	1
36208P-4G-0	GOVT NATL MTG ASSOC I #457223		09/01/2009	SCHEDULED REDEMPTION		21,532	21,532	21,902	21,857		(325)		(325)		21,532				1,130	09/15/2027	1
36208P-6E-3	GOVT NATL MTG ASSOC I #457269		09/01/2009	SCHEDULED REDEMPTION		8,721	8,721	8,871	8,899		(178)		(178)		8,721				457	12/15/2027	1
36208P-7M-4	GOVT NATL MTG ASSOC I #457300		09/01/2009	SCHEDULED REDEMPTION		140	140	133	134		7		7		140				7	02/15/2028	1
36208Q-2P-0	GOVT NATL MTG ASSOC I #458082		09/01/2009	SCHEDULED REDEMPTION		654	654	635	637		17		17		654				28	03/15/2029	1
36208R-FB-5	GOVT NATL MTG ASSOC I #458362		09/01/2009	SCHEDULED REDEMPTION		154	154	157	156		(3)		(3)		154				8	12/15/2027	1
36208R-FK-5	GOVT NATL MTG ASSOC I #458370		09/01/2009	SCHEDULED REDEMPTION		8,336	8,336	8,459	8,456		(121)		(121)		8,336				418	01/15/2028	1
36208R-V5-0	GOVT NATL MTG ASSOC I #458836		09/01/2009	SCHEDULED REDEMPTION		815	815	834	830		(15)		(15)		815				41	03/15/2028	1
36208R-W9-1	GOVT NATL MTG ASSOC I #458872		09/01/2009	SCHEDULED REDEMPTION		103	103	102	102		1		1		103				5	03/15/2028	1
36208R-XV-1	GOVT NATL MTG ASSOC I #458892		09/01/2009	SCHEDULED REDEMPTION		52	52	53	53		(1)		(1)		52				3	05/15/2028	1
36208S-BE-1	GOVT NATL MTG ASSOC I #459137		09/01/2009	SCHEDULED REDEMPTION		2,575	2,575	2,475	2,461		114		114		2,575				130	12/15/2027	1
36208U-CK-1	GOVT NATL MTG ASSOC I #460974		09/01/2009	SCHEDULED REDEMPTION		537	537	548	547		(10)		(10)		537				27	11/15/2027	1
36208U-C8-8	GOVT NATL MTG ASSOC I #460995		09/01/2009	SCHEDULED REDEMPTION		2,342	2,342	2,390	2,383		(40)		(40)		2,342				118	11/15/2027	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36208U-JW-8	GOVT NATL MTG ASSOC I #461177		09/01/2009	SCHEDULED REDEMPTION		148	148	151	151		(3)		(3)		148				7	12/15/2027	1
36208U-KA-4	GOVT NATL MTG ASSOC I #461189		09/01/2009	SCHEDULED REDEMPTION		3,511	3,511	3,572	3,574		(63)		(63)		3,511				165	01/15/2028	1
36208U-KV-8	GOVT NATL MTG ASSOC I #461208		09/01/2009	SCHEDULED REDEMPTION		106	106	108	108		(2)		(2)		106				5	01/15/2028	1
36208U-K6-3	GOVT NATL MTG ASSOC I #461217		09/01/2009	SCHEDULED REDEMPTION		184	184	187	188		(3)		(3)		184				9	01/15/2028	1
36208V-E2-7	GOVT NATL MTG ASSOC I #461953		09/01/2009	SCHEDULED REDEMPTION		123	123	125	125		(2)		(2)		123				6	07/15/2028	1
36208V-TU-9	GOVT NATL MTG ASSOC I #462363		09/01/2009	SCHEDULED REDEMPTION		307	307	313	313		(5)		(5)		307				16	11/15/2027	1
36208V-XJ-9	GOVT NATL MTG ASSOC I #462481		09/01/2009	SCHEDULED REDEMPTION		983	983	1,000	1,000		(17)		(17)		983				47	01/15/2028	1
36208V-XY-6	GOVT NATL MTG ASSOC I #462495		09/01/2009	SCHEDULED REDEMPTION		3,827	3,827	3,901	3,891		(64)		(64)		3,827				190	01/15/2028	1
36208V-YA-7	GOVT NATL MTG ASSOC I #462505		09/01/2009	SCHEDULED REDEMPTION		216	216	220	219		(3)		(3)		216				11	01/15/2028	1
36208V-ZK-4	GOVT NATL MTG ASSOC I #462546		09/01/2009	SCHEDULED REDEMPTION		3	3	3	3						3					02/15/2028	1
36208V-2A-2	GOVT NATL MTG ASSOC I #462569		09/01/2009	SCHEDULED REDEMPTION		8,185	8,185	8,101	8,111		75		75		8,185				428	03/15/2028	1
36208W-B9-3	GOVT NATL MTG ASSOC I #462764		09/01/2009	SCHEDULED REDEMPTION		1,641	1,641	1,659	1,658		(17)		(17)		1,641				86	06/15/2028	1
36208W-MN-0	GOVT NATL MTG ASSOC I #463065		09/01/2009	SCHEDULED REDEMPTION		17,026	17,026	17,450	17,352		(326)		(326)		17,026				892	12/15/2027	1
36208Y-2Q-1	GOVT NATL MTG ASSOC I #465283		09/01/2009	SCHEDULED REDEMPTION		7,723	7,723	7,838	7,847		(124)		(124)		7,723				405	04/15/2029	1
36209A-H6-0	GOVT NATL MTG ASSOC I #465653		09/01/2009	SCHEDULED REDEMPTION		118	118	120	120		(2)		(2)		118				6	02/15/2028	1
36209A-RZ-5	GOVT NATL MTG ASSOC I #465904		09/01/2009	SCHEDULED REDEMPTION		267	267	271	271		(4)		(4)		267				14	01/15/2028	1
36209B-U2-2	GOVT NATL MTG ASSOC I #466901		09/01/2009	SCHEDULED REDEMPTION		766	766	779	779		(13)		(13)		766				39	01/15/2028	1
36209C-S2-3	GOVT NATL MTG ASSOC I #467737		09/01/2009	SCHEDULED REDEMPTION		170	170	172	172		(2)		(2)		170				9	04/15/2028	1
36209C-VV-5	GOVT NATL MTG ASSOC I #467828		09/01/2009	SCHEDULED REDEMPTION		760	760	778	775		(15)		(15)		760				38	07/15/2028	1
36209D-VA-9	GOVT NATL MTG ASSOC I #468709		09/01/2009	SCHEDULED REDEMPTION		516	516	511	511		5		5		516				26	02/15/2028	1
36209D-WV-2	GOVT NATL MTG ASSOC I #468760		09/01/2009	SCHEDULED REDEMPTION		107	107	109	109		(2)		(2)		107				5	03/15/2028	1
36209F-7D-5	GOVT NATL MTG ASSOC I #470792		09/01/2009	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18				1	08/15/2029	1
36209H-DP-7	GOVT NATL MTG ASSOC I #471810		09/01/2009	SCHEDULED REDEMPTION		27	27	27	28		(1)		(1)		27				1	03/15/2028	1
36209H-SC-0	GOVT NATL MTG ASSOC I #472215		09/01/2009	SCHEDULED REDEMPTION		163	163	161	161		2		2		163				8	05/15/2029	1
36209J-MH-1	GOVT NATL MTG ASSOC I #472960		09/01/2009	SCHEDULED REDEMPTION		224	224	222	231		(7)		(7)		224				11	05/15/2029	1
36209K-PC-6	GOVT NATL MTG ASSOC I #473919		09/01/2009	SCHEDULED REDEMPTION		180	180	183	183		(4)		(4)		180				9	05/15/2028	1
36209K-V6-2	GOVT NATL MTG ASSOC I #474137		09/01/2009	SCHEDULED REDEMPTION		98	98	100	100		(2)		(2)		98				5	04/15/2028	1
36209L-5L-6	GOVT NATL MTG ASSOC I #475251		09/01/2009	SCHEDULED REDEMPTION		33	33	32	32						33				2	04/15/2029	1
36209M-DQ-4	GOVT NATL MTG ASSOC I #475411		08/01/2009	SCHEDULED REDEMPTION		23,789	23,789	24,351	24,316		(526)		(526)		23,789				881	06/15/2028	1
36209P-AA-5	GOVT NATL MTG ASSOC I #477101		09/01/2009	SCHEDULED REDEMPTION		638	638	653	651		(13)		(13)		638				32	05/15/2028	1
36209P-A5-6	GOVT NATL MTG ASSOC I #477128		09/01/2009	SCHEDULED REDEMPTION		289	289	295	294		(5)		(5)		289				15	06/15/2028	1
36209P-R4-1	GOVT NATL MTG ASSOC I #477607		09/01/2009	SCHEDULED REDEMPTION		551	551	564	561		(11)		(11)		551				28	06/15/2028	1
36209Q-AQ-8	GOVT NATL MTG ASSOC I #478015		09/01/2009	SCHEDULED REDEMPTION		154	154	158	158		(3)		(3)		154				8	06/15/2028	1
36209Q-CA-1	GOVT NATL MTG ASSOC I #478065		09/01/2009	SCHEDULED REDEMPTION		133	133	132	132		2		2		133				7	05/15/2028	1
36209Q-J3-0	GOVT NATL MTG ASSOC I #478282		09/01/2009	SCHEDULED REDEMPTION		252	252	239	239		13		13		252				12	06/15/2028	1
36209Q-WS-0	GOVT NATL MTG ASSOC I #478657		09/01/2009	SCHEDULED REDEMPTION		184	184	181	182		2		2		184				9	05/15/2029	1
36209R-LM-3	GOVT NATL MTG ASSOC I #479232		09/01/2009	SCHEDULED REDEMPTION		14	14	15	15						14				1	03/15/2030	1
36209S-AN-1	GOVT NATL MTG ASSOC I #479813		09/01/2009	SCHEDULED REDEMPTION		120	120	123	123		(2)		(2)		120				6	12/15/2030	1
36209U-HY-5	GOVT NATL MTG ASSOC I #481847		09/01/2009	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20				1	07/15/2028	1
36209V-B9-4	GOVT NATL MTG ASSOC I #482564		09/01/2009	SCHEDULED REDEMPTION		814	814	802	804		10		10		814				41	04/15/2029	1
36209V-S5-4	GOVT NATL MTG ASSOC I #483040		09/01/2009	SCHEDULED REDEMPTION		2	2	2	2						2					09/15/2029	1
36209Y-L9-7	GOVT NATL MTG ASSOC I #485552		09/01/2009	SCHEDULED REDEMPTION		1,468	1,468	1,499	1,496		(28)		(28)		1,468				77	05/15/2031	1
36210A-PM-3	GOVT NATL MTG ASSOC I #486528		09/01/2009	SCHEDULED REDEMPTION		345	345	345	343		2		2		345				16	09/15/2028	1
36210B-RW-7	GOVT NATL MTG ASSOC I #487501		09/01/2009	SCHEDULED REDEMPTION		490	490	483	484		6		6		490				23	05/15/2029	1
36210C-UN-1	GOVT NATL MTG ASSOC I #488489		09/01/2009	SCHEDULED REDEMPTION		114	114	112	113		1		1		114				5	01/15/2029	1
36210D-CG-4	GOVT NATL MTG ASSOC I #488871		09/01/2009	SCHEDULED REDEMPTION		4,759	4,759	4,385	4,604		156		156		4,759				189	03/15/2014	1
36210D-C5-8	GOVT NATL MTG ASSOC I #488892		09/01/2009	SCHEDULED REDEMPTION		4,699	4,699	4,329	4,540		159		159		4,699				187	04/15/2014	1
36210D-KV-2	GOVT NATL MTG ASSOC I #489108		09/01/2009	SCHEDULED REDEMPTION		154	154	160	161		(6)		(6)		154				8	08/15/2029	1
36210E-EZ-8	GOVT NATL MTG ASSOC I #489852		09/01/2009	SCHEDULED REDEMPTION		54	54	55	55		(1)		(1)		54				3	08/15/2029	1
36210E-QS-1	GOVT NATL MTG ASSOC I #490165		09/01/2009	SCHEDULED REDEMPTION		2,518	2,518	2,320	2,425		93		93		2,518				100	04/15/2014	1
36210H-RF-1	GOVT NATL MTG ASSOC I #492886		09/01/2009	SCHEDULED REDEMPTION		106,794	106,794	101,938	101,953		4,841		4,841		106,794				5,196	11/15/2028	1
36210J-SL-3	GOVT NATL MTG ASSOC I #493823		09/01/2009	SCHEDULED REDEMPTION		2,704	2,704	2,491	2,608		96		96		2,704				107	03/15/2014	1
36210J-UL-0	GOVT NATL MTG ASSOC I #493887		09/01/2009	SCHEDULED REDEMPTION		2,322	2,322	2,139	2,234		88		88		2,322				92	04/15/2014	1
36210K-WK-7	GOVT NATL MTG ASSOC I #494850		09/01/2009	SCHEDULED REDEMPTION		25,771	25,771	23,741	24,780		991		991		25,771				1,054	05/15/2014	1
36210P-K8-6	GOVT NATL MTG ASSOC I #498119		09/01/2009	SCHEDULED REDEMPTION		83	83	86	86		(3)		(3)		83				5	08/15/2029	1
36210Q-U3-4	GOVT NATL MTG ASSOC I #499302		09/01/2009	SCHEDULED REDEMPTION		6,826	6,826	6,288	6,552		273		273		6,826				271	07/15/2014	1
36210Q-WN-8	GOVT NATL MTG ASSOC I #499353		09/01/2009	SCHEDULED REDEMPTION		94	94	95	95		(1)		(1)		94				5	01/15/2029	1
36210Q-X8-0	GOVT NATL MTG ASSOC I #499403		09/01/2009	SCHEDULED REDEMPTION		135	135	138	138		(3)		(3)		135				7	02/15/2029	1
36210Q-2R-2	GOVT NATL MTG ASSOC I #499484		09/01/2009	SCHEDULED REDEMPTION		48	48	47	47						48				2	01/15/2029	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36210R-W2-2	GOVT NATL MTG ASSOC I #500265		09/01/2009	SCHEDULED REDEMPTION		165	165	168	169		(4)		(4)		165				9	11/15/2029	1
36210R-W3-0	GOVT NATL MTG ASSOC I #500266		09/01/2009	SCHEDULED REDEMPTION		35	35	36	35		(1)		(1)		35				2	11/15/2029	1
36210T-3F-1	GOVT NATL MTG ASSOC I #502198		09/01/2009	SCHEDULED REDEMPTION		28,391	28,391	26,155	27,339		1,052		1,052		28,391				1,056	05/15/2014	1
36210T-4C-7	GOVT NATL MTG ASSOC I #502219		09/01/2009	SCHEDULED REDEMPTION		8,719	8,719	8,032	8,407		312		312		8,719				346	06/15/2014	1
36210V-HA-2	GOVT NATL MTG ASSOC I #503425		09/01/2009	SCHEDULED REDEMPTION		7,288	7,288	6,714	7,033		255		255		7,288				289	04/15/2014	1
36210W-EE-5	GOVT NATL MTG ASSOC I #504233		09/01/2009	SCHEDULED REDEMPTION		1,371	1,371	1,263	1,323		48		48		1,371				54	03/15/2014	1
36210X-KT-3	GOVT NATL MTG ASSOC I #505306		09/01/2009	SCHEDULED REDEMPTION		1,072	1,072	1,021	1,027		44		44		1,072				51	11/15/2029	1
36210X-MU-8	GOVT NATL MTG ASSOC I #505371		09/01/2009	SCHEDULED REDEMPTION		16	16	17	17						16				1	01/15/2030	1
36210X-W4-5	GOVT NATL MTG ASSOC I #505667		09/01/2009	SCHEDULED REDEMPTION		61	61	56	59		2		2		61				2	05/15/2014	1
36210X-5D-5	GOVT NATL MTG ASSOC I #505844		09/01/2009	SCHEDULED REDEMPTION		35	35	36	37		(2)		(2)		35				2	09/15/2029	1
36210Y-S9-7	GOVT NATL MTG ASSOC I #506444		09/01/2009	SCHEDULED REDEMPTION		10	10	11	11						10				1	04/15/2029	1
36210Y-TL-9	GOVT NATL MTG ASSOC I #506455		09/01/2009	SCHEDULED REDEMPTION		14	14	14	14						14				1	04/15/2029	1
36210Y-WW-1	GOVT NATL MTG ASSOC I #506561		09/01/2009	SCHEDULED REDEMPTION		72	72	73	73		(2)		(2)		72				4	05/15/2029	1
36210Y-4W-2	GOVT NATL MTG ASSOC I #506737		09/01/2009	SCHEDULED REDEMPTION		178	178	185	183		(5)		(5)		178				10	02/15/2030	1
36211B-CC-6	GOVT NATL MTG ASSOC I #507767		09/01/2009	SCHEDULED REDEMPTION		10,282	10,282	9,472	9,928		354		354		10,282				408	04/15/2014	1
36211B-HL-1	GOVT NATL MTG ASSOC I #507935		09/01/2009	SCHEDULED REDEMPTION		1,678	1,678	1,546	1,615		62		62		1,678				67	05/15/2014	1
36211C-MH-2	GOVT NATL MTG ASSOC I #508960		09/01/2009	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17				1	09/15/2029	1
36211C-ZE-5	GOVT NATL MTG ASSOC I #509341		09/01/2009	SCHEDULED REDEMPTION		13,055	13,055	12,027	12,596		459		459		13,055				518	06/15/2014	1
36211C-4V-1	GOVT NATL MTG ASSOC I #509436		09/01/2009	SCHEDULED REDEMPTION		42	42	43	43		(1)		(1)		42				2	12/15/2029	1
36211D-UC-2	GOVT NATL MTG ASSOC I #510079		09/01/2009	SCHEDULED REDEMPTION		2,985	2,985	2,750	2,887		98		98		2,985				120	07/15/2014	1
36211E-LM-8	GOVT NATL MTG ASSOC I #510732		09/01/2009	SCHEDULED REDEMPTION		68	68	69	69		(1)		(1)		68				3	11/15/2029	1
36211E-RR-1	GOVT NATL MTG ASSOC I #510896		09/01/2009	SCHEDULED REDEMPTION		3,061	3,061	2,820	2,967		94		94		3,061				122	05/15/2014	1
36211E-R2-6	GOVT NATL MTG ASSOC I #510905		09/01/2009	SCHEDULED REDEMPTION		143	143	146	146		(3)		(3)		143				8	05/15/2029	1
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		09/01/2009	SCHEDULED REDEMPTION		37	37	36	36						37				2	06/15/2029	1
36211E-TQ-1	GOVT NATL MTG ASSOC I #510959		09/01/2009	SCHEDULED REDEMPTION		101	101	105	105		(4)		(4)		101				5	06/15/2029	1
36211J-LQ-8	GOVT NATL MTG ASSOC I #514335		09/01/2009	SCHEDULED REDEMPTION		80	80	82	83		(4)		(4)		80				4	07/15/2029	1
36211J-LS-4	GOVT NATL MTG ASSOC I #514337		09/01/2009	SCHEDULED REDEMPTION		27	27	28	28		(1)		(1)		27				2	07/15/2029	1
36211M-BR-0	GOVT NATL MTG ASSOC I #516748		09/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					09/15/2029	1
36211N-PJ-1	GOVT NATL MTG ASSOC I #518025		09/01/2009	SCHEDULED REDEMPTION		78	78	81	81		(3)		(3)		78				4	11/15/2029	1
36211N-R7-5	GOVT NATL MTG ASSOC I #518110		09/01/2009	SCHEDULED REDEMPTION		25	25	25	25						25				1	09/15/2029	1
36211P-J3-8	GOVT NATL MTG ASSOC I #518782		09/01/2009	SCHEDULED REDEMPTION		263	263	272	275		(12)		(12)		263				13	01/15/2030	1
36211Q-XP-1	GOVT NATL MTG ASSOC I #520086		09/01/2009	SCHEDULED REDEMPTION		14	14	15	15						14				1	01/15/2030	1
36211S-HJ-9	GOVT NATL MTG ASSOC I #521433		09/01/2009	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20				1	12/15/2029	1
36211V-N9-7	GOVT NATL MTG ASSOC I #524316		09/01/2009	SCHEDULED REDEMPTION		166	166	172	174		(7)		(7)		166				9	12/15/2029	1
36211Y-ST-2	GOVT NATL MTG ASSOC I #527130		09/01/2009	SCHEDULED REDEMPTION		107	107	112	112		(5)		(5)		107				6	02/15/2030	1
36212A-G6-6	GOVT NATL MTG ASSOC I #527721		09/01/2009	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19				1	02/15/2030	1
36212K-3Y-7	GOVT NATL MTG ASSOC I #536415		09/01/2009	SCHEDULED REDEMPTION		57	57	58	58		(1)		(1)		57				3	01/15/2031	1
36212N-MB-0	GOVT NATL MTG ASSOC I #538654		09/01/2009	SCHEDULED REDEMPTION		114	114	119	118		(4)		(4)		114				7	12/15/2030	1
36212R-3V-8	GOVT NATL MTG ASSOC I #541812		09/01/2009	SCHEDULED REDEMPTION		4,918	4,918	5,022	5,012		(94)		(94)		4,918				230	03/15/2031	1
36212T-D4-3	GOVT NATL MTG ASSOC I #542923		09/01/2009	SCHEDULED REDEMPTION		218	218	222	222		(4)		(4)		218				11	06/15/2031	1
36212U-BC-4	GOVT NATL MTG ASSOC I #543735		09/01/2009	SCHEDULED REDEMPTION		56	56	58	57		(1)		(1)		56				3	12/15/2030	1
36212W-NL-7	GOVT NATL MTG ASSOC I #545895		09/01/2009	SCHEDULED REDEMPTION		71	71	72	72		(1)		(1)		71				4	08/15/2031	1
36213B-LF-7	GOVT NATL MTG ASSOC I #549426		09/01/2009	SCHEDULED REDEMPTION		158	158	161	161		(3)		(3)		158				8	02/15/2031	1
36213B-NF-5	GOVT NATL MTG ASSOC I #549490		09/01/2009	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17				1	03/15/2031	1
36213C-Z7-8	GOVT NATL MTG ASSOC I #550766		09/01/2009	SCHEDULED REDEMPTION		30	30	31	31		(1)		(1)		30				1	12/15/2035	1
36213F-VX-8	GOVT NATL MTG ASSOC I #553330		09/01/2009	SCHEDULED REDEMPTION		127,210	127,210	129,933	129,094		(1,884)		(1,884)		127,210				4,626	07/15/2018	1
36213L-E9-7	GOVT NATL MTG ASSOC I #557360		09/01/2009	SCHEDULED REDEMPTION		60	60	61	61		(1)		(1)		60				3	05/15/2031	1
36213M-2H-0	GOVT NATL MTG ASSOC I #558876		09/01/2009	SCHEDULED REDEMPTION		3,849	3,849	3,976	3,949		(99)		(99)		3,849				202	05/15/2032	1
36213N-JW-7	GOVT NATL MTG ASSOC I #559277		09/01/2009	SCHEDULED REDEMPTION		94	94	96	96		(2)		(2)		94				5	07/15/2031	1
36213P-HE-4	GOVT NATL MTG ASSOC I #560129		09/01/2009	SCHEDULED REDEMPTION		196	196	202	201		(5)		(5)		196				10	05/15/2032	1
36213P-R2-9	GOVT NATL MTG ASSOC I #560405		09/01/2009	SCHEDULED REDEMPTION		84	84	81	82		2		2		84				4	06/15/2031	1
36213T-RX-3	GOVT NATL MTG ASSOC I #564002		09/01/2009	SCHEDULED REDEMPTION		110	110	113	113		(2)		(2)		110				5	07/15/2031	1
36213U-CK-4	GOVT NATL MTG ASSOC I #564474		09/01/2009	SCHEDULED REDEMPTION		11,380	11,380	11,697	11,649		(268)		(268)		11,380				568	11/15/2031	1
36213X-VE-1	GOVT NATL MTG ASSOC I #567713		09/01/2009	SCHEDULED REDEMPTION		57	57	57	57		(1)		(1)		57				3	06/15/2032	1
36200Q-PZ-1	GOVT NATL MTG ASSOC I #569340		09/01/2009	SCHEDULED REDEMPTION		114,314	114,314	117,601	116,927		(2,613)		(2,613)		114,314				5,517	04/15/2032	1
36201B-KC-9	GOVT NATL MTG ASSOC I #578191		09/01/2009	SCHEDULED REDEMPTION		739	739	775	769		(30)		(30)		739				35	01/15/2032	1
36201E-RT-9	GOVT NATL MTG ASSOC I #581098		09/01/2009	SCHEDULED REDEMPTION		4,414	4,414	4,398	4,400		15		15		4,414				162	02/15/2032	1
36201J-F7-9	GOVT NATL MTG ASSOC I #584390		09/01/2009	SCHEDULED REDEMPTION		7,542	7,542	7,790	7,737		(195)		(195)		7,542				352	05/15/2032	1
36201K-JS-6	GOVT NATL MTG ASSOC I #585373		09/01/2009	SCHEDULED REDEMPTION		261	261	270	268		(7)		(7)		261				14	04/15/2032	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36201M-SX-1	GOVT NATL MTG ASSOC I #587434		09/01/2009	SCHEDULED REDEMPTION		1,438	1,438	1,432	1,433		5		5		1,438				59	12/15/2032	1
36201S-YT-0	GOVT NATL MTG ASSOC I #592122		09/01/2009	SCHEDULED REDEMPTION		32	32	34	33		(1)		(1)		32				2	10/15/2032	1
36201T-FK-8	GOVT NATL MTG ASSOC I #592470		09/01/2009	SCHEDULED REDEMPTION		46	46	48	48		(2)		(2)		46				2	11/15/2032	1
36201T-K3-0	GOVT NATL MTG ASSOC I #592614		09/01/2009	SCHEDULED REDEMPTION		1,590	1,590	1,584	1,584		5		5		1,590				62	03/15/2033	1
36200E-BE-0	GOVT NATL MTG ASSOC I #598637		09/01/2009	SCHEDULED REDEMPTION		716	716	714	714		2		2		716				28	04/15/2033	1
36200F-E7-9	GOVT NATL MTG ASSOC I #599658		09/01/2009	SCHEDULED REDEMPTION		915	915	911	912		3		3		915				34	02/15/2033	1
36200G-CU-8	GOVT NATL MTG ASSOC I #600483		09/01/2009	SCHEDULED REDEMPTION		15,969	15,969	16,600	16,577		(608)		(608)		15,969				776	01/15/2036	1
36200G-MD-5	GOVT NATL MTG ASSOC I #600756		09/01/2009	SCHEDULED REDEMPTION		598	598	596	596		2		2		598				24	02/15/2034	1
36200K-MV-6	GOVT NATL MTG ASSOC I #603472		09/01/2009	SCHEDULED REDEMPTION		1,476	1,476	1,553	1,525		(49)		(49)		1,476				64	02/15/2033	1
36200M-CY-7	GOVT NATL MTG ASSOC I #604087		09/01/2009	SCHEDULED REDEMPTION		1,058	1,058	1,054	1,054		3		3		1,058				41	03/15/2033	1
36200N-PV-7	GOVT NATL MTG ASSOC I #605336		09/01/2009	SCHEDULED REDEMPTION		318,178	318,178	329,638	326,688		(8,510)		(8,510)		318,178				13,651	08/15/2034	1
36202S-C6-3	GOVT NATL MTG ASSOC I #607693		09/01/2009	SCHEDULED REDEMPTION		204	204	204	204		1		1		204				8	02/15/2033	1
36202T-7B-6	GOVT NATL MTG ASSOC I #609390		09/01/2009	SCHEDULED REDEMPTION		1,620	1,620	1,614	1,615		5		5		1,620				64	04/15/2033	1
36290R-RB-1	GOVT NATL MTG ASSOC I #615282		09/01/2009	SCHEDULED REDEMPTION		504,301	504,301	511,078	510,099		(5,798)		(5,798)		504,301				18,945	07/15/2033	1
36290R-YG-2	GOVT NATL MTG ASSOC I #615511		09/01/2009	SCHEDULED REDEMPTION		38,601	38,601	39,910	39,946		(1,344)		(1,344)		38,601				1,672	07/15/2034	1
36290S-FV-8	GOVT NATL MTG ASSOC I #615880		09/01/2009	SCHEDULED REDEMPTION		4,795	4,795	4,942	4,913		(118)		(118)		4,795				195	08/15/2033	1
36290S-GH-8	GOVT NATL MTG ASSOC I #615900		09/01/2009	SCHEDULED REDEMPTION		2,448	2,448	2,524	2,509		(60)		(60)		2,448				106	08/15/2033	1
36290T-VP-1	GOVT NATL MTG ASSOC I #617222		09/01/2009	SCHEDULED REDEMPTION		1,262	1,262	1,312	1,308		(46)		(46)		1,262				59	06/15/2036	1
36290U-E5-1	GOVT NATL MTG ASSOC I #617656		09/01/2009	SCHEDULED REDEMPTION		1,556	1,556	1,604	1,593		(37)		(37)		1,556				71	08/15/2037	1
36290W-G5-5	GOVT NATL MTG ASSOC I #619520		09/01/2009	SCHEDULED REDEMPTION		1,665	1,665	1,659	1,660		6		6		1,665				66	08/15/2033	1
36290X-HU-7	GOVT NATL MTG ASSOC I #620443		09/01/2009	SCHEDULED REDEMPTION		1,911	1,911	1,970	1,958		(47)		(47)		1,911				82	08/15/2033	1
36291C-SE-6	GOVT NATL MTG ASSOC I #624317		09/01/2009	SCHEDULED REDEMPTION		191,617	191,617	198,563	196,860		(5,243)		(5,243)		191,617				8,208	07/15/2034	1
36291F-JK-5	GOVT NATL MTG ASSOC I #626766		09/01/2009	SCHEDULED REDEMPTION		580	580	578	578		2		2		580				24	04/15/2035	1
36291L-DD-4	GOVT NATL MTG ASSOC I #631100		09/01/2009	SCHEDULED REDEMPTION		1,844	1,844	1,917	1,912		(68)		(68)		1,844				87	06/15/2036	1
36291N-RU-7	GOVT NATL MTG ASSOC I #633299		09/01/2009	SCHEDULED REDEMPTION		87	87	91	91		(3)		(3)		87				4	11/15/2035	1
36291R-UA-8	GOVT NATL MTG ASSOC I #636077		09/01/2009	SCHEDULED REDEMPTION		58	58	58	58						58				2	12/15/2034	1
36291U-CG-8	GOVT NATL MTG ASSOC I #638271		09/01/2009	SCHEDULED REDEMPTION		71	71	71	71						71				3	01/15/2035	1
36292C-HN-7	GOVT NATL MTG ASSOC I #644737		09/01/2009	SCHEDULED REDEMPTION		489	489	508	508		(19)		(19)		489				23	04/15/2035	1
36292C-PR-9	GOVT NATL MTG ASSOC I #644932		09/01/2009	SCHEDULED REDEMPTION		165,444	165,444	168,339	168,305		(2,861)		(2,861)		165,444				6,242	07/15/2035	1
36292K-G6-7	GOVT NATL MTG ASSOC I #651021		09/01/2009	SCHEDULED REDEMPTION		4,763	4,763	4,951	4,944		(181)		(181)		4,763				232	02/15/2036	1
36292L-FW-9	GOVT NATL MTG ASSOC I #651881		09/01/2009	SCHEDULED REDEMPTION		52,825	52,825	53,733	53,583		(759)		(759)		52,825				2,253	09/15/2036	1
36292L-MM-3	GOVT NATL MTG ASSOC I #652064		09/01/2009	SCHEDULED REDEMPTION		177	177	184	183		(7)		(7)		177				7	04/15/2036	1
36292L-MN-1	GOVT NATL MTG ASSOC I #652065		09/01/2009	SCHEDULED REDEMPTION		1,873	1,873	1,947	1,943		(70)		(70)		1,873				87	04/15/2036	1
36292L-7A-6	GOVT NATL MTG ASSOC I #652589		09/01/2009	SCHEDULED REDEMPTION		1,028	1,028	1,069	1,066		(38)		(38)		1,028				48	05/15/2036	1
36294N-5L-8	GOVT NATL MTG ASSOC I #655251		09/01/2009	SCHEDULED REDEMPTION		9,650	9,650	10,031	9,984		(335)		(335)		9,650				469	10/15/2036	1
36294P-BV-4	GOVT NATL MTG ASSOC I #655352		09/01/2009	SCHEDULED REDEMPTION		2,426	2,426	2,522	2,515		(89)		(89)		2,426				111	05/15/2036	1
36294Q-HM-6	GOVT NATL MTG ASSOC I #656436		09/01/2009	SCHEDULED REDEMPTION		80,585	80,585	83,770	83,206		(2,621)		(2,621)		80,585				3,923	04/15/2037	1
36294R-3R-8	GOVT NATL MTG ASSOC I #657908		09/01/2009	SCHEDULED REDEMPTION		12,799	12,799	13,305	13,248		(449)		(449)		12,799				616	08/15/2036	1
36294S-BP-1	GOVT NATL MTG ASSOC I #658046		09/01/2009	SCHEDULED REDEMPTION		64,524	64,524	65,653	65,624		(1,100)		(1,100)		64,524				2,494	08/15/2036	1
36294S-3P-0	GOVT NATL MTG ASSOC I #658806		09/01/2009	SCHEDULED REDEMPTION		479	479	494	491		(11)		(11)		479				23	07/15/2037	1
36294W-LL-0	GOVT NATL MTG ASSOC I #661931		09/01/2009	SCHEDULED REDEMPTION		1,270	1,270	1,310	1,301		(31)		(31)		1,270				62	06/15/2037	1
36295A-B7-9	GOVT NATL MTG ASSOC I #664362		09/01/2009	SCHEDULED REDEMPTION		2,686	2,686	2,770	2,750		(64)		(64)		2,686				124	09/15/2037	1
36295F-HS-6	GOVT NATL MTG ASSOC I #669041		09/01/2009	SCHEDULED REDEMPTION		2,490	2,490	2,534	2,531		(41)		(41)		2,490				103	04/15/2037	1
36295J-AD-8	GOVT NATL MTG ASSOC I #671504		09/01/2009	SCHEDULED REDEMPTION		2,687	2,687	2,771	2,751		(64)		(64)		2,687				123	08/15/2037	1
36295J-BA-3	GOVT NATL MTG ASSOC I #671533		09/01/2009	SCHEDULED REDEMPTION		2,729	2,729	2,814	2,794		(65)		(65)		2,729				124	09/15/2037	1
36295M-GG-8	GOVT NATL MTG ASSOC I #674399		09/01/2009	SCHEDULED REDEMPTION		1,958	1,958	2,019	2,004		(47)		(47)		1,958				95	09/15/2037	1
36295M-H3-6	GOVT NATL MTG ASSOC I #674450		09/01/2009	SCHEDULED REDEMPTION		1,005	1,005	1,036	1,029		(24)		(24)		1,005				49	09/15/2037	1
36295M-KD-0	GOVT NATL MTG ASSOC I #674492		09/01/2009	SCHEDULED REDEMPTION		9,383	9,383	9,676	9,606		(224)		(224)		9,383				449	10/15/2037	1
36295M-6Q-7	GOVT NATL MTG ASSOC I #675079		09/01/2009	SCHEDULED REDEMPTION		1,573	1,573	1,622	1,610		(37)		(37)		1,573				77	01/15/2038	1
36295P-YV-8	GOVT NATL MTG ASSOC I #676724		09/01/2009	SCHEDULED REDEMPTION		4,494	4,494	4,636	4,600		(106)		(106)		4,494				209	02/15/2038	1
36225A-LG-3	GOVT NATL MTG ASSOC I #780327		09/01/2009	SCHEDULED REDEMPTION		4,233	4,233	4,444	4,381		(149)		(149)		4,233				246	11/15/2017	1
36225A-LP-3	GOVT NATL MTG ASSOC I #780334		09/01/2009	SCHEDULED REDEMPTION		33,420	33,420	35,225	34,796		(1,376)		(1,376)		33,420				2,179	11/15/2017	1
36225A-LQ-1	GOVT NATL MTG ASSOC I #780335		09/01/2009	SCHEDULED REDEMPTION		15,810	15,810	16,577	16,526		(716)		(716)		15,810				987	12/15/2019	1
36225A-LU-2	GOVT NATL MTG ASSOC I #780339		09/01/2009	SCHEDULED REDEMPTION		326	326	340	339		(12)		(12)		326				18	12/15/2023	1
36225A-PW-4	GOVT NATL MTG ASSOC I #780437		09/01/2009	SCHEDULED REDEMPTION		5,337	5,337	5,604	5,532		(195)		(195)		5,337				306	09/15/2017	1
36225A-QL-7	GOVT NATL MTG ASSOC I #780459		09/01/2009	SCHEDULED REDEMPTION		65	65	66	66		(1)		(1)		65				3	11/15/2026	1
36225A-UL-2	GOVT NATL MTG ASSOC I #780587		09/01/2009	SCHEDULED REDEMPTION		9,693	9,693	9,316	9,355		339		339		9,693				488	06/15/2027	1
36225A-VY-3	GOVT NATL MTG ASSOC I #780631		09/01/2009	SCHEDULED REDEMPTION		5,178	5,178	5,293	5,276		(98)		(98)		5,178				268	09/15/2027	1
36225A-WL-0	GOVT NATL MTG ASSOC I #780651		09/01/2009	SCHEDULED REDEMPTION		4,802	4,802	4,901	4,890		(88)		(88)		4,802				238	10/15/2027	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36225A-YN-4	GOVT NATL MTG ASSOC I #780717		09/01/2009	SCHEDULED REDEMPTION		2,481	2,481	2,524	2,524		(43)		(43)		2,481				120	02/15/2028	1
36225A-7H-7	GOVT NATL MTG ASSOC I #780896		09/01/2009	SCHEDULED REDEMPTION		756	756	765	765		(9)		(9)		756				38	11/15/2028	1
36225B-GB-8	GOVT NATL MTG ASSOC I #781094		09/01/2009	SCHEDULED REDEMPTION		127	127	132	130		(3)		(3)		127				7	10/15/2029	1
36225B-Y9-3	GOVT NATL MTG ASSOC I #781636		09/01/2009	SCHEDULED REDEMPTION		1,277	1,277	1,272	1,273		4		4		1,277				50	07/15/2033	1
0399999. Bonds - U.S. Governments						2,602,809	2,602,809	2,638,195	2,634,088		(31,279)		(31,279)		2,602,809				113,479	XXX	XXX
Q0819A-AW-0	AUSTRALIAN GOVERNMENT	D	07/27/2009	TORONTO DOMINION SECURITIES (USA) INC.		14,563,994	11,785,625	12,459,881			(96,315)		(96,315)		12,363,565	2,525,997	(325,567)	2,200,429	455,907	06/15/2011	1FE
Q0819A-CT-5	AUSTRALIAN GOVERNMENT	D	09/23/2009	TORONTO DOMINION SECURITIES (USA) INC.		4,406,720	4,338,505	4,301,498	3,430,462		13,602		13,602	877,534	4,321,597	13,457	71,665	85,122	203,101	08/15/2010	1FE
D20659-PN-8	BUNDESOBLIGATION	D	07/28/2009	CHASE SECURITIES		11,183,456	11,169,504	10,970,128			4,092		4,092		10,974,221	157,305	51,931	209,235	87,998	04/11/2014	1FE
302154-AU-3	EXPORT-IMPORT BK KOREA	F	07/08/2009	Various		4,998,275	5,000,000	4,971,300							4,971,300		26,975	26,975		01/14/2015	1FE
R63339-FD-3	NORWEGIAN GOVERNMENT	D	07/29/2009	CITIBANK		5,418,790	4,454,317	5,107,319			(50,581)		(50,581)		5,056,738	399,272	(37,220)	362,052	366,751	05/15/2013	1FE
X74344-DM-5	RUSSIA 5 03/31/30	F	09/30/2009	VARIOUS		900,000	900,000								900,000					03/31/2030	2FE
W9478G-LF-8	SWEDISH GOVERNMENT	D	07/29/2009	CITIBANK		5,919,627	5,276,140	5,841,795			(27,108)		(27,108)		5,814,686	67,961	36,980	104,941	240,572	10/08/2012	1FE
1099999. Bonds - All Other Governments						47,390,863	42,924,091	43,651,921	3,430,462		(156,311)		(156,311)	877,534	44,402,108	3,163,992	(175,237)	2,988,755	1,354,329	XXX	XXX
258489-TS-2	DOTHAN AL G O WARRANTS 2005		09/01/2009	MATURED		950,000	950,000	1,002,793	959,452		(9,452)		(9,452)		950,000				47,500	09/01/2009	1FE
556583-NV-0	MADISON AL WARRANTS 2006 A		09/01/2009	PRAGER MCCARTHY & SEALY		231,473	225,000	227,527	227,088		(137)		(137)		226,951		4,522	4,522	7,003	12/01/2024	1FE
607114-P7-4	MOBILE AL G O CAP IMPT WT 2006 REF		07/13/2009	PRAGER MCCARTHY & SEALY		135,013	125,000	132,150	130,630		(371)		(371)		130,258		4,754	4,754	8,872	02/15/2022	1FE
011832-5E-8	ALASKA HSG FIN CORP 1ST SER VET 08		08/27/2009	RAYMOND JAMES & ASSOCIATES, INC.		14,981,250	15,000,000	14,953,800	14,954,511		506		506		14,955,017		26,233	26,233	590,625	06/01/2038	1FE
033161-QY-9	ANCHORAGE AK G O SCH 2006 A		09/03/2009	PRAGER MCCARTHY & SEALY		2,112,642	1,910,000	2,018,851	1,997,237		(6,627)		(6,627)		1,990,610		122,032	122,032	82,067	10/01/2020	1FE
033161-RA-0	ANCHORAGE AK G O SCH 2006 A		09/03/2009	PRAGER MCCARTHY & SEALY		2,009,907	1,830,000	1,928,143	1,908,687		(5,977)		(5,977)		1,902,709		107,198	107,198	85,908	10/01/2021	1FE
033161-SL-5	ANCHORAGE AK G O SCH 2006 C		09/03/2009	PRAGER MCCARTHY & SEALY		1,533,210	1,400,000	1,406,288	1,393,457		265		265		1,393,722		139,488	139,488	83,222	07/01/2021	1FE
04057P-AQ-1	ARIZONA SCH FACS BRD COP 2003 A		09/30/2009	GMS GROUP		1,591,286	1,435,000	1,563,031	1,497,984		(9,500)		(9,500)		1,488,484		102,802	102,802	78,526	09/01/2013	1FE
04057P-CJ-5	ARIZONA SCH FACS BRD COP 2004 A		09/03/2009	PRAGER MCCARTHY & SEALY		912,314	850,000	910,537	886,761		(3,861)		(3,861)		882,900		29,413	29,413	42,278	09/01/2018	1FE
04057P-DR-6	ARIZONA SCH FACS BRD COP 2004 C		09/08/2009	PRAGER MCCARTHY & SEALY		106,947	100,000	104,152	102,797		(308)		(308)		102,488		4,459	4,459	4,882	09/01/2018	1FE
04057P-EB-0	ARIZONA SCH FACS BRD COP 2005 A-1		08/12/2009	Various		28,759,187	25,975,000	28,045,285	27,399,181		(139,508)		(139,508)		27,259,672		1,499,515	1,499,515	1,230,187	09/01/2014	1FE
04057P-ED-6	ARIZONA SCH FACS BRD COP 2005 A-1		08/27/2009	ZIEGLER, B.C., AND COMPANY		53,808,485	49,300,000	51,056,559	51,017,815		(150,029)		(150,029)		50,867,786		2,940,699	2,940,699	2,465,000	09/01/2016	1FE
04057P-EE-4	ARIZONA SCH FACS BRD COP 2005 A-1		08/27/2009	ZIEGLER, B.C., AND COMPANY		28,823,964	26,755,000	28,481,486	28,012,046		(110,497)		(110,497)		27,901,549		922,415	922,415	1,337,750	09/01/2017	1FE
040588-TA-3	ARIZONA ST COP 2001 A REF		09/29/2009	DAVIDSON, D.A., & CO.		389,136	370,000	393,273	376,345		(2,137)		(2,137)		374,208		14,928	14,928	18,473	03/01/2011	1FE
040588-UH-6	ARIZONA ST COP 2002 A		08/07/2009	PRAGER MCCARTHY & SEALY		1,425,516	1,335,000	1,442,334	1,366,911		(8,084)		(8,084)		1,358,827		66,689	66,689	57,282	05/01/2011	1FE
040588-UJ-2	ARIZONA ST COP 2002 A		09/24/2009	PRAGER MCCARTHY & SEALY		765,268	700,000	755,958	721,433		(4,514)		(4,514)		716,919		48,349	48,349	35,078	05/01/2012	1FE
040588-UK-9	ARIZONA ST COP 2002 A		09/16/2009	PRAGER MCCARTHY & SEALY		1,524,680	1,400,000	1,502,564	1,439,376		(7,104)		(7,104)		1,432,272		92,408	92,408	62,074	05/01/2013	1FE
040588-VU-6	ARIZONA ST COP 2004 B		09/04/2009	PRAGER MCCARTHY & SEALY		2,021,275	1,815,000	1,988,024	1,920,466		(11,602)		(11,602)		1,908,864		112,411	112,411	97,670	09/01/2015	1FE
040588-VV-4	ARIZONA ST COP 2004 B		09/22/2009	PRAGER MCCARTHY & SEALY		111,276	100,000	108,582	105,242		(611)		(611)		104,632		6,645	6,645	5,600	09/01/2016	1FE
567505-KE-1	MARICOPA CNTY AZ UHSD 210 PHOENIX 06C		07/28/2009	PRAGER MCCARTHY & SEALY		527,650	500,000	457,416	457,620		1,131		1,131		458,751		68,899	68,899	23,354	07/01/2023	1FE
567235-FG-6	MARICOPA CNTY AZ USD 44 AVONDALE 06		08/07/2009	PRAGER MCCARTHY & SEALY		103,797	100,000	103,223	102,596		(183)		(183)		102,413		1,384	1,384	5,291	07/01/2025	1FE
567313-AF-8	MARICOPA CNTY AZ USD 60 HIGLEY 04 A		08/28/2009	PRAGER MCCARTHY & SEALY		105,837	100,000	96,051	94,890		221		221		95,110		10,727	10,727	5,555	07/01/2020	1FE
590485-TF-5	MESA AZ G O 1999		07/01/2009	MATURED		510,000	510,000	539,383	515,282		(5,282)		(5,282)		510,000				33,150	07/01/2009	1FE
718814-UJ-3	PHOENIX AZ G O VAR PURP 2004		09/14/2009	PRAGER MCCARTHY & SEALY		628,543	600,000	558,839	557,843		1,386		1,386		559,229		69,314	69,314	30,513	07/01/2022	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
72220E-BK-7	PINAL CNTY AZ USD NO 20 MARICOPA 07B		08/27/2009	PRAGER MCCARTHY & SEALY		681,161	675,000	661,149	661,667		278		278		661,945		19,216	19,216	33,400	07/01/2027	1FE
722171-EE-1	PINAL CNTY AZ USD NO 21 COOLIDGE 07B		07/31/2009	PRAGER MCCARTHY & SEALY		100,932	100,000	98,006	98,093		43		43		98,136		2,796	2,796	4,925	07/01/2026	1FE
898735-GH-2	TUCSON AZ COP 2004 A		09/29/2009	CRONIN & COMANY		310,468	285,000	303,239	296,934		(1,481)		(1,481)		295,453		15,015	15,015	17,852	07/01/2018	1FE
04108K-NB-0	ARKANSAS DEV FIN DONAGHEY PLAZA 04		09/29/2009	Various		1,262,759	1,200,000	1,206,372	1,203,896		(464)		(464)		1,203,431		59,328	59,328	48,486	06/01/2029	1FE
04108K-NC-8	ARKANSAS DEV FIN DONAGHEY PLAZA 04		09/01/2009	Various		2,042,200	2,000,000	1,984,540	1,985,814		219		219		1,986,033		56,167	56,167	50,833	06/01/2034	1FE
041042-KQ-4	ARKANSAS ST HIGHER ED G O 2007B		08/25/2009	PRAGER MCCARTHY & SEALY		519,079	500,000	503,992	503,474		(143)		(143)		503,250		15,829	15,829	18,185	06/01/2026	1FE
212597-PZ-5	CONWAY AR SCH DIST NO 1 G O 04		08/25/2009	PRAGER MCCARTHY & SEALY		100,326	100,000	100,290	100,066		(40)		(40)		100,026		300	300	5,241	02/01/2027	1FE
212597-QE-1	CONWAY AR SCH DIST NO 1 G O 04		09/29/2009	PRAGER MCCARTHY & SEALY		100,500	100,000	99,619	99,650		6		6		99,656		844	844	5,701	02/01/2032	1FE
397040-KW-5	GREENWOOD AR SCH DIST NO 25 G O 03B		08/01/2009	CALLED @ 100.00000000		8,195,000	8,195,000	8,210,898	8,195,000						8,195,000				279,996	12/01/2032	1FE
537360-LY-3	LITTLE ROCK AR G O LIBR CONSTR 04 A		09/02/2009	PRAGER MCCARTHY & SEALY		301,111	300,000	278,322	279,560		819		819		280,378		20,733	20,733	12,644	03/01/2021	1FE
537428-ZC-1	LITTLE ROCK AR SCH DIST 2006		08/25/2009	PRAGER MCCARTHY & SEALY		101,494	100,000	90,288	90,461		278		278		90,739		10,755	10,755	4,703	02/01/2024	1FE
537428-XA-7	LITTLE ROCK AR SCH DIST CONSTR 2001 C		07/14/2009	PRAGER MCCARTHY & SEALY		106,501	100,000	103,624	100,923		(233)		(233)		100,690		5,811	5,811	7,306	02/01/2011	1FE
537428-XB-5	LITTLE ROCK AR SCH DIST CONSTR 2001 C		08/25/2009	SOUTHWEST SECURITIES, INC.		948,528	900,000	922,743	905,818		(1,779)		(1,779)		904,039		44,489	44,489	45,875	02/01/2012	1FE
537428-XC-3	LITTLE ROCK AR SCH DIST CONSTR 2001 C		09/22/2009	PRAGER MCCARTHY & SEALY		421,911	400,000	406,388	401,641		(500)		(500)		401,141		20,770	20,770	21,458	02/01/2013	1FE
537428-XD-1	LITTLE ROCK AR SCH DIST CONSTR 2001 C		09/22/2009	PRAGER MCCARTHY & SEALY		436,210	415,000	418,445	415,888		(293)		(293)		415,595		20,615	20,615	23,390	02/01/2014	1FE
624080-ME-4	MOUNTAIN HOME AR SCH DIST NO 9 2008		07/22/2009	Various		5,027,920	5,000,000	4,968,750	4,968,892		307		307		4,969,198		58,722	58,722	225,972	12/01/2037	1FE
745400-P6-2	PULASKI CNTY AR SPL SCH DIST 04 A REF		09/18/2009	PRAGER MCCARTHY & SEALY		200,736	200,000	200,442	200,101		(64)		(64)		200,037		699	699	10,542	02/01/2028	1FE
775082-TH-3	ROGERS AR SCH DIST NO 30 2003 A REF		07/01/2009	CALLED @ 100.00000000		3,945,000	3,945,000	3,903,262	3,908,484		586		586		3,909,070		35,930	35,930	176,292	02/01/2028	1FE
775082-TJ-9	ROGERS AR SCH DIST NO 30 2003 A REF		07/01/2009	CALLED @ 100.00		1,050,000	1,050,000	1,053,465	1,050,063		(63)		(63)		1,050,000				46,922	02/01/2029	1FE
775082-TL-4	ROGERS AR SCH DIST NO 30 2003 A REF		07/01/2009	CALLED @ 100.00		970,000	970,000	979,442	970,201		(201)		(201)		970,000				43,347	02/01/2031	1FE
127109-KX-3	CABRILLO CA CMNTY CLG DIST G O 04A		09/16/2009	STONE & YOUNGBERG		4,095,651	3,820,000	3,846,969	3,836,446		(1,886)		(1,886)		3,834,560		261,091	261,091	217,528	08/01/2022	1FE
127109-KY-1	CABRILLO CA CMNTY CLG DIST G O 04A		09/16/2009	STONE & YOUNGBERG		4,592,357	4,300,000	4,273,469	4,277,723		764		764		4,278,487		313,870	313,870	244,861	08/01/2023	1FE
13062R-X9-4	CALIFORNIA ST G O BDS 2005 DEC REF		09/21/2009	PRAGER MCCARTHY & SEALY		1,163,318	1,160,000	1,029,137	1,150,461		(118,513)		(118,513)		1,031,948		131,370	131,370	57,078	03/01/2028	1FE
262387-AT-0	DRY CREEK CA JT ELEM SCH DIST COP 2007		08/01/2009	CALLED @ 100.00		2,485,000	2,485,000	2,450,757	2,452,132		593		593		2,452,724		32,276	32,276	118,038	08/01/2030	1FE
456560-RJ-2	INDUSTRY CA G O REF 2003		08/18/2009	CALLED @ 101.375		4,546,669	4,485,000	4,390,008	4,413,604		3,014		3,014		4,416,618		130,051	130,051	228,174	07/01/2020	1FE
586840-GP-9	MENLO PARK CA SCH DIST CAP APP 2008		09/10/2009	PRAGER MCCARTHY & SEALY		164,044	600,000	147,954	152,309		5,866		5,866		158,175		5,869	5,869		07/01/2032	1FE
684228-FR-5	ORANGE CNTY CA COP CIVIC CTR PKG 91		09/22/2009	PRAGER MCCARTHY & SEALY		71,021	100,000	52,564	61,576		2,248		2,248		63,824		7,197	7,197		12/01/2018	1FE
69666H-AZ-5	PALM SPRINGS CA FIN AUTH LTD OBLIG 98B		09/02/2009	MATURED		180,000	180,000	180,000		180,000			180,000		180,000				9,720	09/02/2009	6*
79765V-BL-3	SAN FRANCISCO CA REDEV AGY LSE REV 92		07/01/2009	MATURED		3,550,000	3,550,000	1,076,360	3,429,908		120,092		120,092		3,550,000					07/01/2009	1FE
79765V-BR-0	SAN FRANCISCO CA REDEV AGY LSE REV 92		09/14/2009	PRAGER MCCARTHY & SEALY		133,238	150,000	31,896	102,461		5,176		5,176		107,637		25,600	25,600		07/01/2014	1FE
798186-VG-4	SAN JOSE CA USD G O 2006 C		09/04/2009	PRAGER MCCARTHY & SEALY		105,687	100,000	99,289	99,362		22		22		99,384		6,303	6,303	4,988	08/01/2023	1FE
798681-CX-8	SAN LUIS OBISPO CNTY CA COP 2002 A		09/25/2009	PRAGER MCCARTHY & SEALY		153,042	145,000	147,014	145,889		(163)		(163)		145,727		7,315	7,315	6,948	10/15/2020	1FE
870470-CR-0	SWEETWATER CA UNION HIGH SD COP 01		09/29/2009	PRAGER MCCARTHY & SEALY		106,628	100,000	103,842	102,037		(301)		(301)		101,737		4,891	4,891	5,431	09/01/2020	1FE
874857-EE-1	TAMALPAIS CA UNION HIGH SCH DIST G O 02		09/11/2009	PRAGER MCCARTHY & SEALY		304,059	290,000	290,000	290,000						290,000		14,059	14,059	16,313	08/01/2022	1FE
952347-MB-5	WEST CONTRA COSTA CA USD G O 2003 C		09/15/2009	PRAGER MCCARTHY & SEALY		101,379	100,000	99,500	99,548		8		8		99,557		1,822	1,822	5,653	08/01/2032	1FE
249183-TP-9	DENVER CO COP HUMAN SVCS CTR 05 A		08/18/2009	M&T INVESTMENT BANKING GROUP		2,358,549	2,295,000	2,436,772	2,339,402		(21,037)		(21,037)		2,318,365		40,184	40,184	92,438	05/01/2010	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
249183-TR-5	DENVER CO COP HUMAN SVCS CTR 05 A		09/10/2009	PRAGER MCCARTHY & SEALY		881,021	825,000	882,669	850,903		(7,131)		(7,131)		843,772		37,249	37,249	35,142	05/01/2011	1FE
249168-CV-5	DENVER CO COP WTR COMMRS 2001		08/12/2009	PRAGER MCCARTHY & SEALY		160,752	150,000	152,388	150,794		(165)		(165)		150,629		10,123	10,123	5,667	11/15/2015	1FE
283479-GK-3	EL PASO CNTY CO SD NO 38 G O 01 REF		08/04/2009	PRAGER MCCARTHY & SEALY		188,703	150,000	178,842	171,937		(1,084)		(1,084)		170,853		17,850	17,850	6,150	12/01/2019	1FE
283484-AX-1	EL PASO CNTY CO SD NO 49 FALCON COP 06A		09/09/2009	PRAGER MCCARTHY & SEALY		112,057	100,000	103,782	103,040		(227)		(227)		102,812		9,245	9,245	3,736	12/15/2018	1FE
283484-BG-7	EL PASO CNTY CO SD NO 49 FALCON COP 06A		09/04/2009	PRAGER MCCARTHY & SEALY		2,786,183	2,685,000	2,509,495	2,709,467		307,972		307,972		2,504,934		281,248	281,248	31,056	12/15/2030	1FE
283484-CD-3	EL PASO CNTY CO SD NO 49 FALCON COP 07A		07/06/2009	LOOP CAPITAL MARKETS		155,235	150,000	155,139	154,577		(219)		(219)		154,358		877	877	4,250	12/15/2027	1FE
75289F-AW-0	RANGEVIEW CO LIBRARY DIST COP 2008		07/17/2009	PRAGER MCCARTHY & SEALY		360,344	350,000	358,323	357,989		(347)		(347)		357,642		2,702	2,702	10,278	12/15/2030	1FE
108151-E3-1	BRIDGEPORT CT G O 2004 C		08/05/2009	PRAGER MCCARTHY & SEALY		237,418	200,000	226,638	219,905		(1,034)		(1,034)		218,871		18,547	18,547	10,847	08/15/2018	2FE
108151-E5-6	BRIDGEPORT CT G O 2004 C		08/25/2009	PRAGER MCCARTHY & SEALY		117,059	100,000	112,667	110,019		(442)		(442)		109,577		7,482	7,482	5,699	08/15/2020	2FE
115065-NZ-3	BROWARD CNTY FL SCH BRD COP 2005 A		07/01/2009	MATURED		1,885,000	1,885,000	1,993,095	1,899,740		(14,740)		(14,740)		1,885,000				94,250	07/01/2009	1FE
115065-PD-0	BROWARD CNTY FL SCH BRD COP 2005 A		08/27/2009	PRAGER MCCARTHY & SEALY		213,766	200,000	213,971	206,287		(1,558)		(1,558)		204,729		9,037	9,037	11,403	07/01/2011	1FE
194653-ET-4	COLLIER CNTY FL SCH BRD LSE COP 01 B		09/22/2009	PRAGER MCCARTHY & SEALY		793,613	750,000	826,230	770,040		(6,730)		(6,730)		763,310		30,302	30,302	45,833	02/15/2011	1FE
23867H-BQ-8	DAVIE FL G O LTD 2006		09/16/2009	PRAGER MCCARTHY & SEALY		153,675	150,000	148,244	148,379		44		44		148,424		5,251	5,251	7,688	08/01/2026	1FE
341150-UM-0	FLORIDA ST DEPT OF TRANS BRDG 05B		07/01/2009	MATURED		1,970,000	1,970,000	2,169,596	1,998,533		(28,533)		(28,533)		1,970,000				125,588	07/01/2009	1FE
684517-AM-7	ORANGE CNTY FL SCH BRD COP 1997 A		08/01/2009	MATURED		11,055,000	11,055,000	12,015,630	11,215,769		(160,769)		(160,769)		11,055,000				663,300	08/01/2009	1FE
684517-AN-5	ORANGE CNTY FL SCH BRD COP 1997 A		08/18/2009	LOOP CAPITAL MARKETS		12,138,709	11,625,000	12,846,834	12,062,220		(171,992)		(171,992)		11,890,228		248,481	248,481	732,375	08/01/2010	1FE
684517-AP-0	ORANGE CNTY FL SCH BRD COP 1997 A		08/19/2009	PRAGER MCCARTHY & SEALY		217,068	200,000	224,124	211,614		(2,810)		(2,810)		208,805		8,263	8,263	12,767	08/01/2011	1FE
684517-DQ-5	ORANGE CNTY FL SCH BRD COP 2001 A		08/24/2009	PRAGER MCCARTHY & SEALY		108,470	100,000	110,519	105,342		(750)		(750)		104,592		3,878	3,878	5,629	08/01/2014	1FE
696550-NA-6	PALM BEACH CNTY FL SCH BRD COP 04A		09/02/2009	PRAGER MCCARTHY & SEALY		177,128	165,000	174,616	170,755		(636)		(636)		170,119		7,008	7,008	9,098	08/01/2019	1FE
696550-WC-2	PALM BEACH CNTY FL SCH BRD COP 04A		07/28/2009	PRAGER MCCARTHY & SEALY		211,154	200,000	200,814	200,769		(71)		(71)		200,698		10,456	10,456	10,000	08/01/2021	1FE
803276-LP-7	SARASOTA CNTY FL ENVIR SENS G O 2008		07/29/2009	PRAGER MCCARTHY & SEALY		317,007	300,000	305,595	305,256		(250)		(250)		305,005		12,002	12,002	13,213	10/01/2029	1FE
816692-FV-4	SEMINOLE CNTY FL SCH BRD COP 2004 A		08/06/2009	PRAGER MCCARTHY & SEALY		532,970	500,000	530,519	519,865		(1,993)		(1,993)		517,871		15,099	15,099	27,778	07/01/2019	1FE
816692-FW-2	SEMINOLE CNTY FL SCH BRD COP 2004 A		09/14/2009	PRAGER MCCARTHY & SEALY		212,658	200,000	204,592	200,412		(47)		(47)		200,365		12,293	12,293	12,111	07/01/2020	1FE
816692-FX-0	SEMINOLE CNTY FL SCH BRD COP 2004 A		09/09/2009	PRAGER MCCARTHY & SEALY		367,485	350,000	367,189	360,492		(1,119)		(1,119)		359,373		8,111	8,111	20,160	07/01/2021	1FE
92884E-CG-0	VOLUSIA CNTY FL SCH BRD COP 2005 A		08/01/2009	MATURED		990,000	990,000	1,045,197	998,750		(8,750)		(8,750)		990,000				49,500	08/01/2009	1FE
240451-XE-9	DEKALB CNTY GA SPL TRANSN PARKS 06		09/18/2009	PRAGER MCCARTHY & SEALY		1,310,464	1,250,000	1,261,788	1,258,811		(626)		(626)		1,258,184		52,279	52,279	8,388	12/01/2025	1FE
312225-KN-4	FAYETTE CNTY GA SCH DIST G O 2005		07/28/2009	ZIEGLER, B.C., AND COMPANY		1,940,140	2,000,000	1,331,245	1,672,643		49,358		49,358		1,722,001		218,139	218,139		03/01/2024	1FE
419722-ZF-3	HAWAII CNTY HI G O 2008 A		09/02/2009	PRAGER MCCARTHY & SEALY		392,160	350,000	348,635	348,642		73		73		348,715		43,445	43,445	10,850	07/15/2018	1FE
419722-ZG-1	HAWAII CNTY HI G O 2008 A		08/25/2009	PRAGER MCCARTHY & SEALY		222,320	200,000	195,376	195,395		226		226		195,621		26,699	26,699	6,450	07/15/2019	1FE
09746L-AU-7	BOISE CITY ID URBAN ADA CNTY COURT 99		08/15/2009	CALLED @ 101.00000000		2,222,000	2,200,000	2,419,692	2,255,666		(33,666)		(33,666)		2,222,000				129,800	08/15/2029	1FE
556819-FC-9	MADISON CNTY ID SD 321 REXBURG 06		09/24/2009	PRAGER MCCARTHY & SEALY		108,550	100,000	89,942	89,952		311		311		90,263		18,287	18,287	1,113	08/15/2024	1FE
167486-DM-8	CHICAGO IL G O 2009 C		09/11/2009	Various		8,517,891	8,000,000	8,068,160			(3,445)		(3,445)		8,064,715		453,176	453,176	253,236	01/01/2029	1FE
167615-JC-8	CHICAGO IL G O PARK DIST UNLTD 2001 B		09/22/2009	PRAGER MCCARTHY & SEALY		256,504	250,000	251,414	250,630		(223)		(223)		250,407		6,097	6,097	16,528	01/01/2029	1FE
213183-E8-5	COOK CNTY IL G O SER 1998 A REF		08/11/2009	CALLED @ 101.00		4,545,000	4,500,000	4,535,820	4,509,330		(2,957)		(2,957)		4,506,373		38,627	38,627	166,250	11/15/2018	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
263493-FF-0	DU PAGE CNTY IL CUSD NO 200 WHEATON 02A		07/27/2009	PRE-REFUNDING		294,493	290,000	306,313	295,581		(1,042)		(1,042)		294,539		(46)	(46)	9,506	12/01/2011	1FE
262651-RK-0	DU PAGE CNTY IL FST PRESV DIST G O 2005A		09/03/2009	PRAGER MCCARTHY & SEALY		105,924	100,000	99,294	99,385		22		22		99,407		6,517	6,517	3,850	11/01/2022	1FE
262651-RL-8	DU PAGE CNTY IL FST PRESV DIST G O 2005A		07/13/2009	PRAGER MCCARTHY & SEALY		208,398	200,000	197,570	197,856		56		56		197,912		10,486	10,486	6,375	11/01/2023	1FE
299227-A4-0	EVANSTON IL G O 2004		08/13/2009	PRAGER MCCARTHY & SEALY		531,222	500,000	504,520	502,585		(286)		(286)		502,299		28,923	28,923	17,194	12/01/2022	1FE
45189F-FD-1	ILLINOIS DEV FIN LOC SD 304 GENEVA 98		08/05/2009	PRAGER MCCARTHY & SEALY		241,752	265,000	184,747	199,523		7,010		7,010		206,533		35,219	35,219		01/01/2014	1FE
84552Y-GT-2	SOUTHWESTERN IL DEV EDWARDSVILLE 07		09/14/2009	PRAGER MCCARTHY & SEALY		58,842	100,000	51,048	53,320		1,741		1,741		55,062		3,780	3,780		12/01/2022	1FE
914325-AV-7	UNIVERSITY OF ILLINOIS COP 07A		07/17/2009	PRAGER MCCARTHY & SEALY		202,784	200,000	198,070	198,131		35		35		198,166		4,618	4,618	7,477	10/01/2027	1FE
968852-VF-7	WILL CNTY IL CUSD NO 122 NEW LENOX 05B		07/01/2009	PRAGER MCCARTHY & SEALY		100,887	100,000	99,752	99,766		5		5		99,771		1,116	1,116	3,450	10/01/2025	1FE
228485-GB-8	CROWN POINT IN MULTI SCH BLDG CORP 07		07/16/2009	PRAGER MCCARTHY & SEALY		208,918	200,000	202,486	202,227		(120)		(120)		202,107		6,811	6,811	9,658	07/15/2025	1FE
270023-AX-2	EAGLE-UNION IN MID SCH LSE RENTAL 99B		07/15/2009	CALLED @ 101.00000000		2,383,600	2,360,000	2,360,000	2,382,873		727		727		2,383,600				139,240	01/15/2020	1FE
35483L-CP-8	FRANKLIN TWP IN SCH BLDG CORP REF 01		09/18/2009	PRAGER MCCARTHY & SEALY		282,415	270,000	266,288	267,598		151		151		267,749		14,666	14,666	13,925	07/05/2018	1FE
46263R-CM-5	IPS MULTI-SCH BLDG CORP IN 2006		08/28/2009	PRAGER MCCARTHY & SEALY		103,501	100,000	96,899	97,205		85		85		97,290		6,211	6,211	5,088	07/15/2024	1FE
590252-CX-8	MERRILLVILLE IN MULTI SCH BLDG 1992 REF		07/01/2009	MATURED		4,215,000	4,215,000	1,300,791	4,073,408		141,592		141,592		4,215,000					07/01/2009	2FE
596232-CF-3	MIDDLEBURY IN SCH BLDG 1ST MTG 07		08/27/2009	PRAGER MCCARTHY & SEALY		103,284	100,000	99,747	99,765		7		7		99,772		3,512	3,512	5,075	07/15/2025	1FE
625854-DX-9	MUNCIE IN SCH BLDG CORP 2006		08/31/2009	Various		315,759	300,000	302,343			(135)		(135)		302,208		13,551	13,551	7,948	07/15/2020	1FE
66042R-AY-7	NORTH LAWRENCE IN CMNTY SCH CORP 04		09/14/2009	PRAGER MCCARTHY & SEALY		110,933	100,000	107,238	104,282		(554)		(554)		103,728		7,205	7,205	5,861	07/15/2016	1FE
66042R-AZ-4	NORTH LAWRENCE IN CMNTY SCH CORP 04		08/03/2009	PRAGER MCCARTHY & SEALY		109,923	100,000	106,631	103,934		(425)		(425)		103,509		6,414	6,414	5,292	07/15/2017	1FE
926740-CE-9	VIGO CNTY IN SCH BLDG CORP 1ST MTG 07		07/16/2009	PRAGER MCCARTHY & SEALY		202,402	200,000	198,956	199,015		21		21		199,036		3,366	3,366	9,275	01/10/2027	1FE
96023P-AX-3	WESTFIELD-WASHINGTON IN MULTI SCH 04A		08/21/2009	PRAGER MCCARTHY & SEALY		116,604	110,000	115,285	113,188		(375)		(375)		112,813		3,792	3,792	6,126	07/15/2021	1FE
256471-FR-9	DODGE CITY KS USD NO 443 G O SCH BLDG 00		09/01/2009	CALLED @ 100.00000000		1,595,000	1,595,000	1,613,311	1,596,689		(1,689)		(1,689)		1,595,000				89,719	09/01/2016	1FE
34525P-CB-3	FORD CNTY KS JAIL G O SALES TAX 08A		09/14/2009	PRAGER MCCARTHY & SEALY		527,730	500,000	444,559	445,239		1,598		1,598		446,838		80,892	80,892	31,000	09/01/2024	1FE
352802-EZ-1	FRANKLIN CNTY KS USD 290 G O 05		08/26/2009	PRAGER MCCARTHY & SEALY		102,181	100,000	87,890	88,363		390		390		88,753		13,428	13,428	4,250	09/01/2022	1FE
352802-FA-5	FRANKLIN CNTY KS USD 290 G O 05		09/17/2009	PRAGER MCCARTHY & SEALY		103,582	100,000	87,543	87,836		398		398		88,234		15,348	15,348	4,630	09/01/2023	1FE
478712-HX-3	JOHNSON CNTY KS USD NO 232 DE SOTO 03A		08/31/2009	PRAGER MCCARTHY & SEALY		211,184	200,000	197,582	198,047		67		67		198,115		13,069	13,069	10,028	09/01/2022	1FE
478712-JP-8	JOHNSON CNTY KS USD NO 232 DE SOTO 04		08/27/2009	PRAGER MCCARTHY & SEALY		104,767	100,000	92,068	92,224		259		259		92,483		12,284	12,284	4,750	09/01/2022	1FE
478740-LR-2	JOHNSON CNTY KS USD NO 512 SHAWNEE 04A		09/02/2009	PRAGER MCCARTHY & SEALY		1,389,625	1,300,000	1,301,976	1,301,223		(118)		(118)		1,301,105		88,520	88,520	57,264	10/01/2023	1FE
485428-VA-1	KANSAS DEV FIN BRD REGENTS SCIENCE 03C		09/02/2009	PRAGER MCCARTHY & SEALY		862,006	800,000	831,256	820,625		(1,375)		(1,375)		819,250		42,756	42,756	36,333	10/01/2020	1FE
982671-JP-5	WYANDOTTE CNTY KC KS UNI GOVT G O 04 A		09/08/2009	BEAL, M.R., & CO.		639,481	575,000	603,114	591,622		(1,877)		(1,877)		589,744		49,736	49,736	28,750	08/01/2015	1FE
982687-DS-1	WYANDOTTE CNTY KS USD 204 BONNER 05A		09/02/2009	PRAGER MCCARTHY & SEALY		106,450	100,000	96,068	95,201		150		150		95,351		11,099	11,099	5,097	09/01/2023	1FE
120280-MH-2	BULLITT CNTY KY SCH DIST FIN 2ND 04		08/13/2009	Various		207,936	200,000	186,725	187,398		491		491		187,889		20,047	20,047	7,308	10/01/2020	1FE
472904-VZ-1	JEFFERSON CNTY KY SCH DIST FIN CORP 04 A		09/11/2009	PRAGER MCCARTHY & SEALY		103,853	100,000	91,818	92,033		279		279		92,312		11,541	11,541	5,438	01/01/2023	1FE
49151E-CZ-4	KENTUCKY ST PPTY & BLDGS PROJ 69 2001A		08/01/2009	MATURED		2,170,000	2,170,000	2,317,873	2,193,651		(23,651)		(23,651)		2,170,000				113,925	08/01/2009	1FE
546802-CL-1	LOUISVILLE KY RIVERFRONT CORP 1977		07/01/2009	CALLED @ 100.00000000		95,000	95,000	89,023	94,275		234		234		94,509		491	491	5,463	07/01/2010	1
680454-RC-1	OLDHAM CNTY KY SCH DIST 2ND - COP 07		08/18/2009	MORGAN KEEGAN & COMPANY, INC.		9,697,275	9,870,000	9,678,719	9,686,227		4,026		4,026		9,690,252		7,023	7,023	431,813	09/01/2027	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
546405-DE-8	LOUISIANA OFFICE FACS LSE CAPITOL 03		07/27/2009	STIFEL NICOLAUS & CO, INC.		421,376	400,000	409,132	404,956		(538)		(538)		404,417		16,959	16,959	14,944	11/01/2021	1FE
546415-TW-0	LOUISIANA ST G O SER 2005 A REF		09/17/2009	PRAGER MCCARTHY & SEALY		575,223	500,000	550,125	535,815		(2,962)		(2,962)		532,853		42,370	42,370	27,067	08/01/2016	1FE
64763T-AS-8	NEW ORLEANS LA AUDUBON - AQUARIUM 01B		09/15/2009	PRAGER MCCARTHY & SEALY		263,055	400,000	233,460	235,670		9,127		9,127		244,797		18,258	18,258		10/01/2018	1FE
64763T-AT-6	NEW ORLEANS LA AUDUBON - AQUARIUM 01B		08/31/2009	PRAGER MCCARTHY & SEALY		61,351	100,000	54,654	55,184		2,084		2,084		57,268		4,083	4,083		10/01/2019	1FE
64763T-AU-3	NEW ORLEANS LA AUDUBON - AQUARIUM 01B		09/01/2009	PRAGER MCCARTHY & SEALY		170,492	300,000	153,582	155,098		5,573		5,573		160,672		9,820	9,820		10/01/2020	1FE
64763T-AV-1	NEW ORLEANS LA AUDUBON - AQUARIUM 01B		08/28/2009	PRAGER MCCARTHY & SEALY		106,822	200,000	96,144	97,102		3,668		3,668		100,770		6,052	6,052		10/01/2021	1FE
64763F-KC-2	NEW ORLEANS LA G O 2005 REF		09/17/2009	PRAGER MCCARTHY & SEALY		108,776	100,000	106,205	103,075		(733)		(733)		102,342		6,434	6,434	4,042	12/01/2011	2FE
64763F-DE-6	NEW ORLEANS LA G O PUB IMPT 2002		08/25/2009	PRAGER MCCARTHY & SEALY		199,730	200,000	199,000	199,123		15		15		199,138		592	592	7,936	12/01/2031	2FE
787515-QW-8	ST BERNARD PARISH LA SD NO 1 G O 04		09/17/2009	PRAGER MCCARTHY & SEALY		117,331	100,000	108,791	105,318		(556)		(556)		104,762		12,569	12,569	5,556	03/01/2015	1FE
787515-QX-6	ST BERNARD PARISH LA SD NO 1 G O 04		09/17/2009	PRAGER MCCARTHY & SEALY		117,170	100,000	108,447	105,646		(495)		(495)		105,151		12,019	12,019	5,556	03/01/2016	1FE
560425-QH-6	MAINE HLTH & HIGHER EDL FACS AUTH 03D		07/01/2009	PRAGER MCCARTHY & SEALY		110,336	100,000	107,308	103,745		(396)		(396)		103,348		6,988	6,988	5,083	07/01/2015	1FE
560425-QK-9	MAINE HLTH & HIGHER EDL FACS AUTH 03D		08/14/2009	PRAGER MCCARTHY & SEALY		109,845	100,000	106,482	103,329		(433)		(433)		102,897		6,948	6,948	5,667	07/01/2016	1FE
560425-TJ-9	MAINE HLTH & HIGHER EDL FACS AUTH 04A		07/28/2009	PRAGER MCCARTHY & SEALY		216,724	200,000	205,026	203,045		(286)		(286)		202,759		13,965	13,965	11,375	07/01/2021	1FE
560425-VL-1	MAINE HLTH & HIGHER EDL FACS AUTH 05A		07/09/2009	PRE-REFUNDING		756,523	720,000	768,659	714,867		41,655		41,655		756,523				36,800	07/01/2022	1FE
560425-VM-9	MAINE HLTH & HIGHER EDL FACS AUTH 05A		07/09/2009	PRE-REFUNDING		1,386,312	1,320,000	1,407,290	1,296,888		89,423		89,423		1,386,312				67,467	07/01/2023	1FE
560425-VT-4	MAINE HLTH & HIGHER EDL FACS AUTH 05A		07/09/2009	PRE-REFUNDING		1,348,760	1,285,000	1,368,410	1,252,187		96,573		96,573		1,348,760				65,678	07/01/2024	1FE
560425-XU-9	MAINE HLTH & HIGHER EDL FACS AUTH 06A		08/18/2009	PRAGER MCCARTHY & SEALY		162,696	150,000	159,903	157,280		(634)		(634)		156,646		6,050	6,050	8,542	07/01/2020	1FE
563336-BM-7	MANISTEE MI AREA PUB SCHS G O 2001 REF		08/28/2009	PRAGER MCCARTHY & SEALY		2,401,905	2,315,000	2,268,700	2,283,132		1,591		1,591		2,284,724		117,181	117,181	96,780	05/01/2020	1FE
846625-HQ-7	SPARTA MI AREA SCHOOLS G O 04		09/17/2009	PRAGER MCCARTHY & SEALY		112,866	100,000	107,253	104,317		(533)		(533)		103,783		9,083	9,083	4,458	05/01/2015	1FE
119638-JZ-8	BUFFALO MN G O WTR SWR 2008		09/22/2009	PRAGER MCCARTHY & SEALY		198,257	400,000	176,188	183,479		6,585		6,585		190,063		8,194	8,194		10/01/2024	1FE
119638-KA-1	BUFFALO MN G O WTR SWR 2008		08/24/2009	STIFEL NICOLAUS & CO, INC.		46,185	100,000	41,492	43,230		1,442		1,442		44,672		1,513	1,513		10/01/2025	1FE
119638-KC-7	BUFFALO MN G O WTR SWR 2008		09/22/2009	STIFEL NICOLAUS & CO, INC.		187,488	450,000	165,726	172,805		6,591		6,591		179,396		8,092	8,092		10/01/2027	1FE
23409R-BB-4	DAKOTA CNTY MN CMNTY DEV AGY GOV SR 01		09/01/2009	PRAGER MCCARTHY & SEALY		493,281	460,000	470,594	463,685		(786)		(786)		462,898		30,383	30,383	27,025	01/01/2015	1FE
23409R-BC-2	DAKOTA CNTY MN CMNTY DEV AGY GOV SR 01		09/14/2009	PRAGER MCCARTHY & SEALY		427,864	400,000	406,000	402,093		(465)		(465)		401,628		26,236	26,236	24,056	01/01/2016	1FE
23409R-BD-0	DAKOTA CNTY MN CMNTY DEV AGY GOV SR 01		08/10/2009	PRAGER MCCARTHY & SEALY		533,570	500,000	503,920	501,371		(266)		(266)		501,105		32,465	32,465	27,917	01/01/2017	1FE
23409R-BE-8	DAKOTA CNTY MN CMNTY DEV AGY GOV SR 01		08/03/2009	PRAGER MCCARTHY & SEALY		1,167,486	1,100,000	1,101,672	1,100,586		(109)		(109)		1,100,477		67,009	67,009	60,125	01/01/2018	1FE
60534Q-QF-1	MISSISSIPPI DEV BK JACKSON 2006		08/24/2009	PRAGER MCCARTHY & SEALY		2,563,463	2,510,000	2,510,000	2,510,000						2,510,000		53,463	53,463	111,695	03/01/2025	1FE
60534Q-QG-9	MISSISSIPPI DEV BK JACKSON 2006		09/02/2009	PRAGER MCCARTHY & SEALY		747,214	740,000	738,061	738,204		42		42		738,246		8,968	8,968	45,388	03/01/2026	1FE
147848-AR-6	CASS CNTY MO COP SER 2001		09/16/2009	PRAGER MCCARTHY & SEALY		909,746	875,000	882,245	877,021		(624)		(624)		876,397		33,349	33,349	42,535	04/01/2018	1FE
46737E-DA-7	JACKSON CNTY MO PUB BLDG CORP IMPT 03		09/28/2009	PRAGER MCCARTHY & SEALY		273,640	250,000	258,200	254,458		(618)		(618)		253,840		19,800	19,800	10,417	12/01/2020	1FE
467578-BN-9	JACKSON CNTY MO TRUMAN SPORTS SPL 06		07/08/2009	PRAGER MCCARTHY & SEALY		280,975	250,000	265,663	260,165		(1,297)		(1,297)		258,869		22,106	22,106	7,708	12/01/2012	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
472538-GS-0	JEFFERSON CITY MO SCH DIST 2007		07/27/2009	PRAGER MCCARTHY & SEALY		240,806	225,000	215,487	214,854		233		233		215,087		25,720	25,720	10,281	03/01/2025	2FE
472538-GU-5	JEFFERSON CITY MO SCH DIST 2007		08/13/2009	KEYBANK NATIONAL ASSOCIATION		105,990	100,000	103,405	102,966		(192)		(192)		102,774		3,216	3,216	4,819	03/01/2027	2FE
485106-CK-2	KANSAS CITY MO DNTWN ARENA 08C		07/08/2009	PRAGER MCCARTHY & SEALY		99,197	100,000	94,816	94,850		45		45		94,895		4,302	4,302	4,015	04/01/2038	1FE
48503S-CC-1	KANSAS CITY MO UP & MID REDEV 2007		08/19/2009	STIFEL NICOLAUS & CO, INC.		435,052	400,000	431,140	426,412		(1,770)		(1,770)		424,642		10,410	10,410	17,944	04/01/2021	1FE
606341-CC-7	MISSOURI ST BRD PUB BLDGS SPL OBLIG 06A		07/09/2009	PRAGER MCCARTHY & SEALY		104,626	100,000	100,554	100,452		(27)		(27)		100,425		4,201	4,201	3,538	10/01/2023	1FE
606341-CD-5	MISSOURI ST BRD PUB BLDGS SPL OBLIG 06A		08/14/2009	PRAGER MCCARTHY & SEALY		786,195	750,000	752,363	751,928		(134)		(134)		751,794		34,401	34,401	29,813	10/01/2024	1FE
606341-CF-0	MISSOURI ST BRD PUB BLDGS SPL OBLIG 06A		09/30/2009	Various		210,243	200,000	200,000	200,000						200,000		10,243	10,243	6,263	10/01/2026	1FE
60636F-BJ-0	MISSOURI ST DEV FIN BRD OFFICE BLDG 05		09/21/2009	PRAGER MCCARTHY & SEALY		269,458	250,000	250,380	250,278		(26)		(26)		250,252		19,206	19,206	11,031	10/01/2021	1FE
60636F-BK-7	MISSOURI ST DEV FIN BRD OFFICE BLDG 05		09/30/2009	Various		213,152	200,000	199,520	199,583		15		15		199,599		13,553	13,553	6,263	10/01/2022	1FE
68562P-CW-9	ORCHARD FARM R-V SCH DIST MO 2007B		08/13/2009	KEYBANK NATIONAL ASSOCIATION		103,994	100,000	91,197	91,364		227		227		91,592		12,402	12,402	6,588	03/01/2025	1FE
77183N-AV-8	ROCK COMMUNITY FIRE PROTN MO COP 2008		08/25/2009	PRAGER MCCARTHY & SEALY		206,610	200,000	196,818	196,852		70		70		196,923		9,687	9,687	9,833	03/01/2028	1FE
851010-JF-6	SPRINGFIELD MO PUB BLDG LSE LPT 02		07/14/2009	PRAGER MCCARTHY & SEALY		107,624	100,000	106,437	102,584		(388)		(388)		102,196		5,428	5,428	3,139	06/01/2017	1FE
85100L-BP-7	SPRINGFIELD MO PUB BLDG STORMWTR 06		09/22/2009	PRAGER MCCARTHY & SEALY		105,830	100,000	99,864	99,876		4		4		99,881		5,949	5,949	4,050	05/01/2026	1FE
791460-EY-0	ST LOUIS CNTY MO SCH DIST R 8 LINDBERGH		08/06/2009	STIFEL NICOLAUS & CO, INC.		257,494	255,000	254,363	254,399		14		14		254,413		3,081	3,081	10,536	03/01/2027	1FE
950732-RH-2	WENTZVILLE MO SCH DIST NO R-04 2006		09/21/2009	PRAGER MCCARTHY & SEALY		644,817	620,000	625,115	623,879		(349)		(349)		623,530		21,288	21,288	35,978	03/01/2024	1FE
006078-AR-0	ADAMS CNTY NE SCH DIST NO 18 HASTING 06		07/22/2009	RBC DAIN RAUSCHER		539,250	520,000	511,540	512,246		173		173		512,419		26,831	26,831	12,518	12/15/2026	1FE
259309-TA-0	DOUGLAS CNTY NE SD NO 10 ELKHORN 07		09/11/2009	RBC DAIN RAUSCHER		1,987,928	1,950,000	1,961,271	1,957,046		(1,610)		(1,610)		1,955,436		32,492	32,492	66,056	12/15/2025	1FE
259309-TB-8	DOUGLAS CNTY NE SD NO 10 ELKHORN 07		09/18/2009	PRAGER MCCARTHY & SEALY		102,274	100,000	100,489	100,306		(72)		(72)		100,234		2,040	2,040	3,475	12/15/2026	1FE
259309-TC-6	DOUGLAS CNTY NE SD NO 10 ELKHORN 07		09/16/2009	Various		1,828,416	1,800,000	1,807,182	1,804,491		(1,029)		(1,029)		1,803,462		24,954	24,954	61,175	12/15/2027	1FE
259309-TP-7	DOUGLAS CNTY NE SD NO 10 ELKHORN 08		09/09/2009	RBC DAIN RAUSCHER		892,334	865,000	876,513	874,534		(1,542)		(1,542)		872,993		19,341	19,341	47,821	07/15/2026	1FE
259309-TS-1	DOUGLAS CNTY NE SD NO 10 ELKHORN 08		09/09/2009	RBC DAIN RAUSCHER		235,732	230,000	232,036	231,686		(272)		(272)		231,414		4,317	4,317	12,715	07/15/2028	1FE
259327-D3-5	DOUGLAS CNTY NE SD NO 17 MILLARD 06		08/14/2009	PRAGER MCCARTHY & SEALY		104,644	100,000	98,946	99,051		30		30		99,081		5,563	5,563	3,050	06/15/2023	1FE
259327-D5-0	DOUGLAS CNTY NE SD NO 17 MILLARD 06		09/10/2009	DAVENPORT AND COMPANY LLC		1,055,330	1,000,000	998,070	998,233		52		52		998,284		57,046	57,046	34,688	06/15/2025	1FE
698856-QZ-7	PAPILLION NE VAR PURP 2007 D		08/19/2009	Various		602,325	600,000	591,366	591,738		178		178		591,916		10,409	10,409	15,925	12/15/2027	1FE
641459-4A-7	NEVADA G O COLORADO RIV COMMN PWR 99A		09/15/2009	CALLED @ 101.00000000		5,701,450	5,645,000	5,640,936	5,677,309		24,141		24,141		5,701,450				317,531	09/15/2029	1FE
64605L-Z2-7	NEW JERSEY EDL FAC AUTH HIGHER ED 06A		09/10/2009	PRAGER MCCARTHY & SEALY		321,237	300,000	302,598	302,114		(166)		(166)		301,948		19,289	19,289	14,025	09/01/2022	1FE
64580A-AN-1	NEW JERSEY ST COP HOSP ASSET TRANS 08A		08/20/2009	SEIBERT BRANFORD		5,778,250	5,800,000	5,628,726	5,629,775		2,048		2,048		5,631,824		146,426	146,426	216,300	10/01/2038	1FE
646039-LB-1	NEW JERSEY ST G O REF 2005 N		07/01/2009	PRAGER MCCARTHY & SEALY		108,724	100,000	106,901	105,962		(1,179)		(1,179)		104,783		3,941	3,941	5,133	07/15/2011	1FE
090473-DV-8	BINGHAMTON CITY NY SD ENERGY MGMT 97		09/15/2009	CALLED @ 100.00		234,077	234,077	234,077	234,077						234,077				9,919	03/15/2010	1
592596-NG-1	METRO NY TRANSN AUTH COMTR FAC REV 97C		07/01/2009	CALLED @ 100.00000000		6,230,000	6,230,000	5,952,578	6,204,832		25,168		25,168		6,230,000				319,288	07/01/2014	1FE
592597-V2-1	METRO NY TRANSN AUTH SVC CONTRACT 02A		09/14/2009	Various		4,763,755	4,700,000	3,754,360	3,759,054		17,581		17,581		3,776,636		987,119	987,119	260,215	01/01/2029	1FE
63165N-P8-5	NASSAU CNTY NY G O GEN IMPT 1997 W		09/18/2009	CALLED @ 100.00		975,000	975,000	976,745	975,687		(687)		(687)		975,000				48,499	09/01/2011	1FE
64966B-RB-1	NEW YORK N Y SER A MBIA-IBC		09/14/2009	PRAGER MCCARTHY & SEALY		273,110	250,000	267,793	256,140		(1,472)		(1,472)		254,668		18,442	18,442	11,521	11/01/2011	1FE
64966A-2L-8	NEW YORK NY G O FISCAL 2002 SER A-1 SUB		09/18/2009	PRAGER MCCARTHY & SEALY		713,079	650,000	694,142	668,666		(3,126)		(3,126)		665,539		47,539	47,539	29,181	11/01/2012	1FE
64966G-QE-5	NEW YORK NY G O FISCAL 2002 SER B		09/18/2009	Various		6,713,290	6,125,000	6,232,545	6,202,128		(17,789)		(17,789)		6,184,339		528,951	528,951	267,361	12/01/2012	1FE
64966D-YF-0	NEW YORK NY G O FISCAL 2004 SER H		09/22/2009	PRAGER MCCARTHY & SEALY		561,415	500,000	533,065			(1,503)		(1,503)		531,562		29,853	29,853	16,250	08/01/2015	1FE
64966G-6T-4	NEW YORK NY G O FISCAL 2008 SER A-1		09/22/2009	SEIBERT BRANFORD		5,586,000	5,000,000	5,405,000			(25,493)		(25,493)		5,379,507		206,493	206,493	152,778	08/15/2013	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
64972H-DJ-8	NEW YORK NY TRANSITIONAL FIN AUTH 07 S2		09/04/2009	KEYBANK NATIONAL ASSOCIATION		4,827,056	4,600,000	4,291,708	4,294,872		9,146		9,146		4,304,019		523,037	523,037	265,139	01/15/2024	1FE
64972H-DK-5	NEW YORK NY TRANSITIONAL FIN AUTH 07 S2		08/06/2009	PRAGER MCCARTHY & SEALY		1,796,050	1,700,000	1,574,659	1,575,824		2,967		2,967		1,578,792		217,258	217,258	91,139	01/15/2025	1FE
64972H-LP-5	NEW YORK NY TRANSITIONAL FIN AUTH 09 S3		09/01/2009	Various		10,602,000	10,000,000	10,194,500			(9,497)		(9,497)		10,185,003		416,997	416,997	325,208	01/15/2025	1FE
64972H-LQ-3	NEW YORK NY TRANSITIONAL FIN AUTH 09 S3		08/28/2009	Various		7,557,952	7,200,000	7,168,954			(922)		(922)		7,168,032		389,920	389,920	228,368	01/15/2026	1FE
64988T-EG-9	NEW YORK ST MUN BD BK SCH PURP 03 C		09/24/2009	PRAGER MCCARTHY & SEALY		1,233,606	1,175,000	1,176,716	1,175,901		(137)		(137)		1,175,764		57,842	57,842	48,069	12/01/2023	1FE
121891-AN-5	BURLINGTON NC COP WTR & SWR SYS 04		09/14/2009	PRAGER MCCARTHY & SEALY		107,455	100,000	103,155	101,844		(225)		(225)		101,620		5,835	5,835	4,806	04/01/2019	1FE
161037-PH-3	CHARLOTTE NC COP TRANSIT PROJ 04A		08/17/2009	PRAGER MCCARTHY & SEALY		108,600	100,000	106,889	103,866		(516)		(516)		103,350		5,250	5,250	3,597	06/01/2017	1FE
161037-PK-6	CHARLOTTE NC COP TRANSIT PROJ 04A		09/14/2009	PRAGER MCCARTHY & SEALY		216,280	200,000	213,016	206,790		(1,013)		(1,013)		205,777		10,503	10,503	7,944	06/01/2018	1FE
161037-PM-2	CHARLOTTE NC COP TRANSIT PROJ 04A		08/13/2009	PRAGER MCCARTHY & SEALY		106,047	100,000	105,008	102,623		(345)		(345)		102,278		3,769	3,769	3,569	06/01/2020	1FE
206444-CN-9	CONCORD NC COPS 2005		09/10/2009	PRAGER MCCARTHY & SEALY		430,127	400,000	403,309	398,876		44		44		398,920		31,207	31,207	14,917	06/01/2021	1FE
23720D-CM-2	DARE CNTY NC COPS 2001		07/29/2009	PRAGER MCCARTHY & SEALY		109,105	100,000	104,376	101,904		(231)		(231)		101,673		7,432	7,432	3,613	06/01/2013	1FE
658200-AZ-6	NORTH CAROLINA COP CORR FAC 04A		09/01/2009	PRAGER MCCARTHY & SEALY		320,483	300,000	308,478	301,717		(204)		(204)		301,513		18,970	18,970	16,354	02/01/2020	1FE
658200-BA-0	NORTH CAROLINA COP CORR FAC 04A		07/30/2009	PRAGER MCCARTHY & SEALY		212,440	200,000	203,097	199,269		26		26		199,295		13,145	13,145	10,083	02/01/2021	1FE
658200-BB-8	NORTH CAROLINA COP CORR FAC 04A		09/16/2009	PRAGER MCCARTHY & SEALY		849,653	800,000	795,624	782,670		658		658		783,327		66,326	66,326	44,514	02/01/2022	1FE
658259-DM-5	NORTH CAROLINA COP REPAIR RENOV 04B		09/21/2009	PRAGER MCCARTHY & SEALY		395,717	350,000	365,460	359,169		(1,109)		(1,109)		358,060		37,657	37,657	14,188	06/01/2015	1FE
658200-GX-5	NORTH CAROLINA COP REPAIR RENOV 07B		08/07/2009	PRAGER MCCARTHY & SEALY		341,603	335,000	328,990	329,221		124		124		329,345		12,258	12,258	10,511	06/01/2027	1FE
65820R-BH-3	NORTH CAROLINA CORR FAC 03		08/20/2009	BB&T CAPITAL MARKETS		9,664,130	9,000,000	9,483,840	9,252,164		(31,486)		(31,486)		9,220,678		443,452	443,452	404,583	10/01/2019	1FE
752586-DB-0	RANDOLPH CNTY NC COP 2004 REF		09/09/2009	PRAGER MCCARTHY & SEALY		332,811	300,000	324,594	316,740		(1,379)		(1,379)		315,360		17,451	17,451	11,792	06/01/2018	1FE
752586-DC-8	RANDOLPH CNTY NC COP 2004 REF		09/08/2009	PRAGER MCCARTHY & SEALY		110,026	100,000	107,718	105,259		(427)		(427)		104,832		5,194	5,194	3,889	06/01/2019	1FE
658905-CH-5	NORTH DAKOTA BLDG AUTH FAC IMPT 05A		08/25/2009	UNION BANK OF SWITZERLAND		208,242	200,000	199,152	199,268		26		26		199,294		8,948	8,948	6,490	12/01/2022	1FE
658905-CK-8	NORTH DAKOTA BLDG AUTH FAC IMPT 05A		07/01/2009	PRAGER MCCARTHY & SEALY		204,978	200,000	200,150	200,109		(7)		(7)		200,102		4,876	4,876	5,400	12/01/2024	1FE
152236-KA-2	CENTERVILLE OH G O VAR PURP 2003 REF		09/10/2009	PRAGER MCCARTHY & SEALY		533,525	475,000	516,886	497,581		(2,968)		(2,968)		494,612		38,913	38,913	19,673	12/01/2016	1FE
172253-AM-8	CINCINNATI OH CITY SCH DIST COP IMPT 06		07/06/2009	PRAGER MCCARTHY & SEALY		108,118	100,000	99,857	98,837		34		34		98,870		9,248	9,248	3,351	12/15/2021	1FE
186392-BN-5	CLEVELAND OH MUN SCH DIST G O 2004		07/09/2009	UNION BANK OF SWITZERLAND		112,664	100,000	105,590	103,348		(298)		(298)		103,050		9,614	9,614	3,097	12/01/2015	1FE
186392-BP-0	CLEVELAND OH MUN SCH DIST G O 2004		07/17/2009	PRAGER MCCARTHY & SEALY		280,295	250,000	262,123	257,273		(674)		(674)		256,599		23,696	23,696	8,021	12/01/2016	1FE
239847-EY-8	DAYTON OH CITY SCH DIST G O 2003 D		08/28/2009	PRAGER MCCARTHY & SEALY		106,543	100,000	101,222	100,625		(87)		(87)		100,539		6,004	6,004	3,764	12/01/2020	1FE
677519-PC-8	OHIO ST G O COMMON SCHOOLS 2003 A		09/23/2009	Various		4,359,945	4,135,000	4,092,864	4,104,833		1,495		1,495		4,106,328		253,617	253,617	172,879	03/15/2019	1FE
677520-PX-0	OHIO ST G O COMMON SCHOOLS 2006 D		09/08/2009	DAVIDSON, D.A., & CO.		106,672	100,000	91,660	91,484		298		298		91,782		14,890	14,890	6,700	09/15/2022	1FE
915506-KE-8	UPPER ARLINGTON OH CITY SCH DIST 05		09/10/2009	PRAGER MCCARTHY & SEALY		112,976	100,000	107,525	105,345		(523)		(523)		104,822		8,154	8,154	3,944	12/01/2017	1FE
920763-CY-3	VAN BUREN OH LOC SCH DIST G O 01		08/21/2009	PRAGER MCCARTHY & SEALY		1,033,353	950,000	990,166	959,629		(3,188)		(3,188)		956,440		76,913	76,913	36,714	12/01/2014	1FE
598291-JK-9	MIDWEST CITY OK G O UNLTD 2002		07/07/2009	PRAGER MCCARTHY & SEALY		106,215	100,000	101,659	100,450		(109)		(109)		100,341		5,874	5,874	4,708	02/01/2011	1FE
598291-JN-3	MIDWEST CITY OK G O UNLTD 2002		08/31/2009	PRAGER MCCARTHY & SEALY		952,047	910,000	903,512	906,764		379		379		907,142		44,905	44,905	49,263	02/01/2014	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
598291-JQ-6	MIDWEST CITY OK G O UNLTD 2002		08/25/2009	PRAGER MCCARTHY & SEALY		1,123,923	1,075,000	1,073,914	1,074,352		51		51		1,074,403		49,521	49,521	60,670	02/01/2016	1FE
598291-JR-4	MIDWEST CITY OK G O UNLTD 2002		09/16/2009	Various		1,119,707	1,075,000	1,068,367	1,070,786		290		290		1,071,076		48,631	48,631	61,928	02/01/2017	1FE
899674-BM-6	TULSA OK PUB FAC ASSEMBLY CTR LSE 85		07/01/2009	CALLED @ 100.000000000		615,000	615,000	615,000	615,000						615,000				40,590	07/01/2014	1FE
179126-DE-4	CLACKAMAS CNTY OR SD 46 OREGON TR 09		07/15/2009	SEATTLE NORTHWEST SECURITIES CORP.		2,454,991	12,130,000	2,331,386			30,957		30,957		2,362,343		92,647	92,647		06/15/2037	1FE
179126-DF-1	CLACKAMAS CNTY OR SD 46 OREGON TR 09		07/15/2009	SEATTLE NORTHWEST SECURITIES CORP.		2,381,047	12,495,000	2,258,346			30,038		30,038		2,288,384		92,663	92,663		06/15/2038	1FE
178882-HJ-8	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A		09/01/2009	PRAGER MCCARTHY & SEALY		317,770	430,000	214,641	276,729		8,330		8,330		285,058		32,712	32,712		06/15/2018	1FE
178882-HK-5	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A		08/03/2009	PRAGER MCCARTHY & SEALY		68,929	100,000	47,030	60,938		1,749		1,749		62,687		6,242	6,242		06/15/2019	1FE
178882-HN-9	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A		09/01/2009	PRAGER MCCARTHY & SEALY		118,179	200,000	79,246	103,700		3,459		3,459		107,159		11,020	11,020		06/15/2022	1FE
467736-DA-9	JACKSON CNTY OR SD NO 5 ASHLAND 07		09/03/2009	PRAGER MCCARTHY & SEALY		116,006	100,000	105,381	104,482		(424)		(424)		104,058		11,948	11,948	3,667	06/15/2015	1FE
515318-JY-0	LANE CNTY OR SD NO 19 SPRINGFIELD 07A		07/31/2009	PRAGER MCCARTHY & SEALY		60,084	100,000	51,080	53,017		1,630		1,630		54,647		5,437	5,437		06/15/2021	1FE
68607H-MU-7	OREGON ST DEPT OF ADMIN SVCS COP 01B		09/08/2009	PRAGER MCCARTHY & SEALY		1,705,906	1,600,000	1,651,296	1,618,489		(3,291)		(3,291)		1,615,199		90,707	90,707	67,200	05/01/2016	1FE
68607H-MW-3	OREGON ST DEPT OF ADMIN SVCS COP 01B		08/26/2009	Various		3,605,386	3,395,000	3,463,240	3,419,710		(4,092)		(4,092)		3,415,618		189,768	189,768	135,042	05/01/2018	1FE
68607H-QF-6	OREGON ST DEPT OF ADMIN SVCS COP 02C		08/18/2009	Various		5,201,066	4,755,000	4,987,282	4,845,002		(15,187)		(15,187)		4,829,815		371,251	371,251	191,129	11/01/2014	1FE
68607H-Z4-1	OREGON ST DEPT OF ADMIN SVCS COP 09A		08/25/2009	PRAGER MCCARTHY & SEALY		105,839	100,000	100,000							100,000		5,839	5,839	2,639	05/01/2029	1FE
68607H-Z6-6	OREGON ST DEPT OF ADMIN SVCS COP 09A		07/14/2009	SEATTLE NORTHWEST SECURITIES CORP.		1,839,096	1,800,000	1,794,438			38		38		1,794,476		44,620	44,620	39,113	05/01/2039	1FE
68608K-BD-9	OREGON ST G O BRD HIGHER ED 2007 A		08/24/2009	PRAGER MCCARTHY & SEALY		1,421,911	1,355,000	1,379,539	1,376,151		(1,325)		(1,325)		1,374,826		47,085	47,085	64,429	08/01/2025	1FE
68608K-CB-2	OREGON ST G O BRD HIGHER ED 2007 B		08/24/2009	PRAGER MCCARTHY & SEALY		347,078	330,000	298,511	298,315		795		795		299,109		47,968	47,968	15,923	08/01/2025	1FE
68608B-CG-1	OREGON ST G O DEPT OF ADMIN SVCS OPP 03		09/01/2009	PRAGER MCCARTHY & SEALY		200,385	190,000	190,597	190,328		(41)		(41)		190,287		10,098	10,098	6,484	12/01/2020	1FE
68608B-CH-9	OREGON ST G O DEPT OF ADMIN SVCS OPP 03		09/22/2009	Various		644,339	610,000	606,267	607,027		116		116		607,143		37,196	37,196	20,718	12/01/2021	1FE
68608B-CJ-5	OREGON ST G O DEPT OF ADMIN SVCS OPP 03		09/15/2009	Various		3,228,525	3,075,000	3,028,660	3,037,325		1,377		1,377		3,038,702		189,823	189,823	108,244	12/01/2022	1FE
01728V-JQ-4	ALLEGHENY CNTY PA G O 2008 C-61		07/09/2009	PRAGER MCCARTHY & SEALY		103,275	100,000	99,400	99,412		13		13		99,425		3,850	3,850	2,788	12/01/2025	1FE
01728V-JS-0	ALLEGHENY CNTY PA G O 2008 C-61		07/29/2009	PRAGER MCCARTHY & SEALY		303,228	300,000	295,404	295,483		90		90		295,573		7,655	7,655	9,075	12/01/2027	1FE
207889-ML-7	CONNELLSVILLE PA AREA SCH DIST 08B		07/16/2009	PRAGER MCCARTHY & SEALY		309,313	305,000	302,035	302,090		47		47		302,137		7,176	7,176	2,712	11/15/2031	1FE
353244-DA-1	FRANKLIN CNTY PA G O 2004		08/20/2009	PRAGER MCCARTHY & SEALY		583,658	550,000	544,448	538,814		405		405		539,220		44,438	44,438	22,206	04/01/2021	1FE
20281P-AA-0	PENNSYLVANIA COMWLTH FIN AUTH 2005 A		09/02/2009	PRAGER MCCARTHY & SEALY		262,820	250,000	249,165	249,289		30		30		249,319		13,501	13,501	8,656	06/01/2021	1FE
85732G-BH-2	PENNSYLVANIA PUB SCH COP DAN BOONE 07		09/08/2009	PRAGER MCCARTHY & SEALY		106,588	100,000	93,459	93,418		245		245		93,663		12,925	12,925	4,250	04/01/2022	1FE
85732G-BJ-8	PENNSYLVANIA PUB SCH COP DAN BOONE 07		07/31/2009	PRAGER MCCARTHY & SEALY		104,540	100,000	92,433	92,419		217		217		92,636		11,904	11,904	3,800	04/01/2023	1FE
717904-CT-1	PHILADELPHIA PA MUN AUTH LSE SVC BLDG 90		09/22/2009	PRAGER MCCARTHY & SEALY		289,437	320,000	167,645	243,103		9,342		9,342		252,445		36,993	36,993		03/15/2014	1FE
725209-HL-7	PITTSBURGH PA G O SER 2005 B		09/01/2009	MATURED		10,765,000	10,765,000	11,206,884	10,861,733		(96,733)		(96,733)		10,765,000				538,250	09/01/2009	1FE
725209-HP-8	PITTSBURGH PA G O SER 2005 B		09/01/2009	MATURED		205,000	205,000	213,415	206,842		(1,842)		(1,842)		205,000				10,250	09/01/2009	2FE
755553-RR-7	READING PA G O 2002		09/18/2009	Various		882,487	1,050,000	539,795	772,294		27,424		27,424		799,718		82,768	82,768		11/15/2014	1FE
901039-BY-2	TUSSEY MOUNTAIN PA SCH DIST 2007		07/14/2009	PRAGER MCCARTHY & SEALY		100,730	100,000	100,618	100,418		(66)		(66)		100,352		378	378	3,575	04/01/2027	1FE
745145-WA-6	PUERTO RICO COMWLTH PUB IMPT G O 02 REF		09/22/2009	CITIGROUP GLOBAL MARKETS		13,684,065	13,025,000	13,847,920	13,283,158		(72,820)		(72,820)		13,210,338		473,727	473,727	883,529	07/01/2011	2FE
212474-FP-0	RHODE ISLAND CONVENTION CTR AUTH 05 A		08/12/2009	PRAGER MCCARTHY & SEALY		265,483	250,000	266,613	261,637		(1,016)		(1,016)		260,621		4,861	4,861	9,444	05/15/2022	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
212474-FQ-8	RHODE ISLAND CONVENTION CTR AUTH 05 A		08/12/2009	PRAGER MCCARTHY & SEALY		264,025	250,000	266,205	261,355		(991)		(991)		260,364		3,661	3,661	9,444	05/15/2023	1FE
762224-DN-0	RHODE ISLAND COP TRAINING SCH 05A		08/12/2009	PRAGER MCCARTHY & SEALY		263,630	250,000	253,115	252,985		(239)		(239)		252,745		10,885	10,885	10,972	10/01/2022	1FE
762224-DP-5	RHODE ISLAND COP TRAINING SCH 05A		08/12/2009	PRAGER MCCARTHY & SEALY		265,900	250,000	252,218	252,125		(170)		(170)		251,955		13,945	13,945	10,972	10/01/2023	1FE
76222N-EB-3	RHODE ISLAND G O CONS CAP DEV LN 02 B		09/24/2009	Various		1,532,592	1,375,000	1,507,000	1,432,027		(10,081)		(10,081)		1,421,946		110,646	110,646	64,167	11/01/2014	1FE
76222N-GA-3	RHODE ISLAND G O CONS CAP DEV LN 04 A		07/22/2009	PRAGER MCCARTHY & SEALY		106,236	100,000	102,250	101,267		(129)		(129)		101,138		5,098	5,098	4,450	02/01/2019	1FE
762243-UF-8	RHODE ISLAND HLTH PROVIDENCE SCH 06A		08/12/2009	PRAGER MCCARTHY & SEALY		268,733	250,000	250,317	247,754		75		75		247,829		20,903	20,903	9,444	05/15/2022	1FE
762243-ZZ-9	RHODE ISLAND HLTH PROVIDENCE SCH 07C		08/13/2009	PRAGER MCCARTHY & SEALY		405,399	400,000	388,888	389,248		226		226		389,474		15,925	15,925	13,125	05/15/2027	1FE
762243-H4-8	RHODE ISLAND HLTH PUB SCH FING 08B		08/12/2009	PRAGER MCCARTHY & SEALY		107,866	100,000	99,884	99,886		3		3		99,889		7,977	7,977	5,139	05/15/2024	1FE
762224-CR-2	RHODE ISLAND LSE KENT CNTY COURTHSE 04A		08/12/2009	PRAGER MCCARTHY & SEALY		264,258	250,000	251,294	247,137		102		102		247,239		17,018	17,018	10,972	10/01/2021	1FE
084208-BB-2	BERKELEY CNTY SC SCH DIST SAFE 2006		09/02/2009	PRAGER MCCARTHY & SEALY		105,826	100,000	100,475	100,384		(28)		(28)		100,356		5,470	5,470	3,847	12/01/2025	1FE
160069-QL-7	CHARLESTON CNTY SC G O 07		07/07/2009	PRAGER MCCARTHY & SEALY		103,078	100,000	100,233	100,213		(10)		(10)		100,202		2,876	2,876	3,113	11/01/2026	1FE
16007B-LE-2	CHARLESTON CNTY SC PUB FAC COP 04		09/15/2009	PRAGER MCCARTHY & SEALY		134,803	125,000	129,296	127,550		(302)		(302)		127,249		7,554	7,554	4,983	12/01/2020	1FE
189152-FL-0	CLOVER SC SCH DIST NO 2 2007A		09/11/2009	PRAGER MCCARTHY & SEALY		105,637	100,000	89,105	89,203		300		300		89,503		16,134	16,134	4,688	03/01/2025	1FE
396053-CB-4	GREENVILLE CNTY SC COP PUB FACS 2001		09/22/2009	PRAGER MCCARTHY & SEALY		259,440	245,000	252,887	247,851		(606)		(606)		247,245		12,195	12,195	12,046	04/01/2014	1FE
396053-CD-0	GREENVILLE CNTY SC COP PUB FACS 2001		09/16/2009	PRAGER MCCARTHY & SEALY		1,034,637	985,000	1,000,287	990,562		(1,102)		(1,102)		989,460		45,177	45,177	46,076	04/01/2016	1FE
396053-CF-5	GREENVILLE CNTY SC COP PUB FACS 2001		08/28/2009	PRAGER MCCARTHY & SEALY		1,203,664	1,150,000	1,152,783	1,151,018		(187)		(187)		1,150,831		52,833	52,833	51,063	04/01/2018	1FE
396053-CH-1	GREENVILLE CNTY SC COP PUB FACS 2001		09/22/2009	PRAGER MCCARTHY & SEALY		208,408	200,000	197,620	198,330		87		87		198,418		9,990	9,990	9,833	04/01/2020	1FE
529063-LR-8	LEXINGTON CNTY SC SD NO 01 2005 A		09/15/2009	Various		2,002,796	1,900,000	1,957,532	1,950,027		(4,015)		(4,015)		1,946,012		56,784	56,784	102,250	02/01/2029	1FE
763665-SF-4	RICHLAND CNTY SC SD NO 01 G O 2001 A		09/15/2009	Various		1,569,911	1,500,000	1,488,945	1,491,015		244		244		1,491,258		78,653	78,653	77,217	03/01/2025	1FE
763665-TA-4	RICHLAND CNTY SC SD NO 01 G O 2003		09/10/2009	PRAGER MCCARTHY & SEALY		639,115	600,000	602,916	601,621		(192)		(192)		601,429		37,686	37,686	28,883	03/01/2020	1FE
763665-TB-2	RICHLAND CNTY SC SD NO 01 G O 2003		09/01/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		264,970	250,000	248,818	249,078		38		38		249,117		15,853	15,853	11,974	03/01/2021	1FE
763665-TC-0	RICHLAND CNTY SC SD NO 01 G O 2003		07/07/2009	PRAGER MCCARTHY & SEALY		418,704	400,000	393,712	394,979		145		145		395,124		23,580	23,580	16,308	03/01/2022	1FE
763665-TE-6	RICHLAND CNTY SC SD NO 01 G O 2003		07/15/2009	PRAGER MCCARTHY & SEALY		287,300	275,000	273,499	273,523		37		37		273,560		13,739	13,739	11,482	03/01/2024	1FE
763665-TG-1	RICHLAND CNTY SC SD NO 01 G O 2003		09/22/2009	PRAGER MCCARTHY & SEALY		105,661	100,000	98,625	98,644		38		38		98,681		6,980	6,980	5,067	03/01/2026	1FE
80585T-AT-8	SCAGO SC ED FAC PICKENS SD 2006		09/22/2009	PRAGER MCCARTHY & SEALY		614,529	600,000	597,492	597,644		55		55		597,699		16,830	16,830	20,850	12/01/2028	1FE
80585R-AM-7	SCAGO SC ED FACS CHESTERFIELD SD 06		09/22/2009	PRAGER MCCARTHY & SEALY		1,619,501	1,540,000	1,569,291	1,566,093		(2,011)		(2,011)		1,564,082		55,419	55,419	62,272	12/01/2029	1FE
837108-AM-1	SOUTH CAROLINA FAC INSTAL PUB SAFETY 03		07/01/2009	PRAGER MCCARTHY & SEALY		109,998	100,000	106,585	103,390		(318)		(318)		103,072		6,926	6,926	5,083	01/01/2015	1FE
837108-AP-4	SOUTH CAROLINA FAC INSTAL PUB SAFETY 03		07/07/2009	PRAGER MCCARTHY & SEALY		108,564	100,000	104,801	102,579		(245)		(245)		102,334		6,230	6,230	5,125	01/01/2017	1FE
837108-AQ-2	SOUTH CAROLINA FAC INSTAL PUB SAFETY 03		09/16/2009	PRAGER MCCARTHY & SEALY		288,853	265,000	275,627	270,772		(758)		(758)		270,014		18,839	18,839	16,194	01/01/2018	1FE
986523-MW-5	YORK CNTY SC SCH DIST 3 ROCK HILL 05A		07/07/2009	PRAGER MCCARTHY & SEALY		102,059	100,000	89,850	90,150		204		204		90,354		11,705	11,705	4,988	03/01/2025	1FE
003268-AK-5	ABERDEEN SD SCH DIST NO 6-1 G.O BDS 2000		08/12/2009	PRAGER MCCARTHY & SEALY		158,651	150,000	151,175	149,691		456		456		150,147		8,504	8,504	4,708	01/01/2011	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
095175-LX-1	BLOUNT CNTY TN PUB WASHINGTON CNTY 07 B1		09/03/2009	PRAGER MCCARTHY & SEALY		610,597	550,000	594,132	588,703		(1,842)		(1,842)		586,861		23,735	23,735	19,083	06/01/2022	1FE
011415-LS-3	ALAMO TX CMNTY COLLEGE DIST 2007A		07/27/2009	PRAGER MCCARTHY & SEALY		537,680	500,000	485,554	484,223		423		423		484,646		53,034	53,034	23,958	08/15/2023	1FE
014464-QG-9	ALEDO TX INDPT SCH DIST G O 2008 CAP		09/30/2009	PRAGER MCCARTHY & SEALY		318,949	1,325,000	289,340	296,057		11,735		11,735		307,792		11,157	11,157		02/15/2035	1FE
111664-CX-4	BROCK TX INDPT SCH DIST CAP APPEC 2007		08/28/2009	PRAGER MCCARTHY & SEALY		64,445	170,000	57,088	61,374		2,171		2,171		63,545		900	900		08/15/2028	1FE
111664-CY-2	BROCK TX INDPT SCH DIST CAP APPEC 2007		09/17/2009	PRAGER MCCARTHY & SEALY		71,807	200,000	63,628	68,415		2,414		2,414		70,829		978	978		08/15/2029	1FE
117565-M6-5	BRYAN TX G O 2005 REF		08/28/2009	PRAGER MCCARTHY & SEALY		104,930	100,000	92,112	92,364		262		262		92,625		12,305	12,305	4,713	08/15/2022	1FE
184540-J7-8	CLEAR CREEK TX INDPT SCH DIST 06		09/01/2009	BLAIR, WILLIAM, & COMPANY, L.L.C.		104,232	100,000	97,035	97,309		77		77		97,386		6,846	6,846	4,738	02/15/2025	1FE
217489-PY-3	COPPELL TX INDPT SCH BLDG & REF 95		09/17/2009	Various		843,984	1,400,000	222,908	563,010		27,247		27,247		590,257		253,727	253,727		08/15/2022	1FE
217489-PZ-0	COPPELL TX INDPT SCH BLDG & REF 95		09/17/2009	Various		575,678	1,000,000	146,890	373,494		18,456		18,456		391,950		183,728	183,728		08/15/2023	1FE
217489-YQ-0	COPPELL TX INDPT SCH DIST BLDG & REF 92		09/08/2009	Various		5,261,435	5,695,000	2,921,990	3,677,175		431,652		431,652		4,108,828		1,152,607	1,152,607		08/15/2011	1FE
217489-YR-8	COPPELL TX INDPT SCH DIST BLDG & REF 92		09/08/2009	Various		2,406,601	2,785,000	2,005,980	2,195,808		97,998		97,998		2,293,806		112,795	112,795		08/15/2012	1FE
217489-YS-6	COPPELL TX INDPT SCH DIST BLDG & REF 92		09/08/2009	Various		4,598,527	5,695,000	4,389,924	4,523,504		70,228		70,228		4,593,731		4,796	4,796		08/15/2014	1FE
217489-YT-4	COPPELL TX INDPT SCH DIST BLDG & REF 92		09/08/2009	Various		1,405,428	1,860,000	1,170,293	1,282,039		57,719		57,719		1,339,758		65,670	65,670		08/15/2014	1FE
217489-YV-9	COPPELL TX INDPT SCH DIST BLDG & REF 92		09/08/2009	Various		3,755,486	5,695,000	3,829,249	3,770,638		(16,941)		(16,941)		3,753,697		1,789	1,789		08/15/2016	1FE
217489-YW-7	COPPELL TX INDPT SCH DIST BLDG & REF 92		09/08/2009	Various		3,512,556	5,695,000	3,124,097	3,379,896		130,912		130,912		3,510,808		1,748	1,748		08/15/2016	1FE
217489-C5-0	COPPELL TX INDPT SCH DIST BLDG & REF 99		09/08/2009	CALLED @ 63.28285		987,212	1,560,000	859,671	931,493		39,016		39,016		970,509		16,703	16,703		08/15/2017	1FE
217489-ZZ-9	COPPELL TX INDPT SCH DIST BLDG & REF 99		08/15/2009	CALLED @ 63.047		2,298,063	3,645,000	2,008,654	2,202,126		95,937		95,937		2,298,063					08/15/2017	1FE
232760-WH-7	CYPRESS-FAIRBANKS ISD TX G O 06 REF		09/18/2009	PRAGER MCCARTHY & SEALY		156,657	150,000	147,938	148,097		46		46		148,143		8,514	8,514	7,463	02/15/2028	1FE
249001-Y2-8	DENTON TX ISD SCH BLDG 2002 REF CAP		08/25/2009	PRAGER MCCARTHY & SEALY		80,210	120,000	63,208	71,975		2,557		2,557		74,532		5,679	5,679		08/15/2018	1FE
249001-Z3-5	DENTON TX ISD SCH BLDG 2002 REF CAP		08/25/2009	PRAGER MCCARTHY & SEALY		88,118	240,000	71,432	82,215		3,165		3,165		85,380		2,738	2,738		08/15/2027	1FE
249001-Z4-3	DENTON TX ISD SCH BLDG 2002 REF CAP		08/25/2009	PRAGER MCCARTHY & SEALY		63,844	185,000	51,871	59,715		2,303		2,303		62,018		1,826	1,826		08/15/2028	1FE
280515-XV-4	EDGEWOOD TX ISD SCH BLDG 2004 A		09/09/2009	PRAGER MCCARTHY & SEALY		291,011	270,000	280,849	276,477		(804)		(804)		275,673		15,339	15,339	14,588	02/15/2021	1FE
280515-XX-0	EDGEWOOD TX ISD SCH BLDG 2004 A		09/01/2009	PRAGER MCCARTHY & SEALY		663,587	625,000	641,438	634,847		(1,032)		(1,032)		633,815		29,773	29,773	30,469	02/15/2023	1FE
280515-XZ-5	EDGEWOOD TX ISD SCH BLDG 2004 A		09/02/2009	PRAGER MCCARTHY & SEALY		443,652	420,000	425,943	423,571		(415)		(415)		423,156		20,497	20,497	21,869	02/15/2025	1FE
293443-VJ-3	ENNIS TX INPT SCH DIST CAP 2008		09/11/2009	Various		1,674,881	6,295,000	1,496,196	1,529,280		62,916		62,916		1,592,196		82,685	82,685		08/15/2033	1FE
293443-VK-0	ENNIS TX INPT SCH DIST CAP 2008		09/15/2009	CITIGROUP GLOBAL MARKETS		1,748,563	6,925,000	1,550,092	1,584,427		66,463		66,463		1,650,889		97,673	97,673		08/15/2034	1FE
293443-VL-8	ENNIS TX INPT SCH DIST CAP 2008		09/24/2009	CITIGROUP GLOBAL MARKETS		1,711,442	7,145,000	1,505,880	1,539,294		67,514		67,514		1,606,808		104,634	104,634		08/15/2035	1FE
293443-VM-6	ENNIS TX INPT SCH DIST CAP 2008		09/24/2009	Various		1,674,440	7,435,000	1,475,178	1,507,966		66,214		66,214		1,574,180		100,260	100,260		08/15/2036	1FE
293443-VN-4	ENNIS TX INPT SCH DIST CAP 2008		09/02/2009	PRAGER MCCARTHY & SEALY		1,235,233	6,040,000	1,127,970	1,153,083		46,250		46,250		1,199,333		35,900	35,900		08/15/2037	1FE
346766-FT-0	FORT BEND TX UNLTD TAX ROAD 2001		08/25/2009	PRAGER MCCARTHY & SEALY		152,697	150,000	151,698	150,267		(149)		(149)		150,118		2,579	2,579	7,438	03/01/2014	1FE
385064-PD-6	GRANBURY TX INDPT SCH DIST REF 1999		08/01/2009	CALLED @ 100.00000000		4,215,000	4,215,000	3,782,071	4,140,576		74,424		74,424		4,215,000				221,288	08/01/2024	1FE
386154-Q7-6	GRAND PRAIRIE TX ISD 2000 A REF		08/26/2009	PRAGER MCCARTHY & SEALY		31,787	30,000	29,401	29,515		15		15		29,530		2,257	2,257	1,817	02/15/2023	1FE
414004-B6-7	HARRIS CNTY TX PERM IMPT G O 2004 A		08/31/2009	Various		941,005	865,000	911,719	894,210		(2,809)		(2,809)		891,401		49,604	49,604	37,581	10/01/2020	1FE
442404-BC-2	HOUSTON TX INDPT SCH DIST 98B WEST SIDE		08/11/2009	PRAGER MCCARTHY & SEALY		415,594	425,000	216,703	370,556		10,816		10,816		381,372		34,222	34,222		09/15/2011	1FE
446726-JE-2	HUNTINGTON TX ISD SCH BLDG 2007		09/03/2009	PRAGER MCCARTHY & SEALY		1,545,284	1,500,000	1,533,195	1,529,453		(1,893)		(1,893)		1,527,560		17,724	17,724	78,743	02/15/2036	1FE
489350-MT-2	KENNEDALE TX INDPT SCH DIST PSF 04		09/01/2009	PRAGER MCCARTHY & SEALY		896,334	845,000	850,078	848,022		(356)		(356)		847,666		48,668	48,668	23,355	02/15/2024	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
509552-WW-1	LAKE DALLAS TX ISD G O SCH BLDG 02 REF		09/22/2009	PRAGER MCCARTHY & SEALY		20,478	80,000	17,385	19,233		829		829		20,061		416	416		08/15/2033	1FE
516823-MD-0	LAREDO TX G O 1998 REF		08/15/2009	CALLED @ 100.00		2,015,000	2,015,000	2,233,426	2,040,544		(25,544)		(25,544)		2,015,000				103,269	08/15/2010	1FE
516840-TM-7	LAREDO TX ISD SCH BLDG 2006		09/09/2009	PRAGER MCCARTHY & SEALY		633,778	600,000	593,268	593,958		184		184		594,142		39,636	39,636	37,788	08/01/2022	1FE
516840-TP-0	LAREDO TX ISD SCH BLDG 2006		09/09/2009	PRAGER MCCARTHY & SEALY		105,741	100,000	90,934	91,160		262		262		91,422		14,319	14,319	5,038	08/01/2024	1FE
521840-G2-8	LEANDER TX INDPT SCH DIST 2004 CAP		07/31/2009	FIDELITY CAPITAL MARKETS		3,785,961	14,350,000	2,845,462	3,650,135		127,936		127,936		3,778,071		7,890	7,890		08/15/2032	1FE
521840-G3-6	LEANDER TX INDPT SCH DIST 2004 CAP		09/22/2009	Various		6,186,533	24,195,000	4,527,610	5,807,898		251,100		251,100		6,058,998		127,535	127,535		08/15/2033	1FE
543264-RS-6	LONGVIEW TX INDPT SCH DIST 2008 CAP		09/17/2009	PRAGER MCCARTHY & SEALY		2,300,404	3,050,000	2,005,162	2,039,607		60,683		60,683		2,100,290		200,114	200,114		02/15/2018	1FE
549187-Y4-8	LUBBOCK TX G O 2006 REF		08/19/2009	PRAGER MCCARTHY & SEALY		211,720	200,000	186,912	187,013		405		405		187,418		24,302	24,302	9,738	02/15/2023	1FE
590759-P9-1	MESQUITE TX ISD SCH BLDG 2005 A CAP		08/26/2009	PRAGER MCCARTHY & SEALY		40,474	100,000	32,531	38,605		1,338		1,338		39,943		531	531		08/15/2027	1FE
590759-2F-2	MESQUITE TX ISD SCH BLDG 2007 REF		09/21/2009	PRAGER MCCARTHY & SEALY		716,626	1,725,000	623,398	667,871		24,379		24,379		692,250		24,376	24,376		08/15/2027	1FE
590759-2H-8	MESQUITE TX ISD SCH BLDG 2007 REF		09/02/2009	PRAGER MCCARTHY & SEALY		1,567,726	4,315,000	1,396,334	1,496,733		53,536		53,536		1,550,269		17,457	17,457		08/15/2029	1FE
613910-JF-6	MONTGOMERY CNTY TX MUD 46 WTR SWR 03		09/01/2009	PRAGER MCCARTHY & SEALY		380,540	370,000	370,000	370,000						370,000		10,540	10,540	18,251	03/01/2023	1FE
642543-PJ-5	NEW BRAUNFELS TX INDPT SCH DIST 2004		09/10/2009	PRAGER MCCARTHY & SEALY		2,099,715	2,035,000	2,032,314	2,032,797		80		80		2,032,877		66,839	66,839	102,161	02/01/2023	1FE
659414-MF-0	NORTH FOREST TX INDPT SCH DIST 06B		08/26/2009	PRAGER MCCARTHY & SEALY		105,381	100,000	92,258	91,931		244		244		92,175		13,206	13,206	4,961	08/15/2023	1FE
806640-QV-3	SCHERTZ-CIBOLO-UNVL CITY TX ISD 06 A		09/02/2009	PRAGER MCCARTHY & SEALY		823,700	1,725,000	711,925	789,384		26,362		26,362		815,746		7,953	7,953		02/01/2025	1FE
806640-SD-1	SCHERTZ-CIBOLO-UNVL CITY TX ISD 07		09/02/2009	PRAGER MCCARTHY & SEALY		336,920	1,000,000	299,850	317,253		12,078		12,078		329,330		7,590	7,590		02/01/2030	1FE
806640-SE-9	SCHERTZ-CIBOLO-UNVL CITY TX ISD 07		09/10/2009	PRAGER MCCARTHY & SEALY		95,631	300,000	84,807	89,747		3,528		3,528		93,275		2,356	2,356		02/01/2031	1FE
835214-BH-9	SOMERVELL CNTY TX COP 2008		08/14/2009	PRAGER MCCARTHY & SEALY		99,908	100,000	98,954	98,969		16		16		98,985		923	923	6,890	02/15/2033	1FE
88269P-AP-0	TEXAS SOUTHMOST CLG DIST G O 2006		08/12/2009	PRAGER MCCARTHY & SEALY		1,060,190	1,000,000	990,907	983,588		559		559		984,147		76,043	76,043	50,278	02/15/2022	1FE
89438V-E4-4	TRAVIS CNTY TX PERM IMPT 2006		09/21/2009	PRAGER MCCARTHY & SEALY		212,534	200,000	185,011	185,078		508		508		185,585		26,949	26,949	9,300	03/01/2023	1FE
921254-FV-5	VAN TX INDPT SCH DIST G O 2006		08/04/2009	PRAGER MCCARTHY & SEALY		177,298	175,000	175,000	175,000						175,000		2,298	2,298	4,181	02/15/2036	1FE
983064-NQ-5	WYLIE TX G O 2006		08/04/2009	PRAGER MCCARTHY & SEALY		102,951	100,000	99,630	99,668		9		9		99,678		3,273	3,273	6,650	02/15/2024	1FE
127145-FW-5	CACHE CNTY UT BRD OF ED G O GTD 04B		09/17/2009	Various		369,934	340,000	349,231	345,807		(550)		(550)		345,257		24,677	24,677	10,970	06/15/2019	1FE
928172-HW-8	VIRGINIA PUB BLDG AUTH PUB FACS 04 B		08/01/2009	MATURED		3,530,000	3,530,000	3,637,877	3,556,010		(26,010)		(26,010)		3,530,000				176,500	08/01/2009	1FE
92817S-BF-4	VIRGINIA PUB SCH AUTH SCH FING 05 D		09/02/2009	Various		10,341,175	9,975,000	9,935,599	9,939,793		984		984		9,940,777		400,398	400,398	470,822	08/01/2025	1FE
92817S-DT-2	VIRGINIA PUB SCH AUTH SCH FING 06 B		08/27/2009	PRAGER MCCARTHY & SEALY		619,854	600,000	601,836	601,496		(111)		(111)		601,385		18,469	18,469	28,988	08/01/2026	1FE
079545-QN-2	BELLINGHAM WA G O LTD TAX IMPT 04		09/09/2009	PRAGER MCCARTHY & SEALY		104,836	100,000	96,543	96,297		173		173		96,470		8,366	8,366	3,538	12/01/2020	1FE
082847-FR-0	BENTON CNTY WA G O LTD TAX 03 REF		09/16/2009	PRAGER MCCARTHY & SEALY		231,183	200,000	208,172	206,344		(287)		(287)		206,057		25,126	25,126	7,889	12/01/2020	1FE
181211-DJ-9	CLARK CNTY WA LA CENTER SD NO 101 02		09/23/2009	PRAGER MCCARTHY & SEALY		274,553	250,000	262,290	255,492		(967)		(967)		254,525		20,027	20,027	10,828	12/01/2018	1FE
181144-RQ-1	CLARK CNTY WA VANCOUVER SD NO 37 2001C		09/18/2009	PRAGER MCCARTHY & SEALY		652,540	900,000	564,759	582,247		17,513		17,513		599,760		52,780	52,780		12/01/2018	1FE
720611-QP-0	PIERCE CNTY WA SD NO 403 BETHEL 06		09/09/2009	PRAGER MCCARTHY & SEALY		1,576,860	1,500,000	1,473,345	1,475,897		804		804		1,476,701		100,159	100,159	53,063	12/01/2023	1FE
939745-VW-2	WASHINGTON ST G O VAR PURP 1999 A		07/10/2009	CALLED @ 100.00		6,840,000	6,840,000	6,861,409	6,840,000						6,840,000				368,078	07/01/2013	1FE
939745-VX-0	WASHINGTON ST G O VAR PURP 1999 A		07/10/2009	CALLED @ 100.00		6,305,000	6,305,000	6,273,853	6,290,204		1,237		1,237		6,291,441		13,559	13,559	339,288	07/01/2014	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
939745-WG-6	WASHINGTON ST G O VAR PURP 1999 A		07/10/2009	CALLED @ 100.00		6,865,000	6,865,000	6,060,069	6,236,152		16,720		16,720		6,252,873		612,127	612,127	313,836	07/01/2023	1FE
939745-K2-0	WASHINGTON ST G O VAR PURP 2000 A		07/01/2009	CALLED @ 100.00000000		4,250,000	4,250,000	4,107,498	4,232,581		17,419		17,419		4,250,000				239,063	07/01/2021	1FE
939745-K5-3	WASHINGTON ST G O VAR PURP 2000 A		07/01/2009	CALLED @ 100.00000000		12,485,000	12,485,000	12,525,576	12,487,965		(2,965)		(2,965)		12,485,000				702,281	07/01/2024	1FE
572274-BN-7	MARSHALL CNTY WV SCH DIST PUB SCH 2007		08/13/2009	PRAGER MCCARTHY & SEALY		110,561	100,000	103,614	103,157		(200)		(200)		102,957		7,604	7,604	3,986	05/01/2021	1FE
95648M-BY-4	WEST VIRGINIA ECON CORR JUV SFTY 02A		08/13/2009	M&T INVESTMENT BANKING GROUP		866,609	820,000	810,258	812,920		294		294		813,214		53,395	53,395	29,269	06/01/2020	1FE
956553-PE-5	WEST VIRGINIA ST G O INFRA 1999 A		09/28/2009	PRAGER MCCARTHY & SEALY		1,206,874	1,880,000	826,160	1,052,743		34,670		34,670		1,087,413		119,460	119,460		11/01/2020	1FE
494427-FA-0	KIMBERLY WI AREA SCH DIST 2005 REF		08/20/2009	PRAGER MCCARTHY & SEALY		107,175	100,000	99,487	98,596		62		62		98,658		8,517	8,517	4,671	03/01/2020	1FE
977056-VY-3	WISCONSIN STATE HOUSING VETERANS		08/01/2009	CALLED @ 100.00000000		1,300,000	1,300,000	1,160,484	1,209,607		4,426		4,426		1,214,033		85,967	85,967	51,675	05/01/2020	1FE
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						588,162,062	659,564,077	557,839,168	525,462,049	180,000	1,642,715		1,822,715		564,928,369		23,233,693	23,233,693	23,448,341	XXX	XXX
31396L-YT-1	FANNIE MAE BENCHMARK REMIC		09/01/2009	SCHEDULED REDEMPTION		627,403	627,403	626,840	626,948		455		455		627,403				24,818	05/25/2014	1
31297V-LN-6	FED HOME LOAN MTG CORP #A39333		09/01/2009	SCHEDULED REDEMPTION		905	905	862	867		38		38		905				33	10/01/2035	1
3133T3-VD-7	FED HOME LOAN MTG CORP 1666 H		09/01/2009	SCHEDULED REDEMPTION		132,540	132,540	135,060	132,573		(32)		(32)		132,540				5,997	09/15/2023	1
31296J-3B-0	FED HOME LOAN MTG CORP GOLD #A10794		09/01/2009	SCHEDULED REDEMPTION		30	30	30	30		(1)		(1)		30				1	09/01/2032	1
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799		09/01/2009	SCHEDULED REDEMPTION		2,538	2,538	2,626	2,622		(84)		(84)		2,538				124	08/01/2033	1
31296L-WK-3	FED HOME LOAN MTG CORP GOLD #A12450		09/01/2009	SCHEDULED REDEMPTION		1,075	1,075	1,108	1,106		(32)		(32)		1,075				47	08/01/2033	1
31296L-6B-2	FED HOME LOAN MTG CORP GOLD #A12666		09/01/2009	SCHEDULED REDEMPTION		16,122	16,122	16,315	16,311		(189)		(189)		16,122				725	06/01/2033	1
31296M-LU-1	FED HOME LOAN MTG CORP GOLD #A13039		09/01/2009	SCHEDULED REDEMPTION		3,863	3,863	3,965	3,941		(79)		(79)		3,863				155	09/01/2033	1
31296M-2N-8	FED HOME LOAN MTG CORP GOLD #A13481		09/01/2009	SCHEDULED REDEMPTION		372	372	380	380		(8)		(8)		372				17	09/01/2033	1
31296N-W5-2	FED HOME LOAN MTG CORP GOLD #A14268		09/01/2009	SCHEDULED REDEMPTION		481	481	502	495		(14)		(14)		481				23	10/01/2033	1
31296N-ZQ-3	FED HOME LOAN MTG CORP GOLD #A14351		09/01/2009	SCHEDULED REDEMPTION		127,623	127,623	133,127	131,459		(3,836)		(3,836)		127,623				6,218	10/01/2033	1
31296N-2J-5	FED HOME LOAN MTG CORP GOLD #A14377		09/01/2009	SCHEDULED REDEMPTION		18	18	18	18		(1)		(1)		18				1	10/01/2033	1
31296P-E8-1	FED HOME LOAN MTG CORP GOLD #A14659		09/01/2009	SCHEDULED REDEMPTION		5,361	5,361	5,592	5,522		(161)		(161)		5,361				252	10/01/2033	1
31296P-WX-6	FED HOME LOAN MTG CORP GOLD #A15162		09/01/2009	SCHEDULED REDEMPTION		12,823	12,823	13,197	13,109		(287)		(287)		12,823				556	11/01/2033	1
31296P-XM-9	FED HOME LOAN MTG CORP GOLD #A15184		09/01/2009	SCHEDULED REDEMPTION		736	736	752	751		(15)		(15)		736				32	11/01/2033	1
31296P-5P-3	FED HOME LOAN MTG CORP GOLD #A15354		09/01/2009	SCHEDULED REDEMPTION		180	180	182	182		(2)		(2)		180				8	11/01/2033	1
31296Q-CW-8	FED HOME LOAN MTG CORP GOLD #A15485		09/01/2009	SCHEDULED REDEMPTION		440	440	449	449		(9)		(9)		440				20	11/01/2033	1
31296Q-UN-8	FED HOME LOAN MTG CORP GOLD #A15989		09/01/2009	SCHEDULED REDEMPTION		816	816	841	839		(23)		(23)		816				37	11/01/2033	1
31296Q-UR-9	FED HOME LOAN MTG CORP GOLD #A15992		09/01/2009	SCHEDULED REDEMPTION		1,812	1,812	1,852	1,850		(38)		(38)		1,812				76	11/01/2033	1
31296Q-2X-7	FED HOME LOAN MTG CORP GOLD #A16190		09/01/2009	SCHEDULED REDEMPTION		418	418	427	425		(7)		(7)		418				17	11/01/2033	1
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		09/01/2009	SCHEDULED REDEMPTION		411	411	420	420		(9)		(9)		411				18	12/01/2033	1
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		09/01/2009	SCHEDULED REDEMPTION		423	423	438	437		(14)		(14)		423				20	01/01/2034	1
31296S-SL-1	FED HOME LOAN MTG CORP GOLD #A17723		09/01/2009	SCHEDULED REDEMPTION		261	261	266	266		(5)		(5)		261				11	01/01/2034	1
31296T-AS-3	FED HOME LOAN MTG CORP GOLD #A18117		09/01/2009	SCHEDULED REDEMPTION		18,263	18,263	18,590	18,515		(252)		(252)		18,263				719	02/01/2034	1
31296T-SK-1	FED HOME LOAN MTG CORP GOLD #A18622		09/01/2009	SCHEDULED REDEMPTION		3,374	3,374	3,455	3,447		(73)		(73)		3,374				146	02/01/2034	1
31296T-ZD-9	FED HOME LOAN MTG CORP GOLD #A18840		09/01/2009	SCHEDULED REDEMPTION		12	12	13	13						12				1	02/01/2034	1
31296T-3U-6	FED HOME LOAN MTG CORP GOLD #A18911		09/01/2009	SCHEDULED REDEMPTION		4,817	4,817	4,919	4,896		(79)		(79)		4,817				191	02/01/2034	1
31296T-5E-0	FED HOME LOAN MTG CORP GOLD #A18945		09/01/2009	SCHEDULED REDEMPTION		103	103	105	105		(2)		(2)		103				4	02/01/2034	1
31296W-KL-0	FED HOME LOAN MTG CORP GOLD #A20299		09/01/2009	SCHEDULED REDEMPTION		1,258	1,258	1,301	1,297		(40)		(40)		1,258				55	04/01/2034	1
31296Y-PR-8	FED HOME LOAN MTG CORP GOLD #A22232		09/01/2009	SCHEDULED REDEMPTION		1,455	1,455	1,487	1,484		(29)		(29)		1,455				65	05/01/2034	1
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		09/01/2009	SCHEDULED REDEMPTION		26	26	27	26		(1)		(1)		26				1	06/01/2034	1
31297A-2C-7	FED HOME LOAN MTG CORP GOLD #A23471		09/01/2009	SCHEDULED REDEMPTION		194	194	196	196		(2)		(2)		194				9	06/01/2034	1
31297A-3H-5	FED HOME LOAN MTG CORP GOLD #A23500		09/01/2009	SCHEDULED REDEMPTION		21,470	21,470	21,703	21,688		(218)		(218)		21,470				965	06/01/2034	1
31297B-LC-4	FED HOME LOAN MTG CORP GOLD #A23923		09/01/2009	SCHEDULED REDEMPTION		37	37	38	37		(1)		(1)		37				1	06/01/2034	1
31297B-ME-9	FED HOME LOAN MTG CORP GOLD #A23957		09/01/2009	SCHEDULED REDEMPTION		132	132	135	134		(3)		(3)		132				6	06/01/2034	1
31297B-WN-8	FED HOME LOAN MTG CORP GOLD #A24253		09/01/2009	SCHEDULED REDEMPTION		1,422	1,422	1,453	1,450		(28)		(28)		1,422				60	07/01/2034	1
31297B-ZA-3	FED HOME LOAN MTG CORP GOLD #A24337		09/01/2009	SCHEDULED REDEMPTION		80	80	82	82		(1)		(1)		80				4	07/01/2034	1
31297C-HY-9	FED HOME LOAN MTG CORP GOLD #A24747		09/01/2009	SCHEDULED REDEMPTION		2,210	2,210	2,286	2,277		(67)		(67)		2,210				108	07/01/2034	1
31297C-H3-7	FED HOME LOAN MTG CORP GOLD #A24750		09/01/2009	SCHEDULED REDEMPTION		293	293	304	302		(9)		(9)		293				13	07/01/2034	1
31297C-UC-2	FED HOME LOAN MTG CORP GOLD #A25079		09/01/2009	SCHEDULED REDEMPTION		1,575	1,575	1,630	1,616		(42)		(42)		1,575				68	08/01/2034	1
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		09/01/2009	SCHEDULED REDEMPTION		37,690	37,690	38,997	38,819		(1,129)		(1,129)		37,690				1,835	08/01/2034	1
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330		09/01/2009	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31				2	08/01/2034	1
31297D-E9-5	FED HOME LOAN MTG CORP GOLD #A25560		09/01/2009	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31				2	08/01/2034	1
31297D-WC-8	FED HOME LOAN MTG CORP GOLD #A26043		09/01/2009	SCHEDULED REDEMPTION		147	147	149	149		(1)		(1)		147				6	09/01/2034	1
31297D-XQ-6	FED HOME LOAN MTG CORP GOLD #A26087		09/01/2009	SCHEDULED REDEMPTION		985	985	996	995		(10)		(10)		985				43	09/01/2034	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31297E-D8-6	FED HOME LOAN MTG CORP GOLD #A26427		09/01/2009	SCHEDULED REDEMPTION		130	130	135	134		(4)		(4)		130				6	09/01/2034	1
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		09/01/2009	SCHEDULED REDEMPTION		556	556	575	573		(16)		(16)		556				24	09/01/2034	1
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		09/01/2009	SCHEDULED REDEMPTION		53	53	54	54		(2)		(2)		53				3	09/01/2034	1
31297F-GU-1	FED HOME LOAN MTG CORP GOLD #A27411		09/01/2009	SCHEDULED REDEMPTION		79	79	82	82		(2)		(2)		79				4	10/01/2034	1
31297F-2U-6	FED HOME LOAN MTG CORP GOLD #A27987		09/01/2009	SCHEDULED REDEMPTION		53,356	53,356	54,214			(859)		(859)		53,356				1,247	07/01/2034	1
31297H-DZ-9	FED HOME LOAN MTG CORP GOLD #A29120		09/01/2009	SCHEDULED REDEMPTION		55	55	57	57		(1)		(1)		55				2	12/01/2034	1
31297H-PB-9	FED HOME LOAN MTG CORP GOLD #A29418		09/01/2009	SCHEDULED REDEMPTION		469	469	479	478		(9)		(9)		469				20	01/01/2035	1
31297K-GB-2	FED HOME LOAN MTG CORP GOLD #A30194		09/01/2009	SCHEDULED REDEMPTION		51	51	52	52		(1)		(1)		51				2	12/01/2034	1
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		09/01/2009	SCHEDULED REDEMPTION		32	32	34	33		(1)		(1)		32				2	12/01/2034	1
31297L-NW-6	FED HOME LOAN MTG CORP GOLD #A31305		09/01/2009	SCHEDULED REDEMPTION		196	196	203	202		(5)		(5)		196				9	02/01/2035	1
31297L-T3-4	FED HOME LOAN MTG CORP GOLD #A31470		09/01/2009	SCHEDULED REDEMPTION		4,251	4,251	4,004	4,021		230		230		4,251				142	03/01/2035	1
31297L-W5-5	FED HOME LOAN MTG CORP GOLD #A31568		09/01/2009	SCHEDULED REDEMPTION		103,536	103,536	102,723	102,786		750		750		103,536				3,916	03/01/2035	1
31297M-DT-2	FED HOME LOAN MTG CORP GOLD #A31914		09/01/2009	SCHEDULED REDEMPTION		2,439	2,439	2,297	2,308		131		131		2,439				75	04/01/2035	1
31297M-MA-3	FED HOME LOAN MTG CORP GOLD #A32153		09/01/2009	SCHEDULED REDEMPTION		215,229	215,229	215,364	215,343		(113)		(113)		215,229				8,316	04/01/2035	1
31297M-3Z-9	FED HOME LOAN MTG CORP GOLD #A32616		09/01/2009	SCHEDULED REDEMPTION		3,991	3,991	4,028	4,022		(31)		(31)		3,991				159	04/01/2035	1
31297N-HV-1	FED HOME LOAN MTG CORP GOLD #A32944		09/01/2009	SCHEDULED REDEMPTION		32	32	32	32		(1)		(1)		32				1	05/01/2035	1
31297N-J4-9	FED HOME LOAN MTG CORP GOLD #A32983		09/01/2009	SCHEDULED REDEMPTION		29,383	29,383	29,576	29,543		(160)		(160)		29,383				1,135	08/01/2035	1
31297N-J5-6	FED HOME LOAN MTG CORP GOLD #A32984		09/01/2009	SCHEDULED REDEMPTION		11,752	11,752	11,829	11,816		(64)		(64)		11,752				468	08/01/2035	1
31297P-GD-7	FED HOME LOAN MTG CORP GOLD #A33796		09/01/2009	SCHEDULED REDEMPTION		1,876	1,876	1,767	1,775		101		101		1,876				61	03/01/2035	1
31297P-JP-7	FED HOME LOAN MTG CORP GOLD #A33870		09/01/2009	SCHEDULED REDEMPTION		148	148	152	152		(4)		(4)		148				6	02/01/2035	1
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		09/01/2009	SCHEDULED REDEMPTION		384	384	397	394		(10)		(10)		384				19	04/01/2035	1
31297P-YJ-4	FED HOME LOAN MTG CORP GOLD #A34313		09/01/2009	SCHEDULED REDEMPTION		30,675	30,675	29,749	29,864		811		811		30,675				976	04/01/2035	1
31297Q-Q9-3	FED HOME LOAN MTG CORP GOLD #A34980		09/01/2009	SCHEDULED REDEMPTION		69,457	69,457	70,553	70,320		(863)		(863)		69,457				2,700	05/01/2035	1
31297Q-TE-9	FED HOME LOAN MTG CORP GOLD #A35049		09/01/2009	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20				1	05/01/2035	1
3128K2-LH-0	FED HOME LOAN MTG CORP GOLD #A42128		09/01/2009	SCHEDULED REDEMPTION		12,750	12,750	12,892	12,884		(135)		(135)		12,750				498	01/01/2036	1
3128K6-FU-9	FED HOME LOAN MTG CORP GOLD #A45579		09/01/2009	SCHEDULED REDEMPTION		105	105	109	108		(3)		(3)		105				5	06/01/2035	1
3128K8-Q2-5	FED HOME LOAN MTG CORP GOLD #A47673		09/01/2009	SCHEDULED REDEMPTION		12,178	12,178	11,700	11,762		416		416		12,178				433	11/01/2035	1
3128KF-LV-0	FED HOME LOAN MTG CORP GOLD #A53040		09/01/2009	SCHEDULED REDEMPTION		25,467	25,467	25,751	25,736		(269)		(269)		25,467				1,000	10/01/2036	1
3128KG-F8-6	FED HOME LOAN MTG CORP GOLD #A53791		09/01/2009	SCHEDULED REDEMPTION		2,610	2,610	2,511	2,523		87		87		2,610				94	11/01/2036	1
3128KQ-CS-3	FED HOME LOAN MTG CORP GOLD #A60081		09/01/2009	SCHEDULED REDEMPTION		95,964	95,964	89,321	89,936		6,027		6,027		95,964				3,044	05/01/2037	1
3128KQ-UZ-7	FED HOME LOAN MTG CORP GOLD #A60600		09/01/2009	SCHEDULED REDEMPTION		25,716	25,716	23,936	24,100		1,616		1,616		25,716				829	05/01/2037	1
3128KS-YB-2	FED HOME LOAN MTG CORP GOLD #A62506		09/01/2009	SCHEDULED REDEMPTION		42,849	42,849	39,883	40,166		2,683		2,683		42,849				1,384	06/01/2037	1
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922		09/01/2009	SCHEDULED REDEMPTION		2,306	2,306	2,335	2,328		(22)		(22)		2,306				105	09/01/2037	1
312962-RZ-8	FED HOME LOAN MTG CORP GOLD #B10504		09/01/2009	SCHEDULED REDEMPTION		21,614	21,614	22,181	22,019		(405)		(405)		21,614				802	10/01/2018	1
312963-MF-5	FED HOME LOAN MTG CORP GOLD #B11258		09/01/2009	SCHEDULED REDEMPTION		6,942	6,942	7,125	7,070		(128)		(128)		6,942				251	11/01/2018	1
312963-S7-7	FED HOME LOAN MTG CORP GOLD #B11442		09/01/2009	SCHEDULED REDEMPTION		5,309	5,309	5,448	5,405		(96)		(96)		5,309				192	12/01/2018	1
312964-FR-5	FED HOME LOAN MTG CORP GOLD #B11976		09/01/2009	SCHEDULED REDEMPTION		115,050	115,050	118,101			(3,052)		(3,052)		115,050				1,902	01/01/2019	1
312965-YV-2	FED HOME LOAN MTG CORP GOLD #B13424		09/01/2009	SCHEDULED REDEMPTION		422	422	403	405		16		16		422				12	04/01/2019	1
312966-FG-4	FED HOME LOAN MTG CORP GOLD #B13767		09/01/2009	SCHEDULED REDEMPTION		2,861	2,861	2,800	2,817		44		44		2,861				84	05/01/2019	1
312966-ND-2	FED HOME LOAN MTG CORP GOLD #B13988		09/01/2009	SCHEDULED REDEMPTION		13,860	13,860	13,235	13,329		531		531		13,860				404	05/01/2019	1
312966-SP-0	FED HOME LOAN MTG CORP GOLD #B14126		09/01/2009	SCHEDULED REDEMPTION		13,027	13,027	12,439	12,525		501		501		13,027				376	05/01/2019	1
312966-UE-2	FED HOME LOAN MTG CORP GOLD #B14181		09/01/2009	SCHEDULED REDEMPTION		56,469	56,469	53,921	54,304		2,164		2,164		56,469				1,633	05/01/2019	1
312967-H2-1	FED HOME LOAN MTG CORP GOLD #B14749		09/01/2009	SCHEDULED REDEMPTION		15,212	15,212	14,526	14,629		583		583		15,212				432	05/01/2019	1
312967-H8-8	FED HOME LOAN MTG CORP GOLD #B14755		09/01/2009	SCHEDULED REDEMPTION		42,807	42,807	40,876	41,170		1,636		1,636		42,807				1,215	05/01/2019	1
312967-KR-2	FED HOME LOAN MTG CORP GOLD #B14804		09/01/2009	SCHEDULED REDEMPTION		40,050	40,050	38,243	38,518		1,532		1,532		40,050				1,165	05/01/2019	1
312967-LK-6	FED HOME LOAN MTG CORP GOLD #B14830		09/01/2009	SCHEDULED REDEMPTION		24,963	24,963	23,837	24,005		958		958		24,963				720	05/01/2019	1
312967-RR-5	FED HOME LOAN MTG CORP GOLD #B14996		09/01/2009	SCHEDULED REDEMPTION		17,847	17,847	17,042	17,164		683		683		17,847				520	06/01/2019	1
312967-X7-2	FED HOME LOAN MTG CORP GOLD #B15202		09/01/2009	SCHEDULED REDEMPTION		31,168	31,168	29,762	29,969		1,198		1,198		31,168				879	06/01/2019	1
312967-X9-8	FED HOME LOAN MTG CORP GOLD #B15204		09/01/2009	SCHEDULED REDEMPTION		26,254	26,254	25,069	25,248		1,005		1,005		26,254				751	06/01/2019	1
312967-3E-0	FED HOME LOAN MTG CORP GOLD #B15297		09/01/2009	SCHEDULED REDEMPTION		603	603	590	593		11		11		603				18	06/01/2019	1
312968-BM-1	FED HOME LOAN MTG CORP GOLD #B15444		09/01/2009	SCHEDULED REDEMPTION		9,922	9,922	9,482	9,550		373		373		9,922				292	05/01/2019	1
312968-DW-7	FED HOME LOAN MTG CORP GOLD #B15517		09/01/2009	SCHEDULED REDEMPTION		49,234	49,234	47,013	47,343		1,891		1,891		49,234				1,465	07/01/2019	1
312968-HH-6	FED HOME LOAN MTG CORP GOLD #B15632		09/01/2009	SCHEDULED REDEMPTION		43,596	43,596	41,630	41,922		1,674		1,674		43,596				1,193	07/01/2019	1
312968-JB-7	FED HOME LOAN MTG CORP GOLD #B15658		09/01/2009	SCHEDULED REDEMPTION		12,110	12,110	11,564	11,645		465		465		12,110				343	07/01/2019	1
312968-JD-3	FED HOME LOAN MTG CORP GOLD #B15660		09/01/2009	SCHEDULED REDEMPTION		24,853	24,853	24,268	24,397		456		456		24,853				733	07/01/2019	1
312968-PW-4	FED HOME LOAN MTG CORP GOLD #B15837		09/01/2009	SCHEDULED REDEMPTION		18,306	18,306	17,480	17,604		702		702		18,306				535	07/01/2019	1
312968-PX-2	FED HOME LOAN MTG CORP GOLD #B15838		09/01/2009	SCHEDULED REDEMPTION		12,570	12,570	12,003	12,087		483		483		12,570				363	07/01/2019	1
312969-JP-4	FED HOME LOAN MTG CORP GOLD #B16570		09/01/2009	SCHEDULED REDEMPTION		3,158	3,158	3,015	3,037		121		121		3,158				91	09/01/2019	1
312969-LD-8	FED HOME LOAN MTG CORP GOLD #B16624		09/01/2009	SCHEDULED REDEMPTION		55,859	55,859	53,339	53,717		2,142		2,142		55,859				1,501	09/01/2019	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
312970-QU-3	FED HOME LOAN MTG CORP GOLD #B17667		09/01/2009	SCHEDULED REDEMPTION		1,439	1,439	1,408	1,414		25		25		1,439				42	01/01/2020	1
312970-XH-4	FED HOME LOAN MTG CORP GOLD #B17880		09/01/2009	SCHEDULED REDEMPTION		505	505	494	496		9		9		505				15	02/01/2020	1
312970-5B-8	FED HOME LOAN MTG CORP GOLD #B18042		09/01/2009	SCHEDULED REDEMPTION		20,017	20,017	19,551	19,648		368		368		20,017				590	03/01/2020	1
312971-FS-8	FED HOME LOAN MTG CORP GOLD #B18277		09/01/2009	SCHEDULED REDEMPTION		70,332	70,332	68,798	69,117		1,216		1,216		70,332				2,027	04/01/2020	1
312971-MF-8	FED HOME LOAN MTG CORP GOLD #B18458		09/01/2009	SCHEDULED REDEMPTION		62,291	62,291	60,950	61,226		1,065		1,065		62,291				1,842	05/01/2020	1
312971-SZ-8	FED HOME LOAN MTG CORP GOLD #B18636		09/01/2009	SCHEDULED REDEMPTION		20,056	20,056	19,568	19,671		385		385		20,056				571	01/01/2020	1
312971-UN-2	FED HOME LOAN MTG CORP GOLD #B18689		09/01/2009	SCHEDULED REDEMPTION		26,837	26,837	26,270	26,391		446		446		26,837				762	01/01/2020	1
312971-UT-9	FED HOME LOAN MTG CORP GOLD #B18694		09/01/2009	SCHEDULED REDEMPTION		37,702	37,702	36,826	37,012		690		690		37,702				1,095	01/01/2020	1
312971-V9-2	FED HOME LOAN MTG CORP GOLD #B18740		09/01/2009	SCHEDULED REDEMPTION		123,642	123,642	121,024	121,577		2,066		2,066		123,642				3,588	02/01/2020	1
312971-XB-5	FED HOME LOAN MTG CORP GOLD #B18774		09/01/2009	SCHEDULED REDEMPTION		47,862	47,862	46,807	47,030		832		832		47,862				1,392	02/01/2020	1
312971-3K-8	FED HOME LOAN MTG CORP GOLD #B18902		09/01/2009	SCHEDULED REDEMPTION		4,146	4,146	4,049	4,069		77		77		4,146				120	03/01/2020	1
312971-3P-7	FED HOME LOAN MTG CORP GOLD #B18906		09/01/2009	SCHEDULED REDEMPTION		14,025	14,025	13,714	13,779		246		246		14,025				406	03/01/2020	1
312971-4M-3	FED HOME LOAN MTG CORP GOLD #B18928		09/01/2009	SCHEDULED REDEMPTION		3,099	3,099	3,030	3,044		54		54		3,099				90	03/01/2020	1
312972-AY-8	FED HOME LOAN MTG CORP GOLD #B19023		09/01/2009	SCHEDULED REDEMPTION		59,401	59,401	58,121	58,389		1,012		1,012		59,401				1,757	03/01/2020	1
312972-A4-4	FED HOME LOAN MTG CORP GOLD #B19027		09/01/2009	SCHEDULED REDEMPTION		11,962	11,962	11,687	11,744		218		218		11,962				346	03/01/2020	1
312972-HH-8	FED HOME LOAN MTG CORP GOLD #B19232		09/01/2009	SCHEDULED REDEMPTION		10,712	10,712	10,481	10,529		183		183		10,712				315	04/01/2020	1
312972-J3-7	FED HOME LOAN MTG CORP GOLD #B19282		09/01/2009	SCHEDULED REDEMPTION		9,770	9,770	9,532	9,581		189		189		9,770				282	05/01/2020	1
312972-2S-0	FED HOME LOAN MTG CORP GOLD #B19785		09/01/2009	SCHEDULED REDEMPTION		62,681	62,681	61,337	61,610		1,071		1,071		62,681				1,746	08/01/2020	1
31292G-GS-9	FED HOME LOAN MTG CORP GOLD #C00209		09/01/2009	SCHEDULED REDEMPTION		7,200	7,200	7,432	7,454		(254)		(254)		7,200				388	02/01/2023	1
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214		09/01/2009	SCHEDULED REDEMPTION		63	63	65	65		(2)		(2)		63				4	02/01/2023	1
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240		09/01/2009	SCHEDULED REDEMPTION		4,788	4,788	4,893	4,921		(133)		(133)		4,788				238	06/01/2023	1
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244		09/01/2009	SCHEDULED REDEMPTION		12,600	12,600	12,086	12,139		461		461		12,600				603	05/01/2023	1
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		09/01/2009	SCHEDULED REDEMPTION		8,907	8,907	9,096	9,062		(155)		(155)		8,907				450	08/01/2023	1
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254		09/01/2009	SCHEDULED REDEMPTION		2,876	2,876	2,934	2,951		(75)		(75)		2,876				149	06/01/2023	1
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		09/01/2009	SCHEDULED REDEMPTION		4,060	4,060	4,159	4,146		(86)		(86)		4,060				174	04/01/2028	1
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		09/01/2009	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31				2	05/01/2028	1
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		09/01/2009	SCHEDULED REDEMPTION		8,161	8,161	8,360	8,347		(186)		(186)		8,161				411	09/01/2028	1
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		09/01/2009	SCHEDULED REDEMPTION		189	189	193	193		(4)		(4)		189				8	10/01/2028	1
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		09/01/2009	SCHEDULED REDEMPTION		5,160	5,160	5,289	5,282		(122)		(122)		5,160				222	03/01/2029	1
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		09/01/2009	SCHEDULED REDEMPTION		9,527	9,527	9,760	9,730		(204)		(204)		9,527				410	04/01/2029	1
31292G-5P-7	FED HOME LOAN MTG CORP GOLD #C00854		09/01/2009	SCHEDULED REDEMPTION		8,041	8,041	8,261	8,248		(207)		(207)		8,041				432	07/01/2029	1
31292G-6T-8	FED HOME LOAN MTG CORP GOLD #C00882		09/01/2009	SCHEDULED REDEMPTION		2,969	2,969	3,057	3,053		(84)		(84)		2,969				161	11/01/2029	1
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		09/01/2009	SCHEDULED REDEMPTION		96	96	99	100		(4)		(4)		96				5	12/01/2029	1
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		09/01/2009	SCHEDULED REDEMPTION		645	645	661	661		(16)		(16)		645				34	01/01/2030	1
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		09/01/2009	SCHEDULED REDEMPTION		389	389	398	398		(9)		(9)		389				20	02/01/2030	1
31292H-AW-4	FED HOME LOAN MTG CORP GOLD #C00921		09/01/2009	SCHEDULED REDEMPTION		117	117	122	121		(4)		(4)		117				6	02/01/2030	1
31292H-BA-1	FED HOME LOAN MTG CORP GOLD #C00933		09/01/2009	SCHEDULED REDEMPTION		269	269	280	279		(10)		(10)		269				14	03/01/2030	1
31292H-CG-7	FED HOME LOAN MTG CORP GOLD #C00971		09/01/2009	SCHEDULED REDEMPTION		1,294	1,294	1,342	1,339		(45)		(45)		1,294				70	04/01/2030	1
31292H-CY-8	FED HOME LOAN MTG CORP GOLD #C00987		09/01/2009	SCHEDULED REDEMPTION		2,835	2,835	2,916	2,913		(78)		(78)		2,835				154	05/01/2030	1
31292H-DN-1	FED HOME LOAN MTG CORP GOLD #C01009		09/01/2009	SCHEDULED REDEMPTION		186	186	191	191		(5)		(5)		186				10	06/01/2030	1
31292H-D5-0	FED HOME LOAN MTG CORP GOLD #C01024		09/01/2009	SCHEDULED REDEMPTION		6	6	7	7						6					07/01/2030	1
31292H-EE-0	FED HOME LOAN MTG CORP GOLD #C01033		09/01/2009	SCHEDULED REDEMPTION		297	297	305	305		(8)		(8)		297				15	08/01/2030	1
31292H-EX-8	FED HOME LOAN MTG CORP GOLD #C01050		09/01/2009	SCHEDULED REDEMPTION		7,637	7,637	7,889	7,941		(304)		(304)		7,637				424	09/01/2030	1
31292H-GL-2	FED HOME LOAN MTG CORP GOLD #C01103		09/01/2009	SCHEDULED REDEMPTION		124	124	128	127		(3)		(3)		124				7	12/01/2030	1
31292H-HL-1	FED HOME LOAN MTG CORP GOLD #C01135		09/01/2009	SCHEDULED REDEMPTION		1,431	1,431	1,474	1,469		(38)		(38)		1,431				77	02/01/2031	1
31292H-H5-6	FED HOME LOAN MTG CORP GOLD #C01152		09/01/2009	SCHEDULED REDEMPTION		93	93	97	96		(3)		(3)		93				5	03/01/2031	1
31292H-J8-8	FED HOME LOAN MTG CORP GOLD #C01187		09/01/2009	SCHEDULED REDEMPTION		100	100	103	103		(3)		(3)		100				5	05/01/2031	1
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		09/01/2009	SCHEDULED REDEMPTION		41	41	42	42		(1)		(1)		41				2	06/01/2031	1
31292H-KP-8	FED HOME LOAN MTG CORP GOLD #C01202		09/01/2009	SCHEDULED REDEMPTION		11	11	12	12						11				1	06/01/2031	1
31292H-LW-2	FED HOME LOAN MTG CORP GOLD #C01241		09/01/2009	SCHEDULED REDEMPTION		2,595	2,595	2,685	2,668		(73)		(73)		2,595				132	08/01/2031	1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		09/01/2009	SCHEDULED REDEMPTION		288	288	299	296		(9)		(9)		288				16	10/01/2031	1
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		09/01/2009	SCHEDULED REDEMPTION		2,760	2,760	2,828	2,815		(55)		(55)		2,760				137	11/01/2031	1
31292H-NA-8	FED HOME LOAN MTG CORP GOLD #C01285		09/01/2009	SCHEDULED REDEMPTION		556	556	578	573		(17)		(17)		556				30	11/01/2031	1
31292H-NB-6	FED HOME LOAN MTG CORP GOLD #C01286		09/01/2009	SCHEDULED REDEMPTION		21,347	21,347	21,881	21,847		(499)		(499)		21,347				914	01/01/2032	1
31292H-NH-3	FED HOME LOAN MTG CORP GOLD #C01292		09/01/2009	SCHEDULED REDEMPTION		9,010	9,010	9,295	9,263		(253)		(253)		9,010				383	02/01/2032	1
31292H-NW-0	FED HOME LOAN MTG CORP GOLD #C01305		09/01/2009	SCHEDULED REDEMPTION		63	63	65	65		(2)		(2)		63				3	12/01/2031	1
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		09/01/2009	SCHEDULED REDEMPTION		883	883	913	908		(25)		(25)		883				44	02/01/2032	1
31292H-PJ-7	FED HOME LOAN MTG CORP GOLD #C01325		09/01/2009	SCHEDULED REDEMPTION		1,246	1,246	1,284	1,275		(29)		(29)		1,246				70	01/01/2032	1
31292H-PN-8	FED HOME LOAN MTG CORP GOLD #C01329		09/01/2009	SCHEDULED REDEMPTION		29,974	29,974	30,705	30,508		(534)		(534)		29,974				1,476	03/01/2032	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		09/01/2009	SCHEDULED REDEMPTION		819	819	839	835		(16)		(16)		819				42	04/01/2032	1
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		09/01/2009	SCHEDULED REDEMPTION		572	572	592	592		(19)		(19)		572				27	05/01/2032	1
31292H-QN-7	FED HOME LOAN MTG CORP GOLD #C01361		09/01/2009	SCHEDULED REDEMPTION		65,480	65,480	66,489	66,425		(945)		(945)		65,480				2,777	05/01/2032	1
31292H-QU-1	FED HOME LOAN MTG CORP GOLD #C01367		09/01/2009	SCHEDULED REDEMPTION		22,824	22,824	23,621	23,481		(657)		(657)		22,824				1,127	05/01/2032	1
31292H-QW-7	FED HOME LOAN MTG CORP GOLD #C01369		09/01/2009	SCHEDULED REDEMPTION		9,614	9,614	9,899	9,809		(195)		(195)		9,614				539	04/01/2032	1
31292H-QY-3	FED HOME LOAN MTG CORP GOLD #C01371		09/01/2009	SCHEDULED REDEMPTION		16,291	16,291	16,963	16,735		(444)		(444)		16,291				831	06/01/2032	1
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		09/01/2009	SCHEDULED REDEMPTION		1,245	1,245	1,288	1,286		(42)		(42)		1,245				58	07/01/2032	1
31292H-R7-1	FED HOME LOAN MTG CORP GOLD #C01410		09/01/2009	SCHEDULED REDEMPTION		103,431	103,431	106,906	106,483		(3,052)		(3,052)		103,431				4,460	10/01/2032	1
31292H-SQ-8	FED HOME LOAN MTG CORP GOLD #C01427		09/01/2009	SCHEDULED REDEMPTION		26,410	26,410	27,195	27,107		(697)		(697)		26,410				1,127	11/01/2032	1
31292H-SY-1	FED HOME LOAN MTG CORP GOLD #C01435		09/01/2009	SCHEDULED REDEMPTION		16,023	16,023	16,424	16,369		(346)		(346)		16,023				688	12/01/2032	1
31292H-WM-2	FED HOME LOAN MTG CORP GOLD #C01552		09/01/2009	SCHEDULED REDEMPTION		12,479	12,479	12,725	12,697		(219)		(219)		12,479				488	05/01/2033	1
31292H-YA-6	FED HOME LOAN MTG CORP GOLD #C01605		09/01/2009	SCHEDULED REDEMPTION		519,052	519,052	498,858	499,882		19,170		19,170		519,052				16,548	07/01/2033	1
31292J-BR-0	FED HOME LOAN MTG CORP GOLD #C01848		09/01/2009	SCHEDULED REDEMPTION		1,023	1,023	1,045	1,043		(20)		(20)		1,023				44	06/01/2034	1
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		09/01/2009	SCHEDULED REDEMPTION		16	16	17	17						16				1	05/01/2028	1
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		09/01/2009	SCHEDULED REDEMPTION		2,594	2,594	2,654	2,650		(56)		(56)		2,594				108	09/01/2028	1
31293A-7E-2	FED HOME LOAN MTG CORP GOLD #C15393		09/01/2009	SCHEDULED REDEMPTION		768	768	787	784		(16)		(16)		768				33	09/01/2028	1
31293D-PV-8	FED HOME LOAN MTG CORP GOLD #C17636		09/01/2009	SCHEDULED REDEMPTION		2,216	2,216	2,137	2,163		53		53		2,216				87	11/01/2028	1
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107		09/01/2009	SCHEDULED REDEMPTION		2,751	2,751	2,653	2,671		80		80		2,751				110	11/01/2028	1
31293E-JK-7	FED HOME LOAN MTG CORP GOLD #C18366		09/01/2009	SCHEDULED REDEMPTION		859	859	828	835		24		24		859				34	11/01/2028	1
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		09/01/2009	SCHEDULED REDEMPTION		9,092	9,092	9,316	9,286		(194)		(194)		9,092				392	12/01/2028	1
31293F-DZ-7	FED HOME LOAN MTG CORP GOLD #C19120		09/01/2009	SCHEDULED REDEMPTION		2,271	2,271	2,190	2,214		57		57		2,271				91	12/01/2028	1
31293H-GA-5	FED HOME LOAN MTG CORP GOLD #C20193		09/01/2009	SCHEDULED REDEMPTION		13	13	14	14						13				1	01/01/2029	1
31293J-5Z-8	FED HOME LOAN MTG CORP GOLD #C21764		09/01/2009	SCHEDULED REDEMPTION		6,949	6,949	7,109	7,100		(151)		(151)		6,949				280	02/01/2029	1
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797		09/01/2009	SCHEDULED REDEMPTION		1,070	1,070	1,095	1,094		(23)		(23)		1,070				43	02/01/2029	1
31293K-P7-5	FED HOME LOAN MTG CORP GOLD #C22246		09/01/2009	SCHEDULED REDEMPTION		146	146	150	149		(3)		(3)		146				6	01/01/2029	1
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		09/01/2009	SCHEDULED REDEMPTION		3,586	3,586	3,669	3,664		(78)		(78)		3,586				145	03/01/2029	1
31293N-QD-5	FED HOME LOAN MTG CORP GOLD #C24952		09/01/2009	SCHEDULED REDEMPTION		518	518	530	529		(11)		(11)		518				23	04/01/2029	1
31293N-6H-8	FED HOME LOAN MTG CORP GOLD #C25372		09/01/2009	SCHEDULED REDEMPTION		199	199	204	204		(5)		(5)		199				10	04/01/2029	1
31293Q-KD-4	FED HOME LOAN MTG CORP GOLD #C26592		09/01/2009	SCHEDULED REDEMPTION		10	10	9	9						10				1	05/01/2029	1
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		09/01/2009	SCHEDULED REDEMPTION		132	132	128	128		4		4		132				7	06/01/2029	1
31293R-SK-8	FED HOME LOAN MTG CORP GOLD #C27722		09/01/2009	SCHEDULED REDEMPTION		193	193	187	189		4		4		193				10	06/01/2029	1
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		09/01/2009	SCHEDULED REDEMPTION		185	185	184	184		1		1		185				9	06/01/2029	1
31293V-A8-5	FED HOME LOAN MTG CORP GOLD #C30031		09/01/2009	SCHEDULED REDEMPTION		835	835	854	853		(18)		(18)		835				37	08/01/2029	1
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		09/01/2009	SCHEDULED REDEMPTION		573	573	569	570		3		3		573				27	08/01/2029	1
31293V-XH-0	FED HOME LOAN MTG CORP GOLD #C30680		09/01/2009	SCHEDULED REDEMPTION		9,873	9,873	9,835	9,837		36		36		9,873				481	09/01/2029	1
31293V-ZR-6	FED HOME LOAN MTG CORP GOLD #C30752		09/01/2009	SCHEDULED REDEMPTION		501	501	498	499		3		3		501				24	09/01/2029	1
31293X-RH-3	FED HOME LOAN MTG CORP GOLD #C32288		09/01/2009	SCHEDULED REDEMPTION		101	101	104	104		(3)		(3)		101				5	10/01/2029	1
31293X-RS-9	FED HOME LOAN MTG CORP GOLD #C32297		09/01/2009	SCHEDULED REDEMPTION		45	45	46	46		(1)		(1)		45				2	10/01/2029	1
31293X-RX-8	FED HOME LOAN MTG CORP GOLD #C32302		09/01/2009	SCHEDULED REDEMPTION		78	78	81	81		(3)		(3)		78				4	10/01/2029	1
31293Y-LG-9	FED HOME LOAN MTG CORP GOLD #C33027		09/01/2009	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20				1	11/01/2029	1
31293Y-LW-4	FED HOME LOAN MTG CORP GOLD #C33041		09/01/2009	SCHEDULED REDEMPTION		492	492	509	508		(16)		(16)		492				26	10/01/2029	1
31293Y-N7-7	FED HOME LOAN MTG CORP GOLD #C33114		09/01/2009	SCHEDULED REDEMPTION		1,995	1,995	2,051	2,047		(52)		(52)		1,995				100	12/01/2029	1
31294B-CT-0	FED HOME LOAN MTG CORP GOLD #C34582		09/01/2009	SCHEDULED REDEMPTION		14,975	14,975	15,414	15,392		(418)		(418)		14,975				842	12/01/2029	1
31294B-DU-6	FED HOME LOAN MTG CORP GOLD #C34615		09/01/2009	SCHEDULED REDEMPTION		23	23	23	23		(1)		(1)		23				1	12/01/2029	1
31294B-KJ-3	FED HOME LOAN MTG CORP GOLD #C34797		09/01/2009	SCHEDULED REDEMPTION		53	53	55	55		(2)		(2)		53				3	12/01/2029	1
31294B-NE-1	FED HOME LOAN MTG CORP GOLD #C34889		09/01/2009	SCHEDULED REDEMPTION		61	61	63	63		(2)		(2)		61				3	12/01/2029	1
31294B-Y3-3	FED HOME LOAN MTG CORP GOLD #C35230		09/01/2009	SCHEDULED REDEMPTION		10	10	11	11						10				1	01/01/2030	1
31294B-5Q-4	FED HOME LOAN MTG CORP GOLD #C35355		09/01/2009	SCHEDULED REDEMPTION		44	44	45	45		(1)		(1)		44				2	01/01/2030	1
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		09/01/2009	SCHEDULED REDEMPTION		963	963	987	986		(23)		(23)		963				45	01/01/2030	1
31294C-DR-1	FED HOME LOAN MTG CORP GOLD #C35512		09/01/2009	SCHEDULED REDEMPTION		200	200	206	205		(5)		(5)		200				11	01/01/2030	1
31294C-MY-6	FED HOME LOAN MTG CORP GOLD #C35775		09/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					01/01/2030	1
31294C-TJ-2	FED HOME LOAN MTG CORP GOLD #C35953		09/01/2009	SCHEDULED REDEMPTION		11	11	11	11						11				1	01/01/2030	1
31294D-AG-6	FED HOME LOAN MTG CORP GOLD #C36307		09/01/2009	SCHEDULED REDEMPTION		483	483	495	495		(12)		(12)		483				23	02/01/2030	1
31294D-EB-3	FED HOME LOAN MTG CORP GOLD #C36430		09/01/2009	SCHEDULED REDEMPTION		134	134	139	139		(5)		(5)		134				7	02/01/2030	1
31294D-EZ-0	FED HOME LOAN MTG CORP GOLD #C36452		09/01/2009	SCHEDULED REDEMPTION		73	73	75	75		(2)		(2)		73				4	02/01/2030	1
31294D-X7-1	FED HOME LOAN MTG CORP GOLD #C37002		09/01/2009	SCHEDULED REDEMPTION		326	326	335	335		(9)		(9)		326				18	03/01/2030	1
31294E-A9-0	FED HOME LOAN MTG CORP GOLD #C37232		09/01/2009	SCHEDULED REDEMPTION		16	16	16	16						16				1	03/01/2030	1
31294E-DQ-9	FED HOME LOAN MTG CORP GOLD #C37311		09/01/2009	SCHEDULED REDEMPTION		89	89	92	92		(2)		(2)		89				5	03/01/2030	1
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		09/01/2009	SCHEDULED REDEMPTION		28	28	27	27		1		1		28				1	04/01/2030	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31294E-RY-7	FED HOME LOAN MTG CORP GOLD #C37703		09/01/2009	SCHEDULED REDEMPTION		554	554	570	569		(15)		(15)		554				31	04/01/2030	1
31294E-V5-5	FED HOME LOAN MTG CORP GOLD #C37836		09/01/2009	SCHEDULED REDEMPTION		60	60	61	61		(2)		(2)		60				3	04/01/2030	1
31294E-W8-8	FED HOME LOAN MTG CORP GOLD #C37871		09/01/2009	SCHEDULED REDEMPTION		998	998	1,026	1,027		(28)		(28)		998				56	04/01/2030	1
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		09/01/2009	SCHEDULED REDEMPTION		71	71	72	72		(2)		(2)		71				4	05/01/2030	1
31294E-YR-4	FED HOME LOAN MTG CORP GOLD #C37920		09/01/2009	SCHEDULED REDEMPTION		8	8	8	8						8				1	04/01/2030	1
31294F-PU-4	FED HOME LOAN MTG CORP GOLD #C38535		09/01/2009	SCHEDULED REDEMPTION		16	16	17	17						16				1	05/01/2030	1
31294F-PV-2	FED HOME LOAN MTG CORP GOLD #C38536		09/01/2009	SCHEDULED REDEMPTION		23	23	24	23		(1)		(1)		23				1	05/01/2030	1
31294F-T5-5	FED HOME LOAN MTG CORP GOLD #C38672		09/01/2009	SCHEDULED REDEMPTION		9	9	9	9						9				1	05/01/2030	1
31294F-YY-6	FED HOME LOAN MTG CORP GOLD #C38827		09/01/2009	SCHEDULED REDEMPTION		157	157	162	162		(6)		(6)		157				9	06/01/2030	1
31294G-ZU-1	FED HOME LOAN MTG CORP GOLD #C39755		09/01/2009	SCHEDULED REDEMPTION		30	30	31	31		(1)		(1)		30				2	06/01/2030	1
31297Y-UU-4	FED HOME LOAN MTG CORP GOLD #C41495		09/01/2009	SCHEDULED REDEMPTION		5,221	5,221	5,364	5,352		(131)		(131)		5,221				262	08/01/2030	1
31297Y-4K-5	FED HOME LOAN MTG CORP GOLD #C41726		09/01/2009	SCHEDULED REDEMPTION		47	47	48	48		(1)		(1)		47				3	09/01/2030	1
31297Y-7H-9	FED HOME LOAN MTG CORP GOLD #C41796		09/01/2009	SCHEDULED REDEMPTION		14	14	14	14						14				1	09/01/2030	1
31298A-A3-7	FED HOME LOAN MTG CORP GOLD #C41826		09/01/2009	SCHEDULED REDEMPTION		6	6	6	6						6					08/01/2030	1
31298A-JC-8	FED HOME LOAN MTG CORP GOLD #C42059		09/01/2009	SCHEDULED REDEMPTION		15	15	15	15						15				1	09/01/2030	1
31298A-SY-0	FED HOME LOAN MTG CORP GOLD #C42335		09/01/2009	SCHEDULED REDEMPTION		429	429	440	440		(12)		(12)		429				23	09/01/2030	1
31298A-VT-7	FED HOME LOAN MTG CORP GOLD #C42426		09/01/2009	SCHEDULED REDEMPTION		12	12	12	12						12				1	09/01/2030	1
31298A-VZ-3	FED HOME LOAN MTG CORP GOLD #C42432		09/01/2009	SCHEDULED REDEMPTION		490	490	504	503		(13)		(13)		490				27	09/01/2030	1
31298A-Y9-8	FED HOME LOAN MTG CORP GOLD #C42536		09/01/2009	SCHEDULED REDEMPTION		4	4	4	4						4					09/01/2030	1
31298A-ZA-4	FED HOME LOAN MTG CORP GOLD #C42537		09/01/2009	SCHEDULED REDEMPTION		6	6	6	6						6					09/01/2030	1
31298B-L5-8	FED HOME LOAN MTG CORP GOLD #C43048		09/01/2009	SCHEDULED REDEMPTION		545	545	561	561		(16)		(16)		545				30	07/01/2030	1
31298B-ME-8	FED HOME LOAN MTG CORP GOLD #C43057		09/01/2009	SCHEDULED REDEMPTION		7	7	7	7						7					10/01/2030	1
31298B-VR-9	FED HOME LOAN MTG CORP GOLD #C43324		09/01/2009	SCHEDULED REDEMPTION		3	3	3	3						3					10/01/2030	1
31298B-YC-9	FED HOME LOAN MTG CORP GOLD #C43407		09/01/2009	SCHEDULED REDEMPTION		68	68	70	70		(2)		(2)		68				4	10/01/2030	1
31298B-ZX-2	FED HOME LOAN MTG CORP GOLD #C43458		09/01/2009	SCHEDULED REDEMPTION		446	446	469	466		(21)		(21)		446				24	10/01/2030	1
31298C-AB-5	FED HOME LOAN MTG CORP GOLD #C43602		09/01/2009	SCHEDULED REDEMPTION		416	416	430	428		(12)		(12)		416				23	10/01/2030	1
31298C-EE-5	FED HOME LOAN MTG CORP GOLD #C43733		09/01/2009	SCHEDULED REDEMPTION		139	139	142	142		(4)		(4)		139				8	10/01/2030	1
31298C-LK-3	FED HOME LOAN MTG CORP GOLD #C43930		09/01/2009	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15				1	10/01/2030	1
31298C-MK-2	FED HOME LOAN MTG CORP GOLD #C43962		09/01/2009	SCHEDULED REDEMPTION		8	8	9	9						8				1	10/01/2030	1
31298C-RW-1	FED HOME LOAN MTG CORP GOLD #C44101		09/01/2009	SCHEDULED REDEMPTION		73	73	75	75		(2)		(2)		73				4	10/01/2030	1
31298D-FC-6	FED HOME LOAN MTG CORP GOLD #C44663		09/01/2009	SCHEDULED REDEMPTION		2	2	2	2						2					11/01/2030	1
31298D-KK-2	FED HOME LOAN MTG CORP GOLD #C44798		09/01/2009	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23				1	11/01/2030	1
31298D-MZ-7	FED HOME LOAN MTG CORP GOLD #C44876		09/01/2009	SCHEDULED REDEMPTION		252	252	259	259		(7)		(7)		252				14	11/01/2030	1
31298D-QY-6	FED HOME LOAN MTG CORP GOLD #C44971		09/01/2009	SCHEDULED REDEMPTION		34	34	35	35		(1)		(1)		34				2	11/01/2030	1
31298D-RT-6	FED HOME LOAN MTG CORP GOLD #C44998		09/01/2009	SCHEDULED REDEMPTION		11	11	12	12						11				1	11/01/2030	1
31298D-S2-4	FED HOME LOAN MTG CORP GOLD #C45037		09/01/2009	SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25				1	11/01/2030	1
31298D-X4-4	FED HOME LOAN MTG CORP GOLD #C45199		09/01/2009	SCHEDULED REDEMPTION		78	78	80	79		(2)		(2)		78				4	12/01/2030	1
31298D-YH-4	FED HOME LOAN MTG CORP GOLD #C45212		09/01/2009	SCHEDULED REDEMPTION		372	372	382	381		(9)		(9)		372				20	12/01/2030	1
31298D-3Z-8	FED HOME LOAN MTG CORP GOLD #C45316		09/01/2009	SCHEDULED REDEMPTION		97	97	99	99		(2)		(2)		97				5	12/01/2030	1
31298D-4G-9	FED HOME LOAN MTG CORP GOLD #C45323		09/01/2009	SCHEDULED REDEMPTION		27	27	28	28		(1)		(1)		27				2	12/01/2030	1
31298D-7K-7	FED HOME LOAN MTG CORP GOLD #C45398		09/01/2009	SCHEDULED REDEMPTION		803	803	827	824		(21)		(21)		803				40	12/01/2030	1
31298E-CF-0	FED HOME LOAN MTG CORP GOLD #C45470		09/01/2009	SCHEDULED REDEMPTION		94	94	97	97		(3)		(3)		94				5	12/01/2030	1
31298E-HQ-1	FED HOME LOAN MTG CORP GOLD #C45639		09/01/2009	SCHEDULED REDEMPTION		95	95	98	97		(2)		(2)		95				5	12/01/2030	1
31298E-MG-7	FED HOME LOAN MTG CORP GOLD #C45759		09/01/2009	SCHEDULED REDEMPTION		7,051	7,051	7,240	7,205		(154)		(154)		7,051				354	12/01/2030	1
31298E-T3-9	FED HOME LOAN MTG CORP GOLD #C45970		09/01/2009	SCHEDULED REDEMPTION		141	141	145	144		(4)		(4)		141				8	12/01/2030	1
31298E-VS-1	FED HOME LOAN MTG CORP GOLD #C46025		09/01/2009	SCHEDULED REDEMPTION		600	600	618	616		(16)		(16)		600				31	12/01/2030	1
31298E-V7-7	FED HOME LOAN MTG CORP GOLD #C46038		09/01/2009	SCHEDULED REDEMPTION		238	238	245	245		(6)		(6)		238				13	12/01/2030	1
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		09/01/2009	SCHEDULED REDEMPTION		13,749	13,749	14,065	14,048		(299)		(299)		13,749				584	11/01/2029	1
31298E-2W-4	FED HOME LOAN MTG CORP GOLD #C46189		09/01/2009	SCHEDULED REDEMPTION		522	522	536	535		(13)		(13)		522				29	01/01/2031	1
31298E-5Y-7	FED HOME LOAN MTG CORP GOLD #C46263		09/01/2009	SCHEDULED REDEMPTION		9	9	9	9						9				1	01/01/2031	1
31298F-BX-9	FED HOME LOAN MTG CORP GOLD #C46354		09/01/2009	SCHEDULED REDEMPTION		147	147	151	151		(4)		(4)		147				8	01/01/2031	1
31298F-FD-9	FED HOME LOAN MTG CORP GOLD #C46464		09/01/2009	SCHEDULED REDEMPTION		168	168	174	173		(6)		(6)		168				9	01/01/2031	1
31298F-FG-2	FED HOME LOAN MTG CORP GOLD #C46467		09/01/2009	SCHEDULED REDEMPTION		82	82	85	85		(2)		(2)		82				4	01/01/2031	1
31298F-MP-4	FED HOME LOAN MTG CORP GOLD #C46666		09/01/2009	SCHEDULED REDEMPTION		8,896	8,896	8,678	8,723		173		173		8,896				357	01/01/2031	1
31298F-NV-0	FED HOME LOAN MTG CORP GOLD #C46704		09/01/2009	SCHEDULED REDEMPTION		34	34	35	35		(1)		(1)		34				2	12/01/2030	1
31298F-PB-2	FED HOME LOAN MTG CORP GOLD #C46718		09/01/2009	SCHEDULED REDEMPTION		11,770	11,770	12,108	12,080		(310)		(310)		11,770				662	01/01/2031	1
31298F-QJ-4	FED HOME LOAN MTG CORP GOLD #C46757		09/01/2009	SCHEDULED REDEMPTION		36	36	37	37		(1)		(1)		36				2	01/01/2031	1
31298F-R8-7	FED HOME LOAN MTG CORP GOLD #C46811		09/01/2009	SCHEDULED REDEMPTION		7	7	7	7						7					01/01/2031	1
31298F-R9-5	FED HOME LOAN MTG CORP GOLD #C46812		09/01/2009	SCHEDULED REDEMPTION		7	7	7	7						7					01/01/2031	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31298F-VA-7	FED HOME LOAN MTG CORP GOLD #C46909		09/01/2009	SCHEDULED REDEMPTION		576	576	599	598		(22)		(22)		576				32	10/01/2030	1
31298F-Y7-1	FED HOME LOAN MTG CORP GOLD #C47034		09/01/2009	SCHEDULED REDEMPTION		21	21	21	21		(1)		(1)		21				1	01/01/2031	1
31298F-ZU-9	FED HOME LOAN MTG CORP GOLD #C47055		09/01/2009	SCHEDULED REDEMPTION		149	149	154	153		(4)		(4)		149				8	01/01/2031	1
31298F-ZZ-8	FED HOME LOAN MTG CORP GOLD #C47060		09/01/2009	SCHEDULED REDEMPTION		2	2	2	2						2					01/01/2031	1
31298G-CY-4	FED HOME LOAN MTG CORP GOLD #C47287		09/01/2009	SCHEDULED REDEMPTION		397	397	409	406		(9)		(9)		397				22	02/01/2031	1
31298G-J4-3	FED HOME LOAN MTG CORP GOLD #C47483		09/01/2009	SCHEDULED REDEMPTION		48	48	50	50		(1)		(1)		48				3	02/01/2031	1
31298G-MG-2	FED HOME LOAN MTG CORP GOLD #C47559		09/01/2009	SCHEDULED REDEMPTION		1	1	1	1						1					02/01/2031	1
31298G-PH-7	FED HOME LOAN MTG CORP GOLD #C47624		09/01/2009	SCHEDULED REDEMPTION		7,903	7,903	8,113	8,101		(198)		(198)		7,903				396	01/01/2031	1
31298G-TE-0	FED HOME LOAN MTG CORP GOLD #C47749		09/01/2009	SCHEDULED REDEMPTION		33	33	32	32		1		1		33				1	02/01/2031	1
31298G-WG-1	FED HOME LOAN MTG CORP GOLD #C47847		09/01/2009	SCHEDULED REDEMPTION		834	834	858	855		(20)		(20)		834				45	02/01/2031	1
31298G-WM-8	FED HOME LOAN MTG CORP GOLD #C47852		09/01/2009	SCHEDULED REDEMPTION		78	78	81	80		(3)		(3)		78				4	02/01/2031	1
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		09/01/2009	SCHEDULED REDEMPTION		39	39	38	38		1		1		39				2	02/01/2031	1
31298G-YK-0	FED HOME LOAN MTG CORP GOLD #C47914		09/01/2009	SCHEDULED REDEMPTION		5,758	5,758	5,990	5,960		(201)		(201)		5,758				288	02/01/2031	1
31298G-2N-9	FED HOME LOAN MTG CORP GOLD #C47981		09/01/2009	SCHEDULED REDEMPTION		87	87	90	89		(2)		(2)		87				5	02/01/2031	1
31298H-FS-2	FED HOME LOAN MTG CORP GOLD #C48277		09/01/2009	SCHEDULED REDEMPTION		57	57	58	58		(1)		(1)		57				3	02/01/2031	1
31298H-GV-4	FED HOME LOAN MTG CORP GOLD #C48312		09/01/2009	SCHEDULED REDEMPTION		11	11	11	11						11				1	03/01/2031	1
31298H-G7-7	FED HOME LOAN MTG CORP GOLD #C48322		09/01/2009	SCHEDULED REDEMPTION		356	356	366	366		(10)		(10)		356				20	01/01/2031	1
31298H-YQ-5	FED HOME LOAN MTG CORP GOLD #C48819		09/01/2009	SCHEDULED REDEMPTION		13	13	14	14						13				1	03/01/2031	1
31298H-6F-0	FED HOME LOAN MTG CORP GOLD #C48970		09/01/2009	SCHEDULED REDEMPTION		187	187	193	192		(5)		(5)		187				10	03/01/2031	1
31298H-7A-0	FED HOME LOAN MTG CORP GOLD #C48989		09/01/2009	SCHEDULED REDEMPTION		67	67	68	68		(2)		(2)		67				4	03/01/2031	1
31298H-7B-8	FED HOME LOAN MTG CORP GOLD #C48990		09/01/2009	SCHEDULED REDEMPTION		73	73	75	75		(2)		(2)		73				4	03/01/2031	1
31298J-DC-5	FED HOME LOAN MTG CORP GOLD #C49099		09/01/2009	SCHEDULED REDEMPTION		206	206	212	211		(5)		(5)		206				11	03/01/2031	1
31298J-LF-9	FED HOME LOAN MTG CORP GOLD #C49326		09/01/2009	SCHEDULED REDEMPTION		13	13	13	13						13				1	04/01/2031	1
31298L-J8-3	FED HOME LOAN MTG CORP GOLD #C50287		09/01/2009	SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25				1	04/01/2031	1
31298L-VN-6	FED HOME LOAN MTG CORP GOLD #C50621		09/01/2009	SCHEDULED REDEMPTION		1	1	1	1						1					04/01/2031	1
31298L-XW-4	FED HOME LOAN MTG CORP GOLD #C50693		09/01/2009	SCHEDULED REDEMPTION		1,549	1,549	1,592	1,585		(36)		(36)		1,549				84	04/01/2031	1
31298M-AG-2	FED HOME LOAN MTG CORP GOLD #C50907		09/01/2009	SCHEDULED REDEMPTION		112	112	115	115		(2)		(2)		112				6	05/01/2031	1
31298M-A6-4	FED HOME LOAN MTG CORP GOLD #C50929		09/01/2009	SCHEDULED REDEMPTION		596	596	613	610		(14)		(14)		596				32	05/01/2031	1
31298M-D3-8	FED HOME LOAN MTG CORP GOLD #C51022		09/01/2009	SCHEDULED REDEMPTION		28	28	28	28		(1)		(1)		28				2	05/01/2031	1
31298M-MY-0	FED HOME LOAN MTG CORP GOLD #C51275		09/01/2009	SCHEDULED REDEMPTION		10	10	10	10						10				1	04/01/2031	1
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		09/01/2009	SCHEDULED REDEMPTION		1,985	1,985	2,033	2,026		(42)		(42)		1,985				104	05/01/2031	1
31298N-YX-7	FED HOME LOAN MTG CORP GOLD #C52526		09/01/2009	SCHEDULED REDEMPTION		568	568	590	587		(18)		(18)		568				31	05/01/2031	1
31298N-4L-6	FED HOME LOAN MTG CORP GOLD #C52627		09/01/2009	SCHEDULED REDEMPTION		293	293	301	299		(7)		(7)		293				16	06/01/2031	1
31298P-BF-6	FED HOME LOAN MTG CORP GOLD #C52738		09/01/2009	SCHEDULED REDEMPTION		314	314	323	321		(7)		(7)		314				17	06/01/2031	1
31298P-VW-7	FED HOME LOAN MTG CORP GOLD #C53329		09/01/2009	SCHEDULED REDEMPTION		2	2	2	2						2					06/01/2031	1
31298P-XG-0	FED HOME LOAN MTG CORP GOLD #C53379		09/01/2009	SCHEDULED REDEMPTION		84	84	86	85		(2)		(2)		84				4	06/01/2031	1
31298P-4F-4	FED HOME LOAN MTG CORP GOLD #C53522		09/01/2009	SCHEDULED REDEMPTION		3,351	3,351	3,486	3,462		(111)		(111)		3,351				185	06/01/2031	1
31298Q-BM-9	FED HOME LOAN MTG CORP GOLD #C53644		09/01/2009	SCHEDULED REDEMPTION		4,699	4,699	4,833	4,822		(124)		(124)		4,699				264	06/01/2031	1
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		09/01/2009	SCHEDULED REDEMPTION		848	848	844	844		4		4		848				41	06/01/2031	1
31298Q-GR-3	FED HOME LOAN MTG CORP GOLD #C53808		09/01/2009	SCHEDULED REDEMPTION		18,141	18,141	18,681	18,582		(441)		(441)		18,141				1,020	06/01/2031	1
31298Q-VN-5	FED HOME LOAN MTG CORP GOLD #C54221		09/01/2009	SCHEDULED REDEMPTION		130	130	133	132		(3)		(3)		130				7	07/01/2031	1
31298Q-W4-6	FED HOME LOAN MTG CORP GOLD #C54267		09/01/2009	SCHEDULED REDEMPTION		239	239	245	244		(6)		(6)		239				13	07/01/2031	1
31298R-AW-6	FED HOME LOAN MTG CORP GOLD #C54521		09/01/2009	SCHEDULED REDEMPTION		116	116	119	119		(3)		(3)		116				6	07/01/2031	1
31298R-NU-6	FED HOME LOAN MTG CORP GOLD #C54903		09/01/2009	SCHEDULED REDEMPTION		62	62	63	63		(1)		(1)		62				3	07/01/2031	1
31298R-NV-4	FED HOME LOAN MTG CORP GOLD #C54904		09/01/2009	SCHEDULED REDEMPTION		68	68	70	69		(1)		(1)		68				4	07/01/2031	1
31298R-SE-7	FED HOME LOAN MTG CORP GOLD #C55017		09/01/2009	SCHEDULED REDEMPTION		7	7	7	7						7					07/01/2031	1
31298R-T3-0	FED HOME LOAN MTG CORP GOLD #C55070		09/01/2009	SCHEDULED REDEMPTION		1	1	1	1						1					07/01/2031	1
31298S-K5-2	FED HOME LOAN MTG CORP GOLD #C55716		09/01/2009	SCHEDULED REDEMPTION		94	94	97	97		(3)		(3)		94				5	12/01/2030	1
31298S-PN-8	FED HOME LOAN MTG CORP GOLD #C55829		09/01/2009	SCHEDULED REDEMPTION		232	232	241	241		(9)		(9)		232				13	01/01/2031	1
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		09/01/2009	SCHEDULED REDEMPTION		402	402	412	411		(9)		(9)		402				20	03/01/2031	1
31298S-UY-8	FED HOME LOAN MTG CORP GOLD #C55999		09/01/2009	SCHEDULED REDEMPTION		10	10	10	10						10				1	02/01/2031	1
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		09/01/2009	SCHEDULED REDEMPTION		1,235	1,235	1,228	1,229		7		7		1,235				60	03/01/2031	1
31298S-4P-6	FED HOME LOAN MTG CORP GOLD #C56230		09/01/2009	SCHEDULED REDEMPTION		338	338	347	345		(8)		(8)		338				18	08/01/2031	1
31298T-H2-1	FED HOME LOAN MTG CORP GOLD #C56549		09/01/2009	SCHEDULED REDEMPTION		13	13	14	14						13				1	08/01/2031	1
31298T-MT-6	FED HOME LOAN MTG CORP GOLD #C56670		09/01/2009	SCHEDULED REDEMPTION		126	126	130	129		(3)		(3)		126				7	08/01/2031	1
31298T-VP-4	FED HOME LOAN MTG CORP GOLD #C56922		09/01/2009	SCHEDULED REDEMPTION		68	68	70	69		(1)		(1)		68				4	08/01/2031	1
31298T-4R-0	FED HOME LOAN MTG CORP GOLD #C57132		09/01/2009	SCHEDULED REDEMPTION		232	232	238	238		(6)		(6)		232				12	01/01/2030	1
31298U-D4-8	FED HOME LOAN MTG CORP GOLD #C57323		09/01/2009	SCHEDULED REDEMPTION		375	375	385	383		(8)		(8)		375				21	09/01/2031	1
31298U-FH-7	FED HOME LOAN MTG CORP GOLD #C57368		09/01/2009	SCHEDULED REDEMPTION		80	80	82	82		(2)		(2)		80				4	09/01/2031	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31298U-QH-5	FED HOME LOAN MTG CORP GOLD #C57656		09/01/2009	SCHEDULED REDEMPTION		284	284	291	290		(6)		(6)		284				14	09/01/2031	1
31298U-XG-9	FED HOME LOAN MTG CORP GOLD #C57879		09/01/2009	SCHEDULED REDEMPTION		31	31	33	32		(1)		(1)		31				2	09/01/2031	1
31298V-AV-9	FED HOME LOAN MTG CORP GOLD #C58120		09/01/2009	SCHEDULED REDEMPTION		21	21	21	21						21				1	09/01/2031	1
31298V-FB-8	FED HOME LOAN MTG CORP GOLD #C58262		09/01/2009	SCHEDULED REDEMPTION		45	45	47	46		(1)		(1)		45				2	09/01/2031	1
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		09/01/2009	SCHEDULED REDEMPTION		1,514	1,514	1,506	1,507		8		8		1,514				74	10/01/2031	1
31298V-ZK-6	FED HOME LOAN MTG CORP GOLD #C58846		09/01/2009	SCHEDULED REDEMPTION		47	47	48	48		(1)		(1)		47				3	09/01/2031	1
31298W-C4-5	FED HOME LOAN MTG CORP GOLD #C59091		09/01/2009	SCHEDULED REDEMPTION		121	121	125	124		(3)		(3)		121				7	09/01/2031	1
31298W-JQ-9	FED HOME LOAN MTG CORP GOLD #C59271		09/01/2009	SCHEDULED REDEMPTION		2	2	2	2						2					10/01/2031	1
31298W-KN-4	FED HOME LOAN MTG CORP GOLD #C59301		09/01/2009	SCHEDULED REDEMPTION		387	387	398	395		(8)		(8)		387				21	10/01/2031	1
31298Y-AU-5	FED HOME LOAN MTG CORP GOLD #C60019		09/01/2009	SCHEDULED REDEMPTION		218	218	225	223		(5)		(5)		218				12	11/01/2031	1
31298Y-QF-1	FED HOME LOAN MTG CORP GOLD #C60454		09/01/2009	SCHEDULED REDEMPTION		11	11	11	11						11				1	10/01/2031	1
31298Y-X8-9	FED HOME LOAN MTG CORP GOLD #C60703		09/01/2009	SCHEDULED REDEMPTION		255	255	262	260		(5)		(5)		255				13	11/01/2031	1
31287L-BU-5	FED HOME LOAN MTG CORP GOLD #C60951		09/01/2009	SCHEDULED REDEMPTION		330	330	338	337		(7)		(7)		330				17	11/01/2031	1
31287L-ES-7	FED HOME LOAN MTG CORP GOLD #C61045		09/01/2009	SCHEDULED REDEMPTION		18	18	18	18						18				1	12/01/2030	1
31287L-HB-1	FED HOME LOAN MTG CORP GOLD #C61126		09/01/2009	SCHEDULED REDEMPTION		65	65	66	66		(1)		(1)		65				3	12/01/2031	1
31287L-LW-0	FED HOME LOAN MTG CORP GOLD #C61241		09/01/2009	SCHEDULED REDEMPTION		446	446	464	460		(13)		(13)		446				24	12/01/2031	1
31287L-NM-0	FED HOME LOAN MTG CORP GOLD #C61296		09/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					11/01/2031	1
31287M-FJ-4	FED HOME LOAN MTG CORP GOLD #C61969		09/01/2009	SCHEDULED REDEMPTION		4,583	4,583	4,695	4,676		(92)		(92)		4,583				233	12/01/2031	1
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		09/01/2009	SCHEDULED REDEMPTION		232	232	240	239		(8)		(8)		232				11	01/01/2032	1
31287M-VT-4	FED HOME LOAN MTG CORP GOLD #C62426		09/01/2009	SCHEDULED REDEMPTION		8,640	8,640	8,754	8,739		(99)		(99)		8,640				386	01/01/2032	1
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536		09/01/2009	SCHEDULED REDEMPTION		1,139	1,139	1,179	1,177		(38)		(38)		1,139				53	01/01/2032	1
31287N-AT-5	FED HOME LOAN MTG CORP GOLD #C62718		09/01/2009	SCHEDULED REDEMPTION		49,789	49,789	50,956	50,809		(1,020)		(1,020)		49,789				2,238	01/01/2032	1
31287N-FP-8	FED HOME LOAN MTG CORP GOLD #C62874		09/01/2009	SCHEDULED REDEMPTION		246	246	253	251		(5)		(5)		246				13	01/01/2032	1
31287P-CZ-4	FED HOME LOAN MTG CORP GOLD #C63688		09/01/2009	SCHEDULED REDEMPTION		56	56	59	58		(2)		(2)		56				3	02/01/2032	1
31287P-GQ-0	FED HOME LOAN MTG CORP GOLD #C63807		09/01/2009	SCHEDULED REDEMPTION		203	203	211	208		(6)		(6)		203				11	02/01/2032	1
31287P-PR-8	FED HOME LOAN MTG CORP GOLD #C64032		09/01/2009	SCHEDULED REDEMPTION		8	8	8	8						8				1	02/01/2032	1
31287P-4X-8	FED HOME LOAN MTG CORP GOLD #C64438		09/01/2009	SCHEDULED REDEMPTION		357	357	366	365		(8)		(8)		357				16	12/01/2028	1
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		09/01/2009	SCHEDULED REDEMPTION		2,979	2,979	3,082	3,078		(100)		(100)		2,979				138	03/01/2032	1
31287Q-G6-2	FED HOME LOAN MTG CORP GOLD #C64721		09/01/2009	SCHEDULED REDEMPTION		93,823	93,823	95,303	95,037		(1,214)		(1,214)		93,823				4,133	03/01/2032	1
31287Q-QR-5	FED HOME LOAN MTG CORP GOLD #C64964		09/01/2009	SCHEDULED REDEMPTION		271	271	275	275		(3)		(3)		271				12	03/01/2032	1
31287Q-TG-6	FED HOME LOAN MTG CORP GOLD #C65051		09/01/2009	SCHEDULED REDEMPTION		149	149	153	152		(3)		(3)		149				8	03/01/2032	1
31287R-D6-3	FED HOME LOAN MTG CORP GOLD #C65525		09/01/2009	SCHEDULED REDEMPTION		723	723	752	745		(22)		(22)		723				40	04/01/2032	1
31287R-EA-3	FED HOME LOAN MTG CORP GOLD #C65529		09/01/2009	SCHEDULED REDEMPTION		7,965	7,965	8,241	8,231		(267)		(267)		7,965				365	04/01/2032	1
31287R-KW-8	FED HOME LOAN MTG CORP GOLD #C65709		09/01/2009	SCHEDULED REDEMPTION		748	748	773	769		(21)		(21)		748				38	04/01/2032	1
31287R-M4-8	FED HOME LOAN MTG CORP GOLD #C65779		09/01/2009	SCHEDULED REDEMPTION		3,513	3,513	3,634	3,610		(96)		(96)		3,513				184	03/01/2032	1
31287S-BA-4	FED HOME LOAN MTG CORP GOLD #C66333		09/01/2009	SCHEDULED REDEMPTION		1,632	1,632	1,697	1,679		(47)		(47)		1,632				89	04/01/2032	1
31287S-F9-3	FED HOME LOAN MTG CORP GOLD #C66492		09/01/2009	SCHEDULED REDEMPTION		1,110	1,110	1,124	1,123		(14)		(14)		1,110				49	04/01/2032	1
31287S-GA-9	FED HOME LOAN MTG CORP GOLD #C66493		09/01/2009	SCHEDULED REDEMPTION		524	524	536	535		(11)		(11)		524				23	04/01/2032	1
31287S-GM-3	FED HOME LOAN MTG CORP GOLD #C66504		09/01/2009	SCHEDULED REDEMPTION		4	4	4	4						4					04/01/2032	1
31287S-VQ-7	FED HOME LOAN MTG CORP GOLD #C66923		09/01/2009	SCHEDULED REDEMPTION		176	176	182	181		(5)		(5)		176				9	05/01/2032	1
31287T-BA-2	FED HOME LOAN MTG CORP GOLD #C67233		09/01/2009	SCHEDULED REDEMPTION		175	175	181	180		(5)		(5)		175				9	05/01/2032	1
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		09/01/2009	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21				1	05/01/2032	1
31287T-PZ-2	FED HOME LOAN MTG CORP GOLD #C67640		09/01/2009	SCHEDULED REDEMPTION		139	139	143	142		(4)		(4)		139				7	06/01/2032	1
31287T-Y7-4	FED HOME LOAN MTG CORP GOLD #C67934		09/01/2009	SCHEDULED REDEMPTION		1,020	1,020	1,057	1,046		(25)		(25)		1,020				52	06/01/2032	1
31287U-JR-4	FED HOME LOAN MTG CORP GOLD #C68372		09/01/2009	SCHEDULED REDEMPTION		2,494	2,494	2,597	2,560		(66)		(66)		2,494				126	06/01/2032	1
31287U-JS-2	FED HOME LOAN MTG CORP GOLD #C68373		09/01/2009	SCHEDULED REDEMPTION		32,537	32,537	33,691	33,350		(812)		(812)		32,537				1,703	06/01/2032	1
31287U-LG-5	FED HOME LOAN MTG CORP GOLD #C68427		09/01/2009	SCHEDULED REDEMPTION		1,641	1,641	1,732	1,698		(57)		(57)		1,641				89	06/01/2032	1
31287U-MD-1	FED HOME LOAN MTG CORP GOLD #C68456		09/01/2009	SCHEDULED REDEMPTION		76,675	76,675	79,574	78,546		(1,871)		(1,871)		76,675				4,016	06/01/2032	1
31287U-ML-3	FED HOME LOAN MTG CORP GOLD #C68463		09/01/2009	SCHEDULED REDEMPTION		6,690	6,690	6,922	6,914		(224)		(224)		6,690				291	06/01/2032	1
31287U-2X-9	FED HOME LOAN MTG CORP GOLD #C68890		09/01/2009	SCHEDULED REDEMPTION		330	330	341	339		(9)		(9)		330				17	07/01/2032	1
31287V-LA-6	FED HOME LOAN MTG CORP GOLD #C69321		09/01/2009	SCHEDULED REDEMPTION		135	135	139	139		(5)		(5)		135				6	07/01/2032	1
31287V-P3-8	FED HOME LOAN MTG CORP GOLD #C69442		09/01/2009	SCHEDULED REDEMPTION		970	970	1,004	1,003		(33)		(33)		970				45	07/01/2032	1
31287V-P5-3	FED HOME LOAN MTG CORP GOLD #C69444		09/01/2009	SCHEDULED REDEMPTION		44	44	46	45		(1)		(1)		44				2	07/01/2032	1
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600		09/01/2009	SCHEDULED REDEMPTION		24,481	24,481	25,330	25,302		(821)		(821)		24,481				1,192	08/01/2032	1
31287V-5Q-9	FED HOME LOAN MTG CORP GOLD #C69855		09/01/2009	SCHEDULED REDEMPTION		75	75	77	77		(2)		(2)		75				3	08/01/2032	1
31287V-5R-7	FED HOME LOAN MTG CORP GOLD #C69856		09/01/2009	SCHEDULED REDEMPTION		16	16	16	16		(1)		(1)		16				1	08/01/2032	1
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		09/01/2009	SCHEDULED REDEMPTION		82	82	82	82						82				4	08/01/2032	1
31287X-NG-7	FED HOME LOAN MTG CORP GOLD #C70391		09/01/2009	SCHEDULED REDEMPTION		2,527	2,527	2,513	2,516		11		11		2,527				123	09/01/2032	1
31287X-RG-3	FED HOME LOAN MTG CORP GOLD #C70487		09/01/2009	SCHEDULED REDEMPTION		876	876	897	895		(19)		(19)		876				39	09/01/2032	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		09/01/2009	SCHEDULED REDEMPTION		13,955	13,955	13,878	13,894		61		61		13,955				608	09/01/2032	1
31287Y-5T-7	FED HOME LOAN MTG CORP GOLD #C71758		09/01/2009	SCHEDULED REDEMPTION		57,187	57,187	57,904	57,889		(702)		(702)		57,187				2,568	10/01/2032	1
31288A-MU-6	FED HOME LOAN MTG CORP GOLD #C72171		09/01/2009	SCHEDULED REDEMPTION		51,692	51,692	52,821	52,783		(1,091)		(1,091)		51,692				2,323	10/01/2032	1
31288B-LZ-4	FED HOME LOAN MTG CORP GOLD #C73044		09/01/2009	SCHEDULED REDEMPTION		22,843	22,843	23,414	23,340		(497)		(497)		22,843				986	11/01/2032	1
31288B-MZ-3	FED HOME LOAN MTG CORP GOLD #C73076		09/01/2009	SCHEDULED REDEMPTION		19,830	19,830	20,325	20,261		(432)		(432)		19,830				842	11/01/2032	1
31288C-MC-2	FED HOME LOAN MTG CORP GOLD #C73955		09/01/2009	SCHEDULED REDEMPTION		16,531	16,531	16,910	16,863		(333)		(333)		16,531				741	12/01/2032	1
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		09/01/2009	SCHEDULED REDEMPTION		1,876	1,876	1,941	1,939		(63)		(63)		1,876				84	01/01/2033	1
31288F-DL-5	FED HOME LOAN MTG CORP GOLD #C76407		09/01/2009	SCHEDULED REDEMPTION		481	481	492	491		(10)		(10)		481				21	12/01/2032	1
31288F-5N-0	FED HOME LOAN MTG CORP GOLD #C77153		09/01/2009	SCHEDULED REDEMPTION		4,431	4,431	4,484	4,483		(52)		(52)		4,431				192	03/01/2033	1
31288G-FF-4	FED HOME LOAN MTG CORP GOLD #C77366		09/01/2009	SCHEDULED REDEMPTION		21,492	21,492	21,376	21,379		113		113		21,492				856	03/01/2033	1
31288G-JW-3	FED HOME LOAN MTG CORP GOLD #C77477		09/01/2009	SCHEDULED REDEMPTION		715	715	730	730		(15)		(15)		715				30	03/01/2033	1
31288G-MF-6	FED HOME LOAN MTG CORP GOLD #C77558		09/01/2009	SCHEDULED REDEMPTION		1,709	1,709	1,749	1,744		(35)		(35)		1,709				73	02/01/2033	1
31288G-Q4-7	FED HOME LOAN MTG CORP GOLD #C77675		09/01/2009	SCHEDULED REDEMPTION		46,287	46,287	46,027	46,034		253		253		46,287				1,783	03/01/2033	1
31288G-R9-5	FED HOME LOAN MTG CORP GOLD #C77712		09/01/2009	SCHEDULED REDEMPTION		2,676	2,676	2,742	2,732		(57)		(57)		2,676				116	02/01/2033	1
31288G-3L-4	FED HOME LOAN MTG CORP GOLD #C78003		09/01/2009	SCHEDULED REDEMPTION		158	158	164	164		(5)		(5)		158				7	04/01/2033	1
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		09/01/2009	SCHEDULED REDEMPTION		327	327	339	338		(11)		(11)		327				15	03/01/2033	1
31288K-BF-9	FED HOME LOAN MTG CORP GOLD #C79938		09/01/2009	SCHEDULED REDEMPTION		1,048	1,048	1,060	1,060		(12)		(12)		1,048				45	06/01/2033	1
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214		09/01/2009	SCHEDULED REDEMPTION		29,531	29,531	30,007			(475)		(475)		29,531				666	08/01/2028	1
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170		09/01/2009	SCHEDULED REDEMPTION		1,383	1,383	1,413	1,426		(42)		(42)		1,383				70	06/01/2023	1
313974-T2-3	FED HOME LOAN MTG CORP GOLD #D35969		09/01/2009	SCHEDULED REDEMPTION		1,397	1,397	1,426	1,434		(36)		(36)		1,397				71	06/01/2023	1
313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D36158		09/01/2009	SCHEDULED REDEMPTION		11,660	11,660	11,881	11,945		(285)		(285)		11,660				608	06/01/2023	1
313975-DH-4	FED HOME LOAN MTG CORP GOLD #D36404		09/01/2009	SCHEDULED REDEMPTION		105,810	105,810	107,829	108,316		(2,506)		(2,506)		105,810				5,319	06/01/2023	1
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385		09/01/2009	SCHEDULED REDEMPTION		3,221	3,221	3,281	3,296		(75)		(75)		3,221				163	08/01/2023	1
31356H-QJ-9	FED HOME LOAN MTG CORP GOLD #D54957		09/01/2009	SCHEDULED REDEMPTION		71	71	74	73		(2)		(2)		71				4	07/01/2024	1
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		09/01/2009	SCHEDULED REDEMPTION		6,894	6,894	7,133	7,121		(227)		(227)		6,894				335	01/01/2028	1
3128DU-GK-5	FED HOME LOAN MTG CORP GOLD #D91102		09/01/2009	SCHEDULED REDEMPTION		9,792	9,792	9,683	9,730		61		61		9,792				503	11/01/2014	1
3128E2-ST-4	FED HOME LOAN MTG CORP GOLD #D95930		09/01/2009	SCHEDULED REDEMPTION		2,271	2,271	2,328	2,320		(49)		(49)		2,271				91	09/01/2022	1
31294J-NZ-7	FED HOME LOAN MTG CORP GOLD #E00408		09/01/2009	SCHEDULED REDEMPTION		2,906	2,906	2,909	2,907		(1)		(1)		2,906				136	12/01/2010	1
31294J-N8-7	FED HOME LOAN MTG CORP GOLD #E00415		09/01/2009	SCHEDULED REDEMPTION		10,653	10,653	10,563	10,630		23		23		10,653				454	01/01/2011	1
31294J-RH-3	FED HOME LOAN MTG CORP GOLD #E00488		09/01/2009	SCHEDULED REDEMPTION		178	178	184	180		(2)		(2)		178				10	03/01/2012	1
31294J-RT-7	FED HOME LOAN MTG CORP GOLD #E00498		09/01/2009	SCHEDULED REDEMPTION		156	156	161	158		(2)		(2)		156				9	07/01/2012	1
31294J-WU-8	FED HOME LOAN MTG CORP GOLD #E00659		09/01/2009	SCHEDULED REDEMPTION		21,796	21,796	21,769	21,796						21,796				946	04/01/2014	1
31294J-ZT-8	FED HOME LOAN MTG CORP GOLD #E00754		09/01/2009	SCHEDULED REDEMPTION		1,819	1,819	1,878	1,860		(41)		(41)		1,819				105	09/01/2014	1
31294J-Z3-5	FED HOME LOAN MTG CORP GOLD #E00762		09/01/2009	SCHEDULED REDEMPTION		1,817	1,817	1,876	1,864		(47)		(47)		1,817				105	10/01/2014	1
31294J-3G-1	FED HOME LOAN MTG CORP GOLD #E00799		09/01/2009	SCHEDULED REDEMPTION		3,734	3,734	3,855	3,817		(83)		(83)		3,734				216	11/01/2014	1
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		09/01/2009	SCHEDULED REDEMPTION		3,157	3,157	3,266	3,240		(84)		(84)		3,157				182	01/01/2016	1
31294K-UB-9	FED HOME LOAN MTG CORP GOLD #E01478		09/01/2009	SCHEDULED REDEMPTION		47,127	47,127	49,115	48,558		(1,431)		(1,431)		47,127				2,080	08/01/2018	1
31294K-V7-7	FED HOME LOAN MTG CORP GOLD #E01538		09/01/2009	SCHEDULED REDEMPTION		10,721	10,721	11,123			(402)		(402)		10,721				205	12/01/2018	1
31294L-GU-1	FED HOME LOAN MTG CORP GOLD #E02011		09/01/2009	SCHEDULED REDEMPTION		13,841	13,841	14,360			(519)		(519)		13,841				268	10/01/2015	1
31280G-GJ-3	FED HOME LOAN MTG CORP GOLD #E62001		09/01/2009	SCHEDULED REDEMPTION		14,490	14,490	14,507	14,495		(4)		(4)		14,490				679	11/01/2010	1
31280J-YS-7	FED HOME LOAN MTG CORP GOLD #E64321		09/01/2009	SCHEDULED REDEMPTION		3,583	3,583	3,571	3,579		4		4		3,583				181	05/01/2011	1
31280K-R7-8	FED HOME LOAN MTG CORP GOLD #E65010		09/01/2009	SCHEDULED REDEMPTION		43	43	44	43		(1)		(1)		43				2	08/01/2011	1
31280K-SR-3	FED HOME LOAN MTG CORP GOLD #E65028		09/01/2009	SCHEDULED REDEMPTION		16	16	17	16						16				1	08/01/2011	1
31280M-L6-2	FED HOME LOAN MTG CORP GOLD #E66649		09/01/2009	SCHEDULED REDEMPTION		2,063	2,063	2,103	2,077		(14)		(14)		2,063				104	04/01/2012	1
31280M-Q2-6	FED HOME LOAN MTG CORP GOLD #E66773		09/01/2009	SCHEDULED REDEMPTION		1,452	1,452	1,480	1,464		(12)		(12)		1,452				73	04/01/2012	1
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496		09/01/2009	SCHEDULED REDEMPTION		12,893	12,893	12,453	12,719		174		174		12,893				466	11/01/2013	1
3128GE-3V-8	FED HOME LOAN MTG CORP GOLD #E79812		09/01/2009	SCHEDULED REDEMPTION		1,661	1,661	1,715	1,702		(41)		(41)		1,661				96	11/01/2014	1
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		09/01/2009	SCHEDULED REDEMPTION		1,438	1,438	1,488	1,468		(30)		(30)		1,438				83	02/01/2016	1
3128GV-WZ-9	FED HOME LOAN MTG CORP GOLD #E91564		09/01/2009	SCHEDULED REDEMPTION		35,839	35,839	37,183			(1,344)		(1,344)		35,839				668	09/01/2012	1
3128GW-E6-1	FED HOME LOAN MTG CORP GOLD #E91957		09/01/2009	SCHEDULED REDEMPTION		89,642	89,642	91,995	91,438		(1,796)		(1,796)		89,642				3,224	10/01/2017	1
3128GY-HC-1	FED HOME LOAN MTG CORP GOLD #E93827		09/01/2009	SCHEDULED REDEMPTION		1,246	1,246	1,293			(47)		(47)		1,246				24	01/01/2013	1
3128H3-R2-9	FED HOME LOAN MTG CORP GOLD #E95905		09/01/2009	SCHEDULED REDEMPTION		17,185	17,185	17,636	17,517		(332)		(332)		17,185				626	04/01/2018	1
3128H5-K5-4	FED HOME LOAN MTG CORP GOLD #E97516		09/01/2009	SCHEDULED REDEMPTION		2,723	2,723	2,795	2,774		(50)		(50)		2,723				101	07/01/2018	1
3128H6-TT-1	FED HOME LOAN MTG CORP GOLD #E98662		09/01/2009	SCHEDULED REDEMPTION		1,421	1,421	1,470			(50)		(50)		1,421				28	08/01/2018	1
3128H7-N8-1	FED HOME LOAN MTG CORP GOLD #E99415		09/01/2009	SCHEDULED REDEMPTION		356,007	356,007	361,291	359,719		(3,712)		(3,712)		356,007				12,736	09/01/2018	1
3128H7-SH-6	FED HOME LOAN MTG CORP GOLD #E99520		09/01/2009	SCHEDULED REDEMPTION		9,303	9,303	9,548	9,476		(173)		(173)		9,303				343	09/01/2018	1
3128H7-4N-9	FED HOME LOAN MTG CORP GOLD #E99829		09/01/2009	SCHEDULED REDEMPTION		1,412	1,412	1,449	1,438		(26)		(26)		1,412				51	10/01/2018	1
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		09/01/2009	SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25				1	09/01/2027	1
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		09/01/2009	SCHEDULED REDEMPTION		1,352	1,352	1,372	1,370		(18)		(18)		1,352				67	11/01/2026	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		09/01/2009	SCHEDULED REDEMPTION		30	30	30	30		(1)		(1)		30				2	12/01/2026	1
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		09/01/2009	SCHEDULED REDEMPTION		18,723	18,723	19,261	19,251		(528)		(528)		18,723				954	12/01/2029	1
31283H-GS-8	FED HOME LOAN MTG CORP GOLD #G01109		09/01/2009	SCHEDULED REDEMPTION		1,939	1,939	2,017	2,013		(74)		(74)		1,939				98	03/01/2030	1
31283H-HG-3	FED HOME LOAN MTG CORP GOLD #G01131		09/01/2009	SCHEDULED REDEMPTION		990	990	1,022	1,019		(29)		(29)		990				53	09/01/2030	1
31283H-HM-0	FED HOME LOAN MTG CORP GOLD #G01136		09/01/2009	SCHEDULED REDEMPTION		665	665	684	682		(17)		(17)		665				37	10/01/2030	1
31283H-JB-2	FED HOME LOAN MTG CORP GOLD #G01158		09/01/2009	SCHEDULED REDEMPTION		18,178	18,178	18,782	18,750		(571)		(571)		18,178				966	01/01/2031	1
31283H-J7-1	FED HOME LOAN MTG CORP GOLD #G01186		09/01/2009	SCHEDULED REDEMPTION		26	26	27	26		(1)		(1)		26				1	02/01/2031	1
31283H-LY-9	FED HOME LOAN MTG CORP GOLD #G01243		09/01/2009	SCHEDULED REDEMPTION		330	330	344	342		(12)		(12)		330				18	05/01/2031	1
31283H-QF-5	FED HOME LOAN MTG CORP GOLD #G01354		09/01/2009	SCHEDULED REDEMPTION		1,263	1,263	1,301	1,298		(34)		(34)		1,263				70	12/01/2031	1
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		09/01/2009	SCHEDULED REDEMPTION		238	238	247	245		(7)		(7)		238				12	03/01/2032	1
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		09/01/2009	SCHEDULED REDEMPTION		6,624	6,624	6,852	6,832		(207)		(207)		6,624				333	04/01/2032	1
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		09/01/2009	SCHEDULED REDEMPTION		2,038	2,038	2,108	2,102		(64)		(64)		2,038				103	04/01/2032	1
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		09/01/2009	SCHEDULED REDEMPTION		3,148	3,148	3,257	3,254		(106)		(106)		3,148				147	08/01/2032	1
31283H-TE-5	FED HOME LOAN MTG CORP GOLD #G01449		09/01/2009	SCHEDULED REDEMPTION		33,648	33,648	35,478	35,409		(1,761)		(1,761)		33,648				1,704	07/01/2032	1
31283H-TN-5	FED HOME LOAN MTG CORP GOLD #G01457		09/01/2009	SCHEDULED REDEMPTION		6,020	6,020	6,168	6,149		(129)		(129)		6,020				259	08/01/2029	1
31283H-UA-1	FED HOME LOAN MTG CORP GOLD #G01477		09/01/2009	SCHEDULED REDEMPTION		14,284	14,284	14,604	14,601		(316)		(316)		14,284				613	12/01/2032	1
31283H-VE-2	FED HOME LOAN MTG CORP GOLD #G01513		09/01/2009	SCHEDULED REDEMPTION		47,585	47,585	48,643	48,591		(1,006)		(1,006)		47,585				2,039	03/01/2033	1
31283H-VL-6	FED HOME LOAN MTG CORP GOLD #G01519		09/01/2009	SCHEDULED REDEMPTION		124,824	124,824	129,081	128,883		(4,059)		(4,059)		124,824				5,387	02/01/2033	1
31283H-WK-7	FED HOME LOAN MTG CORP GOLD #G01550		09/01/2009	SCHEDULED REDEMPTION		10,146	10,146	10,379	10,359		(213)		(213)		10,146				434	04/01/2033	1
31283H-WZ-4	FED HOME LOAN MTG CORP GOLD #G01564		09/01/2009	SCHEDULED REDEMPTION		221,980	221,980	229,516	228,949		(6,969)		(6,969)		221,980				9,525	04/01/2033	1
31283H-W9-2	FED HOME LOAN MTG CORP GOLD #G01572		09/01/2009	SCHEDULED REDEMPTION		5,469	5,469	5,606	5,599		(130)		(130)		5,469				234	05/01/2033	1
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		09/01/2009	SCHEDULED REDEMPTION		582	582	594	594		(12)		(12)		582				26	07/01/2033	1
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736		09/01/2009	SCHEDULED REDEMPTION		450	450	465	464		(15)		(15)		450				21	09/01/2034	1
31283H-7E-9	FED HOME LOAN MTG CORP GOLD #G01793		09/01/2009	SCHEDULED REDEMPTION		4,853	4,853	4,963	4,956		(104)		(104)		4,853				208	03/01/2035	1
3128M4-AK-9	FED HOME LOAN MTG CORP GOLD #G02410		09/01/2009	SCHEDULED REDEMPTION		37,109	37,109	35,700	35,789		1,320		1,320		37,109				1,323	01/01/2036	1
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434		09/01/2009	SCHEDULED REDEMPTION		1,186	1,186	1,201	1,200		(15)		(15)		1,186				55	10/01/2036	1
3128M6-JM-1	FED HOME LOAN MTG CORP GOLD #G04468		09/01/2009	SCHEDULED REDEMPTION		109,714	109,714	111,480			(1,766)		(1,766)		109,714				2,515	07/01/2038	1
3128M6-VZ-8	FED HOME LOAN MTG CORP GOLD #G04832		09/01/2009	SCHEDULED REDEMPTION		1,753,309	1,753,309	1,783,922			(30,613)		(30,613)		1,753,309				40,340	10/01/2038	1
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		09/01/2009	SCHEDULED REDEMPTION		113,599	113,599	109,286	109,527		4,072		4,072		113,599				4,032	08/01/2035	1
3128MJ-F9-6	FED HOME LOAN MTG CORP GOLD #G08191		09/01/2009	SCHEDULED REDEMPTION		781,998	781,998	797,158			(15,160)		(15,160)		781,998				17,561	04/01/2037	1
3128MJ-GF-1	FED HOME LOAN MTG CORP GOLD #G08197		09/01/2009	SCHEDULED REDEMPTION		888	888	827	832		57		57		888				29	02/01/2037	1
31283J-N4-9	FED HOME LOAN MTG CORP GOLD #G10411		09/01/2009	SCHEDULED REDEMPTION		45,633	45,633	44,149	45,372		261		261		45,633				1,979	10/01/2010	1
31283J-PG-0	FED HOME LOAN MTG CORP GOLD #G10423		09/01/2009	SCHEDULED REDEMPTION		7,439	7,439	7,464	7,446		(7)		(7)		7,439				347	11/01/2010	1
31283J-WD-9	FED HOME LOAN MTG CORP GOLD #G10644		09/01/2009	SCHEDULED REDEMPTION		2,489	2,489	2,570	2,519		(30)		(30)		2,489				144	12/01/2011	1
31283J-Y8-8	FED HOME LOAN MTG CORP GOLD #G10735		09/01/2009	SCHEDULED REDEMPTION		23,985	23,985	24,667	24,255		(270)		(270)		23,985				1,298	09/01/2012	1
31283K-2X-5	FED HOME LOAN MTG CORP GOLD #G11690		09/01/2009	SCHEDULED REDEMPTION		28,083	28,083	27,453	27,586		498		498		28,083				813	02/01/2020	1
31283K-4V-7	FED HOME LOAN MTG CORP GOLD #G11736		09/01/2009	SCHEDULED REDEMPTION		4,038	4,038	4,189			(151)		(151)		4,038				78	04/01/2020	1
31283K-5N-4	FED HOME LOAN MTG CORP GOLD #G11753		09/01/2009	SCHEDULED REDEMPTION		26,882	26,882	27,340	27,246		(364)		(364)		26,882				958	08/01/2020	1
31336W-CQ-0	FED HOME LOAN MTG CORP GOLD #G11880		09/01/2009	SCHEDULED REDEMPTION		7,520	7,520	7,793			(273)		(273)		7,520				144	12/01/2020	1
3128M1-BF-5	FED HOME LOAN MTG CORP GOLD #G11938		09/01/2009	SCHEDULED REDEMPTION		3,099	3,099	3,181			(82)		(82)		3,099				54	03/01/2021	1
3128M1-GT-0	FED HOME LOAN MTG CORP GOLD #G12110		09/01/2009	SCHEDULED REDEMPTION		8,874	8,874	9,244			(370)		(370)		8,874				189	06/01/2021	1
3128M1-LH-0	FED HOME LOAN MTG CORP GOLD #G12228		09/01/2009	SCHEDULED REDEMPTION		8,787	8,787	9,153			(367)		(367)		8,787				186	07/01/2021	1
3128M1-L7-2	FED HOME LOAN MTG CORP GOLD #G12250		09/01/2009	SCHEDULED REDEMPTION		1,251	1,251	1,285			(33)		(33)		1,251				22	06/01/2021	1
3128M1-N3-9	FED HOME LOAN MTG CORP GOLD #G12310		09/01/2009	SCHEDULED REDEMPTION		2,584	2,584	2,692			(108)		(108)		2,584				55	08/01/2021	1
3128M1-PA-1	FED HOME LOAN MTG CORP GOLD #G12317		09/01/2009	SCHEDULED REDEMPTION		11,981	11,981	12,492			(512)		(512)		11,981				251	08/01/2021	1
3128M1-PE-3	FED HOME LOAN MTG CORP GOLD #G12321		09/01/2009	SCHEDULED REDEMPTION		68,441	68,441	71,364			(2,922)		(2,922)		68,441				1,427	09/01/2021	1
3128M1-S3-4	FED HOME LOAN MTG CORP GOLD #G12438		09/01/2009	SCHEDULED REDEMPTION		31,824	31,824	33,177			(1,353)		(1,353)		31,824				661	12/01/2021	1
3128M1-TK-5	FED HOME LOAN MTG CORP GOLD #G12454		09/01/2009	SCHEDULED REDEMPTION		9,396	9,396	9,787			(392)		(392)		9,396				198	11/01/2021	1
3128MB-BR-7	FED HOME LOAN MTG CORP GOLD #G12548		09/01/2009	SCHEDULED REDEMPTION		62,922	62,922	65,597			(2,675)		(2,675)		62,922				1,317	01/01/2022	1
3128MB-CN-5	FED HOME LOAN MTG CORP GOLD #G12577		09/01/2009	SCHEDULED REDEMPTION		95,459	95,459	99,441			(3,982)		(3,982)		95,459				2,009	03/01/2022	1
3128MB-CT-2	FED HOME LOAN MTG CORP GOLD #G12582		09/01/2009	SCHEDULED REDEMPTION		81,887	81,887	85,303			(3,416)		(3,416)		81,887				1,743	02/01/2022	1
3128MB-DD-6	FED HOME LOAN MTG CORP GOLD #G12600		09/01/2009	SCHEDULED REDEMPTION		68,363	68,363	71,270			(2,907)		(2,907)		68,363				1,435	03/01/2022	1
3128MB-DG-9	FED HOME LOAN MTG CORP GOLD #G12603		09/01/2009	SCHEDULED REDEMPTION		94,776	94,776	98,730			(3,954)		(3,954)		94,776				1,982	04/01/2022	1
3128MB-DN-4	FED HOME LOAN MTG CORP GOLD #G12609		09/01/2009	SCHEDULED REDEMPTION		40,940	40,940	42,688			(1,748)		(1,748)		40,940				860	04/01/2022	1
3128MB-F8-5	FED HOME LOAN MTG CORP GOLD #G12691		09/01/2009	SCHEDULED REDEMPTION		111,702	111,702	115,637			(3,936)		(3,936)		111,702				2,200	06/01/2022	1
3128MB-GE-1	FED HOME LOAN MTG CORP GOLD #G12697		09/01/2009	SCHEDULED REDEMPTION		2,199	2,199	2,290			(92)		(92)		2,199				47	05/01/2022	1
3128MB-GS-0	FED HOME LOAN MTG CORP GOLD #G12709		09/01/2009	SCHEDULED REDEMPTION		66,911	66,911	69,313			(2,402)		(2,402)		66,911				1,274	07/01/2022	1
3128MB-G3-5	FED HOME LOAN MTG CORP GOLD #G12718		09/01/2009	SCHEDULED REDEMPTION		31,892	31,892	33,253			(1,362)		(1,362)		31,892				671	07/01/2022	1
3128MB-HC-4	FED HOME LOAN MTG CORP GOLD #G12727		09/01/2009	SCHEDULED REDEMPTION		88,432	88,432	91,547			(3,116)		(3,116)		88,432				1,698	07/01/2022	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128MB-HN-0	FED HOME LOAN MTG CORP GOLD #G12737		09/01/2009	SCHEDULED REDEMPTION		3,854	3,854	4,015			(161)		(161)		3,854				81	08/01/2022	1
3128MB-HU-4	FED HOME LOAN MTG CORP GOLD #G12743		09/01/2009	SCHEDULED REDEMPTION		298,732	298,732	311,480			(12,747)		(12,747)		298,732				6,281	08/01/2022	1
3128MB-KT-3	FED HOME LOAN MTG CORP GOLD #G12806		09/01/2009	SCHEDULED REDEMPTION		163,283	163,283	170,095			(6,812)		(6,812)		163,283				3,465	09/01/2022	1
3128MB-LX-3	FED HOME LOAN MTG CORP GOLD #G12842		09/01/2009	SCHEDULED REDEMPTION		1,851	1,851	1,900			(49)		(49)		1,851				32	07/01/2022	1
3128MB-MP-9	FED HOME LOAN MTG CORP GOLD #G12866		09/01/2009	SCHEDULED REDEMPTION		66,258	66,258	68,015			(1,757)		(1,757)		66,258				1,152	10/01/2022	1
3128MB-M6-1	FED HOME LOAN MTG CORP GOLD #G12881		09/01/2009	SCHEDULED REDEMPTION		6,210	6,210	6,375			(165)		(165)		6,210				108	11/01/2022	1
3128MB-NB-9	FED HOME LOAN MTG CORP GOLD #G12886		09/01/2009	SCHEDULED REDEMPTION		67,389	67,389	69,755			(2,367)		(2,367)		67,389				1,304	12/01/2022	1
3128MB-NM-5	FED HOME LOAN MTG CORP GOLD #G12896		09/01/2009	SCHEDULED REDEMPTION		14,819	14,819	15,340			(520)		(520)		14,819				285	11/01/2022	1
3128MB-PA-9	FED HOME LOAN MTG CORP GOLD #G12917		09/01/2009	SCHEDULED REDEMPTION		143,902	143,902	150,046			(6,144)		(6,144)		143,902				3,011	12/01/2022	1
3128MB-QJ-9	FED HOME LOAN MTG CORP GOLD #G12957		09/01/2009	SCHEDULED REDEMPTION		181,240	181,240	188,801			(7,561)		(7,561)		181,240				3,847	01/01/2023	1
3128MB-QT-7	FED HOME LOAN MTG CORP GOLD #G12966		09/01/2009	SCHEDULED REDEMPTION		127,082	127,082	132,490			(5,409)		(5,409)		127,082				2,652	01/01/2023	1
3128MB-Q6-7	FED HOME LOAN MTG CORP GOLD #G12977		09/01/2009	SCHEDULED REDEMPTION		73,166	73,166	76,218			(3,052)		(3,052)		73,166				1,541	10/01/2022	1
3128MB-Q7-5	FED HOME LOAN MTG CORP GOLD #G12978		09/01/2009	SCHEDULED REDEMPTION		110,137	110,137	114,760			(4,623)		(4,623)		110,137				2,276	12/01/2022	1
3128MB-SK-4	FED HOME LOAN MTG CORP GOLD #G13022		09/01/2009	SCHEDULED REDEMPTION		152,501	152,501	158,863			(6,362)		(6,362)		152,501				3,193	02/01/2023	1
3128MB-SN-8	FED HOME LOAN MTG CORP GOLD #G13025		09/01/2009	SCHEDULED REDEMPTION		39,077	39,077	40,745			(1,668)		(1,668)		39,077				823	08/01/2022	1
3128MB-S8-1	FED HOME LOAN MTG CORP GOLD #G13043		09/01/2009	SCHEDULED REDEMPTION		85,036	85,036	88,584			(3,548)		(3,548)		85,036				1,774	02/01/2023	1
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087		09/01/2009	SCHEDULED REDEMPTION		164,998	164,998	170,994			(5,996)		(5,996)		164,998				3,098	04/01/2023	1
3128MB-VP-9	FED HOME LOAN MTG CORP GOLD #G13122		09/01/2009	SCHEDULED REDEMPTION		671,434	671,434	695,697			(24,263)		(24,263)		671,434				13,066	04/01/2023	1
3128MB-V5-3	FED HOME LOAN MTG CORP GOLD #G13136		09/01/2009	SCHEDULED REDEMPTION		42,725	42,725	43,859			(1,133)		(1,133)		42,725				736	05/01/2023	1
3128MB-WE-3	FED HOME LOAN MTG CORP GOLD #G13145		09/01/2009	SCHEDULED REDEMPTION		38,445	38,445	40,074			(1,628)		(1,628)		38,445				805	04/01/2023	1
3128MB-X7-7	FED HOME LOAN MTG CORP GOLD #G13202		09/01/2009	SCHEDULED REDEMPTION		15,063	15,063	15,592			(529)		(529)		15,063				288	07/01/2023	1
3128MB-YB-7	FED HOME LOAN MTG CORP GOLD #G13206		09/01/2009	SCHEDULED REDEMPTION		317,939	317,939	329,862			(11,923)		(11,923)		317,939				6,183	05/01/2023	1
3128MB-YV-3	FED HOME LOAN MTG CORP GOLD #G13224		09/01/2009	SCHEDULED REDEMPTION		268,513	268,513	275,635			(7,122)		(7,122)		268,513				4,593	05/01/2023	1
3128MB-Y5-0	FED HOME LOAN MTG CORP GOLD #G13232		09/01/2009	SCHEDULED REDEMPTION		488,556	488,556	506,667			(18,111)		(18,111)		488,556				9,336	06/01/2023	1
3128MB-ZD-2	FED HOME LOAN MTG CORP GOLD #G13240		09/01/2009	SCHEDULED REDEMPTION		4,137	4,137	4,282			(145)		(145)		4,137				78	08/01/2023	1
3128MB-ZJ-9	FED HOME LOAN MTG CORP GOLD #G13245		09/01/2009	SCHEDULED REDEMPTION		3,888	3,888	4,054			(166)		(166)		3,888				82	08/01/2023	1
3128MB-ZV-2	FED HOME LOAN MTG CORP GOLD #G13256		09/01/2009	SCHEDULED REDEMPTION		7,361	7,361	7,668			(307)		(307)		7,361				155	09/01/2023	1
3128MB-4Q-7	FED HOME LOAN MTG CORP GOLD #G13331		09/01/2009	SCHEDULED REDEMPTION		5,276	5,276	5,496			(220)		(220)		5,276				111	10/01/2023	1
3128MB-4Y-0	FED HOME LOAN MTG CORP GOLD #G13339		09/01/2009	SCHEDULED REDEMPTION		76,974	76,974	80,185			(3,211)		(3,211)		76,974				1,587	12/01/2023	1
3128MB-4Z-7	FED HOME LOAN MTG CORP GOLD #G13340		09/01/2009	SCHEDULED REDEMPTION		9,566	9,566	9,965			(399)		(399)		9,566				200	12/01/2021	1
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		09/01/2009	SCHEDULED REDEMPTION		615,915	615,915	637,597			(21,682)		(21,682)		615,915				11,544	12/01/2023	1
3128MB-5P-8	FED HOME LOAN MTG CORP GOLD #G13354		09/01/2009	SCHEDULED REDEMPTION		60,823	60,823	63,104			(2,281)		(2,281)		60,823				1,161	11/01/2023	1
3128MB-7H-4	FED HOME LOAN MTG CORP GOLD #G13396		09/01/2009	SCHEDULED REDEMPTION		75,805	75,805	78,967			(3,162)		(3,162)		75,805				1,607	12/01/2023	1
3128MC-BL-8	FED HOME LOAN MTG CORP GOLD #G13443		09/01/2009	SCHEDULED REDEMPTION		11,961	11,961	12,410			(449)		(449)		11,961				226	04/01/2023	1
3128MC-BV-6	FED HOME LOAN MTG CORP GOLD #G13452		09/01/2009	SCHEDULED REDEMPTION		3,198	3,198	3,318			(120)		(120)		3,198				62	02/01/2024	1
3128MC-CK-9	FED HOME LOAN MTG CORP GOLD #G13474		09/01/2009	SCHEDULED REDEMPTION		1,855,277	1,855,277	1,910,356			(55,079)		(55,079)		1,855,277				32,422	02/01/2024	1
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD #G13480		09/01/2009	SCHEDULED REDEMPTION		386,045	386,045	400,316			(14,270)		(14,270)		386,045				7,218	02/01/2024	1
3128MC-CY-9	FED HOME LOAN MTG CORP GOLD #G13487		09/01/2009	SCHEDULED REDEMPTION		32,505	32,505	33,724			(1,219)		(1,219)		32,505				626	02/01/2024	1
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		09/01/2009	SCHEDULED REDEMPTION		91,281	91,281	94,492			(3,211)		(3,211)		91,281				1,729	02/01/2024	1
3128MC-DF-9	FED HOME LOAN MTG CORP GOLD #G13502		09/01/2009	SCHEDULED REDEMPTION		112,740	112,740	116,968			(4,228)		(4,228)		112,740				2,146	01/01/2024	1
3128MC-DH-5	FED HOME LOAN MTG CORP GOLD #G13504		09/01/2009	SCHEDULED REDEMPTION		178,267	178,267	184,843			(6,575)		(6,575)		178,267				3,330	12/01/2022	1
3128MC-DQ-5	FED HOME LOAN MTG CORP GOLD #G13511		09/01/2009	SCHEDULED REDEMPTION		1,863,564	1,863,564	1,912,092			(48,528)		(48,528)		1,863,564				32,790	04/01/2024	1
3128MM-AA-1	FED HOME LOAN MTG CORP GOLD #G18000		09/01/2009	SCHEDULED REDEMPTION		20,771	20,771	19,834	19,975		796		796		20,771				609	07/01/2019	1
3128MM-AF-0	FED HOME LOAN MTG CORP GOLD #G18005		09/01/2009	SCHEDULED REDEMPTION		5,448	5,448	5,652			(204)		(204)		5,448				105	08/01/2019	1
3128MM-A9-4	FED HOME LOAN MTG CORP GOLD #G18031		09/01/2009	SCHEDULED REDEMPTION		17,929	17,929	17,522	17,609		321		321		17,929				515	01/01/2020	1
3128MM-BU-6	FED HOME LOAN MTG CORP GOLD #G18050		09/01/2009	SCHEDULED REDEMPTION		23,961	23,961	23,446	23,554		408		408		23,961				691	04/01/2020	1
3128MM-BV-4	FED HOME LOAN MTG CORP GOLD #G18051		09/01/2009	SCHEDULED REDEMPTION		35,905	35,905	35,118	35,280		625		625		35,905				1,015	05/01/2020	1
3128MM-CS-0	FED HOME LOAN MTG CORP GOLD #G18080		09/01/2009	SCHEDULED REDEMPTION		9,007	9,007	8,804	8,845		162		162		9,007				265	08/01/2020	1
3128MM-DA-8	FED HOME LOAN MTG CORP GOLD #G18096		09/01/2009	SCHEDULED REDEMPTION		8,307	8,307	8,654			(347)		(347)		8,307				175	01/01/2021	1
3128MM-DK-6	FED HOME LOAN MTG CORP GOLD #G18105		09/01/2009	SCHEDULED REDEMPTION		28,993	28,993	30,015			(1,022)		(1,022)		28,993				563	03/01/2021	1
3128MM-DL-4	FED HOME LOAN MTG CORP GOLD #G18106		09/01/2009	SCHEDULED REDEMPTION		5,367	5,367	5,591			(224)		(224)		5,367				112	03/01/2021	1
3128MM-DQ-3	FED HOME LOAN MTG CORP GOLD #G18110		09/01/2009	SCHEDULED REDEMPTION		160,151	160,151	166,832			(6,681)		(6,681)		160,151				3,270	04/01/2021	1
3128MM-ER-0	FED HOME LOAN MTG CORP GOLD #G18143		09/01/2009	SCHEDULED REDEMPTION		114,779	114,779	119,567			(4,788)		(4,788)		114,779				2,362	10/01/2021	1
3128MM-E6-6	FED HOME LOAN MTG CORP GOLD #G18156		09/01/2009	SCHEDULED REDEMPTION		31,394	31,394	32,500			(1,106)		(1,106)		31,394				589	12/01/2021	1
3128MM-E7-4	FED HOME LOAN MTG CORP GOLD #G18157		09/01/2009	SCHEDULED REDEMPTION		275,478	275,478	287,141			(11,663)		(11,663)		275,478				5,617	12/01/2021	1
3128MM-FM-0	FED HOME LOAN MTG CORP GOLD #G18171		09/01/2009	SCHEDULED REDEMPTION		6,889	6,889	7,147			(258)		(258)		6,889				135	03/01/2022	1
3128MM-FS-7	FED HOME LOAN MTG CORP GOLD #G18176		09/01/2009	SCHEDULED REDEMPTION		3,159	3,159	3,278			(118)		(118)		3,159				60	04/01/2022	1
3128MM-F7-3	FED HOME LOAN MTG CORP GOLD #G18189		09/01/2009	SCHEDULED REDEMPTION		74,794	74,794	77,430			(2,635)		(2,635)		74,794				1,399	06/01/2022	1
3128MM-GH-0	FED HOME LOAN MTG CORP GOLD #G18199		09/01/2009	SCHEDULED REDEMPTION		10,919	10,919	11,374			(456)		(456)		10,919				230	08/01/2022	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128MM-GU-1	FED HOME LOAN MTG CORP GOLD #G18210		09/01/2009	SCHEDULED REDEMPTION		47,236	47,236	49,253			(2,017)		(2,017)		47,236				994	10/01/2022	1
3128MM-G5-6	FED HOME LOAN MTG CORP GOLD #G18219		09/01/2009	SCHEDULED REDEMPTION		7,760	7,760	8,084			(324)		(324)		7,760				162	11/01/2022	1
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229		09/01/2009	SCHEDULED REDEMPTION		15,584	15,584	16,132			(547)		(547)		15,584				289	01/01/2023	1
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233		09/01/2009	SCHEDULED REDEMPTION		75,165	75,165	77,804			(2,640)		(2,640)		75,165				1,383	02/01/2023	1
3128MM-JB-0	FED HOME LOAN MTG CORP GOLD #G18257		09/01/2009	SCHEDULED REDEMPTION		35,620	35,620	36,564			(945)		(945)		35,620				610	06/01/2023	1
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258		09/01/2009	SCHEDULED REDEMPTION		21,888	21,888	22,708			(821)		(821)		21,888				416	06/01/2023	1
3128MM-JK-0	FED HOME LOAN MTG CORP GOLD #G18265		09/01/2009	SCHEDULED REDEMPTION		36,409	36,409	37,964			(1,555)		(1,555)		36,409				742	07/01/2023	1
3128MM-JP-9	FED HOME LOAN MTG CORP GOLD #G18269		09/01/2009	SCHEDULED REDEMPTION		101,339	101,339	105,567			(4,228)		(4,228)		101,339				2,075	08/01/2023	1
3128MM-J8-7	FED HOME LOAN MTG CORP GOLD #G18286		09/01/2009	SCHEDULED REDEMPTION		8,773	8,773	9,102			(329)		(329)		8,773				165	12/01/2023	1
3128MM-J9-5	FED HOME LOAN MTG CORP GOLD #G18287		09/01/2009	SCHEDULED REDEMPTION		28,121	28,121	29,321			(1,201)		(1,201)		28,121				576	12/01/2023	1
3128MM-KG-7	FED HOME LOAN MTG CORP GOLD #G18294		09/01/2009	SCHEDULED REDEMPTION		65,080	65,080	67,795			(2,715)		(2,715)		65,080				1,356	01/01/2024	1
3128MM-KU-6	FED HOME LOAN MTG CORP GOLD #G18306		09/01/2009	SCHEDULED REDEMPTION		230,732	230,732	236,852			(6,120)		(6,120)		230,732				4,042	04/01/2024	1
3128MM-KV-4	FED HOME LOAN MTG CORP GOLD #G18307		09/01/2009	SCHEDULED REDEMPTION		930,516	930,516	964,924			(34,408)		(34,408)		930,516				19,062	04/01/2024	1
3128CU-AZ-9	FED HOME LOAN MTG CORP GOLD #G30024		09/01/2009	SCHEDULED REDEMPTION		15,506	15,506	15,344	15,400		106		106		15,506				786	12/01/2013	1
3128CU-A7-1	FED HOME LOAN MTG CORP GOLD #G30030		09/01/2009	SCHEDULED REDEMPTION		15,073	15,073	14,916	14,955		118		118		15,073				754	03/01/2014	1
3128MS-BZ-2	FED HOME LOAN MTG CORP GOLD #H00056		09/01/2009	SCHEDULED REDEMPTION		3,638	3,638	3,602	3,605		33		33		3,638				138	10/01/2035	1
3128MS-CU-2	FED HOME LOAN MTG CORP GOLD #H00083		09/01/2009	SCHEDULED REDEMPTION		442,546	442,546	438,120	438,552		3,994		3,994		442,546				16,241	12/01/2035	1
3128MS-DJ-6	FED HOME LOAN MTG CORP GOLD #H00105		09/01/2009	SCHEDULED REDEMPTION		3,454	3,454	3,419	3,423		31		31		3,454				137	12/01/2035	1
3128PC-UK-6	FED HOME LOAN MTG CORP GOLD #J01486		09/01/2009	SCHEDULED REDEMPTION		2,485	2,485	2,573			(88)		(88)		2,485				43	03/01/2021	1
3128PC-XD-9	FED HOME LOAN MTG CORP GOLD #J01576		09/01/2009	SCHEDULED REDEMPTION		3,870	3,870	4,006			(136)		(136)		3,870				73	04/01/2021	1
3128PD-JT-8	FED HOME LOAN MTG CORP GOLD #J02074		09/01/2009	SCHEDULED REDEMPTION		63,655	63,655	62,250	62,539		1,116		1,116		63,655				1,901	06/01/2020	1
3128PD-SK-7	FED HOME LOAN MTG CORP GOLD #J02322		09/01/2009	SCHEDULED REDEMPTION		350	350	342	344		6		6		350				10	06/01/2019	1
3128PD-VA-5	FED HOME LOAN MTG CORP GOLD #J02409		09/01/2009	SCHEDULED REDEMPTION		39,267	39,267	38,368	38,551		717		717		39,267				1,125	08/01/2020	1
3128PD-VV-9	FED HOME LOAN MTG CORP GOLD #J02428		09/01/2009	SCHEDULED REDEMPTION		5,658	5,658	5,529	5,555		103		103		5,658				163	08/01/2020	1
3128PE-SW-9	FED HOME LOAN MTG CORP GOLD #J03233		09/01/2009	SCHEDULED REDEMPTION		2,044	2,044	2,116			(72)		(72)		2,044				42	08/01/2021	1
3128PE-TW-8	FED HOME LOAN MTG CORP GOLD #J03265		09/01/2009	SCHEDULED REDEMPTION		12,730	12,730	13,261			(531)		(531)		12,730				269	08/01/2021	1
3128PE-XQ-6	FED HOME LOAN MTG CORP GOLD #J03387		09/01/2009	SCHEDULED REDEMPTION		132,873	132,873	138,416			(5,543)		(5,543)		132,873				2,704	09/01/2021	1
3128PE-7C-6	FED HOME LOAN MTG CORP GOLD #J03591		09/01/2009	SCHEDULED REDEMPTION		18,516	18,516	19,306			(791)		(791)		18,516				407	10/01/2021	1
3128PF-H2-4	FED HOME LOAN MTG CORP GOLD #J03849		09/01/2009	SCHEDULED REDEMPTION		38,555	38,555	39,913			(1,358)		(1,358)		38,555				745	11/01/2021	1
3128PF-KF-1	FED HOME LOAN MTG CORP GOLD #J03894		09/01/2009	SCHEDULED REDEMPTION		3,931	3,931	4,078			(147)		(147)		3,931				69	11/01/2021	1
3128PF-N2-7	FED HOME LOAN MTG CORP GOLD #J04009		09/01/2009	SCHEDULED REDEMPTION		1,446	1,446	1,500			(54)		(54)		1,446				26	12/01/2021	1
3128PF-PG-4	FED HOME LOAN MTG CORP GOLD #J04023		09/01/2009	SCHEDULED REDEMPTION		22,548	22,548	23,489			(941)		(941)		22,548				507	01/01/2022	1
3128PF-YD-1	FED HOME LOAN MTG CORP GOLD #J04308		09/01/2009	SCHEDULED REDEMPTION		31,790	31,790	33,116			(1,326)		(1,326)		31,790				726	02/01/2022	1
3128PF-5U-5	FED HOME LOAN MTG CORP GOLD #J04459		09/01/2009	SCHEDULED REDEMPTION		3,911	3,911	4,058			(147)		(147)		3,911				78	03/01/2022	1
3128PG-F9-9	FED HOME LOAN MTG CORP GOLD #J04692		09/01/2009	SCHEDULED REDEMPTION		10,389	10,389	10,823			(433)		(433)		10,389				215	04/01/2022	1
3128PG-MQ-3	FED HOME LOAN MTG CORP GOLD #J04867		09/01/2009	SCHEDULED REDEMPTION		6,845	6,845	7,130			(286)		(286)		6,845				146	05/01/2022	1
3128PG-UE-1	FED HOME LOAN MTG CORP GOLD #J05081		09/01/2009	SCHEDULED REDEMPTION		11,215	11,215	11,635			(421)		(421)		11,215				218	06/01/2022	1
3128PG-VQ-3	FED HOME LOAN MTG CORP GOLD #J05123		09/01/2009	SCHEDULED REDEMPTION		21,427	21,427	22,342			(915)		(915)		21,427				464	06/01/2022	1
3128PG-W5-8	FED HOME LOAN MTG CORP GOLD #J05168		09/01/2009	SCHEDULED REDEMPTION		12,240	12,240	12,751			(511)		(511)		12,240				239	07/01/2022	1
3128PG-2W-2	FED HOME LOAN MTG CORP GOLD #J05289		09/01/2009	SCHEDULED REDEMPTION		20,108	20,108	20,862			(754)		(754)		20,108				418	08/01/2022	1
3128PH-AJ-0	FED HOME LOAN MTG CORP GOLD #J05409		09/01/2009	SCHEDULED REDEMPTION		223,020	223,020	231,240			(8,220)		(8,220)		223,020				4,288	08/01/2022	1
3128PH-AK-7	FED HOME LOAN MTG CORP GOLD #J05410		09/01/2009	SCHEDULED REDEMPTION		68,604	68,604	71,527			(2,923)		(2,923)		68,604				1,429	08/01/2022	1
3128PH-CE-9	FED HOME LOAN MTG CORP GOLD #J05469		09/01/2009	SCHEDULED REDEMPTION		9,274	9,274	9,661			(387)		(387)		9,274				199	07/01/2022	1
3128PH-E9-8	FED HOME LOAN MTG CORP GOLD #J05560		09/01/2009	SCHEDULED REDEMPTION		14,149	14,149	14,739			(590)		(590)		14,149				300	09/01/2022	1
3128PH-GX-3	FED HOME LOAN MTG CORP GOLD #J05614		09/01/2009	SCHEDULED REDEMPTION		35,057	35,057	36,554			(1,497)		(1,497)		35,057				749	09/01/2022	1
3128PH-J4-4	FED HOME LOAN MTG CORP GOLD #J05683		09/01/2009	SCHEDULED REDEMPTION		134,568	134,568	140,182			(5,614)		(5,614)		134,568				2,726	10/01/2022	1
3128PH-NE-7	FED HOME LOAN MTG CORP GOLD #J05789		09/01/2009	SCHEDULED REDEMPTION		7,845	7,845	8,172			(327)		(327)		7,845				174	10/01/2022	1
3128PH-3E-9	FED HOME LOAN MTG CORP GOLD #J06197		09/01/2009	SCHEDULED REDEMPTION		8,103	8,103	8,442			(338)		(338)		8,103				182	10/01/2021	1
3128PJ-BX-4	FED HOME LOAN MTG CORP GOLD #J06354		09/01/2009	SCHEDULED REDEMPTION		1,438	1,438	1,498			(60)		(60)		1,438				31	11/01/2022	1
3128PJ-CD-7	FED HOME LOAN MTG CORP GOLD #J06368		09/01/2009	SCHEDULED REDEMPTION		2,063	2,063	2,149			(86)		(86)		2,063				42	11/01/2022	1
3128PJ-F5-1	FED HOME LOAN MTG CORP GOLD #J06488		09/01/2009	SCHEDULED REDEMPTION		2,892	2,892	3,013			(121)		(121)		2,892				60	12/01/2022	1
3128PJ-F9-3	FED HOME LOAN MTG CORP GOLD #J06492		09/01/2009	SCHEDULED REDEMPTION		6,453	6,453	6,722			(269)		(269)		6,453				146	12/01/2022	1
3128PJ-JH-1	FED HOME LOAN MTG CORP GOLD #J06564		09/01/2009	SCHEDULED REDEMPTION		1,906	1,906	1,978			(72)		(72)		1,906				34	12/01/2022	1
3128PJ-ML-8	FED HOME LOAN MTG CORP GOLD #J06663		09/01/2009	SCHEDULED REDEMPTION		1,025	1,025	1,068			(43)		(43)		1,025				21	12/01/2022	1
3128PJ-M3-8	FED HOME LOAN MTG CORP GOLD #J06678		09/01/2009	SCHEDULED REDEMPTION		3,788	3,788	3,946			(158)		(158)		3,788				86	01/01/2023	1
3128PJ-R3-3	FED HOME LOAN MTG CORP GOLD #J06806		09/01/2009	SCHEDULED REDEMPTION		56,439	56,439	58,421			(1,982)		(1,982)		56,439				1,080	02/01/2023	1
3128PJ-S6-5	FED HOME LOAN MTG CORP GOLD #J06841		09/01/2009	SCHEDULED REDEMPTION		72,484	72,484	75,202			(2,718)		(2,718)		72,484				1,367	01/01/2023	1
3128PJ-UP-0	FED HOME LOAN MTG CORP GOLD #J06890		09/01/2009	SCHEDULED REDEMPTION		63,230	63,230	65,453			(2,223)		(2,223)		63,230				1,285	02/01/2018	1
3128PJ-XF-9	FED HOME LOAN MTG CORP GOLD #J06978		09/01/2009	SCHEDULED REDEMPTION		101,850	101,850	105,438			(3,589)		(3,589)		101,850				1,944	02/01/2023	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128PK-QX-5	FED HOME LOAN MTG CORP GOLD #J07670		09/01/2009	SCHEDULED REDEMPTION		87,375	87,375	90,459			(3,084)		(3,084)		87,375				1,685	04/01/2023	1
3128PK-VE-1	FED HOME LOAN MTG CORP GOLD #J07813		09/01/2009	SCHEDULED REDEMPTION		85,251	85,251	87,512			(2,261)		(2,261)		85,251				1,457	05/01/2023	1
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891		09/01/2009	SCHEDULED REDEMPTION		1,111,381	1,111,381	1,150,548			(39,166)		(39,166)		1,111,381				20,859	05/01/2023	1
3128PK-YX-6	FED HOME LOAN MTG CORP GOLD #J07926		09/01/2009	SCHEDULED REDEMPTION		42,284	42,284	43,870			(1,586)		(1,586)		42,284				852	05/01/2023	1
3128PK-7H-1	FED HOME LOAN MTG CORP GOLD #J08096		09/01/2009	SCHEDULED REDEMPTION		10,498	10,498	10,867			(369)		(369)		10,498				200	06/01/2023	1
3128PL-B5-0	FED HOME LOAN MTG CORP GOLD #J08160		09/01/2009	SCHEDULED REDEMPTION		102,705	102,705	106,311			(3,607)		(3,607)		102,705				1,917	12/01/2022	1
3128PL-DF-6	FED HOME LOAN MTG CORP GOLD #J08202		09/01/2009	SCHEDULED REDEMPTION		8,128	8,128	8,433			(305)		(305)		8,128				154	07/01/2023	1
3128PL-NZ-1	FED HOME LOAN MTG CORP GOLD #J08508		09/01/2009	SCHEDULED REDEMPTION		5,240	5,240	5,459			(219)		(219)		5,240				112	08/01/2023	1
3128PL-QR-6	FED HOME LOAN MTG CORP GOLD #J08564		09/01/2009	SCHEDULED REDEMPTION		136,275	136,275	141,960			(5,685)		(5,685)		136,275				2,785	09/01/2023	1
3128PL-TP-7	FED HOME LOAN MTG CORP GOLD #J08658		09/01/2009	SCHEDULED REDEMPTION		164,967	164,967	171,849			(6,882)		(6,882)		164,967				3,501	09/01/2023	1
3128PL-UJ-9	FED HOME LOAN MTG CORP GOLD #J08685		09/01/2009	SCHEDULED REDEMPTION		7,676	7,676	7,946			(270)		(270)		7,676				151	09/01/2023	1
3128PL-WH-1	FED HOME LOAN MTG CORP GOLD #J08748		09/01/2009	SCHEDULED REDEMPTION		10,407	10,407	10,841			(434)		(434)		10,407				211	10/01/2023	1
3128PL-X8-0	FED HOME LOAN MTG CORP GOLD #J08803		09/01/2009	SCHEDULED REDEMPTION		64,110	64,110	66,361			(2,251)		(2,251)		64,110				1,190	10/01/2023	1
3128PL-3G-5	FED HOME LOAN MTG CORP GOLD #J08899		09/01/2009	SCHEDULED REDEMPTION		1,119,584	1,119,584	1,159,009			(39,426)		(39,426)		1,119,584				21,024	10/01/2023	1
3128PL-7G-1	FED HOME LOAN MTG CORP GOLD #J08995		09/01/2009	SCHEDULED REDEMPTION		617,450	617,450	639,452			(22,002)		(22,002)		617,450				11,830	11/01/2023	1
3128PM-A3-4	FED HOME LOAN MTG CORP GOLD #J09026		09/01/2009	SCHEDULED REDEMPTION		77,396	77,396	80,701			(3,304)		(3,304)		77,396				1,648	12/01/2023	1
3128PM-FE-5	FED HOME LOAN MTG CORP GOLD #J09165		09/01/2009	SCHEDULED REDEMPTION		14,124	14,124	14,653			(530)		(530)		14,124				283	12/01/2023	1
3128PM-HK-9	FED HOME LOAN MTG CORP GOLD #J09234		09/01/2009	SCHEDULED REDEMPTION		37,299	37,299	38,609			(1,310)		(1,310)		37,299				666	01/01/2024	1
3128PM-JJ-0	FED HOME LOAN MTG CORP GOLD #J09265		09/01/2009	SCHEDULED REDEMPTION		18,680	18,680	19,338			(658)		(658)		18,680				364	01/01/2019	1
3128PM-J3-5	FED HOME LOAN MTG CORP GOLD #J09282		09/01/2009	SCHEDULED REDEMPTION		23,947	23,947	24,969			(1,022)		(1,022)		23,947				538	11/01/2023	1
3128PM-KS-8	FED HOME LOAN MTG CORP GOLD #J09305		09/01/2009	SCHEDULED REDEMPTION		706	706	731			(25)		(25)		706				14	02/01/2024	1
3128PM-L9-9	FED HOME LOAN MTG CORP GOLD #J09352		09/01/2009	SCHEDULED REDEMPTION		91,308	91,308	94,702			(3,394)		(3,394)		91,308				1,880	03/01/2024	1
3128PM-MD-9	FED HOME LOAN MTG CORP GOLD #J09356		09/01/2009	SCHEDULED REDEMPTION		84,214	84,214	87,372			(3,158)		(3,158)		84,214				1,518	02/01/2024	1
3128PM-MU-1	FED HOME LOAN MTG CORP GOLD #J09371		09/01/2009	SCHEDULED REDEMPTION		3,496	3,496	3,627			(131)		(131)		3,496				68	03/01/2024	1
3128PM-Q4-5	FED HOME LOAN MTG CORP GOLD #J09475		09/01/2009	SCHEDULED REDEMPTION		7,757	7,757	7,963			(206)		(206)		7,757				133	04/01/2024	1
3128PM-Q9-4	FED HOME LOAN MTG CORP GOLD #J09480		09/01/2009	SCHEDULED REDEMPTION		3,742	3,742	3,883			(140)		(140)		3,742				73	03/01/2024	1
3128PM-SH-4	FED HOME LOAN MTG CORP GOLD #J09520		09/01/2009	SCHEDULED REDEMPTION		53,999	53,999	55,431			(1,432)		(1,432)		53,999				967	04/01/2024	1
3128PM-WJ-5	FED HOME LOAN MTG CORP GOLD #J09649		09/01/2009	SCHEDULED REDEMPTION		28,137	28,137	28,883			(746)		(746)		28,137				494	04/01/2024	1
3128PM-XH-8	FED HOME LOAN MTG CORP GOLD #J09680		09/01/2009	SCHEDULED REDEMPTION		3,738	3,738	3,870			(131)		(131)		3,738				72	05/01/2024	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		09/01/2009	SCHEDULED REDEMPTION		91,623	91,623	89,504	89,961		1,662		1,662		91,623				3,683	08/01/2028	1
31283Y-5R-5	FED HOME LOAN MTG CORP GOLD #P20057		09/01/2009	SCHEDULED REDEMPTION		6,594	6,594	6,524	6,528		65		65		6,594				313	08/01/2028	1
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064		09/01/2009	SCHEDULED REDEMPTION		3,284	3,284	3,208	3,226		58		58		3,284				142	08/01/2028	1
31283Y-DR-6	FED HOME LOAN MTG CORP GOLD #P20213		09/01/2009	SCHEDULED REDEMPTION		2,390	2,390	2,361	2,367		23		23		2,390				121	04/01/2029	1
31283Y-FS-2	FED HOME LOAN MTG CORP GOLD #P20278		09/01/2009	SCHEDULED REDEMPTION		3,690	3,690	3,691	3,691		(1)		(1)		3,690				201	08/01/2029	1
31361C-U9-0	FED NATL MTG ASSOC #027608		09/01/2009	SCHEDULED REDEMPTION		606	606	620	606						606				37	06/01/2016	1
31361M-ML-0	FED NATL MTG ASSOC #035463		09/01/2009	SCHEDULED REDEMPTION		182	182	189	189		(8)		(8)		182				12	02/01/2017	1
313615-H4-1	FED NATL MTG ASSOC #050651		09/01/2009	SCHEDULED REDEMPTION		32	32	34	34		(2)		(2)		32				2	08/01/2022	1
313615-L4-6	FED NATL MTG ASSOC #050747		09/01/2009	SCHEDULED REDEMPTION		29,494	29,494	29,384	29,439		55		55		29,494				1,481	06/01/2023	1
31362T-WD-1	FED NATL MTG ASSOC #070844		07/01/2009	SCHEDULED REDEMPTION		13	13	13	13						13					06/01/2017	1
313623-2C-3	FED NATL MTG ASSOC #077271		09/01/2009	SCHEDULED REDEMPTION		954	954	1,007	954						954				62	01/01/2010	1
31365D-JD-8	FED NATL MTG ASSOC #124560		09/01/2009	SCHEDULED REDEMPTION		211	211	217	216		(5)		(5)		211				12	11/01/2022	1
31365D-MA-0	FED NATL MTG ASSOC #124653		09/01/2009	SCHEDULED REDEMPTION		45	45	47	47		(2)		(2)		45				2	01/01/2023	1
31365D-T7-0	FED NATL MTG ASSOC #124874		09/01/2009	SCHEDULED REDEMPTION		16,347	16,347	16,285	16,316		30		30		16,347				846	05/01/2023	1
31365R-4X-9	FED NATL MTG ASSOC #135938		09/01/2009	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14				1	10/01/2021	1
31365T-2M-1	FED NATL MTG ASSOC #137680		09/01/2009	SCHEDULED REDEMPTION		3	3	4	4						3					12/01/2021	1
31367U-2S-3	FED NATL MTG ASSOC #179985		09/01/2009	SCHEDULED REDEMPTION		1,046	1,046	1,086	1,081		(35)		(35)		1,046				59	09/01/2022	1
31368H-BN-2	FED NATL MTG ASSOC #190045		09/01/2009	SCHEDULED REDEMPTION		4,668	4,668	4,886	4,868		(199)		(199)		4,668				294	04/01/2017	1
31368H-H2-2	FED NATL MTG ASSOC #190249		09/01/2009	SCHEDULED REDEMPTION		554	554	549	550		5		5		554				26	10/01/2023	1
31368H-JV-6	FED NATL MTG ASSOC #190276		09/01/2009	SCHEDULED REDEMPTION		535	535	562	561		(25)		(25)		535				25	10/01/2024	1
31368H-K8-5	FED NATL MTG ASSOC #190319		09/01/2009	SCHEDULED REDEMPTION		555	555	557	556		(1)		(1)		555				26	02/01/2032	1
31368H-K9-3	FED NATL MTG ASSOC #190320		09/01/2009	SCHEDULED REDEMPTION		1,110	1,110	1,160	1,147		(37)		(37)		1,110				56	04/01/2032	1
31369B-U8-6	FED NATL MTG ASSOC #205907		09/01/2009	SCHEDULED REDEMPTION		151	151	154	154		(2)		(2)		151				7	03/01/2023	1
31370F-5C-3	FED NATL MTG ASSOC #230443		09/01/2009	SCHEDULED REDEMPTION		98	98	101	101		(3)		(3)		98				5	09/01/2023	1
31371E-U6-0	FED NATL MTG ASSOC #250005		09/01/2009	SCHEDULED REDEMPTION		11,546	11,546	11,932	11,895		(349)		(349)		11,546				593	04/01/2024	1
31371E-ZT-5	FED NATL MTG ASSOC #250154		09/01/2009	SCHEDULED REDEMPTION		2,956	2,956	3,038	3,031		(75)		(75)		2,956				172	12/01/2024	1
31371E-5J-0	FED NATL MTG ASSOC #250249		09/01/2009	SCHEDULED REDEMPTION		52	52	55	54		(2)		(2)		52				3	01/01/2015	1
31371E-5P-6	FED NATL MTG ASSOC #250254		09/01/2009	SCHEDULED REDEMPTION		45	45	47	47		(2)		(2)		45				3	02/01/2015	1
31371F-JY-9	FED NATL MTG ASSOC #250579		09/01/2009	SCHEDULED REDEMPTION		1,189	1,189	1,203	1,193		(4)		(4)		1,189				56	06/01/2011	1
31371G-TR-1	FED NATL MTG ASSOC #251760		09/01/2009	SCHEDULED REDEMPTION		773	773	770	773						773				34	06/01/2013	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31371G-XA-3	FED NATL MTG ASSOC #251873		09/01/2009	SCHEDULED REDEMPTION		17	17	17	17						17				1	05/01/2028	1
31371H-E4-6	FED NATL MTG ASSOC #252255		09/01/2009	SCHEDULED REDEMPTION		526	526	501	502		23		23		526				24	02/01/2029	1
31371H-GY-8	FED NATL MTG ASSOC #252315		09/01/2009	SCHEDULED REDEMPTION		22,348	22,348	21,235	21,449		900		900		22,348				913	02/01/2029	1
31371H-JY-5	FED NATL MTG ASSOC #252379		09/01/2009	SCHEDULED REDEMPTION		77,128	77,128	73,164	73,949		3,180		3,180		77,128				3,084	04/01/2029	1
31371H-LU-0	FED NATL MTG ASSOC #252439		09/01/2009	SCHEDULED REDEMPTION		402	402	422	421		(19)		(19)		402				19	05/01/2029	1
31371H-NN-4	FED NATL MTG ASSOC #252497		09/01/2009	SCHEDULED REDEMPTION		1,311	1,311	1,314	1,314		(3)		(3)		1,311				61	06/01/2029	1
31371H-NQ-7	FED NATL MTG ASSOC #252499		09/01/2009	SCHEDULED REDEMPTION		1,450	1,450	1,502	1,499		(49)		(49)		1,450				68	06/01/2019	1
31371H-VG-0	FED NATL MTG ASSOC #252715		09/01/2009	SCHEDULED REDEMPTION		266	266	279	279		(13)		(13)		266				12	09/01/2029	1
31371H-X9-4	FED NATL MTG ASSOC #252804		09/01/2009	SCHEDULED REDEMPTION		640	640	672	670		(31)		(31)		640				30	10/01/2029	1
31371H-2B-3	FED NATL MTG ASSOC #252870		09/01/2009	SCHEDULED REDEMPTION		1,773	1,773	1,762	1,768		5		5		1,773				88	11/01/2014	1
31371H-2D-9	FED NATL MTG ASSOC #252872		09/01/2009	SCHEDULED REDEMPTION		1,406	1,406	1,448	1,447		(42)		(42)		1,406				64	11/01/2029	1
31371H-4H-8	FED NATL MTG ASSOC #252924		09/01/2009	SCHEDULED REDEMPTION		643	643	621	623		21		21		643				31	12/01/2029	1
31371J-BA-1	FED NATL MTG ASSOC #253033		09/01/2009	SCHEDULED REDEMPTION		3,699	3,699	3,842	3,795		(96)		(96)		3,699				186	02/01/2015	1
31371J-BE-3	FED NATL MTG ASSOC #253037		09/01/2009	SCHEDULED REDEMPTION		6,011	6,011	6,399	6,383		(372)		(372)		6,011				324	02/01/2030	1
31371J-BM-5	FED NATL MTG ASSOC #253044		09/01/2009	SCHEDULED REDEMPTION		771	771	778	776		(5)		(5)		771				45	11/01/2014	1
31371J-DM-3	FED NATL MTG ASSOC #253108		09/01/2009	SCHEDULED REDEMPTION		331	331	339	337		(6)		(6)		331				17	03/01/2015	1
31371J-DS-0	FED NATL MTG ASSOC #253113		09/01/2009	SCHEDULED REDEMPTION		5,495	5,495	5,706	5,701		(206)		(206)		5,495				305	03/01/2030	1
31371J-GA-6	FED NATL MTG ASSOC #253193		09/01/2009	SCHEDULED REDEMPTION		1,018	1,018	1,026	1,021		(3)		(3)		1,018				54	04/01/2015	1
31371J-ND-2	FED NATL MTG ASSOC #253388		09/01/2009	SCHEDULED REDEMPTION		343	343	346	345		(2)		(2)		343				20	07/01/2015	1
31371J-NQ-3	FED NATL MTG ASSOC #253399		09/01/2009	SCHEDULED REDEMPTION		736	736	779	795		(59)		(59)		736				46	08/01/2030	1
31371J-SC-9	FED NATL MTG ASSOC #253515		09/01/2009	SCHEDULED REDEMPTION		5,813	5,813	6,036	6,025		(212)		(212)		5,813				320	11/01/2030	1
31371J-S6-2	FED NATL MTG ASSOC #253541		09/01/2009	SCHEDULED REDEMPTION		661	661	686	678		(18)		(18)		661				33	12/01/2015	1
31371J-UE-2	FED NATL MTG ASSOC #253581		09/01/2009	SCHEDULED REDEMPTION		2,084	2,084	2,158	2,137		(53)		(53)		2,084				103	01/01/2016	1
31371J-UG-7	FED NATL MTG ASSOC #253583		09/01/2009	SCHEDULED REDEMPTION		46	46	48	48		(2)		(2)		46				2	01/01/2031	1
31371J-UT-9	FED NATL MTG ASSOC #253594		09/01/2009	SCHEDULED REDEMPTION		2,277	2,277	2,303	2,275		3		3		2,277				132	10/01/2023	1
31371J-V4-3	FED NATL MTG ASSOC #253635		09/01/2009	SCHEDULED REDEMPTION		3,040	3,040	3,124	3,101		(61)		(61)		3,040				150	02/01/2016	1
31371J-WB-6	FED NATL MTG ASSOC #253642		09/01/2009	SCHEDULED REDEMPTION		959	959	1,002	999		(40)		(40)		959				47	02/01/2031	1
31371J-WC-4	FED NATL MTG ASSOC #253643		09/01/2009	SCHEDULED REDEMPTION		5,149	5,149	5,347	5,337		(188)		(188)		5,149				281	02/01/2031	1
31371J-XA-7	FED NATL MTG ASSOC #253673		09/01/2009	SCHEDULED REDEMPTION		114	114	117	118		(4)		(4)		114				6	03/01/2031	1
31371J-XB-5	FED NATL MTG ASSOC #253674		09/01/2009	SCHEDULED REDEMPTION		3	3	3	3						3					03/01/2031	1
31371J-3G-7	FED NATL MTG ASSOC #253799		09/01/2009	SCHEDULED REDEMPTION		3,329	3,329	3,398	3,375		(46)		(46)		3,329				158	05/01/2016	1
31371J-5E-0	FED NATL MTG ASSOC #253845		09/01/2009	SCHEDULED REDEMPTION		1,622	1,622	1,688	1,674		(51)		(51)		1,622				70	06/01/2016	1
31371J-5K-6	FED NATL MTG ASSOC #253850		09/01/2009	SCHEDULED REDEMPTION		5,427	5,427	5,632	5,569		(142)		(142)		5,427				270	06/01/2016	1
31371J-6Z-2	FED NATL MTG ASSOC #253888		09/01/2009	SCHEDULED REDEMPTION		5,860	5,860	6,006	5,990		(130)		(130)		5,860				254	07/01/2031	1
31371J-7C-2	FED NATL MTG ASSOC #253891		09/01/2009	SCHEDULED REDEMPTION		871	871	900	902		(31)		(31)		871				45	07/01/2031	1
31371J-7F-5	FED NATL MTG ASSOC #253894		09/01/2009	SCHEDULED REDEMPTION		9,518	9,518	9,995	9,977		(459)		(459)		9,518				446	08/01/2031	1
31371K-DL-2	FED NATL MTG ASSOC #254007		09/01/2009	SCHEDULED REDEMPTION		366	366	384	383		(18)		(18)		366				17	10/01/2031	1
31371K-DV-0	FED NATL MTG ASSOC #254016		09/01/2009	SCHEDULED REDEMPTION		42	42	45	44		(2)		(2)		42				3	09/01/2031	1
31371K-F9-7	FED NATL MTG ASSOC #254092		09/01/2009	SCHEDULED REDEMPTION		5,159	5,159	5,191	5,187		(28)		(28)		5,159				240	12/01/2031	1
31371K-HT-1	FED NATL MTG ASSOC #254142		09/01/2009	SCHEDULED REDEMPTION		330	330	337	334		(4)		(4)		330				16	01/01/2017	1
31371K-JY-8	FED NATL MTG ASSOC #254179		09/01/2009	SCHEDULED REDEMPTION		9,577	9,577	9,874	9,836		(258)		(258)		9,577				413	01/01/2022	1
31371K-LF-6	FED NATL MTG ASSOC #254226		09/01/2009	SCHEDULED REDEMPTION		4,278	4,278	4,389	4,331		(53)		(53)		4,278				169	02/01/2012	1
31371K-ML-2	FED NATL MTG ASSOC #254263		09/01/2009	SCHEDULED REDEMPTION		82,075	82,075	82,537	82,464		(389)		(389)		82,075				3,769	04/01/2032	1
31371K-NV-9	FED NATL MTG ASSOC #254304		09/01/2009	SCHEDULED REDEMPTION		8,654	8,654	8,922	8,875		(221)		(221)		8,654				376	05/01/2022	1
31371K-N3-1	FED NATL MTG ASSOC #254310		09/01/2009	SCHEDULED REDEMPTION		9,259	9,259	9,488	9,464		(205)		(205)		9,259				390	05/01/2032	1
31371K-N4-9	FED NATL MTG ASSOC #254311		09/01/2009	SCHEDULED REDEMPTION		23,460	23,460	23,562	23,544		(84)		(84)		23,460				1,099	05/01/2032	1
31371K-PU-9	FED NATL MTG ASSOC #254335		09/01/2009	SCHEDULED REDEMPTION		25,322	25,322	26,406	26,079		(757)		(757)		25,322				1,417	05/01/2032	1
31371K-SG-7	FED NATL MTG ASSOC #254419		09/01/2009	SCHEDULED REDEMPTION		81,485	81,485	85,561	83,813		(2,328)		(2,328)		81,485				4,200	07/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		09/01/2009	SCHEDULED REDEMPTION		593	593	612	607		(14)		(14)		593				26	07/01/2022	1
31371K-S5-1	FED NATL MTG ASSOC #254440		09/01/2009	SCHEDULED REDEMPTION		5,394	5,394	5,561	5,522		(129)		(129)		5,394				235	08/01/2022	1
31371K-TB-7	FED NATL MTG ASSOC #254446		09/01/2009	SCHEDULED REDEMPTION		34,296	34,296	36,225	35,389		(1,094)		(1,094)		34,296				1,924	08/01/2032	1
31371K-WF-4	FED NATL MTG ASSOC #254546		09/01/2009	SCHEDULED REDEMPTION		16,752	16,752	17,095	17,027		(275)		(275)		16,752				663	12/01/2017	1
31371K-WG-2	FED NATL MTG ASSOC #254547		09/01/2009	SCHEDULED REDEMPTION		44,199	44,199	46,099	45,622		(1,422)		(1,422)		44,199				1,941	12/01/2017	1
31371K-3D-1	FED NATL MTG ASSOC #254696		09/01/2009	SCHEDULED REDEMPTION		1,292	1,292	1,314	1,308		(17)		(17)		1,292				51	03/01/2018	1
31371K-3L-3	FED NATL MTG ASSOC #254703		09/01/2009	SCHEDULED REDEMPTION		35,324	35,324	36,841	36,438		(1,114)		(1,114)		35,324				1,568	03/01/2018	1
31371K-4T-5	FED NATL MTG ASSOC #254734		09/01/2009	SCHEDULED REDEMPTION		21,166	21,166	22,075	21,816		(650)		(650)		21,166				937	03/01/2018	1
31371L-BB-4	FED NATL MTG ASSOC #254834		09/01/2009	SCHEDULED REDEMPTION		748	748	764	759		(11)		(11)		748				27	08/01/2018	1
31371L-DH-9	FED NATL MTG ASSOC #254904		09/01/2009	SCHEDULED REDEMPTION		4,313	4,313	4,283	4,289		25		25		4,313				170	10/01/2033	1
31371L-DK-2	FED NATL MTG ASSOC #254906		09/01/2009	SCHEDULED REDEMPTION		438,942	438,942	428,395	429,946		8,996		8,996		438,942				14,255	10/01/2018	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31371L-E2-1	FED NATL MTG ASSOC #254953		09/01/2009	SCHEDULED REDEMPTION		2,697	2,697	2,667	2,669		28		28		2,697				98	11/01/2018	1
31371L-JS-9	FED NATL MTG ASSOC #255073		09/01/2009	SCHEDULED REDEMPTION		16,844	16,844	16,560	16,572		272		272		16,844				659	02/01/2034	1
31371L-KW-8	FED NATL MTG ASSOC #255109		09/01/2009	SCHEDULED REDEMPTION		3,864	3,864	3,948	3,922		(59)		(59)		3,864				141	03/01/2019	1
31371L-QZ-5	FED NATL MTG ASSOC #255272		09/01/2009	SCHEDULED REDEMPTION		4,896	4,896	4,735	4,780		116		116		4,896				141	06/01/2019	1
31371L-SG-5	FED NATL MTG ASSOC #255319		09/01/2009	SCHEDULED REDEMPTION		2,811	2,811	2,844	2,842		(31)		(31)		2,811				100	08/01/2019	1
31371L-TV-1	FED NATL MTG ASSOC #255364		09/01/2009	SCHEDULED REDEMPTION		9,749	9,749	9,849	9,842		(94)		(94)		9,749				419	09/01/2034	1
31371L-4K-2	FED NATL MTG ASSOC #255626		09/01/2009	SCHEDULED REDEMPTION		4,622	4,622	4,694	4,680		(58)		(58)		4,622				169	03/01/2020	1
31371M-DH-7	FED NATL MTG ASSOC #255804		09/01/2009	SCHEDULED REDEMPTION		1,583	1,583	1,537	1,540		43		43		1,583				51	07/01/2020	1
31371M-PL-5	FED NATL MTG ASSOC #256127		09/01/2009	SCHEDULED REDEMPTION		62,854	62,854	61,715	61,830		1,024		1,024		62,854				2,473	01/01/2036	1
31371M-PU-5	FED NATL MTG ASSOC #256135		09/01/2009	SCHEDULED REDEMPTION		574,323	574,323	565,708	566,877		7,446		7,446		574,323				22,798	02/01/2036	1
31371M-SB-4	FED NATL MTG ASSOC #256214		09/01/2009	SCHEDULED REDEMPTION		1,263	1,263	1,160	1,171		93		93		1,263				41	03/01/2036	1
31371M-4C-8	FED NATL MTG ASSOC #256519		09/01/2009	SCHEDULED REDEMPTION		66,417	66,417	69,172			(2,755)		(2,755)		66,417				1,408	12/01/2021	1
31371N-GR-0	FED NATL MTG ASSOC #256808		09/01/2009	SCHEDULED REDEMPTION		354,944	354,944	356,219	356,112		(1,169)		(1,169)		354,944				14,062	07/01/2037	1
31371N-HW-8	FED NATL MTG ASSOC #256845		09/01/2009	SCHEDULED REDEMPTION		2,776	2,776	2,823	2,811		(36)		(36)		2,776				132	08/01/2037	1
31371N-J8-9	FED NATL MTG ASSOC #256887		09/01/2009	SCHEDULED REDEMPTION		5,481	5,481	5,713			(232)		(232)		5,481				112	09/01/2022	1
31371N-M2-8	FED NATL MTG ASSOC #256977		09/01/2009	SCHEDULED REDEMPTION		2,219	2,219	2,285			(66)		(66)		2,219				39	11/01/2022	1
31371N-NZ-4	FED NATL MTG ASSOC #257008		09/01/2009	SCHEDULED REDEMPTION		33,208	33,208	34,586			(1,378)		(1,378)		33,208				699	12/01/2022	1
31371N-SH-9	FED NATL MTG ASSOC #257120		09/01/2009	SCHEDULED REDEMPTION		68,798	68,798	70,547			(1,750)		(1,750)		68,798				1,205	02/01/2023	1
31371N-U9-4	FED NATL MTG ASSOC #257208		09/01/2009	SCHEDULED REDEMPTION		50,852	50,852	52,145			(1,293)		(1,293)		50,852				860	05/01/2023	1
31371N-VM-4	FED NATL MTG ASSOC #257220		09/01/2009	SCHEDULED REDEMPTION		2,538	2,538	2,625			(87)		(87)		2,538				48	05/01/2023	1
31371N-V3-6	FED NATL MTG ASSOC #257234		09/01/2009	SCHEDULED REDEMPTION		6,074	6,074	6,289			(215)		(215)		6,074				116	06/01/2023	1
31371N-Z2-4	FED NATL MTG ASSOC #257361		09/01/2009	SCHEDULED REDEMPTION		4,937	4,937	5,062			(126)		(126)		4,937				86	08/01/2023	1
31371N-3T-0	FED NATL MTG ASSOC #257410		09/01/2009	SCHEDULED REDEMPTION		210,665	210,665	218,199			(7,534)		(7,534)		210,665				4,277	10/01/2023	1
31371P-BP-4	FED NATL MTG ASSOC #257546		09/01/2009	SCHEDULED REDEMPTION		26,750	26,750	27,430			(680)		(680)		26,750				492	11/01/2023	1
31372Q-KV-8	FED NATL MTG ASSOC #279408		09/01/2009	SCHEDULED REDEMPTION		474	474	483	481		(7)		(7)		474				24	05/01/2024	1
31372R-NB-7	FED NATL MTG ASSOC #280386		09/01/2009	SCHEDULED REDEMPTION		28	28	29	29		(1)		(1)		28				2	06/01/2024	1
31372Y-E2-2	FED NATL MTG ASSOC #286453		09/01/2009	SCHEDULED REDEMPTION		35	35	36	36		(1)		(1)		35				2	06/01/2024	1
31373C-Z7-5	FED NATL MTG ASSOC #289766		09/01/2009	SCHEDULED REDEMPTION		102	102	106	105		(2)		(2)		102				6	09/01/2024	1
31373D-EG-6	FED NATL MTG ASSOC #290035		09/01/2009	SCHEDULED REDEMPTION		3,572	3,572	3,574	3,572						3,572				178	08/01/2024	1
31373J-WD-0	FED NATL MTG ASSOC #295044		09/01/2009	SCHEDULED REDEMPTION		42	42	44	44		(1)		(1)		42				2	11/01/2024	1
31373M-P5-8	FED NATL MTG ASSOC #297544		09/01/2009	SCHEDULED REDEMPTION		280	280	287	287		(8)		(8)		280				16	11/01/2024	1
31373P-JK-5	FED NATL MTG ASSOC #299166		09/01/2009	SCHEDULED REDEMPTION		727	727	765	770		(43)		(43)		727				47	10/01/2021	1
31373Q-GN-0	FED NATL MTG ASSOC #300005		09/01/2009	SCHEDULED REDEMPTION		2	2	2	2						2					03/01/2025	1
31373T-AM-2	FED NATL MTG ASSOC #302512		09/01/2009	SCHEDULED REDEMPTION		466	466	479	473		(7)		(7)		466				27	11/01/2024	1
31374E-5L-2	FED NATL MTG ASSOC #312351		09/01/2009	SCHEDULED REDEMPTION		79	79	81	82		(3)		(3)		79				5	06/01/2025	1
31374F-JF-7	FED NATL MTG ASSOC #312662		09/01/2009	SCHEDULED REDEMPTION		112	112	116	115		(3)		(3)		112				7	06/01/2025	1
31374J-RF-0	FED NATL MTG ASSOC #315586		09/01/2009	SCHEDULED REDEMPTION		73	73	76	75		(2)		(2)		73				4	06/01/2025	1
31374S-CE-9	FED NATL MTG ASSOC #322369		09/01/2009	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17				1	09/01/2025	1
31374S-ZE-4	FED NATL MTG ASSOC #323041		09/01/2009	SCHEDULED REDEMPTION		19,947	19,947	20,341	20,072		(126)		(126)		19,947				1,007	01/01/2013	1
31374T-AK-5	FED NATL MTG ASSOC #323210		09/01/2009	SCHEDULED REDEMPTION		36,374	36,374	37,458	37,540		(1,166)		(1,166)		36,374				1,560	06/01/2028	1
31374T-CN-7	FED NATL MTG ASSOC #323277		09/01/2009	SCHEDULED REDEMPTION		784	784	823	821		(38)		(38)		784				37	07/01/2028	1
31374T-DR-7	FED NATL MTG ASSOC #323312		09/01/2009	SCHEDULED REDEMPTION		10,573	10,573	10,903	10,896		(323)		(323)		10,573				452	11/01/2028	1
31374T-DX-4	FED NATL MTG ASSOC #323318		09/01/2009	SCHEDULED REDEMPTION		68	68	69	69		(1)		(1)		68				3	10/01/2028	1
31374T-D6-3	FED NATL MTG ASSOC #323325		09/01/2009	SCHEDULED REDEMPTION		170	170	167	167		2		2		170				9	10/01/2028	1
31374T-E3-9	FED NATL MTG ASSOC #323354		09/01/2009	SCHEDULED REDEMPTION		329	329	338	338		(9)		(9)		329				14	11/01/2028	1
31374T-FV-6	FED NATL MTG ASSOC #323380		09/01/2009	SCHEDULED REDEMPTION		431	431	453	452		(21)		(21)		431				20	10/01/2028	1
31374T-GU-7	FED NATL MTG ASSOC #323411		09/01/2009	SCHEDULED REDEMPTION		430	430	444	441		(11)		(11)		430				19	12/01/2028	1
31374T-G7-8	FED NATL MTG ASSOC #323422		09/01/2009	SCHEDULED REDEMPTION		423	423	444	443		(20)		(20)		423				20	12/01/2028	1
31374T-HA-0	FED NATL MTG ASSOC #323425		09/01/2009	SCHEDULED REDEMPTION		536	536	552	552		(16)		(16)		536				23	12/01/2028	1
31374T-PE-3	FED NATL MTG ASSOC #323621		09/01/2009	SCHEDULED REDEMPTION		4,242	4,242	4,455	4,446		(204)		(204)		4,242				197	01/01/2029	1
31374T-VD-8	FED NATL MTG ASSOC #323812		09/01/2009	SCHEDULED REDEMPTION		574	574	592	592		(18)		(18)		574				25	07/01/2029	1
31374T-YZ-6	FED NATL MTG ASSOC #323928		09/01/2009	SCHEDULED REDEMPTION		356	356	347	353		3		3		356				18	09/01/2014	1
31374T-2X-6	FED NATL MTG ASSOC #323990		09/01/2009	SCHEDULED REDEMPTION		9,563	9,563	9,842	9,830		(267)		(267)		9,563				411	10/01/2029	1
31374V-GU-2	FED NATL MTG ASSOC #325211		09/01/2009	SCHEDULED REDEMPTION		675	675	659	664		10		10		675				27	04/01/2026	1
31374V-TB-0	FED NATL MTG ASSOC #325546		09/01/2009	SCHEDULED REDEMPTION		2,383	2,383	2,321	2,316		68		68		2,383				121	10/01/2025	1
31374W-2H-4	FED NATL MTG ASSOC #326676		09/01/2009	SCHEDULED REDEMPTION		16	16	16	16						16				1	11/01/2025	1
31374X-EU-0	FED NATL MTG ASSOC #326947		09/01/2009	SCHEDULED REDEMPTION		82	82	84	84		(2)		(2)		82				5	10/01/2025	1
31375A-RK-7	FED NATL MTG ASSOC #329090		09/01/2009	SCHEDULED REDEMPTION		742	742	704	697		45		45		742				35	02/01/2026	1
31375B-FN-2	FED NATL MTG ASSOC #329673		09/01/2009	SCHEDULED REDEMPTION		534	534	507	503		31		31		534				25	01/01/2026	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31375B-V3-8	FED NATL MTG ASSOC #330134		08/01/2009	SCHEDULED REDEMPTION		445	445	440	445						445				4	12/01/2009	1
31375C-W7-6	FED NATL MTG ASSOC #331070		09/01/2009	SCHEDULED REDEMPTION		12	12	12	12						12				1	12/01/2025	1
31375H-HH-0	FED NATL MTG ASSOC #335132		09/01/2009	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21				1	01/01/2026	1
31375K-5E-3	FED NATL MTG ASSOC #337545		09/01/2009	SCHEDULED REDEMPTION		1,773	1,773	1,807	1,773						1,773				18	01/01/2010	1
31375M-HG-1	FED NATL MTG ASSOC #338731		09/01/2009	SCHEDULED REDEMPTION		2	2	3	3						2					03/01/2026	1
31375M-U9-2	FED NATL MTG ASSOC #339108		09/01/2009	SCHEDULED REDEMPTION		61	61	57	57		4		4		61				3	03/01/2026	1
31375R-GA-4	FED NATL MTG ASSOC #342293		09/01/2009	SCHEDULED REDEMPTION		72	72	71	71		1		1		72				4	04/01/2026	1
31375T-E8-7	FED NATL MTG ASSOC #344059		09/01/2009	SCHEDULED REDEMPTION		894	894	931			(37)		(37)		894				19	04/01/2011	1
31375U-DJ-1	FED NATL MTG ASSOC #344905		09/01/2009	SCHEDULED REDEMPTION		61,263	61,263	57,841	58,657		2,606		2,606		61,263				2,727	12/01/2025	1
31375X-QE-2	FED NATL MTG ASSOC #347953		09/01/2009	SCHEDULED REDEMPTION		583	583	589	582		1		1		583				34	06/01/2026	1
31376A-EY-0	FED NATL MTG ASSOC #349451		09/01/2009	SCHEDULED REDEMPTION		413	413	391	377		36		36		413				19	08/01/2023	1
31376C-BM-5	FED NATL MTG ASSOC #351144		09/01/2009	SCHEDULED REDEMPTION		941	941	975	971		(30)		(30)		941				56	06/01/2026	1
31376C-GZ-1	FED NATL MTG ASSOC #351316		09/01/2009	SCHEDULED REDEMPTION		733	733	727	727		6		6		733				40	06/01/2026	1
31376C-UE-2	FED NATL MTG ASSOC #351681		09/01/2009	SCHEDULED REDEMPTION		6	6	7	7						6					10/01/2026	1
31376J-TE-9	FED NATL MTG ASSOC #357049		09/01/2009	SCHEDULED REDEMPTION		270	270	281	277		(7)		(7)		270				11	03/01/2015	1
31376J-2J-7	FED NATL MTG ASSOC #357277		09/01/2009	SCHEDULED REDEMPTION		387	387	404	399		(12)		(12)		387				20	05/01/2032	1
31376J-4K-2	FED NATL MTG ASSOC #357326		09/01/2009	SCHEDULED REDEMPTION		461	461	484	482		(21)		(21)		461				22	01/01/2033	1
31376K-DR-4	FED NATL MTG ASSOC #357512		09/01/2009	SCHEDULED REDEMPTION		17,719	17,719	17,420	17,434		285		285		17,719				688	03/01/2034	1
31376K-GQ-3	FED NATL MTG ASSOC #357607		09/01/2009	SCHEDULED REDEMPTION		1,312	1,312	1,328	1,327		(15)		(15)		1,312				47	08/01/2019	1
31376K-SJ-6	FED NATL MTG ASSOC #357921		09/01/2009	SCHEDULED REDEMPTION		1,190	1,190	1,206	1,203		(13)		(13)		1,190				43	08/01/2020	1
31376T-DJ-3	FED NATL MTG ASSOC #364705		09/01/2009	SCHEDULED REDEMPTION		153	153	157	157		(4)		(4)		153				8	12/01/2024	1
31377A-XU-6	FED NATL MTG ASSOC #371591		09/01/2009	SCHEDULED REDEMPTION		472	472	479	478		(6)		(6)		472				24	02/01/2027	1
31377C-H9-7	FED NATL MTG ASSOC #372956		09/01/2009	SCHEDULED REDEMPTION		51	51	54	54		(2)		(2)		51				2	08/01/2027	1
31377C-3D-3	FED NATL MTG ASSOC #373496		09/01/2009	SCHEDULED REDEMPTION		119	119	118	118		1		1		119				5	03/01/2027	1
31377K-TG-0	FED NATL MTG ASSOC #379551		09/01/2009	SCHEDULED REDEMPTION		450	450	444	448		2		2		450				20	03/01/2013	1
31378C-TJ-1	FED NATL MTG ASSOC #394853		09/01/2009	SCHEDULED REDEMPTION		34,816	34,816	35,677	35,555		(740)		(740)		34,816				1,544	05/01/2027	1
31378H-KV-2	FED NATL MTG ASSOC #399108		09/01/2009	SCHEDULED REDEMPTION		498	498	504	500		(2)		(2)		498				24	10/01/2012	1
31378H-QU-8	FED NATL MTG ASSOC #399267		09/01/2009	SCHEDULED REDEMPTION		2,859	2,859	2,871	2,871		(12)		(12)		2,859				135	02/01/2026	1
31378J-NN-3	FED NATL MTG ASSOC #400097		09/01/2009	SCHEDULED REDEMPTION		237	237	244	242		(5)		(5)		237				13	06/01/2027	1
31378L-3K-6	FED NATL MTG ASSOC #402302		09/01/2009	SCHEDULED REDEMPTION		5,509	5,509	5,467	5,487		22		22		5,509				242	04/01/2013	1
31378U-B5-0	FED NATL MTG ASSOC #408760		09/01/2009	SCHEDULED REDEMPTION		4,910	4,910	4,979	4,937		(27)		(27)		4,910				226	12/01/2012	1
31378U-D6-6	FED NATL MTG ASSOC #408825		09/01/2009	SCHEDULED REDEMPTION		808	808	848	847		(39)		(39)		808				37	02/01/2028	1
31378U-KX-9	FED NATL MTG ASSOC #409010		09/01/2009	SCHEDULED REDEMPTION		1,670	1,670	1,628	1,654		17		17		1,670				85	12/01/2012	1
31378W-4P-0	FED NATL MTG ASSOC #411330		09/01/2009	SCHEDULED REDEMPTION		28	28	29	28						28				1	12/01/2010	1
31378Y-ML-5	FED NATL MTG ASSOC #412663		09/01/2009	SCHEDULED REDEMPTION		1,708	1,708	1,758	1,756		(47)		(47)		1,708				74	03/01/2028	1
31379B-T4-5	FED NATL MTG ASSOC #414671		09/01/2009	SCHEDULED REDEMPTION		279	279	275	277		2		2		279				12	04/01/2013	1
31379C-WJ-6	FED NATL MTG ASSOC #415649		09/01/2009	SCHEDULED REDEMPTION		9	9	9	9						9					03/01/2028	1
31379C-X7-1	FED NATL MTG ASSOC #415702		09/01/2009	SCHEDULED REDEMPTION		16,622	16,622	16,856	16,715		(93)		(93)		16,622				789	03/01/2013	1
31379D-CG-2	FED NATL MTG ASSOC #415971		09/01/2009	SCHEDULED REDEMPTION		290	290	299	299		(9)		(9)		290				12	11/01/2028	1
31379D-LU-1	FED NATL MTG ASSOC #416239		09/01/2009	SCHEDULED REDEMPTION		4,975	4,975	4,839	4,916		59		59		4,975				237	02/01/2013	1
31379E-BL-0	FED NATL MTG ASSOC #416843		09/01/2009	SCHEDULED REDEMPTION		2,759	2,759	2,720	2,743		16		16		2,759				119	04/01/2013	1
31379F-QS-6	FED NATL MTG ASSOC #418165		09/01/2009	SCHEDULED REDEMPTION		3,318	3,318	3,364	3,336		(18)		(18)		3,318				149	03/01/2013	1
31379F-5Q-3	FED NATL MTG ASSOC #418555		09/01/2009	SCHEDULED REDEMPTION		209	209	212	210		(1)		(1)		209				10	09/01/2013	1
31379G-MD-1	FED NATL MTG ASSOC #418956		09/01/2009	SCHEDULED REDEMPTION		445	445	459	456		(11)		(11)		445				19	03/01/2028	1
31379G-MP-4	FED NATL MTG ASSOC #418966		09/01/2009	SCHEDULED REDEMPTION		110	110	113	113		(3)		(3)		110				5	04/01/2028	1
31379H-D3-1	FED NATL MTG ASSOC #419622		09/01/2009	SCHEDULED REDEMPTION		1,999	1,999	2,005	2,001		(2)		(2)		1,999				87	04/01/2013	1
31379H-VS-6	FED NATL MTG ASSOC #420125		09/01/2009	SCHEDULED REDEMPTION		534	534	553	550		(16)		(16)		534				31	05/01/2026	1
31379J-G6-7	FED NATL MTG ASSOC #420621		09/01/2009	SCHEDULED REDEMPTION		151	151	155	154		(3)		(3)		151				8	12/01/2027	1
31379K-L3-5	FED NATL MTG ASSOC #421646		09/01/2009	SCHEDULED REDEMPTION		306	306	315	315		(8)		(8)		306				13	03/01/2028	1
31379L-UL-3	FED NATL MTG ASSOC #422787		09/01/2009	SCHEDULED REDEMPTION		63	63	65	64		(1)		(1)		63				3	04/01/2028	1
31379Q-WV-8	FED NATL MTG ASSOC #426460		09/01/2009	SCHEDULED REDEMPTION		41,119	41,119	38,209	39,760		1,360		1,360		41,119				1,647	12/01/2013	1
31379Q-YC-8	FED NATL MTG ASSOC #426507		09/01/2009	SCHEDULED REDEMPTION		16,937	16,937	17,462	17,295		(358)		(358)		16,937				758	01/01/2023	1
31379R-WX-2	FED NATL MTG ASSOC #427362		09/01/2009	SCHEDULED REDEMPTION		4,667	4,667	4,694	4,679		(12)		(12)		4,667				219	06/01/2013	1
31379S-KX-3	FED NATL MTG ASSOC #427910		09/01/2009	SCHEDULED REDEMPTION		82	82	83	82						82				4	05/01/2013	1
31379T-E2-6	FED NATL MTG ASSOC #428653		09/01/2009	SCHEDULED REDEMPTION		1,115	1,115	1,143	1,143		(28)		(28)		1,115				61	07/01/2026	1
31379T-MP-6	FED NATL MTG ASSOC #428866		09/01/2009	SCHEDULED REDEMPTION		3,030	3,030	3,132	3,116		(86)		(86)		3,030				153	06/01/2028	1
31379T-2S-2	FED NATL MTG ASSOC #429285		09/01/2009	SCHEDULED REDEMPTION		1,977	1,977	1,988	1,981		(5)		(5)		1,977				93	06/01/2013	1
31379T-3A-0	FED NATL MTG ASSOC #429293		09/01/2009	SCHEDULED REDEMPTION		51	51	53	53		(2)		(2)		51				2	06/01/2028	1
31379U-FF-3	FED NATL MTG ASSOC #429566		09/01/2009	SCHEDULED REDEMPTION		709	709	704	706		3		3		709				31	06/01/2013	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31379U-GV-7	FED NATL MTG ASSOC #429612		09/01/2009	SCHEDULED REDEMPTION		548	548	550	549		(1)		(1)		548				24	06/01/2013	1
31379U-S5-1	FED NATL MTG ASSOC #429940		09/01/2009	SCHEDULED REDEMPTION		4,579	4,579	4,592	4,583		(4)		(4)		4,579				205	08/01/2013	1
31379U-4Q-1	FED NATL MTG ASSOC #430231		09/01/2009	SCHEDULED REDEMPTION		498	498	490	492		6		6		498				24	08/01/2028	1
31379V-XH-7	FED NATL MTG ASSOC #430980		09/01/2009	SCHEDULED REDEMPTION		1,740	1,740	1,747	1,746		(6)		(6)		1,740				82	04/01/2028	1
31379V-XL-8	FED NATL MTG ASSOC #430983		09/01/2009	SCHEDULED REDEMPTION		155	155	154	155		1		1		155				5	04/01/2013	1
31379Y-EA-7	FED NATL MTG ASSOC #433129		09/01/2009	SCHEDULED REDEMPTION		3,510	3,510	3,483	3,496		14		14		3,510				147	08/01/2013	1
31379Y-M9-1	FED NATL MTG ASSOC #433384		09/01/2009	SCHEDULED REDEMPTION		1,834	1,834	1,820	1,827		8		8		1,834				79	07/01/2013	1
31379Y-6V-0	FED NATL MTG ASSOC #433884		09/01/2009	SCHEDULED REDEMPTION		144	144	143	144		1		1		144				6	07/01/2013	1
31380A-LB-6	FED NATL MTG ASSOC #434222		09/01/2009	SCHEDULED REDEMPTION		142	142	147	146		(4)		(4)		142				6	08/01/2028	1
31380E-BZ-6	FED NATL MTG ASSOC #437556		09/01/2009	SCHEDULED REDEMPTION		206	206	212	212		(6)		(6)		206				10	08/01/2028	1
31380H-M4-6	FED NATL MTG ASSOC #440579		09/01/2009	SCHEDULED REDEMPTION		329	329	324	325		4		4		329				17	08/01/2028	1
31380H-S7-3	FED NATL MTG ASSOC #440742		09/01/2009	SCHEDULED REDEMPTION		328	328	338	339		(11)		(11)		328				15	12/01/2028	1
31380J-V4-2	FED NATL MTG ASSOC #441735		09/01/2009	SCHEDULED REDEMPTION		529	529	543	540		(10)		(10)		529				29	07/01/2027	1
31380M-DF-0	FED NATL MTG ASSOC #443902		09/01/2009	SCHEDULED REDEMPTION		163	163	161	161		2		2		163				8	09/01/2028	1
31380M-DG-8	FED NATL MTG ASSOC #443903		09/01/2009	SCHEDULED REDEMPTION		5,857	5,857	5,982	6,011		(154)		(154)		5,857				263	10/01/2028	1
31380M-MC-7	FED NATL MTG ASSOC #444155		09/01/2009	SCHEDULED REDEMPTION		1,665	1,665	1,601	1,618		47		47		1,665				66	01/01/2029	1
31380M-QB-5	FED NATL MTG ASSOC #444250		09/01/2009	SCHEDULED REDEMPTION		437	437	450	450		(13)		(13)		437				20	09/01/2028	1
31380N-KB-9	FED NATL MTG ASSOC #444990		09/01/2009	SCHEDULED REDEMPTION		271	271	279	279		(8)		(8)		271				12	10/01/2028	1
31380P-Q7-7	FED NATL MTG ASSOC #446078		09/01/2009	SCHEDULED REDEMPTION		380	380	381	381		(1)		(1)		380				18	08/01/2029	1
31380P-X6-1	FED NATL MTG ASSOC #446301		09/01/2009	SCHEDULED REDEMPTION		547	547	564	563		(16)		(16)		547				24	08/01/2025	1
31380Q-SA-6	FED NATL MTG ASSOC #447013		09/01/2009	SCHEDULED REDEMPTION		130	130	134	134		(4)		(4)		130				6	10/01/2028	1
31380Q-WF-0	FED NATL MTG ASSOC #447146		09/01/2009	SCHEDULED REDEMPTION		436	436	421	421		16		16		436				20	11/01/2029	1
31380R-HZ-1	FED NATL MTG ASSOC #447648		09/01/2009	SCHEDULED REDEMPTION		2,175	2,175	2,248	2,245		(70)		(70)		2,175				110	10/01/2028	1
31380R-WE-1	FED NATL MTG ASSOC #448045		09/01/2009	SCHEDULED REDEMPTION		192	192	197	198		(6)		(6)		192				10	07/01/2027	1
31380S-CR-2	FED NATL MTG ASSOC #448380		09/01/2009	SCHEDULED REDEMPTION		5,734	5,734	5,796	5,760		(26)		(26)		5,734				269	01/01/2014	1
31380T-BP-5	FED NATL MTG ASSOC #449246		09/01/2009	SCHEDULED REDEMPTION		3,411	3,411	3,418	3,418		(7)		(7)		3,411				165	01/01/2029	1
31380T-BQ-3	FED NATL MTG ASSOC #449247		09/01/2009	SCHEDULED REDEMPTION		264	264	272	272		(8)		(8)		264				11	01/01/2029	1
31380U-PD-4	FED NATL MTG ASSOC #450520		09/01/2009	SCHEDULED REDEMPTION		500	500	481	484		16		16		500				20	11/01/2028	1
31380W-D6-8	FED NATL MTG ASSOC #452025		09/01/2009	SCHEDULED REDEMPTION		821	821	840	839		(19)		(19)		821				35	11/01/2028	1
31380W-TY-0	FED NATL MTG ASSOC #452467		09/01/2009	SCHEDULED REDEMPTION		147	147	152	152		(5)		(5)		147				7	11/01/2028	1
31380W-V6-8	FED NATL MTG ASSOC #452537		09/01/2009	SCHEDULED REDEMPTION		637	637	613	617		20		20		637				22	12/01/2028	1
31380X-KS-0	FED NATL MTG ASSOC #453105		09/01/2009	SCHEDULED REDEMPTION		4,076	4,076	4,089	4,087		(11)		(11)		4,076				181	01/01/2029	1
31380X-QV-7	FED NATL MTG ASSOC #453268		09/01/2009	SCHEDULED REDEMPTION		768	768	787	786		(18)		(18)		768				33	11/01/2028	1
31381A-AG-6	FED NATL MTG ASSOC #454607		09/01/2009	SCHEDULED REDEMPTION		1,351	1,351	1,388	1,375		(24)		(24)		1,351				54	03/01/2014	1
31381A-E5-6	FED NATL MTG ASSOC #454756		09/01/2009	SCHEDULED REDEMPTION		23,552	23,552	22,364	22,549		1,003		1,003		23,552				964	12/01/2028	1
31381A-ME-8	FED NATL MTG ASSOC #454957		09/01/2009	SCHEDULED REDEMPTION		17	17	17	17						17				1	12/01/2028	1
31381C-BN-6	FED NATL MTG ASSOC #456445		09/01/2009	SCHEDULED REDEMPTION		1,085	1,085	1,097	1,090		(5)		(5)		1,085				51	01/01/2014	1
31381C-P5-0	FED NATL MTG ASSOC #456844		09/01/2009	SCHEDULED REDEMPTION		462	462	445	449		13		13		462				18	02/01/2029	1
31381C-YX-9	FED NATL MTG ASSOC #457126		09/01/2009	SCHEDULED REDEMPTION		103	103	106	106		(3)		(3)		103				5	01/01/2029	1
31381E-4X-8	FED NATL MTG ASSOC #459038		09/01/2009	SCHEDULED REDEMPTION		7,661	7,661	7,678	7,676		(15)		(15)		7,661				371	01/01/2029	1
31381F-MN-7	FED NATL MTG ASSOC #459465		09/01/2009	SCHEDULED REDEMPTION		3,187	3,187	3,283	3,281		(94)		(94)		3,187				150	02/01/2029	1
31381F-WZ-9	FED NATL MTG ASSOC #459764		09/01/2009	SCHEDULED REDEMPTION		432	432	417	419		13		13		432				20	04/01/2029	1
31382D-GZ-1	FED NATL MTG ASSOC #479116		09/01/2009	SCHEDULED REDEMPTION		8,716	8,716	8,382	8,470		246		246		8,716				359	01/01/2029	1
31382E-RM-6	FED NATL MTG ASSOC #480292		09/01/2009	SCHEDULED REDEMPTION		144	144	142	142		2		2		144				7	06/01/2029	1
31382E-R6-1	FED NATL MTG ASSOC #480309		09/01/2009	SCHEDULED REDEMPTION		92	92	89	89		3		3		92				4	07/01/2029	1
31382F-JT-7	FED NATL MTG ASSOC #480974		09/01/2009	SCHEDULED REDEMPTION		485	485	509	508		(23)		(23)		485				24	01/01/2029	1
31382F-4A-4	FED NATL MTG ASSOC #481517		09/01/2009	SCHEDULED REDEMPTION		22,209	22,209	21,359	21,550		659		659		22,209				912	01/01/2029	1
31382F-7A-1	FED NATL MTG ASSOC #481589		09/01/2009	SCHEDULED REDEMPTION		6,009	6,009	6,151	6,163		(153)		(153)		6,009				260	02/01/2029	1
31382G-Z6-7	FED NATL MTG ASSOC #482365		09/01/2009	SCHEDULED REDEMPTION		42	42	41	41		1		1		42				2	02/01/2029	1
31382K-M8-8	FED NATL MTG ASSOC #484683		09/01/2009	SCHEDULED REDEMPTION		2,686	2,686	2,769	2,767		(81)		(81)		2,686				108	02/01/2029	1
31382L-RN-8	FED NATL MTG ASSOC #485693		09/01/2009	SCHEDULED REDEMPTION		1,352	1,352	1,393	1,391		(39)		(39)		1,352				66	04/01/2029	1
31382L-X4-3	FED NATL MTG ASSOC #485899		09/01/2009	SCHEDULED REDEMPTION		53	53	52	52		2		2		53				3	04/01/2029	1
31382M-JY-1	FED NATL MTG ASSOC #486379		09/01/2009	SCHEDULED REDEMPTION		940	940	907	905		35		35		940				46	04/01/2029	1
31382N-LN-0	FED NATL MTG ASSOC #487333		09/01/2009	SCHEDULED REDEMPTION		30	30	29	29		1		1		30				1	04/01/2029	1
31382Q-G8-2	FED NATL MTG ASSOC #489023		09/01/2009	SCHEDULED REDEMPTION		2,384	2,384	2,196	2,232		152		152		2,384				106	06/01/2029	1
31382Q-KY-0	FED NATL MTG ASSOC #489111		09/01/2009	SCHEDULED REDEMPTION		819	819	779	800		19		19		819				34	06/01/2014	1
31382R-EU-3	FED NATL MTG ASSOC #489847		09/01/2009	SCHEDULED REDEMPTION		12,954	12,954	13,603	13,576		(623)		(623)		12,954				614	07/01/2029	1
31382R-EW-9	FED NATL MTG ASSOC #489849		09/01/2009	SCHEDULED REDEMPTION		264	264	272	272		(8)		(8)		264				12	07/01/2029	1
31382R-Z7-1	FED NATL MTG ASSOC #490466		09/01/2009	SCHEDULED REDEMPTION		14	14	15	15						14				1	03/01/2029	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31382R-3Y-7	FED NATL MTG ASSOC #490515		09/01/2009	SCHEDULED REDEMPTION		11,375	11,375	10,876	10,904		471		471		11,375				501	03/01/2029	1
31382S-AM-3	FED NATL MTG ASSOC #490612		09/01/2009	SCHEDULED REDEMPTION		276	276	266	266		9		9		276				13	04/01/2029	1
31382S-BQ-3	FED NATL MTG ASSOC #490647		09/01/2009	SCHEDULED REDEMPTION		11	11	11	11						11				1	12/01/2015	1
31382U-LP-9	FED NATL MTG ASSOC #492734		09/01/2009	SCHEDULED REDEMPTION		129	129	123	123		6		6		129				6	04/01/2029	1
31382U-QY-5	FED NATL MTG ASSOC #492871		09/01/2009	SCHEDULED REDEMPTION		6,360	6,360	6,338	6,360						6,360				276	02/01/2014	1
31382W-DR-0	FED NATL MTG ASSOC #494312		09/01/2009	SCHEDULED REDEMPTION		37	37	36	36						37				2	04/01/2029	1
31382W-FM-9	FED NATL MTG ASSOC #494372		09/01/2009	SCHEDULED REDEMPTION		10	10	10	10						10				1	04/01/2029	1
31382W-SR-4	FED NATL MTG ASSOC #494728		09/01/2009	SCHEDULED REDEMPTION		1,116	1,116	1,064	1,071		45		45		1,116				50	05/01/2029	1
31382W-5U-2	FED NATL MTG ASSOC #495059		09/01/2009	SCHEDULED REDEMPTION		152	152	157	159		(7)		(7)		152				9	05/01/2029	1
31383A-XF-1	FED NATL MTG ASSOC #497578		09/01/2009	SCHEDULED REDEMPTION		47	47	49	48		(1)		(1)		47				2	02/01/2016	1
31383C-AK-1	FED NATL MTG ASSOC #498710		09/01/2009	SCHEDULED REDEMPTION		12	12	12	12		(1)		(1)		12				1	09/01/2029	1
31383C-T8-8	FED NATL MTG ASSOC #499275		09/01/2009	SCHEDULED REDEMPTION		1,038	1,038	1,090	1,087		(50)		(50)		1,038				45	08/01/2029	1
31383D-3C-5	FED NATL MTG ASSOC #500395		09/01/2009	SCHEDULED REDEMPTION		18	18	18	18		(1)		(1)		18				1	06/01/2029	1
31383E-CU-3	FED NATL MTG ASSOC #500583		09/01/2009	SCHEDULED REDEMPTION		596	596	565	568		28		28		596				29	06/01/2029	1
31383E-HX-2	FED NATL MTG ASSOC #500746		09/01/2009	SCHEDULED REDEMPTION		94	94	91	90		4		4		94				5	06/01/2029	1
31383E-XH-9	FED NATL MTG ASSOC #501180		09/01/2009	SCHEDULED REDEMPTION		1,056	1,056	1,059	1,059		(2)		(2)		1,056				50	06/01/2029	1
31383E-XP-1	FED NATL MTG ASSOC #501186		09/01/2009	SCHEDULED REDEMPTION		120	120	115	115		5		5		120				6	06/01/2029	1
31383E-2T-7	FED NATL MTG ASSOC #501286		09/01/2009	SCHEDULED REDEMPTION		5,113	5,113	4,776	4,819		295		295		5,113				241	06/01/2029	1
31383F-QJ-0	FED NATL MTG ASSOC #501857		09/01/2009	SCHEDULED REDEMPTION		269	269	277	277		(8)		(8)		269				13	09/01/2029	1
31383F-5J-3	FED NATL MTG ASSOC #502249		09/01/2009	SCHEDULED REDEMPTION		180	180	185	185		(5)		(5)		180				7	07/01/2029	1
31383H-6N-9	FED NATL MTG ASSOC #504077		09/01/2009	SCHEDULED REDEMPTION		87	87	84	84		3		3		87				4	06/01/2029	1
31383J-QK-9	FED NATL MTG ASSOC #504558		09/01/2009	SCHEDULED REDEMPTION		71,666	71,666	72,327	72,283		(617)		(617)		71,666				3,485	07/01/2029	1
31383K-AW-7	FED NATL MTG ASSOC #505021		09/01/2009	SCHEDULED REDEMPTION		824	824	831	824						824				39	03/01/2015	1
31383K-CE-5	FED NATL MTG ASSOC #505069		09/01/2009	SCHEDULED REDEMPTION		2,102	2,102	2,048	2,080		21		21		2,102				106	06/01/2014	1
31383K-EP-8	FED NATL MTG ASSOC #505142		09/01/2009	SCHEDULED REDEMPTION		335	335	330	330		5		5		335				17	07/01/2029	1
31383L-CG-8	FED NATL MTG ASSOC #505971		09/01/2009	SCHEDULED REDEMPTION		3,243	3,243	3,208	3,209		34		34		3,243				182	07/01/2029	1
31383L-FX-8	FED NATL MTG ASSOC #506082		09/01/2009	SCHEDULED REDEMPTION		308	308	298	299		10		10		308				16	11/01/2029	1
31383P-L5-3	FED NATL MTG ASSOC #508948		09/01/2009	SCHEDULED REDEMPTION		347	347	361	366		(19)		(19)		347				20	08/01/2029	1
31383P-7K-6	FED NATL MTG ASSOC #509498		09/01/2009	SCHEDULED REDEMPTION		68	68	66	66		2		2		68				3	11/01/2029	1
31383R-CA-8	FED NATL MTG ASSOC #510465		09/01/2009	SCHEDULED REDEMPTION		503	503	487	489		14		14		503				25	11/01/2029	1
31383S-FY-1	FED NATL MTG ASSOC #511483		09/01/2009	SCHEDULED REDEMPTION		55	55	57	57		(3)		(3)		55				3	09/01/2029	1
31383S-SB-7	FED NATL MTG ASSOC #511814		09/01/2009	SCHEDULED REDEMPTION		2,525	2,525	2,622	2,592		(67)		(67)		2,525				119	10/01/2015	1
31383S-2Z-2	FED NATL MTG ASSOC #512092		09/01/2009	SCHEDULED REDEMPTION		83	83	83	83						83				4	12/01/2029	1
31383S-3D-0	FED NATL MTG ASSOC #512096		09/01/2009	SCHEDULED REDEMPTION		3	3	3	3						3					12/01/2029	1
31383S-3G-3	FED NATL MTG ASSOC #512099		09/01/2009	SCHEDULED REDEMPTION		15	15	15	15		1		1		15				1	12/01/2029	1
31383T-D6-2	FED NATL MTG ASSOC #512325		09/01/2009	SCHEDULED REDEMPTION		6	6	6	6						6					11/01/2029	1
31383T-D9-6	FED NATL MTG ASSOC #512328		09/01/2009	SCHEDULED REDEMPTION		28,049	28,049	27,129	27,107		942		942		28,049				1,472	12/01/2029	1
31383T-KR-8	FED NATL MTG ASSOC #512504		09/01/2009	SCHEDULED REDEMPTION		129	129	134	137		(8)		(8)		129				7	10/01/2029	1
31383U-H5-7	FED NATL MTG ASSOC #513352		09/01/2009	SCHEDULED REDEMPTION		451	451	465	464		(13)		(13)		451				21	09/01/2029	1
31383U-JP-1	FED NATL MTG ASSOC #513370		09/01/2009	SCHEDULED REDEMPTION		440	440	463	462		(21)		(21)		440				21	08/01/2029	1
31383U-MV-4	FED NATL MTG ASSOC #513472		09/01/2009	SCHEDULED REDEMPTION		4,750	4,750	4,797	4,781		(32)		(32)		4,750				263	09/01/2014	1
31383U-W4-3	FED NATL MTG ASSOC #513767		09/01/2009	SCHEDULED REDEMPTION		4,647	4,647	4,694	4,680		(32)		(32)		4,647				269	09/01/2014	1
31383V-B8-5	FED NATL MTG ASSOC #514063		09/01/2009	SCHEDULED REDEMPTION		326	326	315	315		11		11		326				16	10/01/2029	1
31383W-N7-2	FED NATL MTG ASSOC #515314		09/01/2009	SCHEDULED REDEMPTION		15	15	16	15						15				1	09/01/2029	1
31383W-3X-7	FED NATL MTG ASSOC #515714		09/01/2009	SCHEDULED REDEMPTION		32	32	31	31		1		1		32				2	12/01/2029	1
31383Y-QW-0	FED NATL MTG ASSOC #517169		09/01/2009	SCHEDULED REDEMPTION		935	935	944	941		(5)		(5)		935				54	02/01/2015	1
31383Y-QX-8	FED NATL MTG ASSOC #517170		09/01/2009	SCHEDULED REDEMPTION		1,298	1,298	1,310	1,307		(9)		(9)		1,298				75	03/01/2015	1
31384A-CL-0	FED NATL MTG ASSOC #517675		09/01/2009	SCHEDULED REDEMPTION		18,708	18,708	19,647	19,606		(898)		(898)		18,708				848	07/01/2029	1
31384A-GV-4	FED NATL MTG ASSOC #517812		09/01/2009	SCHEDULED REDEMPTION		5	5	6	6						5					12/01/2029	1
31384A-G8-5	FED NATL MTG ASSOC #517823		09/01/2009	SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25				1	02/01/2030	1
31384A-X7-8	FED NATL MTG ASSOC #518302		09/01/2009	SCHEDULED REDEMPTION		72	72	74	74		(2)		(2)		72				3	10/01/2029	1
31384D-LN-0	FED NATL MTG ASSOC #520633		09/01/2009	SCHEDULED REDEMPTION		33	33	34	34		(1)		(1)		33				2	11/01/2029	1
31384E-AE-0	FED NATL MTG ASSOC #521205		09/01/2009	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	12/01/2029	1
31384E-AV-2	FED NATL MTG ASSOC #521220		09/01/2009	SCHEDULED REDEMPTION		36	36	38	38		(2)		(2)		36				2	12/01/2029	1
31384E-GJ-3	FED NATL MTG ASSOC #521401		09/01/2009	SCHEDULED REDEMPTION		4	4	4	4						4					01/01/2030	1
31384F-C6-2	FED NATL MTG ASSOC #522193		09/01/2009	SCHEDULED REDEMPTION		326	326	315	314		12		12		326				16	02/01/2030	1
31384F-MB-0	FED NATL MTG ASSOC #522454		09/01/2009	SCHEDULED REDEMPTION		21	21	20	20		1		1		21				1	11/01/2029	1
31384F-QS-9	FED NATL MTG ASSOC #522565		09/01/2009	SCHEDULED REDEMPTION		4,314	4,314	4,440	4,434		(119)		(119)		4,314				192	10/01/2029	1
31384F-TT-4	FED NATL MTG ASSOC #522662		09/01/2009	SCHEDULED REDEMPTION		1,408	1,408	1,408	1,408		1		1		1,408				75	06/01/2029	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31384F-XR-3	FED NATL MTG ASSOC #522788		09/01/2009	SCHEDULED REDEMPTION		20	20	20	20		(1)		(1)		20				1	12/01/2029	1
31384F-YY-7	FED NATL MTG ASSOC #522827		09/01/2009	SCHEDULED REDEMPTION		1,061	1,061	1,083	1,077		(15)		(15)		1,061				50	01/01/2015	1
31384F-YZ-4	FED NATL MTG ASSOC #522828		09/01/2009	SCHEDULED REDEMPTION		22	22	22	22						22				1	01/01/2015	1
31384G-FB-6	FED NATL MTG ASSOC #523162		09/01/2009	SCHEDULED REDEMPTION		126	126	131	131		(5)		(5)		126				6	11/01/2029	1
31384G-KR-5	FED NATL MTG ASSOC #523304		09/01/2009	SCHEDULED REDEMPTION		13	13	12	12						13				1	11/01/2029	1
31384G-NG-6	FED NATL MTG ASSOC #523391		09/01/2009	SCHEDULED REDEMPTION		81	81	84	85		(5)		(5)		81				5	11/01/2029	1
31384H-CH-4	FED NATL MTG ASSOC #523972		09/01/2009	SCHEDULED REDEMPTION		3,063	3,063	2,921	2,920		144		144		3,063				148	12/01/2029	1
31384H-5D-1	FED NATL MTG ASSOC #524744		09/01/2009	SCHEDULED REDEMPTION		490	490	495	494		(4)		(4)		490				28	07/01/2015	1
31384J-BQ-1	FED NATL MTG ASSOC #524847		09/01/2009	SCHEDULED REDEMPTION		2	2	2	2						2					01/01/2030	1
31384J-CW-7	FED NATL MTG ASSOC #524885		09/01/2009	SCHEDULED REDEMPTION		423	423	427	426		(3)		(3)		423				24	02/01/2015	1
31384J-XQ-7	FED NATL MTG ASSOC #525487		09/01/2009	SCHEDULED REDEMPTION		2	2	2	2						2					02/01/2030	1
31384J-7M-5	FED NATL MTG ASSOC #525700		09/01/2009	SCHEDULED REDEMPTION		866	866	899	912		(46)		(46)		866				51	01/01/2030	1
31384K-FD-3	FED NATL MTG ASSOC #525864		09/01/2009	SCHEDULED REDEMPTION		3,094	3,094	3,187	3,197		(103)		(103)		3,094				162	09/01/2029	1
31384K-GS-9	FED NATL MTG ASSOC #525909		09/01/2009	SCHEDULED REDEMPTION		2	2	2	2						2					12/01/2029	1
31384K-JX-5	FED NATL MTG ASSOC #525978		09/01/2009	SCHEDULED REDEMPTION		86	86	89	90		(5)		(5)		86				5	03/01/2030	1
31384L-MX-9	FED NATL MTG ASSOC #526974		09/01/2009	SCHEDULED REDEMPTION		7,313	7,313	7,594	7,505		(192)		(192)		7,313				334	02/01/2015	1
31384L-PD-0	FED NATL MTG ASSOC #527020		09/01/2009	SCHEDULED REDEMPTION		43	43	44	45		(3)		(3)		43				2	01/01/2030	1
31384L-QH-0	FED NATL MTG ASSOC #527056		09/01/2009	SCHEDULED REDEMPTION		248	248	258	254		(6)		(6)		248				13	04/01/2015	1
31384L-YT-5	FED NATL MTG ASSOC #527322		09/01/2009	SCHEDULED REDEMPTION		41	41	42	43		(3)		(3)		41				2	01/01/2030	1
31384M-G2-2	FED NATL MTG ASSOC #527717		09/01/2009	SCHEDULED REDEMPTION		8	8	8	8						8				1	01/01/2030	1
31384P-JB-2	FED NATL MTG ASSOC #529558		09/01/2009	SCHEDULED REDEMPTION		288	288	296	288						288				16	05/01/2015	1
31384P-ND-3	FED NATL MTG ASSOC #529688		09/01/2009	SCHEDULED REDEMPTION		347	347	332	328		18		18		347				16	02/01/2030	1
31384P-NF-8	FED NATL MTG ASSOC #529690		09/01/2009	SCHEDULED REDEMPTION		83	83	86	87		(4)		(4)		83				5	02/01/2030	1
31384P-QF-5	FED NATL MTG ASSOC #529754		09/01/2009	SCHEDULED REDEMPTION		54	54	56	56		(3)		(3)		54				3	02/01/2030	1
31384P-YT-6	FED NATL MTG ASSOC #530022		09/01/2009	SCHEDULED REDEMPTION		6	6	6	6						6					03/01/2030	1
31384P-YX-7	FED NATL MTG ASSOC #530026		09/01/2009	SCHEDULED REDEMPTION		87	87	91	91		(4)		(4)		87				5	03/01/2030	1
31384P-4A-0	FED NATL MTG ASSOC #530117		09/01/2009	SCHEDULED REDEMPTION		373	373	376	373						373				20	02/01/2015	1
31384P-6A-8	FED NATL MTG ASSOC #530165		09/01/2009	SCHEDULED REDEMPTION		36	36	38	38		(2)		(2)		36				2	03/01/2030	1
31384Q-RG-0	FED NATL MTG ASSOC #530687		09/01/2009	SCHEDULED REDEMPTION		945	945	953	953		(8)		(8)		945				55	04/01/2015	1
31384Q-SL-8	FED NATL MTG ASSOC #530723		09/01/2009	SCHEDULED REDEMPTION		105	105	109	110		(5)		(5)		105				6	04/01/2030	1
31384Q-YY-3	FED NATL MTG ASSOC #530927		09/01/2009	SCHEDULED REDEMPTION		296	296	299	298		(2)		(2)		296				17	04/01/2015	1
31384R-KG-5	FED NATL MTG ASSOC #531395		09/01/2009	SCHEDULED REDEMPTION		18	18	18	18						18				1	05/01/2015	1
31384R-P4-7	FED NATL MTG ASSOC #531543		09/01/2009	SCHEDULED REDEMPTION		198	198	207	207		(9)		(9)		198				10	03/01/2030	1
31384R-Q2-0	FED NATL MTG ASSOC #531573		09/01/2009	SCHEDULED REDEMPTION		4,156	4,156	4,315	4,313		(157)		(157)		4,156				234	04/01/2030	1
31384R-TG-6	FED NATL MTG ASSOC #531651		09/01/2009	SCHEDULED REDEMPTION		541	541	546	544		(3)		(3)		541				31	03/01/2015	1
31384R-ZP-9	FED NATL MTG ASSOC #531850		09/01/2009	SCHEDULED REDEMPTION		124	124	127	124						124				7	04/01/2015	1
31384S-AF-6	FED NATL MTG ASSOC #532006		09/01/2009	SCHEDULED REDEMPTION		17	17	17	17						17				1	02/01/2030	1
31384S-V2-2	FED NATL MTG ASSOC #532633		09/01/2009	SCHEDULED REDEMPTION		623	623	629	626		(3)		(3)		623				36	04/01/2015	1
31384S-WA-3	FED NATL MTG ASSOC #532641		09/01/2009	SCHEDULED REDEMPTION		336	336	339	338		(2)		(2)		336				19	05/01/2015	1
31384S-WR-6	FED NATL MTG ASSOC #532656		09/01/2009	SCHEDULED REDEMPTION		1,476	1,476	1,533	1,515		(40)		(40)		1,476				77	07/01/2015	1
31384T-DU-8	FED NATL MTG ASSOC #533015		09/01/2009	SCHEDULED REDEMPTION		11	11	11	11		(1)		(1)		11				1	03/01/2030	1
31384T-U5-4	FED NATL MTG ASSOC #533504		09/01/2009	SCHEDULED REDEMPTION		224	224	232	233		(9)		(9)		224				13	03/01/2030	1
31384T-VT-1	FED NATL MTG ASSOC #533526		09/01/2009	SCHEDULED REDEMPTION		13	13	13	13		(1)		(1)		13				1	03/01/2030	1
31384U-BY-9	FED NATL MTG ASSOC #533855		09/01/2009	SCHEDULED REDEMPTION		3	3	3	3						3					03/01/2030	1
31384U-CA-0	FED NATL MTG ASSOC #533865		09/01/2009	SCHEDULED REDEMPTION		362	362	362	361		1		1		362				20	04/01/2015	1
31384U-EA-8	FED NATL MTG ASSOC #533929		09/01/2009	SCHEDULED REDEMPTION		4,539	4,539	4,582	4,568		(29)		(29)		4,539				251	04/01/2015	1
31384U-EQ-3	FED NATL MTG ASSOC #533943		09/01/2009	SCHEDULED REDEMPTION		270	270	277	277		(6)		(6)		270				14	05/01/2015	1
31384U-ET-7	FED NATL MTG ASSOC #533946		09/01/2009	SCHEDULED REDEMPTION		78	78	79	79						78				5	06/01/2015	1
31384U-EY-6	FED NATL MTG ASSOC #533951		09/01/2009	SCHEDULED REDEMPTION		61	61	61	61						61				3	07/01/2015	1
31384U-FH-2	FED NATL MTG ASSOC #533968		09/01/2009	SCHEDULED REDEMPTION		864	864	872	869		(6)		(6)		864				50	07/01/2015	1
31384U-KN-3	FED NATL MTG ASSOC #534101		09/01/2009	SCHEDULED REDEMPTION		27	27	28	29		(2)		(2)		27				2	03/01/2030	1
31384U-NK-6	FED NATL MTG ASSOC #534194		09/01/2009	SCHEDULED REDEMPTION		35	35	37	37		(2)		(2)		35				2	04/01/2030	1
31384U-WC-4	FED NATL MTG ASSOC #534443		09/01/2009	SCHEDULED REDEMPTION		69	69	69	69						69				4	03/01/2015	1
31384U-3L-6	FED NATL MTG ASSOC #534603		07/01/2009	SCHEDULED REDEMPTION		5,258	5,258	5,394	5,376		(118)		(118)		5,258				212	03/01/2015	1
31384V-BT-8	FED NATL MTG ASSOC #534750		09/01/2009	SCHEDULED REDEMPTION		41	41	42	44		(3)		(3)		41				2	03/01/2030	1
31384V-KQ-4	FED NATL MTG ASSOC #535003		09/01/2009	SCHEDULED REDEMPTION		908	908	885	898		10		10		908				46	11/01/2014	1
31384V-M9-0	FED NATL MTG ASSOC #535084		09/01/2009	SCHEDULED REDEMPTION		16,702	16,702	17,067	17,058		(356)		(356)		16,702				716	10/01/2029	1
31384V-NT-5	FED NATL MTG ASSOC #535102		09/01/2009	SCHEDULED REDEMPTION		515	515	535	529		(13)		(13)		515				26	01/01/2015	1
31384V-NU-2	FED NATL MTG ASSOC #535103		09/01/2009	SCHEDULED REDEMPTION		10,521	10,521	10,795	10,714		(193)		(193)		10,521				511	01/01/2015	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31384V-NV-0	FED NATL MTG ASSOC #535104		09/01/2009	SCHEDULED REDEMPTION		297	297	309	305		(8)		(8)		297				15	12/01/2014	1
31384V-QA-3	FED NATL MTG ASSOC #535149		09/01/2009	SCHEDULED REDEMPTION		950	950	993	990		(41)		(41)		950				49	02/01/2030	1
31384V-QF-2	FED NATL MTG ASSOC #535154		09/01/2009	SCHEDULED REDEMPTION		264	264	276	275		(11)		(11)		264				13	01/01/2030	1
31384V-QG-0	FED NATL MTG ASSOC #535155		09/01/2009	SCHEDULED REDEMPTION		430	430	445	446		(16)		(16)		430				25	02/01/2030	1
31384V-QJ-4	FED NATL MTG ASSOC #535157		09/01/2009	SCHEDULED REDEMPTION		8,623	8,623	8,649	8,647		(24)		(24)		8,623				403	02/01/2030	1
31384V-QL-9	FED NATL MTG ASSOC #535159		09/01/2009	SCHEDULED REDEMPTION		111	111	116	116		(5)		(5)		111				6	02/01/2030	1
31384V-QR-6	FED NATL MTG ASSOC #535164		09/01/2009	SCHEDULED REDEMPTION		69	69	72	72		(3)		(3)		69				3	02/01/2030	1
31384V-UY-6	FED NATL MTG ASSOC #535299		09/01/2009	SCHEDULED REDEMPTION		204	204	212	211		(7)		(7)		204				11	05/01/2030	1
31384V-UZ-3	FED NATL MTG ASSOC #535300		09/01/2009	SCHEDULED REDEMPTION		6,149	6,149	6,457	6,445		(296)		(296)		6,149				288	05/01/2030	1
31384V-VG-4	FED NATL MTG ASSOC #535315		09/01/2009	SCHEDULED REDEMPTION		4,521	4,521	4,695	4,641		(120)		(120)		4,521				228	05/01/2015	1
31384V-YW-6	FED NATL MTG ASSOC #535425		09/01/2009	SCHEDULED REDEMPTION		3,437	3,437	3,570	3,592		(155)		(155)		3,437				186	08/01/2030	1
31384V-2H-4	FED NATL MTG ASSOC #535476		09/01/2009	SCHEDULED REDEMPTION		773	773	797	797		(23)		(23)		773				36	07/01/2029	1
31384V-4U-3	FED NATL MTG ASSOC #535535		09/01/2009	SCHEDULED REDEMPTION		6,872	6,872	6,887	6,886		(14)		(14)		6,872				318	10/01/2030	1
31384V-5P-3	FED NATL MTG ASSOC #535554		09/01/2009	SCHEDULED REDEMPTION		992	992	1,014	1,009		(17)		(17)		992				49	10/01/2015	1
31384V-6X-5	FED NATL MTG ASSOC #535586		09/01/2009	SCHEDULED REDEMPTION		1,285	1,285	1,334	1,319		(35)		(35)		1,285				64	11/01/2015	1
31384W-A8-3	FED NATL MTG ASSOC #535631		09/01/2009	SCHEDULED REDEMPTION		5,886	5,886	6,112	6,046		(160)		(160)		5,886				299	12/01/2015	1
31384W-CL-2	FED NATL MTG ASSOC #535675		09/01/2009	SCHEDULED REDEMPTION		3,502	3,502	3,636	3,596		(94)		(94)		3,502				177	01/01/2016	1
31384W-DM-9	FED NATL MTG ASSOC #535708		09/01/2009	SCHEDULED REDEMPTION		6,512	6,512	6,526	6,525		(13)		(13)		6,512				303	02/01/2031	1
31384W-EA-4	FED NATL MTG ASSOC #535729		09/01/2009	SCHEDULED REDEMPTION		811	811	828	823		(12)		(12)		811				37	02/01/2016	1
31384W-EG-1	FED NATL MTG ASSOC #535735		09/01/2009	SCHEDULED REDEMPTION		25,449	25,449	26,328	26,037		(588)		(588)		25,449				1,104	01/01/2016	1
31384W-EM-8	FED NATL MTG ASSOC #535740		09/01/2009	SCHEDULED REDEMPTION		8,303	8,303	8,623	8,529		(226)		(226)		8,303				421	12/01/2015	1
31384W-E6-3	FED NATL MTG ASSOC #535757		09/01/2009	SCHEDULED REDEMPTION		1,092	1,092	1,134	1,149		(57)		(57)		1,092				59	01/01/2031	1
31384W-GJ-3	FED NATL MTG ASSOC #535801		09/01/2009	SCHEDULED REDEMPTION		2,499	2,499	2,595	2,565		(66)		(66)		2,499				129	03/01/2016	1
31384W-HG-8	FED NATL MTG ASSOC #535831		09/01/2009	SCHEDULED REDEMPTION		270	270	283	283		(13)		(13)		270				12	04/01/2031	1
31384W-HL-7	FED NATL MTG ASSOC #535835		09/01/2009	SCHEDULED REDEMPTION		2,114	2,114	2,158	2,144		(30)		(30)		2,114				100	04/01/2016	1
31384W-JP-6	FED NATL MTG ASSOC #535870		09/01/2009	SCHEDULED REDEMPTION		1,666	1,666	1,700	1,689		(23)		(23)		1,666				77	04/01/2016	1
31384W-KQ-2	FED NATL MTG ASSOC #535903		09/01/2009	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31				2	03/01/2031	1
31384W-K2-5	FED NATL MTG ASSOC #535913		09/01/2009	SCHEDULED REDEMPTION		270	270	284	283		(13)		(13)		270				13	05/01/2031	1
31384W-LB-4	FED NATL MTG ASSOC #535922		09/01/2009	SCHEDULED REDEMPTION		616	616	639	641		(26)		(26)		616				34	03/01/2031	1
31384W-LX-6	FED NATL MTG ASSOC #535942		09/01/2009	SCHEDULED REDEMPTION		111	111	115	115		(4)		(4)		111				7	04/01/2031	1
31384W-MK-3	FED NATL MTG ASSOC #535962		09/01/2009	SCHEDULED REDEMPTION		209	209	213	212		(3)		(3)		209				10	05/01/2016	1
31384W-NW-6	FED NATL MTG ASSOC #536005		09/01/2009	SCHEDULED REDEMPTION		1,050	1,050	1,090	1,077		(27)		(27)		1,050				53	12/01/2014	1
31384W-QM-5	FED NATL MTG ASSOC #536060		09/01/2009	SCHEDULED REDEMPTION		344	344	351	348		(5)		(5)		344				17	02/01/2016	1
31384W-S8-4	FED NATL MTG ASSOC #536143		09/01/2009	SCHEDULED REDEMPTION		24	24	25	26		(1)		(1)		24				1	04/01/2030	1
31384W-XN-5	FED NATL MTG ASSOC #536285		09/01/2009	SCHEDULED REDEMPTION		8,673	8,673	9,185	9,312		(639)		(639)		8,673				553	08/01/2030	1
31384W-Y3-8	FED NATL MTG ASSOC #536330		09/01/2009	SCHEDULED REDEMPTION		1,134	1,134	1,178	1,199		(65)		(65)		1,134				68	04/01/2030	1
31384W-2H-2	FED NATL MTG ASSOC #536376		09/01/2009	SCHEDULED REDEMPTION		665	665	671	669		(4)		(4)		665				38	04/01/2015	1
31384W-4F-4	FED NATL MTG ASSOC #536422		09/01/2009	SCHEDULED REDEMPTION		1,236	1,236	1,248	1,244		(7)		(7)		1,236				71	04/01/2015	1
31384X-KD-9	FED NATL MTG ASSOC #536792		09/01/2009	SCHEDULED REDEMPTION		15	15	15	15		(1)		(1)		15				1	05/01/2030	1
31384X-KF-4	FED NATL MTG ASSOC #536794		09/01/2009	SCHEDULED REDEMPTION		2,492	2,492	2,588	2,558		(66)		(66)		2,492				129	05/01/2015	1
31384X-WN-4	FED NATL MTG ASSOC #537153		09/01/2009	SCHEDULED REDEMPTION		51	51	53	54		(3)		(3)		51				3	05/01/2030	1
31384X-ZA-9	FED NATL MTG ASSOC #537237		09/01/2009	SCHEDULED REDEMPTION		85	85	88	88		(3)		(3)		85				5	05/01/2030	1
31384X-4E-5	FED NATL MTG ASSOC #537321		09/01/2009	SCHEDULED REDEMPTION		266	266	269	268		(2)		(2)		266				16	06/01/2015	1
31384X-4H-8	FED NATL MTG ASSOC #537324		09/01/2009	SCHEDULED REDEMPTION		30	30	31	32		(2)		(2)		30				2	06/01/2030	1
31384Y-JS-6	FED NATL MTG ASSOC #537673		09/01/2009	SCHEDULED REDEMPTION		27	27	28	28		(1)		(1)		27				2	04/01/2030	1
31384Y-J3-1	FED NATL MTG ASSOC #537682		09/01/2009	SCHEDULED REDEMPTION		4,698	4,698	4,879	4,980		(282)		(282)		4,698				251	05/01/2030	1
31384Y-LM-6	FED NATL MTG ASSOC #537732		09/01/2009	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12				1	04/01/2030	1
31384Y-LQ-7	FED NATL MTG ASSOC #537735		09/01/2009	SCHEDULED REDEMPTION		8	8	8	9						8				1	04/01/2030	1
31384Y-Q4-1	FED NATL MTG ASSOC #537875		09/01/2009	SCHEDULED REDEMPTION		840	840	848	845		(6)		(6)		840				49	06/01/2015	1
31384Y-TY-2	FED NATL MTG ASSOC #537967		09/01/2009	SCHEDULED REDEMPTION		529	529	549	542		(13)		(13)		529				27	05/01/2015	1
31384Y-2H-8	FED NATL MTG ASSOC #538176		09/01/2009	SCHEDULED REDEMPTION		615	615	620	615						615				33	05/01/2015	1
31384Y-6R-2	FED NATL MTG ASSOC #538280		09/01/2009	SCHEDULED REDEMPTION		2,012	2,012	2,030	2,024		(12)		(12)		2,012				108	05/01/2015	1
31385A-K9-7	FED NATL MTG ASSOC #538620		09/01/2009	SCHEDULED REDEMPTION		680	680	687	684		(4)		(4)		680				40	06/01/2015	1
31385A-RX-7	FED NATL MTG ASSOC #538802		09/01/2009	SCHEDULED REDEMPTION		61	61	64	66		(5)		(5)		61				4	06/01/2030	1
31385A-UD-7	FED NATL MTG ASSOC #538880		09/01/2009	SCHEDULED REDEMPTION		418	418	422	421		(3)		(3)		418				24	06/01/2015	1
31385A-VU-8	FED NATL MTG ASSOC #538927		09/01/2009	SCHEDULED REDEMPTION		52	52	52	52						52				3	06/01/2015	1
31385A-7K-7	FED NATL MTG ASSOC #539198		09/01/2009	SCHEDULED REDEMPTION		210	210	212	211		(1)		(1)		210				12	05/01/2015	1
31385B-3M-5	FED NATL MTG ASSOC #540004		09/01/2009	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19				1	05/01/2030	1
31385C-DZ-3	FED NATL MTG ASSOC #540220		09/01/2009	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20				1	06/01/2030	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31385C-GN-7	FED NATL MTG ASSOC #540305		09/01/2009	SCHEDULED REDEMPTION		218	218	224	223		(5)		(5)		218				10	06/01/2015	1
31385C-HC-0	FED NATL MTG ASSOC #540327		09/01/2009	SCHEDULED REDEMPTION		147	147	149	148		(1)		(1)		147				9	06/01/2015	1
31385C-WQ-2	FED NATL MTG ASSOC #540755		09/01/2009	SCHEDULED REDEMPTION		33	33	35	35		(2)		(2)		33				2	05/01/2030	1
31385C-YV-9	FED NATL MTG ASSOC #540824		09/01/2009	SCHEDULED REDEMPTION		484	484	497	494		(10)		(10)		484				24	09/01/2015	1
31385C-Z2-2	FED NATL MTG ASSOC #540861		09/01/2009	SCHEDULED REDEMPTION		1,639	1,639	1,656	1,648		(8)		(8)		1,639				56	06/01/2011	1
31385D-EA-5	FED NATL MTG ASSOC #541129		09/01/2009	SCHEDULED REDEMPTION		4	4	4	4						4					05/01/2030	1
31385D-GU-9	FED NATL MTG ASSOC #541211		09/01/2009	SCHEDULED REDEMPTION		3	3	3	3						3					06/01/2030	1
31385D-M4-0	FED NATL MTG ASSOC #541379		09/01/2009	SCHEDULED REDEMPTION		829	829	836	835		(6)		(6)		829				48	05/01/2015	1
31385D-M9-9	FED NATL MTG ASSOC #541384		09/01/2009	SCHEDULED REDEMPTION		515	515	520	519		(3)		(3)		515				30	05/01/2015	1
31385D-4T-5	FED NATL MTG ASSOC #541834		09/01/2009	SCHEDULED REDEMPTION		78	78	81	81		(2)		(2)		78				4	06/01/2015	1
31385E-AP-4	FED NATL MTG ASSOC #541914		09/01/2009	SCHEDULED REDEMPTION		498	498	503	502		(3)		(3)		498				29	06/01/2015	1
31385E-BS-7	FED NATL MTG ASSOC #541949		09/01/2009	SCHEDULED REDEMPTION		90	90	94	94		(3)		(3)		90				5	07/01/2030	1
31385E-FS-3	FED NATL MTG ASSOC #542077		09/01/2009	SCHEDULED REDEMPTION		79	79	82	83		(4)		(4)		79				5	07/01/2030	1
31385E-UK-3	FED NATL MTG ASSOC #542486		09/01/2009	SCHEDULED REDEMPTION		2,391	2,391	2,411	2,391						2,391				133	07/01/2015	1
31385E-WH-8	FED NATL MTG ASSOC #542548		09/01/2009	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14				1	07/01/2030	1
31385E-XH-7	FED NATL MTG ASSOC #542580		09/01/2009	SCHEDULED REDEMPTION		152	152	158	160		(9)		(9)		152				9	08/01/2030	1
31385F-CZ-7	FED NATL MTG ASSOC #542888		09/01/2009	SCHEDULED REDEMPTION		61	61	64	66		(5)		(5)		61				4	06/01/2030	1
31385F-EM-4	FED NATL MTG ASSOC #542940		09/01/2009	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17				1	07/01/2030	1
31385F-KC-9	FED NATL MTG ASSOC #543091		09/01/2009	SCHEDULED REDEMPTION		35	35	37	38		(2)		(2)		35				2	06/01/2030	1
31385F-QZ-2	FED NATL MTG ASSOC #543272		09/01/2009	SCHEDULED REDEMPTION		1,989	1,989	2,065	2,082		(93)		(93)		1,989				119	07/01/2030	1
31385G-ZH-0	FED NATL MTG ASSOC #544444		09/01/2009	SCHEDULED REDEMPTION		159	159	165	165		(6)		(6)		159				8	09/01/2030	1
31385H-AB-8	FED NATL MTG ASSOC #544602		09/01/2009	SCHEDULED REDEMPTION		147	147	148	148		(1)		(1)		147				9	06/01/2015	1
31385H-AD-4	FED NATL MTG ASSOC #544604		09/01/2009	SCHEDULED REDEMPTION		400	400	415	410		(11)		(11)		400				20	06/01/2015	1
31385H-NN-8	FED NATL MTG ASSOC #544997		09/01/2009	SCHEDULED REDEMPTION		15	15	15	15						15				1	06/01/2015	1
31385H-PJ-5	FED NATL MTG ASSOC #545025		09/01/2009	SCHEDULED REDEMPTION		3,592	3,592	3,667	3,642		(50)		(50)		3,592				166	06/01/2016	1
31385H-QC-9	FED NATL MTG ASSOC #545051		09/01/2009	SCHEDULED REDEMPTION		190	190	194	194		(4)		(4)		190				8	09/01/2029	1
31385H-Q4-7	FED NATL MTG ASSOC #545075		09/01/2009	SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25				1	07/01/2031	1
31385H-Q8-8	FED NATL MTG ASSOC #545079		09/01/2009	SCHEDULED REDEMPTION		342	342	360	359		(16)		(16)		342				16	05/01/2030	1
31385H-S2-9	FED NATL MTG ASSOC #545137		09/01/2009	SCHEDULED REDEMPTION		1,381	1,381	1,420	1,434		(52)		(52)		1,381				73	08/01/2031	1
31385H-S3-7	FED NATL MTG ASSOC #545138		09/01/2009	SCHEDULED REDEMPTION		8,651	8,651	9,219	9,198		(546)		(546)		8,651				465	08/01/2031	1
31385H-TE-2	FED NATL MTG ASSOC #545149		09/01/2009	SCHEDULED REDEMPTION		3,229	3,229	3,364	3,337		(108)		(108)		3,229				140	08/01/2016	1
31385H-TK-8	FED NATL MTG ASSOC #545154		09/01/2009	SCHEDULED REDEMPTION		798	798	829	820		(22)		(22)		798				40	08/01/2016	1
31385H-UU-4	FED NATL MTG ASSOC #545195		09/01/2009	SCHEDULED REDEMPTION		58	58	61	61		(2)		(2)		58				3	09/01/2031	1
31385H-VT-6	FED NATL MTG ASSOC #545226		09/01/2009	SCHEDULED REDEMPTION		184	184	191	189		(5)		(5)		184				9	09/01/2016	1
31385H-V4-1	FED NATL MTG ASSOC #545235		09/01/2009	SCHEDULED REDEMPTION		265	265	277	277		(11)		(11)		265				13	10/01/2031	1
31385H-YA-4	FED NATL MTG ASSOC #545305		09/01/2009	SCHEDULED REDEMPTION		1,380	1,380	1,435	1,423		(43)		(43)		1,380				59	11/01/2016	1
31385H-2A-9	FED NATL MTG ASSOC #545369		09/01/2009	SCHEDULED REDEMPTION		590	590	613	606		(16)		(16)		590				29	09/01/2016	1
31385J-B2-3	FED NATL MTG ASSOC #545557		09/01/2009	SCHEDULED REDEMPTION		18,713	18,713	19,634	19,596		(883)		(883)		18,713				862	04/01/2032	1
31385J-D4-7	FED NATL MTG ASSOC #545623		09/01/2009	SCHEDULED REDEMPTION		1,271	1,271	1,322	1,312		(40)		(40)		1,271				55	05/01/2017	1
31385J-EK-0	FED NATL MTG ASSOC #545638		09/01/2009	SCHEDULED REDEMPTION		521	521	547	546		(24)		(24)		521				24	05/01/2032	1
31385J-HC-5	FED NATL MTG ASSOC #545727		09/01/2009	SCHEDULED REDEMPTION		19,343	19,343	19,644	19,555		(212)		(212)		19,343				767	05/01/2017	1
31385J-JC-3	FED NATL MTG ASSOC #545759		09/01/2009	SCHEDULED REDEMPTION		6,592	6,592	6,611	6,608		(16)		(16)		6,592				308	07/01/2032	1
31385J-JF-6	FED NATL MTG ASSOC #545762		09/01/2009	SCHEDULED REDEMPTION		1,480	1,480	1,487	1,486		(7)		(7)		1,480				69	07/01/2032	1
31385J-JK-5	FED NATL MTG ASSOC #545766		09/01/2009	SCHEDULED REDEMPTION		14,047	14,047	14,611	14,476		(429)		(429)		14,047				605	07/01/2017	1
31385J-K3-1	FED NATL MTG ASSOC #545814		09/01/2009	SCHEDULED REDEMPTION		6,159	6,159	6,172	6,170		(11)		(11)		6,159				289	08/01/2032	1
31385J-K4-9	FED NATL MTG ASSOC #545815		09/01/2009	SCHEDULED REDEMPTION		1,120	1,120	1,172	1,165		(45)		(45)		1,120				56	07/01/2032	1
31385J-M8-8	FED NATL MTG ASSOC #545883		09/01/2009	SCHEDULED REDEMPTION		16,258	16,258	16,693	16,567		(309)		(309)		16,258				641	09/01/2017	1
31385J-PN-2	FED NATL MTG ASSOC #545929		09/01/2009	SCHEDULED REDEMPTION		554	554	582	579		(25)		(25)		554				27	08/01/2032	1
31385J-UL-0	FED NATL MTG ASSOC #546087		09/01/2009	SCHEDULED REDEMPTION		134	134	135	135		(1)		(1)		134				7	07/01/2015	1
31385J-VG-0	FED NATL MTG ASSOC #546115		09/01/2009	SCHEDULED REDEMPTION		254	254	256	256		(2)		(2)		254				15	07/01/2015	1
31385J-5K-0	FED NATL MTG ASSOC #546350		09/01/2009	SCHEDULED REDEMPTION		901	901	936	923		(22)		(22)		901				46	06/01/2015	1
31385K-GC-3	FED NATL MTG ASSOC #546595		09/01/2009	SCHEDULED REDEMPTION		102	102	106	109		(6)		(6)		102				6	05/01/2030	1
31385K-K5-3	FED NATL MTG ASSOC #546716		09/01/2009	SCHEDULED REDEMPTION		6	6	6	6						6					07/01/2030	1
31385K-YD-1	FED NATL MTG ASSOC #547108		09/01/2009	SCHEDULED REDEMPTION		740	740	747	745		(5)		(5)		740				43	07/01/2015	1
31385K-ZM-0	FED NATL MTG ASSOC #547148		09/01/2009	SCHEDULED REDEMPTION		681	681	696	694		(13)		(13)		681				35	11/01/2015	1
31385K-3Y-9	FED NATL MTG ASSOC #547215		09/01/2009	SCHEDULED REDEMPTION		33	33	34	35		(2)		(2)		33				2	07/01/2030	1
31385N-GV-5	FED NATL MTG ASSOC #547512		09/01/2009	SCHEDULED REDEMPTION		5	5	5	6						5					08/01/2030	1
31385N-LZ-0	FED NATL MTG ASSOC #547644		09/01/2009	SCHEDULED REDEMPTION		62	62	64	65		(3)		(3)		62				4	03/01/2031	1
31385N-TJ-8	FED NATL MTG ASSOC #547853		09/01/2009	SCHEDULED REDEMPTION		725	725	742	740		(14)		(14)		725				37	08/01/2015	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31385P-AC-8	FED NATL MTG ASSOC #548203		09/01/2009	SCHEDULED REDEMPTION		220	220	226	226		(5)		(5)		220				11	01/01/2016	1
31385P-AH-7	FED NATL MTG ASSOC #548208		09/01/2009	SCHEDULED REDEMPTION		1,592	1,592	1,633	1,620		(28)		(28)		1,592				80	04/01/2016	1
31385P-H6-4	FED NATL MTG ASSOC #548453		09/01/2009	SCHEDULED REDEMPTION		533	533	560	559		(26)		(26)		533				25	11/01/2029	1
31385R-N6-3	FED NATL MTG ASSOC #550413		09/01/2009	SCHEDULED REDEMPTION		306	306	318	314		(8)		(8)		306				16	11/01/2015	1
31385R-UV-0	FED NATL MTG ASSOC #550596		09/01/2009	SCHEDULED REDEMPTION		75	75	77	75						75				4	10/01/2015	1
31385R-WB-2	FED NATL MTG ASSOC #550642		09/01/2009	SCHEDULED REDEMPTION		18	18	19	20		(1)		(1)		18				1	08/01/2030	1
31385R-4G-2	FED NATL MTG ASSOC #550823		09/01/2009	SCHEDULED REDEMPTION		110	110	114	113		(3)		(3)		110				6	01/01/2016	1
31385S-K5-6	FED NATL MTG ASSOC #551216		09/01/2009	SCHEDULED REDEMPTION		307	307	319	319		(12)		(12)		307				17	09/01/2030	1
31385U-P9-8	FED NATL MTG ASSOC #553148		09/01/2009	SCHEDULED REDEMPTION		469	469	480	480		(10)		(10)		469				24	09/01/2015	1
31385W-J8-3	FED NATL MTG ASSOC #554787		09/01/2009	SCHEDULED REDEMPTION		625	625	632	624		1		1		625				37	10/01/2023	1
31385W-LQ-0	FED NATL MTG ASSOC #554835		09/01/2009	SCHEDULED REDEMPTION		304	304	316	315		(11)		(11)		304				17	11/01/2030	1
31385W-MS-5	FED NATL MTG ASSOC #554869		09/01/2009	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21				1	11/01/2030	1
31385W-NA-3	FED NATL MTG ASSOC #554885		09/01/2009	SCHEDULED REDEMPTION		2,669	2,669	2,740	2,669						2,669				145	11/01/2015	1
31385W-TM-1	FED NATL MTG ASSOC #555056		09/01/2009	SCHEDULED REDEMPTION		197	197	201	201		(3)		(3)		197				9	11/01/2017	1
31385W-WY-1	FED NATL MTG ASSOC #555163		09/01/2009	SCHEDULED REDEMPTION		7,210	7,210	7,571	7,531		(321)		(321)		7,210				345	01/01/2033	1
31385W-XJ-3	FED NATL MTG ASSOC #555181		09/01/2009	SCHEDULED REDEMPTION		286	286	300	299		(14)		(14)		286				13	01/01/2033	1
31385W-XY-0	FED NATL MTG ASSOC #555195		09/01/2009	SCHEDULED REDEMPTION		39,401	39,401	41,047	40,701		(1,300)		(1,300)		39,401				1,701	11/01/2017	1
31385W-X8-7	FED NATL MTG ASSOC #555203		09/01/2009	SCHEDULED REDEMPTION		56,508	56,508	59,722	59,597		(3,089)		(3,089)		56,508				2,872	09/01/2032	1
31385W-ZT-9	FED NATL MTG ASSOC #555254		09/01/2009	SCHEDULED REDEMPTION		13,011	13,011	13,237	13,230		(219)		(219)		13,011				607	01/01/2033	1
31385X-BZ-9	FED NATL MTG ASSOC #555456		09/01/2009	SCHEDULED REDEMPTION		2,266	2,266	2,301	2,294		(28)		(28)		2,266				90	04/01/2018	1
31385X-C8-8	FED NATL MTG ASSOC #555495		09/01/2009	SCHEDULED REDEMPTION		334,825	334,825	331,929	332,377		2,448		2,448		334,825				11,828	05/01/2018	1
31385X-2P-1	FED NATL MTG ASSOC #556182		09/01/2009	SCHEDULED REDEMPTION		599	599	602	602		(3)		(3)		599				28	07/01/2030	1
31385X-5Y-9	FED NATL MTG ASSOC #556263		09/01/2009	SCHEDULED REDEMPTION		150	150	153	152		(2)		(2)		150				8	12/01/2015	1
31386A-BN-5	FED NATL MTG ASSOC #557245		09/01/2009	SCHEDULED REDEMPTION		3,984	3,984	4,137	4,204		(220)		(220)		3,984				239	08/01/2030	1
31386A-CV-6	FED NATL MTG ASSOC #557284		09/01/2009	SCHEDULED REDEMPTION		2,714	2,714	2,784	2,757		(43)		(43)		2,714				140	09/01/2015	1
31386A-DZ-6	FED NATL MTG ASSOC #557320		09/01/2009	SCHEDULED REDEMPTION		17	17	17	17						17				1	01/01/2016	1
31386A-4N-3	FED NATL MTG ASSOC #558029		09/01/2009	SCHEDULED REDEMPTION		14	14	14	14						14				1	10/01/2015	1
31386B-UH-5	FED NATL MTG ASSOC #558684		09/01/2009	SCHEDULED REDEMPTION		319	319	332	330		(10)		(10)		319				18	01/01/2031	1
31386B-UK-8	FED NATL MTG ASSOC #558686		09/01/2009	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17				1	02/01/2031	1
31386B-7H-1	FED NATL MTG ASSOC #558996		09/01/2009	SCHEDULED REDEMPTION		6,362	6,362	6,414	6,362						6,362				351	10/01/2015	1
31386C-QY-1	FED NATL MTG ASSOC #559471		09/01/2009	SCHEDULED REDEMPTION		1,416	1,416	1,470	1,453		(38)		(38)		1,416				72	11/01/2015	1
31386C-R9-5	FED NATL MTG ASSOC #559512		09/01/2009	SCHEDULED REDEMPTION		177	177	177	177						177				10	11/01/2015	1
31386C-SY-9	FED NATL MTG ASSOC #559535		09/01/2009	SCHEDULED REDEMPTION		2,433	2,433	2,463	2,433						2,433				132	12/01/2015	1
31386C-WE-8	FED NATL MTG ASSOC #559645		09/01/2009	SCHEDULED REDEMPTION		338	338	351	347		(9)		(9)		338				17	01/01/2016	1
31386C-5W-8	FED NATL MTG ASSOC #559861		09/01/2009	SCHEDULED REDEMPTION		267	267	267	267						267				14	12/01/2015	1
31386D-ET-3	FED NATL MTG ASSOC #560046		09/01/2009	SCHEDULED REDEMPTION		2	2	2	2						2					02/01/2031	1
31386D-RG-7	FED NATL MTG ASSOC #560387		09/01/2009	SCHEDULED REDEMPTION		41	41	42	42		(1)		(1)		41				2	01/01/2016	1
31386D-TN-0	FED NATL MTG ASSOC #560457		09/01/2009	SCHEDULED REDEMPTION		1,775	1,775	1,843	1,841		(66)		(66)		1,775				100	12/01/2030	1
31386E-PY-8	FED NATL MTG ASSOC #561239		09/01/2009	SCHEDULED REDEMPTION		614	614	638	637		(22)		(22)		614				33	04/01/2031	1
31386F-BM-6	FED NATL MTG ASSOC #561744		09/01/2009	SCHEDULED REDEMPTION		323	323	342	339		(16)		(16)		323				19	12/01/2030	1
31386F-K9-5	FED NATL MTG ASSOC #562020		09/01/2009	SCHEDULED REDEMPTION		1,752	1,752	1,791	1,786		(34)		(34)		1,752				88	12/01/2015	1
31386F-M3-6	FED NATL MTG ASSOC #562078		09/01/2009	SCHEDULED REDEMPTION		34	34	36	36		(1)		(1)		34				2	12/01/2030	1
31386F-RU-1	FED NATL MTG ASSOC #562199		09/01/2009	SCHEDULED REDEMPTION		80	80	83	83		(3)		(3)		80				4	01/01/2031	1
31386F-VF-9	FED NATL MTG ASSOC #562314		09/01/2009	SCHEDULED REDEMPTION		2,648	2,648	2,750	2,718		(70)		(70)		2,648				128	01/01/2016	1
31386F-X3-4	FED NATL MTG ASSOC #562398		09/01/2009	SCHEDULED REDEMPTION		463	463	486	485		(22)		(22)		463				22	02/01/2031	1
31386F-3X-1	FED NATL MTG ASSOC #562514		09/01/2009	SCHEDULED REDEMPTION		302	302	304	303		(1)		(1)		302				14	02/01/2031	1
31386G-K3-6	FED NATL MTG ASSOC #562914		09/01/2009	SCHEDULED REDEMPTION		182	182	184	184		(1)		(1)		182				9	03/01/2016	1
31386G-ZL-0	FED NATL MTG ASSOC #563347		09/01/2009	SCHEDULED REDEMPTION		744	744	761	757		(13)		(13)		744				38	12/01/2015	1
31386H-L2-5	FED NATL MTG ASSOC #563845		09/01/2009	SCHEDULED REDEMPTION		4,134	4,134	4,240	4,224		(90)		(90)		4,134				195	02/01/2016	1
31386H-MR-9	FED NATL MTG ASSOC #563868		09/01/2009	SCHEDULED REDEMPTION		499	499	519	520		(21)		(21)		499				28	01/01/2031	1
31386H-4A-6	FED NATL MTG ASSOC #564317		09/01/2009	SCHEDULED REDEMPTION		2	2	2	2						2					11/01/2030	1
31386J-BC-0	FED NATL MTG ASSOC #564435		09/01/2009	SCHEDULED REDEMPTION		106	106	111	110		(4)		(4)		106				5	06/01/2031	1
31386J-FQ-5	FED NATL MTG ASSOC #564575		09/01/2009	SCHEDULED REDEMPTION		129	129	134	134		(5)		(5)		129				7	03/01/2031	1
31386J-KL-0	FED NATL MTG ASSOC #564699		09/01/2009	SCHEDULED REDEMPTION		365	365	379	375		(10)		(10)		365				19	12/01/2015	1
31386K-YF-5	FED NATL MTG ASSOC #566010		09/01/2009	SCHEDULED REDEMPTION		79	79	81	80		(1)		(1)		79				4	01/01/2016	1
31386L-S9-4	FED NATL MTG ASSOC #566744		09/01/2009	SCHEDULED REDEMPTION		470	470	489	487		(16)		(16)		470				25	01/01/2031	1
31386L-YZ-9	FED NATL MTG ASSOC #566928		09/01/2009	SCHEDULED REDEMPTION		1,892	1,892	1,965	1,943		(50)		(50)		1,892				90	01/01/2016	1
31386M-RK-8	FED NATL MTG ASSOC #567590		09/01/2009	SCHEDULED REDEMPTION		100	100	105	105		(4)		(4)		100				5	02/01/2031	1
31386M-SP-6	FED NATL MTG ASSOC #567626		09/01/2009	SCHEDULED REDEMPTION		10	10	10	10						10				1	02/01/2031	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31386M-3B-4	FED NATL MTG ASSOC #567894		09/01/2009	SCHEDULED REDEMPTION		6,236	6,236	6,476	6,401		(165)		(165)		6,236				289	01/01/2016	1
31386M-5V-8	FED NATL MTG ASSOC #567960		09/01/2009	SCHEDULED REDEMPTION		9	9	9	9						9				1	02/01/2031	1
31386N-B7-2	FED NATL MTG ASSOC #568062		09/01/2009	SCHEDULED REDEMPTION		455	455	465	469		(14)		(14)		455				23	05/01/2016	1
31386N-DQ-8	FED NATL MTG ASSOC #568111		09/01/2009	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23				1	01/01/2031	1
31386N-LR-7	FED NATL MTG ASSOC #568336		09/01/2009	SCHEDULED REDEMPTION		104	104	108	108		(4)		(4)		104				6	01/01/2031	1
31386N-SH-2	FED NATL MTG ASSOC #568520		09/01/2009	SCHEDULED REDEMPTION		7,226	7,226	7,389	7,357		(130)		(130)		7,226				378	01/01/2016	1
31386N-SM-1	FED NATL MTG ASSOC #568524		09/01/2009	SCHEDULED REDEMPTION		220	220	228	226		(6)		(6)		220				11	01/01/2016	1
31386N-VK-1	FED NATL MTG ASSOC #568618		09/01/2009	SCHEDULED REDEMPTION		56	56	57	57		(1)		(1)		56				3	01/01/2016	1
31386N-XE-3	FED NATL MTG ASSOC #568677		09/01/2009	SCHEDULED REDEMPTION		288	288	299	299		(11)		(11)		288				16	01/01/2031	1
31386N-6A-1	FED NATL MTG ASSOC #568865		09/01/2009	SCHEDULED REDEMPTION		678	678	704	706		(28)		(28)		678				39	12/01/2030	1
31386P-NR-0	FED NATL MTG ASSOC #569300		09/01/2009	SCHEDULED REDEMPTION		746	746	776	769		(23)		(23)		746				32	06/01/2016	1
31386P-N6-6	FED NATL MTG ASSOC #569313		09/01/2009	SCHEDULED REDEMPTION		4,768	4,768	4,892	4,897		(128)		(128)		4,768				245	07/01/2016	1
31386Q-DC-2	FED NATL MTG ASSOC #569899		09/01/2009	SCHEDULED REDEMPTION		161	161	167	168		(7)		(7)		161				9	02/01/2031	1
31386Q-E6-4	FED NATL MTG ASSOC #569957		09/01/2009	SCHEDULED REDEMPTION		163	163	168	167		(4)		(4)		163				8	02/01/2016	1
31386Q-XT-3	FED NATL MTG ASSOC #570490		09/01/2009	SCHEDULED REDEMPTION		123	123	128	126		(3)		(3)		123				6	12/01/2015	1
31386S-BY-2	FED NATL MTG ASSOC #571655		09/01/2009	SCHEDULED REDEMPTION		434	434	450	445		(11)		(11)		434				22	02/01/2016	1
31386S-N7-8	FED NATL MTG ASSOC #572014		09/01/2009	SCHEDULED REDEMPTION		1,224	1,224	1,272	1,257		(33)		(33)		1,224				62	03/01/2016	1
31386S-T5-6	FED NATL MTG ASSOC #572172		09/01/2009	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26				1	01/01/2031	1
31386T-AV-7	FED NATL MTG ASSOC #572520		09/01/2009	SCHEDULED REDEMPTION		7,449	7,449	7,604	7,554		(105)		(105)		7,449				324	04/01/2016	1
31386T-B2-0	FED NATL MTG ASSOC #572557		09/01/2009	SCHEDULED REDEMPTION		1,074	1,074	1,102	1,093		(19)		(19)		1,074				54	04/01/2016	1
31386T-MT-9	FED NATL MTG ASSOC #572870		09/01/2009	SCHEDULED REDEMPTION		477	477	491	490		(13)		(13)		477				21	04/01/2021	1
31386T-M7-7	FED NATL MTG ASSOC #572882		09/01/2009	SCHEDULED REDEMPTION		1,005	1,005	1,026	1,019		(15)		(15)		1,005				45	04/01/2016	1
31386T-PS-8	FED NATL MTG ASSOC #572933		09/01/2009	SCHEDULED REDEMPTION		136	136	142	141		(5)		(5)		136				7	04/01/2031	1
31386T-P8-2	FED NATL MTG ASSOC #572947		09/01/2009	SCHEDULED REDEMPTION		1,230	1,230	1,256	1,248		(18)		(18)		1,230				58	04/01/2016	1
31386T-QR-9	FED NATL MTG ASSOC #572964		09/01/2009	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15				1	05/01/2031	1
31386U-V5-8	FED NATL MTG ASSOC #574036		09/01/2009	SCHEDULED REDEMPTION		523	523	549	548		(25)		(25)		523				24	05/01/2031	1
31386U-ZX-3	FED NATL MTG ASSOC #574158		09/01/2009	SCHEDULED REDEMPTION		2,156	2,156	2,239	2,213		(57)		(57)		2,156				109	04/01/2016	1
31386V-U3-2	FED NATL MTG ASSOC #574902		09/01/2009	SCHEDULED REDEMPTION		1,472	1,472	1,533	1,520		(49)		(49)		1,472				63	06/01/2016	1
31386W-DN-5	FED NATL MTG ASSOC #575309		09/01/2009	SCHEDULED REDEMPTION		251	251	261	258		(7)		(7)		251				13	03/01/2016	1
31386W-FF-0	FED NATL MTG ASSOC #575366		09/01/2009	SCHEDULED REDEMPTION		2,096	2,096	2,184	2,165		(69)		(69)		2,096				91	03/01/2016	1
31386X-AN-6	FED NATL MTG ASSOC #576113		09/01/2009	SCHEDULED REDEMPTION		4	4	4	4						4					05/01/2031	1
31386X-AR-7	FED NATL MTG ASSOC #576116		09/01/2009	SCHEDULED REDEMPTION		261	261	267	265		(4)		(4)		261				12	05/01/2016	1
31386X-B6-2	FED NATL MTG ASSOC #576161		09/01/2009	SCHEDULED REDEMPTION		612	612	624	621		(9)		(9)		612				29	03/01/2016	1
31386X-TB-2	FED NATL MTG ASSOC #576646		09/01/2009	SCHEDULED REDEMPTION		730	730	758	755		(25)		(25)		730				37	02/01/2031	1
31386X-Z6-6	FED NATL MTG ASSOC #576865		09/01/2009	SCHEDULED REDEMPTION		53	53	56	56		(3)		(3)		53				3	06/01/2031	1
31386Y-XR-0	FED NATL MTG ASSOC #577688		09/01/2009	SCHEDULED REDEMPTION		151	151	158	160		(9)		(9)		151				9	03/01/2031	1
31386Y-3S-1	FED NATL MTG ASSOC #577809		09/01/2009	SCHEDULED REDEMPTION		2,036	2,036	2,090	2,076		(41)		(41)		2,036				81	04/01/2016	1
31386Y-5W-0	FED NATL MTG ASSOC #577861		09/01/2009	SCHEDULED REDEMPTION		556	556	565	563		(6)		(6)		556				22	04/01/2016	1
31387B-S7-9	FED NATL MTG ASSOC #579342		09/01/2009	SCHEDULED REDEMPTION		39	39	40	40		(1)		(1)		39				2	04/01/2016	1
31387B-T8-6	FED NATL MTG ASSOC #579375		09/01/2009	SCHEDULED REDEMPTION		847	847	866	858		(12)		(12)		847				43	04/01/2016	1
31387C-D9-9	FED NATL MTG ASSOC #579828		09/01/2009	SCHEDULED REDEMPTION		167	167	174	172		(5)		(5)		167				8	05/01/2016	1
31387C-LZ-2	FED NATL MTG ASSOC #580044		09/01/2009	SCHEDULED REDEMPTION		496	496	516	511		(15)		(15)		496				22	06/01/2016	1
31387C-QK-0	FED NATL MTG ASSOC #580158		09/01/2009	SCHEDULED REDEMPTION		547	547	559	554		(8)		(8)		547				28	08/01/2016	1
31387C-QU-8	FED NATL MTG ASSOC #580167		09/01/2009	SCHEDULED REDEMPTION		335	335	342	340		(5)		(5)		335				16	09/01/2016	1
31387C-Q6-1	FED NATL MTG ASSOC #580177		09/01/2009	SCHEDULED REDEMPTION		498	498	518	513		(16)		(16)		498				22	10/01/2016	1
31387C-SW-2	FED NATL MTG ASSOC #580233		09/01/2009	SCHEDULED REDEMPTION		5,450	5,450	5,724	5,713		(263)		(263)		5,450				263	08/01/2031	1
31387D-AJ-8	FED NATL MTG ASSOC #580609		09/01/2009	SCHEDULED REDEMPTION		1,393	1,393	1,396	1,396		(3)		(3)		1,393				68	05/01/2031	1
31387D-BR-9	FED NATL MTG ASSOC #580648		09/01/2009	SCHEDULED REDEMPTION		141	141	146	149		(8)		(8)		141				8	05/01/2031	1
31387D-JH-3	FED NATL MTG ASSOC #580864		09/01/2009	SCHEDULED REDEMPTION		1,177	1,177	1,222	1,208		(31)		(31)		1,177				60	05/01/2016	1
31387D-KZ-1	FED NATL MTG ASSOC #580912		09/01/2009	SCHEDULED REDEMPTION		479	479	489	485		(7)		(7)		479				22	05/01/2016	1
31387D-NM-7	FED NATL MTG ASSOC #580996		09/01/2009	SCHEDULED REDEMPTION		3,257	3,257	3,274	3,273		(16)		(16)		3,257				153	05/01/2031	1
31387D-SW-0	FED NATL MTG ASSOC #581133		09/01/2009	SCHEDULED REDEMPTION		3,491	3,491	3,625	3,582		(91)		(91)		3,491				176	05/01/2016	1
31387D-TN-9	FED NATL MTG ASSOC #581157		09/01/2009	SCHEDULED REDEMPTION		292	292	306	306		(14)		(14)		292				14	04/01/2031	1
31387D-XQ-7	FED NATL MTG ASSOC #581287		09/01/2009	SCHEDULED REDEMPTION		151	151	158	158		(7)		(7)		151				7	05/01/2031	1
31387D-3T-4	FED NATL MTG ASSOC #581410		09/01/2009	SCHEDULED REDEMPTION		11,946	11,946	12,534	12,512		(566)		(566)		11,946				581	06/01/2031	1
31387D-4W-6	FED NATL MTG ASSOC #581437		09/01/2009	SCHEDULED REDEMPTION		390	390	409	409		(18)		(18)		390				17	06/01/2031	1
31387E-CT-2	FED NATL MTG ASSOC #581582		09/01/2009	SCHEDULED REDEMPTION		3,694	3,694	3,879	3,872		(178)		(178)		3,694				167	06/01/2031	1
31387E-E2-9	FED NATL MTG ASSOC #581653		09/01/2009	SCHEDULED REDEMPTION		11,739	11,739	11,983	11,894		(155)		(155)		11,739				569	06/01/2016	1
31387E-NM-5	FED NATL MTG ASSOC #581896		09/01/2009	SCHEDULED REDEMPTION		3,952	3,952	4,041	4,009		(57)		(57)		3,952				186	07/01/2016	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31387E-TL-1	FED NATL MTG ASSOC #582055		09/01/2009	SCHEDULED REDEMPTION		74	74	77	77		(3)		(3)		74				4	05/01/2031	1
31387F-N2-6	FED NATL MTG ASSOC #582809		09/01/2009	SCHEDULED REDEMPTION		49	49	52	51		(2)		(2)		49				3	04/01/2031	1
31387F-R9-7	FED NATL MTG ASSOC #582912		09/01/2009	SCHEDULED REDEMPTION		676	676	702	694		(18)		(18)		676				34	06/01/2016	1
31387J-QM-1	FED NATL MTG ASSOC #585560		09/01/2009	SCHEDULED REDEMPTION		196	196	200	198		(3)		(3)		196				9	06/01/2016	1
31387J-VW-3	FED NATL MTG ASSOC #585729		09/01/2009	SCHEDULED REDEMPTION		173	173	178	177		(3)		(3)		173				7	05/01/2016	1
31387K-BV-4	FED NATL MTG ASSOC #586052		09/01/2009	SCHEDULED REDEMPTION		10,854	10,854	10,613	10,715		139		139		10,854				418	06/01/2016	1
31387M-A6-6	FED NATL MTG ASSOC #587829		09/01/2009	SCHEDULED REDEMPTION		1,670	1,670	1,714	1,696		(26)		(26)		1,670				85	09/01/2016	1
31387M-QW-2	FED NATL MTG ASSOC #588269		09/01/2009	SCHEDULED REDEMPTION		187	187	191	190		(3)		(3)		187				9	06/01/2016	1
31387N-YP-6	FED NATL MTG ASSOC #589418		09/01/2009	SCHEDULED REDEMPTION		561	561	582	575		(14)		(14)		561				29	07/01/2016	1
31387N-ZK-6	FED NATL MTG ASSOC #589446		09/01/2009	SCHEDULED REDEMPTION		32	32	33	33						32				2	07/01/2016	1
31387N-Z9-1	FED NATL MTG ASSOC #589468		09/01/2009	SCHEDULED REDEMPTION		32	32	33	33		(1)		(1)		32				2	07/01/2016	1
31387N-6D-4	FED NATL MTG ASSOC #589568		09/01/2009	SCHEDULED REDEMPTION		1,400	1,400	1,432	1,422		(22)		(22)		1,400				71	04/01/2016	1
31387P-QF-2	FED NATL MTG ASSOC #590054		09/01/2009	SCHEDULED REDEMPTION		5,009	5,009	5,066	5,042		(34)		(34)		5,009				235	06/01/2016	1
31387P-QZ-8	FED NATL MTG ASSOC #590072		09/01/2009	SCHEDULED REDEMPTION		1,856	1,856	1,894	1,880		(25)		(25)		1,856				87	06/01/2016	1
31387P-SH-6	FED NATL MTG ASSOC #590120		09/01/2009	SCHEDULED REDEMPTION		322	322	329	326		(4)		(4)		322				15	07/01/2016	1
31387Q-UH-1	FED NATL MTG ASSOC #591084		09/01/2009	SCHEDULED REDEMPTION		485	485	498	495		(10)		(10)		485				25	08/01/2016	1
31387Q-6Y-1	FED NATL MTG ASSOC #591387		09/01/2009	SCHEDULED REDEMPTION		3,279	3,279	3,416	3,389		(110)		(110)		3,279				141	09/01/2016	1
31387Q-7J-3	FED NATL MTG ASSOC #591397		09/01/2009	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24				1	08/01/2031	1
31387R-AU-2	FED NATL MTG ASSOC #591419		09/01/2009	SCHEDULED REDEMPTION		5,122	5,122	5,229	5,190		(68)		(68)		5,122				241	09/01/2016	1
31387R-B5-6	FED NATL MTG ASSOC #591460		09/01/2009	SCHEDULED REDEMPTION		129	129	132	131		(2)		(2)		129				6	08/01/2016	1
31387R-5L-8	FED NATL MTG ASSOC #592251		09/01/2009	SCHEDULED REDEMPTION		91	91	94	93		(3)		(3)		91				5	09/01/2031	1
31387S-VS-2	FED NATL MTG ASSOC #592925		09/01/2009	SCHEDULED REDEMPTION		68	68	69	69		(1)		(1)		68				3	07/01/2016	1
31387S-2G-0	FED NATL MTG ASSOC #593075		09/01/2009	SCHEDULED REDEMPTION		11,452	11,452	11,969	11,876		(424)		(424)		11,452				601	07/01/2031	1
31387S-2S-4	FED NATL MTG ASSOC #593085		09/01/2009	SCHEDULED REDEMPTION		69	69	71	71		(2)		(2)		69				4	07/01/2031	1
31387S-3T-1	FED NATL MTG ASSOC #593110		09/01/2009	SCHEDULED REDEMPTION		45	45	46	46		(1)		(1)		45				2	07/01/2016	1
31387S-5G-7	FED NATL MTG ASSOC #593147		09/01/2009	SCHEDULED REDEMPTION		1,582	1,582	1,615	1,604		(22)		(22)		1,582				74	08/01/2016	1
31387S-5H-5	FED NATL MTG ASSOC #593148		09/01/2009	SCHEDULED REDEMPTION		1,382	1,382	1,418	1,405		(23)		(23)		1,382				70	08/01/2016	1
31387S-5X-0	FED NATL MTG ASSOC #593162		09/01/2009	SCHEDULED REDEMPTION		148	148	156	155		(7)		(7)		148				7	08/01/2031	1
31387T-AH-7	FED NATL MTG ASSOC #593208		09/01/2009	SCHEDULED REDEMPTION		122	122	128	126		(4)		(4)		122				6	08/01/2031	1
31387U-B2-6	FED NATL MTG ASSOC #594157		09/01/2009	SCHEDULED REDEMPTION		76	76	79	79		(3)		(3)		76				4	08/01/2031	1
31387U-CS-8	FED NATL MTG ASSOC #594181		09/01/2009	SCHEDULED REDEMPTION		184	184	192	191		(8)		(8)		184				9	06/01/2031	1
31387U-SL-6	FED NATL MTG ASSOC #594623		09/01/2009	SCHEDULED REDEMPTION		4,749	4,749	4,848	4,814		(65)		(65)		4,749				223	06/01/2016	1
31387U-TJ-0	FED NATL MTG ASSOC #594653		09/01/2009	SCHEDULED REDEMPTION		200	200	212	209		(9)		(9)		200				12	06/01/2031	1
31387U-5Z-0	FED NATL MTG ASSOC #594964		09/01/2009	SCHEDULED REDEMPTION		3,104	3,104	3,184	3,152		(49)		(49)		3,104				161	08/01/2016	1
31387V-WR-6	FED NATL MTG ASSOC #595656		09/01/2009	SCHEDULED REDEMPTION		135	135	140	139		(4)		(4)		135				7	04/01/2016	1
31387V-YQ-6	FED NATL MTG ASSOC #595719		09/01/2009	SCHEDULED REDEMPTION		1,471	1,471	1,501	1,492		(21)		(21)		1,471				69	08/01/2016	1
31387W-J3-2	FED NATL MTG ASSOC #596182		09/01/2009	SCHEDULED REDEMPTION		648	648	677	671		(23)		(23)		648				33	09/01/2031	1
31387W-LE-5	FED NATL MTG ASSOC #596225		09/01/2009	SCHEDULED REDEMPTION		657	657	674	667		(10)		(10)		657				33	08/01/2016	1
31387W-LT-2	FED NATL MTG ASSOC #596238		09/01/2009	SCHEDULED REDEMPTION		833	833	875	874		(40)		(40)		833				41	07/01/2031	1
31387W-QG-5	FED NATL MTG ASSOC #596355		09/01/2009	SCHEDULED REDEMPTION		3,252	3,252	3,320	3,298		(45)		(45)		3,252				154	07/01/2016	1
31387W-QH-3	FED NATL MTG ASSOC #596356		09/01/2009	SCHEDULED REDEMPTION		3,852	3,852	3,932	3,904		(52)		(52)		3,852				184	07/01/2016	1
31387W-TT-4	FED NATL MTG ASSOC #596462		09/01/2009	SCHEDULED REDEMPTION		292	292	307	306		(14)		(14)		292				14	08/01/2031	1
31387W-ZK-6	FED NATL MTG ASSOC #596646		09/01/2009	SCHEDULED REDEMPTION		1,059	1,059	1,081	1,076		(17)		(17)		1,059				50	08/01/2016	1
31387X-HX-6	FED NATL MTG ASSOC #597046		09/01/2009	SCHEDULED REDEMPTION		522	522	533	529		(7)		(7)		522				24	09/01/2016	1
31387X-JE-6	FED NATL MTG ASSOC #597061		09/01/2009	SCHEDULED REDEMPTION		238	238	249	247		(9)		(9)		238				12	09/01/2031	1
31387X-JP-1	FED NATL MTG ASSOC #597070		09/01/2009	SCHEDULED REDEMPTION		72	72	74	73		(1)		(1)		72				3	09/01/2016	1
31387Y-MK-6	FED NATL MTG ASSOC #598062		09/01/2009	SCHEDULED REDEMPTION		71	71	73	73		(2)		(2)		71				4	08/01/2031	1
31387Y-TE-3	FED NATL MTG ASSOC #598249		09/01/2009	SCHEDULED REDEMPTION		89	89	91	90		(1)		(1)		89				4	07/01/2016	1
31388A-KR-4	FED NATL MTG ASSOC #598904		09/01/2009	SCHEDULED REDEMPTION		58	58	61	60		(2)		(2)		58				3	10/01/2031	1
31388A-K9-4	FED NATL MTG ASSOC #598920		09/01/2009	SCHEDULED REDEMPTION		1,420	1,420	1,449	1,439		(20)		(20)		1,420				67	11/01/2016	1
31388A-QT-4	FED NATL MTG ASSOC #599066		09/01/2009	SCHEDULED REDEMPTION		46	46	48	48		(2)		(2)		46				2	08/01/2031	1
31388A-W2-6	FED NATL MTG ASSOC #599265		09/01/2009	SCHEDULED REDEMPTION		139	139	142	141		(2)		(2)		139				6	08/01/2016	1
31388A-YS-7	FED NATL MTG ASSOC #599321		09/01/2009	SCHEDULED REDEMPTION		1,469	1,469	1,536	1,524		(54)		(54)		1,469				77	07/01/2031	1
31388B-Q2-1	FED NATL MTG ASSOC #599973		09/01/2009	SCHEDULED REDEMPTION		39,119	39,119	39,932	39,624		(506)		(506)		39,119				1,778	08/01/2016	1
31388B-X8-0	FED NATL MTG ASSOC #600203		09/01/2009	SCHEDULED REDEMPTION		36	36	38	37		(1)		(1)		36				2	07/01/2031	1
31388B-ZY-1	FED NATL MTG ASSOC #600259		09/01/2009	SCHEDULED REDEMPTION		6,339	6,339	6,604	6,551		(213)		(213)		6,339				267	08/01/2016	1
31388B-ZZ-8	FED NATL MTG ASSOC #600260		09/01/2009	SCHEDULED REDEMPTION		4,019	4,019	4,103	4,078		(59)		(59)		4,019				192	08/01/2016	1
31388C-7G-9	FED NATL MTG ASSOC #601295		09/01/2009	SCHEDULED REDEMPTION		75	75	77	78		(3)		(3)		75				4	08/01/2031	1
31388D-DP-0	FED NATL MTG ASSOC #601410		09/01/2009	SCHEDULED REDEMPTION		45	45	46	46		(1)		(1)		45				2	10/01/2016	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31388D-DW-5	FED NATL MTG ASSOC #601417		09/01/2009	SCHEDULED REDEMPTION		407	407	425	421		(15)		(15)		407				20	11/01/2031	1
31388D-LC-0	FED NATL MTG ASSOC #601623		09/01/2009	SCHEDULED REDEMPTION		58	58	60	59		(1)		(1)		58				3	08/01/2031	1
31388D-PB-8	FED NATL MTG ASSOC #601718		09/01/2009	SCHEDULED REDEMPTION		69	69	70	70		(1)		(1)		69				3	08/01/2016	1
31388D-P4-4	FED NATL MTG ASSOC #601743		09/01/2009	SCHEDULED REDEMPTION		146	146	149	148		(2)		(2)		146				7	08/01/2016	1
31388D-YP-7	FED NATL MTG ASSOC #602018		09/01/2009	SCHEDULED REDEMPTION		1,588	1,588	1,624	1,609		(21)		(21)		1,588				80	08/01/2016	1
31388D-Y7-7	FED NATL MTG ASSOC #602034		09/01/2009	SCHEDULED REDEMPTION		682	682	708	717		(35)		(35)		682				41	08/01/2031	1
31388D-ZG-6	FED NATL MTG ASSOC #602043		09/01/2009	SCHEDULED REDEMPTION		4,135	4,135	4,221	4,190		(55)		(55)		4,135				184	08/01/2016	1
31388E-FY-7	FED NATL MTG ASSOC #602383		09/01/2009	SCHEDULED REDEMPTION		1,796	1,796	1,834	1,821		(25)		(25)		1,796				84	08/01/2016	1
31388E-T7-1	FED NATL MTG ASSOC #602774		09/01/2009	SCHEDULED REDEMPTION		214	214	222	219		(6)		(6)		214				11	06/01/2016	1
31388E-W4-4	FED NATL MTG ASSOC #602867		09/01/2009	SCHEDULED REDEMPTION		547	547	559	554		(7)		(7)		547				26	10/01/2016	1
31388F-FX-6	FED NATL MTG ASSOC #603282		09/01/2009	SCHEDULED REDEMPTION		557	557	582	577		(21)		(21)		557				27	09/01/2031	1
31388G-UW-9	FED NATL MTG ASSOC #604597		09/01/2009	SCHEDULED REDEMPTION		1,487	1,487	1,529	1,528		(41)		(41)		1,487				70	09/01/2031	1
31388H-NM-7	FED NATL MTG ASSOC #605296		07/01/2009	SCHEDULED REDEMPTION		2,309	2,309	2,357	2,340		(30)		(30)		2,309				87	09/01/2016	1
31388H-R4-3	FED NATL MTG ASSOC #605407		09/01/2009	SCHEDULED REDEMPTION		92	92	98	96		(4)		(4)		92				6	05/01/2031	1
31388H-TY-5	FED NATL MTG ASSOC #605467		09/01/2009	SCHEDULED REDEMPTION		301	301	319	314		(13)		(13)		301				19	08/01/2031	1
31388J-XL-4	FED NATL MTG ASSOC #606483		09/01/2009	SCHEDULED REDEMPTION		29	29	29	29						29				1	09/01/2016	1
31388K-D9-0	FED NATL MTG ASSOC #606828		09/01/2009	SCHEDULED REDEMPTION		46	46	48	48		(2)		(2)		46				2	10/01/2031	1
31388K-K6-8	FED NATL MTG ASSOC #607017		09/01/2009	SCHEDULED REDEMPTION		345	345	352	350		(5)		(5)		345				16	10/01/2016	1
31388K-PK-2	FED NATL MTG ASSOC #607126		09/01/2009	SCHEDULED REDEMPTION		1,272	1,272	1,276	1,276		(3)		(3)		1,272				60	11/01/2031	1
31388K-QF-2	FED NATL MTG ASSOC #607154		09/01/2009	SCHEDULED REDEMPTION		369	369	386	382		(13)		(13)		369				19	11/01/2031	1
31388K-W4-0	FED NATL MTG ASSOC #607367		09/01/2009	SCHEDULED REDEMPTION		267	267	268	268		(1)		(1)		267				13	11/01/2031	1
31388K-4F-6	FED NATL MTG ASSOC #607522		09/01/2009	SCHEDULED REDEMPTION		9,372	9,372	9,392	9,390		(18)		(18)		9,372				420	11/01/2031	1
31388K-7A-4	FED NATL MTG ASSOC #607589		09/01/2009	SCHEDULED REDEMPTION		69	69	70	70		(1)		(1)		69				3	11/01/2016	1
31388L-Q5-2	FED NATL MTG ASSOC #608076		09/01/2009	SCHEDULED REDEMPTION		11	11	11	11						11				1	10/01/2031	1
31388L-U7-3	FED NATL MTG ASSOC #608206		09/01/2009	SCHEDULED REDEMPTION		6,466	6,466	6,533	6,521		(55)		(55)		6,466				314	01/01/2032	1
31388M-JQ-2	FED NATL MTG ASSOC #608771		09/01/2009	SCHEDULED REDEMPTION		30,272	30,272	30,755	30,494		(221)		(221)		30,272				1,443	09/01/2016	1
31388M-K4-9	FED NATL MTG ASSOC #608815		09/01/2009	SCHEDULED REDEMPTION		9,062	9,062	9,206	9,127		(65)		(65)		9,062				425	09/01/2016	1
31388M-S7-4	FED NATL MTG ASSOC #609042		09/01/2009	SCHEDULED REDEMPTION		1,026	1,026	1,048	1,040		(14)		(14)		1,026				48	09/01/2016	1
31388M-UA-4	FED NATL MTG ASSOC #609077		09/01/2009	SCHEDULED REDEMPTION		303	303	309	307		(4)		(4)		303				14	09/01/2016	1
31388M-5X-2	FED NATL MTG ASSOC #609362		09/01/2009	SCHEDULED REDEMPTION		1,288	1,288	1,315	1,305		(17)		(17)		1,288				60	10/01/2016	1
31388N-BN-5	FED NATL MTG ASSOC #609445		09/01/2009	SCHEDULED REDEMPTION		18,300	18,300	19,380	19,041		(742)		(742)		18,300				1,166	07/01/2031	1
31388N-CR-5	FED NATL MTG ASSOC #609480		09/01/2009	SCHEDULED REDEMPTION		123	123	129	128		(5)		(5)		123				6	10/01/2031	1
31388N-FK-7	FED NATL MTG ASSOC #609570		09/01/2009	SCHEDULED REDEMPTION		745	745	761	755		(10)		(10)		745				35	11/01/2016	1
31388N-GW-0	FED NATL MTG ASSOC #609613		09/01/2009	SCHEDULED REDEMPTION		2,329	2,329	2,377	2,360		(31)		(31)		2,329				105	11/01/2016	1
31388P-CS-8	FED NATL MTG ASSOC #610381		09/01/2009	SCHEDULED REDEMPTION		144	144	150	149		(5)		(5)		144				7	10/01/2031	1
31388Q-W8-8	FED NATL MTG ASSOC #611871		09/01/2009	SCHEDULED REDEMPTION		603	603	615	611		(8)		(8)		603				28	11/01/2016	1
31388S-AN-5	FED NATL MTG ASSOC #613013		09/01/2009	SCHEDULED REDEMPTION		4,998	4,998	5,189	5,181		(183)		(183)		4,998				281	05/01/2031	1
31388S-2G-9	FED NATL MTG ASSOC #613775		09/01/2009	SCHEDULED REDEMPTION		57	57	59	59		(2)		(2)		57				2	11/01/2016	1
31388T-MZ-3	FED NATL MTG ASSOC #614276		09/01/2009	SCHEDULED REDEMPTION		408	408	428	427		(19)		(19)		408				19	01/01/2032	1
31388T-WE-9	FED NATL MTG ASSOC #614545		09/01/2009	SCHEDULED REDEMPTION		111	111	118	116		(5)		(5)		111				7	07/01/2031	1
31388U-PG-9	FED NATL MTG ASSOC #615223		09/01/2009	SCHEDULED REDEMPTION		7,056	7,056	7,245	7,200		(144)		(144)		7,056				287	11/01/2016	1
31388U-PK-0	FED NATL MTG ASSOC #615226		09/01/2009	SCHEDULED REDEMPTION		136	136	139	138		(2)		(2)		136				6	11/01/2016	1
31388V-MM-7	FED NATL MTG ASSOC #616064		09/01/2009	SCHEDULED REDEMPTION		36,167	36,167	36,733	36,604		(437)		(437)		36,167				1,426	11/01/2016	1
31388V-M2-1	FED NATL MTG ASSOC #616077		09/01/2009	SCHEDULED REDEMPTION		16,300	16,300	16,639	16,513		(213)		(213)		16,300				745	11/01/2016	1
31388V-RS-9	FED NATL MTG ASSOC #616197		09/01/2009	SCHEDULED REDEMPTION		1,194	1,194	1,248	1,235		(40)		(40)		1,194				60	12/01/2031	1
31388W-R2-4	FED NATL MTG ASSOC #617105		09/01/2009	SCHEDULED REDEMPTION		142	142	143	143		(1)		(1)		142				7	12/01/2031	1
31388X-AD-6	FED NATL MTG ASSOC #617504		09/01/2009	SCHEDULED REDEMPTION		5,721	5,721	5,951	5,900		(179)		(179)		5,721				247	01/01/2017	1
31388X-R9-7	FED NATL MTG ASSOC #618012		09/01/2009	SCHEDULED REDEMPTION		5,201	5,201	5,255	5,246		(45)		(45)		5,201				251	02/01/2032	1
31388X-UC-6	FED NATL MTG ASSOC #618079		09/01/2009	SCHEDULED REDEMPTION		1,706	1,706	1,742	1,730		(23)		(23)		1,706				80	12/01/2016	1
31388X-X6-6	FED NATL MTG ASSOC #618201		09/01/2009	SCHEDULED REDEMPTION		1,506	1,506	1,549	1,548		(42)		(42)		1,506				73	11/01/2031	1
31388Y-FW-7	FED NATL MTG ASSOC #618581		09/01/2009	SCHEDULED REDEMPTION		119	119	124	123		(4)		(4)		119				6	08/01/2031	1
31389A-CN-1	FED NATL MTG ASSOC #619377		09/01/2009	SCHEDULED REDEMPTION		11	11	12	12						11				1	02/01/2032	1
31389A-RK-1	FED NATL MTG ASSOC #619790		09/01/2009	SCHEDULED REDEMPTION		15,224	15,224	15,382	15,356		(132)		(132)		15,224				662	12/01/2031	1
31389A-V9-1	FED NATL MTG ASSOC #619940		07/01/2009	SCHEDULED REDEMPTION		10,580	10,580	10,806	10,806		(226)		(226)		10,580				369	12/01/2021	1
31389A-5Z-2	FED NATL MTG ASSOC #620164		09/01/2009	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	12/01/2031	1
31389D-TA-5	FED NATL MTG ASSOC #622545		09/01/2009	SCHEDULED REDEMPTION		296	296	299	299		(3)		(3)		296				14	09/01/2031	1
31389D-V3-8	FED NATL MTG ASSOC #622634		09/01/2009	SCHEDULED REDEMPTION		563	563	565	565		(1)		(1)		563				27	06/01/2031	1
31389E-AK-1	FED NATL MTG ASSOC #622910		09/01/2009	SCHEDULED REDEMPTION		3,025	3,025	3,025	3,025						3,025				131	10/01/2031	1
31389E-MP-7	FED NATL MTG ASSOC #623266		09/01/2009	SCHEDULED REDEMPTION		347	347	360	356		(9)		(9)		347				18	04/01/2016	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31389E-MQ-5	FED NATL MTG ASSOC #623267		09/01/2009	SCHEDULED REDEMPTION		29,823	29,823	30,746	30,609		(786)		(786)		29,823				1,338	06/01/2021	1
31389F-FM-9	FED NATL MTG ASSOC #623972		09/01/2009	SCHEDULED REDEMPTION		37	37	38	38		(1)		(1)		37				2	01/01/2032	1
31389F-Q5-4	FED NATL MTG ASSOC #624276		09/01/2009	SCHEDULED REDEMPTION		5,117	5,117	5,254	5,211		(95)		(95)		5,117				199	01/01/2017	1
31389F-SU-7	FED NATL MTG ASSOC #624331		09/01/2009	SCHEDULED REDEMPTION		2,876	2,876	2,986	2,977		(101)		(101)		2,876				144	02/01/2032	1
31389G-W5-5	FED NATL MTG ASSOC #625368		09/01/2009	SCHEDULED REDEMPTION		8,213	8,213	8,242	8,238		(25)		(25)		8,213				359	02/01/2032	1
31389H-LW-6	FED NATL MTG ASSOC #625941		09/01/2009	SCHEDULED REDEMPTION		501	501	516	513		(12)		(12)		501				22	03/01/2017	1
31389H-NC-8	FED NATL MTG ASSOC #625987		09/01/2009	SCHEDULED REDEMPTION		941	941	963	955		(14)		(14)		941				43	01/01/2017	1
31389H-NF-1	FED NATL MTG ASSOC #625990		09/01/2009	SCHEDULED REDEMPTION		27,597	27,597	28,335	28,107		(510)		(510)		27,597				1,104	12/01/2016	1
31389J-TH-7	FED NATL MTG ASSOC #627052		09/01/2009	SCHEDULED REDEMPTION		561	561	568	567		(6)		(6)		561				26	02/01/2032	1
31389J-VJ-0	FED NATL MTG ASSOC #627117		09/01/2009	SCHEDULED REDEMPTION		3,977	3,977	4,173	4,164		(187)		(187)		3,977				174	02/01/2032	1
31389K-XN-6	FED NATL MTG ASSOC #628085		09/01/2009	SCHEDULED REDEMPTION		919	919	964	961		(43)		(43)		919				43	02/01/2032	1
31389K-2L-4	FED NATL MTG ASSOC #628179		09/01/2009	SCHEDULED REDEMPTION		5,001	5,001	5,227	5,157		(156)		(156)		5,001				234	02/01/2032	1
31389L-VB-2	FED NATL MTG ASSOC #628910		09/01/2009	SCHEDULED REDEMPTION		177	177	185	185		(8)		(8)		177				8	03/01/2032	1
31389L-3R-8	FED NATL MTG ASSOC #629108		09/01/2009	SCHEDULED REDEMPTION		1,410	1,410	1,467	1,454		(43)		(43)		1,410				61	04/01/2017	1
31389M-CQ-8	FED NATL MTG ASSOC #629279		09/01/2009	SCHEDULED REDEMPTION		2,981	2,981	3,128	3,121		(140)		(140)		2,981				144	02/01/2032	1
31389M-XZ-5	FED NATL MTG ASSOC #629896		09/01/2009	SCHEDULED REDEMPTION		281	281	295	293		(12)		(12)		281				13	09/01/2032	1
31389N-HU-2	FED NATL MTG ASSOC #630343		09/01/2009	SCHEDULED REDEMPTION		142	142	149	147		(4)		(4)		142				7	04/01/2032	1
31389N-R3-1	FED NATL MTG ASSOC #630606		09/01/2009	SCHEDULED REDEMPTION		40,771	40,771	41,692	41,483		(712)		(712)		40,771				2,137	05/01/2032	1
31389N-WF-8	FED NATL MTG ASSOC #630746		09/01/2009	SCHEDULED REDEMPTION		205	205	214	210		(6)		(6)		205				10	05/01/2032	1
31389Q-MM-7	FED NATL MTG ASSOC #632264		09/01/2009	SCHEDULED REDEMPTION		11	11	11	11						11				1	03/01/2032	1
31389Q-XF-0	FED NATL MTG ASSOC #632578		09/01/2009	SCHEDULED REDEMPTION		4,658	4,658	4,713	4,706		(48)		(48)		4,658				219	02/01/2032	1
31389R-B8-8	FED NATL MTG ASSOC #632863		09/01/2009	SCHEDULED REDEMPTION		3,149	3,149	3,275	3,246		(97)		(97)		3,149				140	04/01/2017	1
31389R-VP-8	FED NATL MTG ASSOC #633422		09/01/2009	SCHEDULED REDEMPTION		3,833	3,833	4,026	4,012		(179)		(179)		3,833				187	03/01/2032	1
31389R-ZK-5	FED NATL MTG ASSOC #633546		09/01/2009	SCHEDULED REDEMPTION		47,059	47,059	47,797	47,648		(589)		(589)		47,059				1,923	07/01/2017	1
31389S-DD-3	FED NATL MTG ASSOC #633800		09/01/2009	SCHEDULED REDEMPTION		5,367	5,367	5,367	5,367						5,367				233	12/01/2031	1
31389S-6W-9	FED NATL MTG ASSOC #634585		09/01/2009	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23				1	01/01/2032	1
31389T-E6-5	FED NATL MTG ASSOC #634757		09/01/2009	SCHEDULED REDEMPTION		12,916	12,916	13,251	13,179		(263)		(263)		12,916				523	03/01/2017	1
31389T-FH-0	FED NATL MTG ASSOC #634768		09/01/2009	SCHEDULED REDEMPTION		8,285	8,285	8,413	8,375		(90)		(90)		8,285				325	03/01/2017	1
31389U-KV-0	FED NATL MTG ASSOC #635808		09/01/2009	SCHEDULED REDEMPTION		259	259	271	268		(8)		(8)		259				13	03/01/2032	1
31389U-RF-8	FED NATL MTG ASSOC #635986		09/01/2009	SCHEDULED REDEMPTION		300	300	315	314		(14)		(14)		300				14	04/01/2032	1
31389U-7A-1	FED NATL MTG ASSOC #636389		09/01/2009	SCHEDULED REDEMPTION		340	340	357	356		(16)		(16)		340				16	04/01/2032	1
31389V-N4-5	FED NATL MTG ASSOC #636811		09/01/2009	SCHEDULED REDEMPTION		8,145	8,145	8,329	8,292		(146)		(146)		8,145				381	04/01/2032	1
31389V-RL-3	FED NATL MTG ASSOC #636891		09/01/2009	SCHEDULED REDEMPTION		627	627	652	643		(15)		(15)		627				34	04/01/2032	1
31389V-TY-3	FED NATL MTG ASSOC #636967		09/01/2009	SCHEDULED REDEMPTION		134	134	139	138		(3)		(3)		134				7	04/01/2032	1
31389V-6K-8	FED NATL MTG ASSOC #637274		09/01/2009	SCHEDULED REDEMPTION		739	739	740	740		(1)		(1)		739				35	05/01/2032	1
31389V-7L-5	FED NATL MTG ASSOC #637299		09/01/2009	SCHEDULED REDEMPTION		395	395	410	405		(10)		(10)		395				22	04/01/2032	1
31389W-AB-1	FED NATL MTG ASSOC #637302		09/01/2009	SCHEDULED REDEMPTION		291	291	302	298		(7)		(7)		291				16	04/01/2032	1
31389W-AW-5	FED NATL MTG ASSOC #637321		09/01/2009	SCHEDULED REDEMPTION		3,987	3,987	4,187	4,165		(178)		(178)		3,987				194	07/01/2032	1
31389W-EA-9	FED NATL MTG ASSOC #637429		09/01/2009	SCHEDULED REDEMPTION		13,814	13,814	14,186	14,152		(338)		(338)		13,814				672	08/01/2032	1
31389W-YG-4	FED NATL MTG ASSOC #638011		09/01/2009	SCHEDULED REDEMPTION		509	509	520	518		(9)		(9)		509				26	04/01/2032	1
31389X-JK-0	FED NATL MTG ASSOC #638466		09/01/2009	SCHEDULED REDEMPTION		411	411	427	421		(10)		(10)		411				22	03/01/2032	1
31389Y-AE-1	FED NATL MTG ASSOC #639105		09/01/2009	SCHEDULED REDEMPTION		1,431	1,431	1,439	1,437		(6)		(6)		1,431				70	07/01/2032	1
31389Y-AL-5	FED NATL MTG ASSOC #639111		09/01/2009	SCHEDULED REDEMPTION		5,155	5,155	5,184	5,178		(23)		(23)		5,155				224	07/01/2032	1
31389Y-CJ-8	FED NATL MTG ASSOC #639173		09/01/2009	SCHEDULED REDEMPTION		12,886	12,886	13,249	13,242		(357)		(357)		12,886				627	08/01/2032	1
31389Y-Q3-8	FED NATL MTG ASSOC #639574		09/01/2009	SCHEDULED REDEMPTION		915	915	957	943		(28)		(28)		915				46	03/01/2032	1
31389Y-UZ-2	FED NATL MTG ASSOC #639700		09/01/2009	SCHEDULED REDEMPTION		195	195	195	195						195				9	03/01/2032	1
31390A-BU-3	FED NATL MTG ASSOC #640051		09/01/2009	SCHEDULED REDEMPTION		242	242	243	242						242				11	04/01/2032	1
31390A-B4-1	FED NATL MTG ASSOC #640059		09/01/2009	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22				1	03/01/2032	1
31390B-D4-7	FED NATL MTG ASSOC #641023		09/01/2009	SCHEDULED REDEMPTION		2,813	2,813	2,828	2,825		(13)		(13)		2,813				137	05/01/2032	1
31390B-ED-6	FED NATL MTG ASSOC #641032		09/01/2009	SCHEDULED REDEMPTION		816	816	849	840		(24)		(24)		816				35	01/01/2018	1
31390B-E8-7	FED NATL MTG ASSOC #641059		09/01/2009	SCHEDULED REDEMPTION		771	771	772	772		(1)		(1)		771				36	05/01/2032	1
31390B-KV-9	FED NATL MTG ASSOC #641208		09/01/2009	SCHEDULED REDEMPTION		273	273	285	281		(8)		(8)		273				14	06/01/2032	1
31390B-PE-2	FED NATL MTG ASSOC #641321		09/01/2009	SCHEDULED REDEMPTION		513	513	538	537		(24)		(24)		513				24	04/01/2032	1
31390B-PH-5	FED NATL MTG ASSOC #641324		09/01/2009	SCHEDULED REDEMPTION		132	132	137	136		(3)		(3)		132				7	04/01/2032	1
31390B-PL-6	FED NATL MTG ASSOC #641327		09/01/2009	SCHEDULED REDEMPTION		1,800	1,800	1,853	1,849		(48)		(48)		1,800				73	04/01/2032	1
31390B-QV-3	FED NATL MTG ASSOC #641368		09/01/2009	SCHEDULED REDEMPTION		1,867	1,867	1,947	1,923		(56)		(56)		1,867				101	04/01/2032	1
31390B-UV-8	FED NATL MTG ASSOC #641496		09/01/2009	SCHEDULED REDEMPTION		208	208	218	217		(9)		(9)		208				10	08/01/2032	1
31390B-YA-0	FED NATL MTG ASSOC #641605		09/01/2009	SCHEDULED REDEMPTION		6,255	6,255	6,495	6,424		(169)		(169)		6,255				352	04/01/2032	1
31390B-3G-1	FED NATL MTG ASSOC #641699		09/01/2009	SCHEDULED REDEMPTION		93	93	96	96		(2)		(2)		93				4	06/01/2032	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31390C-NX-0	FED NATL MTG ASSOC #642206		09/01/2009	SCHEDULED REDEMPTION		16,940	16,940	16,989	16,980		(40)		(40)		16,940				825	05/01/2032	1
31390C-TD-8	FED NATL MTG ASSOC #642348		09/01/2009	SCHEDULED REDEMPTION		26,290	26,290	27,592	27,542		(1,253)		(1,253)		26,290				1,152	05/01/2032	1
31390D-AR-5	FED NATL MTG ASSOC #642716		09/01/2009	SCHEDULED REDEMPTION		205	205	213	212		(8)		(8)		205				10	06/01/2032	1
31390E-HN-5	FED NATL MTG ASSOC #643837		09/01/2009	SCHEDULED REDEMPTION		7,179	7,179	7,479	7,416		(237)		(237)		7,179				310	05/01/2017	1
31390E-SP-8	FED NATL MTG ASSOC #644126		09/01/2009	SCHEDULED REDEMPTION		531	531	532	531		(1)		(1)		531				23	05/01/2032	1
31390F-C7-2	FED NATL MTG ASSOC #644594		09/01/2009	SCHEDULED REDEMPTION		299	299	307	307		(8)		(8)		299				14	05/01/2032	1
31390F-UD-9	FED NATL MTG ASSOC #645080		09/01/2009	SCHEDULED REDEMPTION		580	580	606	600		(21)		(21)		580				29	06/01/2032	1
31390G-GV-3	FED NATL MTG ASSOC #645612		09/01/2009	SCHEDULED REDEMPTION		997	997	1,047	1,042		(45)		(45)		997				43	06/01/2032	1
31390H-FP-5	FED NATL MTG ASSOC #646474		09/01/2009	SCHEDULED REDEMPTION		464	464	485	478		(13)		(13)		464				23	06/01/2032	1
31390H-KW-4	FED NATL MTG ASSOC #646609		09/01/2009	SCHEDULED REDEMPTION		2,612	2,612	2,743	2,727		(115)		(115)		2,612				122	07/01/2032	1
31390H-QC-2	FED NATL MTG ASSOC #646751		09/01/2009	SCHEDULED REDEMPTION		9,868	9,868	10,354	10,293		(425)		(425)		9,868				481	10/01/2032	1
31390H-QN-8	FED NATL MTG ASSOC #646761		09/01/2009	SCHEDULED REDEMPTION		1,365	1,365	1,433	1,420		(55)		(55)		1,365				66	01/01/2033	1
31390J-CP-4	FED NATL MTG ASSOC #647278		09/01/2009	SCHEDULED REDEMPTION		2,451	2,451	2,571	2,563		(112)		(112)		2,451				119	05/01/2032	1
31390J-CX-7	FED NATL MTG ASSOC #647286		09/01/2009	SCHEDULED REDEMPTION		73	73	75	74		(1)		(1)		73				4	05/01/2032	1
31390J-EP-2	FED NATL MTG ASSOC #647342		09/01/2009	SCHEDULED REDEMPTION		513	513	516	516		(2)		(2)		513				24	07/01/2032	1
31390J-J9-3	FED NATL MTG ASSOC #647488		09/01/2009	SCHEDULED REDEMPTION		507	507	510	509		(2)		(2)		507				24	06/01/2032	1
31390J-ZL-8	FED NATL MTG ASSOC #647947		09/01/2009	SCHEDULED REDEMPTION		12,066	12,066	12,271	12,266		(200)		(200)		12,066				586	06/01/2032	1
31390J-2Q-3	FED NATL MTG ASSOC #647983		09/01/2009	SCHEDULED REDEMPTION		2,908	2,908	3,039	3,003		(96)		(96)		2,908				137	03/01/2032	1
31390J-3Z-2	FED NATL MTG ASSOC #648016		09/01/2009	SCHEDULED REDEMPTION		945	945	950	949		(4)		(4)		945				42	07/01/2032	1
31390K-MJ-4	FED NATL MTG ASSOC #648461		09/01/2009	SCHEDULED REDEMPTION		788	788	832	813		(25)		(25)		788				43	07/01/2032	1
31390K-RX-8	FED NATL MTG ASSOC #648602		09/01/2009	SCHEDULED REDEMPTION		41	41	41	41						41				2	07/01/2032	1
31390L-E4-4	FED NATL MTG ASSOC #649155		09/01/2009	SCHEDULED REDEMPTION		5,264	5,264	5,504	5,481		(216)		(216)		5,264				256	07/01/2032	1
31390L-SX-5	FED NATL MTG ASSOC #649534		09/01/2009	SCHEDULED REDEMPTION		214	214	223	222		(9)		(9)		214				10	06/01/2032	1
31390L-WA-0	FED NATL MTG ASSOC #649641		09/01/2009	SCHEDULED REDEMPTION		6,490	6,490	6,526	6,519		(29)		(29)		6,490				282	07/01/2032	1
31390M-QJ-6	FED NATL MTG ASSOC #650357		09/01/2009	SCHEDULED REDEMPTION		458	458	480	476		(19)		(19)		458				22	11/01/2032	1
31390M-YU-2	FED NATL MTG ASSOC #650623		09/01/2009	SCHEDULED REDEMPTION		21	21	21	21						21				1	07/01/2032	1
31390N-QQ-8	FED NATL MTG ASSOC #651263		09/01/2009	SCHEDULED REDEMPTION		94	94	98	98		(4)		(4)		94				5	07/01/2032	1
31390N-TB-8	FED NATL MTG ASSOC #651346		09/01/2009	SCHEDULED REDEMPTION		2,943	2,943	3,109	3,040		(97)		(97)		2,943				160	07/01/2032	1
31390N-T5-1	FED NATL MTG ASSOC #651372		09/01/2009	SCHEDULED REDEMPTION		731	731	735	735		(3)		(3)		731				32	07/01/2032	1
31390N-2T-8	FED NATL MTG ASSOC #651586		09/01/2009	SCHEDULED REDEMPTION		627	627	630	630		(3)		(3)		627				30	07/01/2032	1
31390N-3C-4	FED NATL MTG ASSOC #651595		09/01/2009	SCHEDULED REDEMPTION		23,414	23,414	23,542	23,516		(102)		(102)		23,414				1,039	07/01/2032	1
31390N-5L-2	FED NATL MTG ASSOC #651651		09/01/2009	SCHEDULED REDEMPTION		13,733	13,733	14,421	14,336		(603)		(603)		13,733				638	08/01/2032	1
31390P-CQ-8	FED NATL MTG ASSOC #651779		09/01/2009	SCHEDULED REDEMPTION		7,211	7,211	7,573	7,528		(317)		(317)		7,211				314	08/01/2032	1
31390P-GK-7	FED NATL MTG ASSOC #651902		09/01/2009	SCHEDULED REDEMPTION		3,717	3,717	3,740	3,735		(19)		(19)		3,717				171	08/01/2032	1
31390Q-HX-6	FED NATL MTG ASSOC #652846		09/01/2009	SCHEDULED REDEMPTION		903	903	947	942		(39)		(39)		903				40	09/01/2032	1
31390Q-MB-8	FED NATL MTG ASSOC #652954		09/01/2009	SCHEDULED REDEMPTION		138	138	144	143		(5)		(5)		138				7	02/01/2032	1
31390Q-2V-6	FED NATL MTG ASSOC #653388		09/01/2009	SCHEDULED REDEMPTION		587	587	617	612		(25)		(25)		587				28	10/01/2032	1
31390R-BH-5	FED NATL MTG ASSOC #653540		09/01/2009	SCHEDULED REDEMPTION		390	390	409	407		(17)		(17)		390				18	08/01/2032	1
31390R-EX-7	FED NATL MTG ASSOC #653650		09/01/2009	SCHEDULED REDEMPTION		1,067	1,067	1,091	1,090		(24)		(24)		1,067				49	08/01/2032	1
31390R-E6-6	FED NATL MTG ASSOC #653657		09/01/2009	SCHEDULED REDEMPTION		65	65	68	67		(2)		(2)		65				3	08/01/2032	1
31390S-AR-2	FED NATL MTG ASSOC #654416		09/01/2009	SCHEDULED REDEMPTION		45	45	48	47		(2)		(2)		45				2	10/01/2032	1
31390T-KX-6	FED NATL MTG ASSOC #655610		09/01/2009	SCHEDULED REDEMPTION		488	488	492	492		(4)		(4)		488				23	08/01/2032	1
31390T-TK-5	FED NATL MTG ASSOC #655854		09/01/2009	SCHEDULED REDEMPTION		37	37	38	38		(2)		(2)		37				2	08/01/2032	1
31390T-T6-6	FED NATL MTG ASSOC #655873		09/01/2009	SCHEDULED REDEMPTION		281	281	295	293		(12)		(12)		281				13	08/01/2032	1
31390T-UF-4	FED NATL MTG ASSOC #655882		09/01/2009	SCHEDULED REDEMPTION		681	681	715	710		(29)		(29)		681				32	08/01/2032	1
31390U-AQ-9	FED NATL MTG ASSOC #656215		09/01/2009	SCHEDULED REDEMPTION		533	533	537	536		(3)		(3)		533				25	08/01/2032	1
31390U-B9-6	FED NATL MTG ASSOC #656264		09/01/2009	SCHEDULED REDEMPTION		16,866	16,866	16,954	16,943		(78)		(78)		16,866				821	07/01/2032	1
31390U-C5-3	FED NATL MTG ASSOC #656292		09/01/2009	SCHEDULED REDEMPTION		7,863	7,863	8,257	8,203		(340)		(340)		7,863				382	09/01/2032	1
31390U-D9-4	FED NATL MTG ASSOC #656328		09/01/2009	SCHEDULED REDEMPTION		1,015	1,015	1,043	1,038		(22)		(22)		1,015				41	10/01/2017	1
31390U-QB-5	FED NATL MTG ASSOC #656650		09/01/2009	SCHEDULED REDEMPTION		75	75	75	75						75				4	05/01/2032	1
31390U-RZ-1	FED NATL MTG ASSOC #656704		09/01/2009	SCHEDULED REDEMPTION		653	653	686	681		(28)		(28)		653				31	08/01/2032	1
31390V-KP-8	FED NATL MTG ASSOC #657402		09/01/2009	SCHEDULED REDEMPTION		85,272	85,272	88,074	87,273		(2,002)		(2,002)		85,272				3,413	11/01/2017	1
31390W-4M-1	FED NATL MTG ASSOC #658828		09/01/2009	SCHEDULED REDEMPTION		53	53	56	56		(2)		(2)		53				2	08/01/2032	1
31390X-UY-4	FED NATL MTG ASSOC #659499		09/01/2009	SCHEDULED REDEMPTION		37,238	37,238	37,633	37,617		(379)		(379)		37,238				1,434	02/01/2033	1
31390Y-PP-7	FED NATL MTG ASSOC #660230		09/01/2009	SCHEDULED REDEMPTION		869	869	912	906		(38)		(38)		869				42	09/01/2032	1
31391A-RJ-0	FED NATL MTG ASSOC #661189		09/01/2009	SCHEDULED REDEMPTION		3,717	3,717	3,904	3,883		(166)		(166)		3,717				181	07/01/2032	1
31391A-X4-6	FED NATL MTG ASSOC #661399		09/01/2009	SCHEDULED REDEMPTION		5,679	5,679	5,822	5,808		(128)		(128)		5,679				246	10/01/2032	1
31391B-DJ-3	FED NATL MTG ASSOC #661705		09/01/2009	SCHEDULED REDEMPTION		6,391	6,391	6,571	6,568		(177)		(177)		6,391				302	08/01/2032	1
31391B-MR-5	FED NATL MTG ASSOC #661968		09/01/2009	SCHEDULED REDEMPTION		4,097	4,097	4,299	4,277		(179)		(179)		4,097				195	10/01/2032	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31391B-RY-5	FED NATL MTG ASSOC #662103		09/01/2009	SCHEDULED REDEMPTION		59,661	59,661	61,033	60,646		(986)		(986)		59,661				2,368	09/01/2017	1
31391B-7G-6	FED NATL MTG ASSOC #662495		09/01/2009	SCHEDULED REDEMPTION		591	591	621	617		(25)		(25)		591				28	09/01/2032	1
31391C-NF-8	FED NATL MTG ASSOC #662890		09/01/2009	SCHEDULED REDEMPTION		6,793	6,793	6,962	6,945		(152)		(152)		6,793				304	12/01/2032	1
31391C-PD-1	FED NATL MTG ASSOC #662920		09/01/2009	SCHEDULED REDEMPTION		27,738	27,738	28,673	28,405		(667)		(667)		27,738				1,061	11/01/2017	1
31391C-QA-6	FED NATL MTG ASSOC #662949		09/01/2009	SCHEDULED REDEMPTION		92	92	94	94		(2)		(2)		92				4	02/01/2033	1
31391C-XS-9	FED NATL MTG ASSOC #663189		09/01/2009	SCHEDULED REDEMPTION		735	735	752	748		(14)		(14)		735				26	09/01/2017	1
31391D-J6-1	FED NATL MTG ASSOC #663685		09/01/2009	SCHEDULED REDEMPTION		21,674	21,674	22,274	22,106		(432)		(432)		21,674				834	01/01/2018	1
31391D-QV-8	FED NATL MTG ASSOC #663868		09/01/2009	SCHEDULED REDEMPTION		274	274	287	285		(12)		(12)		274				13	10/01/2032	1
31391G-G2-6	FED NATL MTG ASSOC #666317		09/01/2009	SCHEDULED REDEMPTION		1,760	1,760	1,809	1,808		(49)		(49)		1,760				81	09/01/2032	1
31391G-2Y-1	FED NATL MTG ASSOC #666891		09/01/2009	SCHEDULED REDEMPTION		3,528	3,528	3,705	3,675		(148)		(148)		3,528				153	11/01/2032	1
31391H-AM-6	FED NATL MTG ASSOC #667012		09/01/2009	SCHEDULED REDEMPTION		6,126	6,126	6,290	6,258		(131)		(131)		6,126				243	11/01/2017	1
31391H-EQ-3	FED NATL MTG ASSOC #667143		09/01/2009	SCHEDULED REDEMPTION		151,771	151,771	155,168	154,256		(2,484)		(2,484)		151,771				5,955	10/01/2017	1
31391H-UK-8	FED NATL MTG ASSOC #667586		09/01/2009	SCHEDULED REDEMPTION		474	474	497	494		(20)		(20)		474				22	10/01/2032	1
31391M-GG-2	FED NATL MTG ASSOC #670799		09/01/2009	SCHEDULED REDEMPTION		3,302	3,302	3,358	3,342		(40)		(40)		3,302				105	11/01/2032	1
31391M-4X-8	FED NATL MTG ASSOC #671438		09/01/2009	SCHEDULED REDEMPTION		2,994	2,994	3,129	3,093		(98)		(98)		2,994				157	10/01/2032	1
31391M-6Y-4	FED NATL MTG ASSOC #671487		09/01/2009	SCHEDULED REDEMPTION		916	916	931	927		(10)		(10)		916				36	11/01/2017	1
31391P-Z9-0	FED NATL MTG ASSOC #673168		09/01/2009	SCHEDULED REDEMPTION		4,896	4,896	4,933	4,929		(33)		(33)		4,896				198	12/01/2017	1
31391P-2L-9	FED NATL MTG ASSOC #673179		09/01/2009	SCHEDULED REDEMPTION		49,297	49,297	51,415	50,866		(1,569)		(1,569)		49,297				2,069	02/01/2018	1
31391P-5L-6	FED NATL MTG ASSOC #673251		09/01/2009	SCHEDULED REDEMPTION		2,809	2,809	2,830	2,828		(19)		(19)		2,809				114	01/01/2018	1
31391S-RX-0	FED NATL MTG ASSOC #675602		09/01/2009	SCHEDULED REDEMPTION		425	425	445	443		(17)		(17)		425				22	01/01/2032	1
31391S-5Y-2	FED NATL MTG ASSOC #675963		09/01/2009	SCHEDULED REDEMPTION		3,716	3,716	3,887	3,879		(163)		(163)		3,716				174	02/01/2032	1
31391T-WE-4	FED NATL MTG ASSOC #676645		09/01/2009	SCHEDULED REDEMPTION		4,744	4,744	4,862	4,850		(106)		(106)		4,744				205	01/01/2033	1
31391U-DE-2	FED NATL MTG ASSOC #677001		09/01/2009	SCHEDULED REDEMPTION		32	32	33	33		(1)		(1)		32				2	01/01/2033	1
31391U-FJ-9	FED NATL MTG ASSOC #677069		09/01/2009	SCHEDULED REDEMPTION		3,188	3,188	3,228	3,222		(35)		(35)		3,188				126	12/01/2032	1
31391U-SA-4	FED NATL MTG ASSOC #677413		09/01/2009	SCHEDULED REDEMPTION		63,572	63,572	65,182	64,834		(1,261)		(1,261)		63,572				2,227	01/01/2033	1
31391V-HB-2	FED NATL MTG ASSOC #678026		09/01/2009	SCHEDULED REDEMPTION		678	678	705	699		(21)		(21)		678				29	09/01/2017	1
31391W-4W-8	FED NATL MTG ASSOC #679537		09/01/2009	SCHEDULED REDEMPTION		420,066	420,066	423,807	423,676		(3,610)		(3,610)		420,066				16,190	03/01/2033	1
31391X-RL-5	FED NATL MTG ASSOC #680091		09/01/2009	SCHEDULED REDEMPTION		1,823	1,823	1,837	1,835		(12)		(12)		1,823				74	01/01/2018	1
31391Y-VS-3	FED NATL MTG ASSOC #681125		09/01/2009	SCHEDULED REDEMPTION		752	752	771	770		(18)		(18)		752				33	02/01/2033	1
31400A-UN-6	FED NATL MTG ASSOC #681989		09/01/2009	SCHEDULED REDEMPTION		524	524	550	545		(21)		(21)		524				25	01/01/2033	1
31400B-YK-6	FED NATL MTG ASSOC #683014		09/01/2009	SCHEDULED REDEMPTION		3,477	3,477	3,502	3,500		(23)		(23)		3,477				141	02/01/2018	1
31400C-AQ-7	FED NATL MTG ASSOC #683215		09/01/2009	SCHEDULED REDEMPTION		107	107	112	111		(4)		(4)		107				5	02/01/2033	1
31400D-A8-5	FED NATL MTG ASSOC #684131		09/01/2009	SCHEDULED REDEMPTION		979	979	1,000	993		(14)		(14)		979				35	02/01/2018	1
31400E-V9-8	FED NATL MTG ASSOC #685640		09/01/2009	SCHEDULED REDEMPTION		129,323	129,323	133,284	132,430		(3,107)		(3,107)		129,323				3,796	02/01/2033	1
31400F-RF-6	FED NATL MTG ASSOC #686386		09/01/2009	SCHEDULED REDEMPTION		372	372	381	381		(8)		(8)		372				16	03/01/2033	1
31400F-R4-1	FED NATL MTG ASSOC #686407		09/01/2009	SCHEDULED REDEMPTION		598	598	611	606		(9)		(9)		598				22	03/01/2018	1
31400H-TG-8	FED NATL MTG ASSOC #688251		09/01/2009	SCHEDULED REDEMPTION		84,462	84,462	85,360	85,323		(861)		(861)		84,462				3,340	02/01/2033	1
31400J-DN-6	FED NATL MTG ASSOC #688709		09/01/2009	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31				2	03/01/2033	1
31400K-YD-2	FED NATL MTG ASSOC #690208		09/01/2009	SCHEDULED REDEMPTION		3,349	3,349	3,517	3,480		(130)		(130)		3,349				163	03/01/2033	1
31400P-KV-6	FED NATL MTG ASSOC #693408		09/01/2009	SCHEDULED REDEMPTION		597	597	590	591		6		6		597				22	04/01/2018	1
31400Q-BV-4	FED NATL MTG ASSOC #694052		09/01/2009	SCHEDULED REDEMPTION		1,365	1,365	1,380	1,379		(14)		(14)		1,365				54	04/01/2033	1
31400Q-JF-1	FED NATL MTG ASSOC #694262		09/01/2009	SCHEDULED REDEMPTION		43	43	44	44		(1)		(1)		43				2	03/01/2033	1
31400Q-QU-0	FED NATL MTG ASSOC #694467		09/01/2009	SCHEDULED REDEMPTION		1,812	1,812	1,855	1,853		(41)		(41)		1,812				78	03/01/2033	1
31400Q-SW-4	FED NATL MTG ASSOC #694533		09/01/2009	SCHEDULED REDEMPTION		3,270	3,270	3,372	3,368		(99)		(99)		3,270				144	03/01/2033	1
31400Q-ZZ-9	FED NATL MTG ASSOC #694760		09/01/2009	SCHEDULED REDEMPTION		42,804	42,804	43,259	43,240		(436)		(436)		42,804				1,694	04/01/2033	1
31400U-TL-8	FED NATL MTG ASSOC #698155		09/01/2009	SCHEDULED REDEMPTION		477,655	477,655	483,402	483,165		(5,510)		(5,510)		477,655				19,501	04/01/2033	1
31400W-RF-9	FED NATL MTG ASSOC #699886		09/01/2009	SCHEDULED REDEMPTION		127	127	133	132		(5)		(5)		127				6	04/01/2033	1
31400W-RX-0	FED NATL MTG ASSOC #699902		09/01/2009	SCHEDULED REDEMPTION		134,042	134,042	135,712	135,498		(1,456)		(1,456)		134,042				5,252	04/01/2033	1
31400Y-GF-7	FED NATL MTG ASSOC #701398		09/01/2009	SCHEDULED REDEMPTION		22,029	22,029	22,195	22,177		(148)		(148)		22,029				904	02/01/2018	1
31401A-HH-3	FED NATL MTG ASSOC #702332		09/01/2009	SCHEDULED REDEMPTION		1,949	1,949	1,927	1,930		19		19		1,949				72	05/01/2018	1
31401B-P4-1	FED NATL MTG ASSOC #703443		09/01/2009	SCHEDULED REDEMPTION		2,686	2,686	2,744	2,725		(39)		(39)		2,686				96	05/01/2018	1
31401C-GJ-6	FED NATL MTG ASSOC #704101		09/01/2009	SCHEDULED REDEMPTION		38,842	38,842	39,255	39,237		(395)		(395)		38,842				1,510	05/01/2033	1
31401C-RN-5	FED NATL MTG ASSOC #704393		09/01/2009	SCHEDULED REDEMPTION		3,322	3,322	3,426	3,421		(99)		(99)		3,322				145	05/01/2033	1
31401F-XJ-0	FED NATL MTG ASSOC #707281		09/01/2009	SCHEDULED REDEMPTION		48	48	49	49		(1)		(1)		48				2	05/01/2033	1
31401H-KB-7	FED NATL MTG ASSOC #708690		09/01/2009	SCHEDULED REDEMPTION		922	922	942	936		(14)		(14)		922				34	06/01/2018	1
31401J-S6-6	FED NATL MTG ASSOC #709841		09/01/2009	SCHEDULED REDEMPTION		379	379	388	386		(7)		(7)		379				14	06/01/2018	1
31401J-3L-0	FED NATL MTG ASSOC #710103		09/01/2009	SCHEDULED REDEMPTION		52	52	53	53		(1)		(1)		52				2	05/01/2033	1
31401L-RC-9	FED NATL MTG ASSOC #711583		09/01/2009	SCHEDULED REDEMPTION		275	275	283	281		(6)		(6)		275				11	03/01/2018	1
31401V-3P-4	FED NATL MTG ASSOC #720006		09/01/2009	SCHEDULED REDEMPTION		56,908	56,908	57,513	57,484		(576)		(576)		56,908				2,199	07/01/2033	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31401X-H8-3	FED NATL MTG ASSOC #721255		09/01/2009	SCHEDULED REDEMPTION		460,594	460,594	465,487	465,251		(4,657)		(4,657)		460,594				18,266	07/01/2033	1
31401X-YB-7	FED NATL MTG ASSOC #721706		09/01/2009	SCHEDULED REDEMPTION		36,021	36,021	36,404	36,388		(367)		(367)		36,021				1,414	04/01/2033	1
31401X-YU-5	FED NATL MTG ASSOC #721723		09/01/2009	SCHEDULED REDEMPTION		22,801	22,801	23,366	23,344		(543)		(543)		22,801				952	06/01/2033	1
31402A-RP-3	FED NATL MTG ASSOC #723294		09/01/2009	SCHEDULED REDEMPTION		5,852	5,852	6,009	5,976		(124)		(124)		5,852				233	10/01/2017	1
31402B-EH-3	FED NATL MTG ASSOC #723836		09/01/2009	SCHEDULED REDEMPTION		85,788	85,788	86,699	86,642		(855)		(855)		85,788				3,392	06/01/2033	1
31402C-PX-4	FED NATL MTG ASSOC #725038		09/01/2009	SCHEDULED REDEMPTION		55,060	55,060	56,167	55,940		(880)		(880)		55,060				2,185	11/01/2018	1
31402C-RV-6	FED NATL MTG ASSOC #725100		09/01/2009	SCHEDULED REDEMPTION		52,130	52,130	53,225	53,009		(880)		(880)		52,130				2,067	11/01/2018	1
31402C-TT-9	FED NATL MTG ASSOC #725162		09/01/2009	SCHEDULED REDEMPTION		1,377	1,377	1,406	1,403		(27)		(27)		1,377				59	02/01/2034	1
31402C-5E-8	FED NATL MTG ASSOC #725445		09/01/2009	SCHEDULED REDEMPTION		9,550	9,550	9,497	9,509		41		41		9,550				310	05/01/2019	1
31402D-F7-0	FED NATL MTG ASSOC #725690		09/01/2009	SCHEDULED REDEMPTION		18,993	18,993	19,473	19,429		(437)		(437)		18,993				818	08/01/2034	1
31402E-KE-7	FED NATL MTG ASSOC #726693		09/01/2009	SCHEDULED REDEMPTION		164,802	164,802	166,857	166,599		(1,797)		(1,797)		164,802				6,193	10/01/2033	1
31402G-4Q-3	FED NATL MTG ASSOC #729031		09/01/2009	SCHEDULED REDEMPTION		3,847	3,847	3,804	3,809		39		39		3,847				138	07/01/2018	1
31402H-YP-0	FED NATL MTG ASSOC #729818		09/01/2009	SCHEDULED REDEMPTION		283	283	289	287		(4)		(4)		283				10	02/01/2019	1
31402J-F9-3	FED NATL MTG ASSOC #730192		09/01/2009	SCHEDULED REDEMPTION		2,009	2,009	2,031	2,031		(22)		(22)		2,009				87	08/01/2034	1
31402K-VV-3	FED NATL MTG ASSOC #731528		09/01/2009	SCHEDULED REDEMPTION		1,964	1,964	1,987	1,986		(22)		(22)		1,964				69	07/01/2018	1
31402K-2L-7	FED NATL MTG ASSOC #731679		09/01/2009	SCHEDULED REDEMPTION		819	819	837	832		(12)		(12)		819				29	02/01/2019	1
31402N-J7-4	FED NATL MTG ASSOC #733886		09/01/2009	SCHEDULED REDEMPTION		9,037	9,037	9,178	9,149		(113)		(113)		9,037				359	12/01/2017	1
31402Q-BK-6	FED NATL MTG ASSOC #734542		09/01/2009	SCHEDULED REDEMPTION		90	90	94	94		(4)		(4)		90				4	06/01/2033	1
31402Q-JS-1	FED NATL MTG ASSOC #734773		09/01/2009	SCHEDULED REDEMPTION		1,860	1,860	1,896	1,885		(25)		(25)		1,860				67	09/01/2018	1
31402Q-4B-4	FED NATL MTG ASSOC #735318		09/01/2009	SCHEDULED REDEMPTION		23,590	23,590	23,566	23,572		18		18		23,590				767	11/01/2019	1
31402S-QG-5	FED NATL MTG ASSOC #736755		09/01/2009	SCHEDULED REDEMPTION		1,337	1,337	1,403	1,387		(50)		(50)		1,337				63	08/01/2034	1
31402T-M7-7	FED NATL MTG ASSOC #737582		09/01/2009	SCHEDULED REDEMPTION		9,446	9,446	9,696	9,692		(246)		(246)		9,446				459	09/01/2033	1
31402U-SV-5	FED NATL MTG ASSOC #738632		09/01/2009	SCHEDULED REDEMPTION		796	796	806	805		(9)		(9)		796				29	11/01/2018	1
31402V-H4-5	FED NATL MTG ASSOC #739251		09/01/2009	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21				1	09/01/2033	1
31402W-F4-5	FED NATL MTG ASSOC #740087		09/01/2009	SCHEDULED REDEMPTION		712	712	730	725		(13)		(13)		712				25	09/01/2018	1
31402W-QE-1	FED NATL MTG ASSOC #740353		09/01/2009	SCHEDULED REDEMPTION		55,821	55,821	56,517	56,430		(609)		(609)		55,821				2,063	10/01/2033	1
31402X-PP-5	FED NATL MTG ASSOC #741230		09/01/2009	SCHEDULED REDEMPTION		1,681	1,681	1,662	1,664		17		17		1,681				61	09/01/2018	1
31402X-5Z-5	FED NATL MTG ASSOC #741664		09/01/2009	SCHEDULED REDEMPTION		177	177	182	181		(4)		(4)		177				8	10/01/2033	1
31402Y-FH-2	FED NATL MTG ASSOC #741868		09/01/2009	SCHEDULED REDEMPTION		250,413	250,413	255,509	254,865		(4,452)		(4,452)		250,413				10,007	09/01/2033	1
31402Y-JE-5	FED NATL MTG ASSOC #741961		09/01/2009	SCHEDULED REDEMPTION		16,194	16,194	16,295	16,277		(83)		(83)		16,194				643	09/01/2033	1
31403A-MX-0	FED NATL MTG ASSOC #742974		09/01/2009	SCHEDULED REDEMPTION		92,533	92,533	95,425	95,230		(2,696)		(2,696)		92,533				4,132	10/01/2033	1
31403B-H8-9	FED NATL MTG ASSOC #743755		09/01/2009	SCHEDULED REDEMPTION		4,480	4,480	4,599	4,597		(117)		(117)		4,480				211	11/01/2033	1
31403D-WF-2	FED NATL MTG ASSOC #745946		09/01/2009	SCHEDULED REDEMPTION		60,573	60,573	60,156	60,205		368		368		60,573				2,381	11/01/2036	1
31403D-4H-9	FED NATL MTG ASSOC #746124		09/01/2009	SCHEDULED REDEMPTION		53,992	53,992	55,365			(1,373)		(1,373)		53,992				1,006	05/01/2023	1
31403G-XW-7	FED NATL MTG ASSOC #748693		09/01/2009	SCHEDULED REDEMPTION		4,769	4,769	4,965	4,900		(131)		(131)		4,769				224	10/01/2033	1
31403G-Z4-7	FED NATL MTG ASSOC #748763		09/01/2009	SCHEDULED REDEMPTION		44,156	44,156	45,647	45,254		(1,098)		(1,098)		44,156				1,802	11/01/2018	1
31403G-5B-4	FED NATL MTG ASSOC #748842		09/01/2009	SCHEDULED REDEMPTION		38,817	38,817	40,427			(1,610)		(1,610)		38,817				824	06/01/2022	1
31403H-E5-5	FED NATL MTG ASSOC #749056		09/01/2009	SCHEDULED REDEMPTION		13,775	13,775	13,545	13,554		221		221		13,775				552	11/01/2033	1
31403J-ZM-1	FED NATL MTG ASSOC #750548		09/01/2009	SCHEDULED REDEMPTION		23,054	23,054	22,665	22,683		371		371		23,054				920	02/01/2034	1
31403K-R4-7	FED NATL MTG ASSOC #751207		09/01/2009	SCHEDULED REDEMPTION		1,730	1,730	1,773	1,770		(40)		(40)		1,730				75	01/01/2034	1
31403M-E5-4	FED NATL MTG ASSOC #752656		09/01/2009	SCHEDULED REDEMPTION		263,175	263,175	268,087	266,984		(3,809)		(3,809)		263,175				10,586	02/01/2034	1
31403M-UU-1	FED NATL MTG ASSOC #753095		09/01/2009	SCHEDULED REDEMPTION		160,071	160,071	163,373	162,553		(2,481)		(2,481)		160,071				5,988	12/01/2033	1
31403Q-NJ-5	FED NATL MTG ASSOC #754693		09/01/2009	SCHEDULED REDEMPTION		1,868	1,868	1,926	1,910		(42)		(42)		1,868				81	11/01/2033	1
31403R-AX-6	FED NATL MTG ASSOC #755222		09/01/2009	SCHEDULED REDEMPTION		3,018	3,018	3,052	3,051		(33)		(33)		3,018				121	11/01/2033	1
31403S-FA-9	FED NATL MTG ASSOC #756261		09/01/2009	SCHEDULED REDEMPTION		20,169	20,169	19,832	19,846		323		323		20,169				775	11/01/2033	1
31403S-K9-6	FED NATL MTG ASSOC #756420		09/01/2009	SCHEDULED REDEMPTION		2,159	2,159	2,259	2,250		(91)		(91)		2,159				101	08/01/2034	1
31403T-R9-7	FED NATL MTG ASSOC #757512		09/01/2009	SCHEDULED REDEMPTION		140,563	140,563	143,561	142,922		(2,360)		(2,360)		140,563				5,480	02/01/2034	1
31403T-5M-2	FED NATL MTG ASSOC #757852		09/01/2009	SCHEDULED REDEMPTION		10,272	10,272	9,975	9,994		278		278		10,272				315	08/01/2020	1
31403U-GR-6	FED NATL MTG ASSOC #758108		09/01/2009	SCHEDULED REDEMPTION		856	856	865	862		(6)		(6)		856				32	12/01/2018	1
31403V-YT-0	FED NATL MTG ASSOC #759522		09/01/2009	SCHEDULED REDEMPTION		9,894	9,894	9,727	9,735		159		159		9,894				392	02/01/2034	1
31403V-ZJ-1	FED NATL MTG ASSOC #759545		09/01/2009	SCHEDULED REDEMPTION		28,340	28,340	27,862	27,883		457		457		28,340				1,105	02/01/2034	1
31403X-PA-7	FED NATL MTG ASSOC #761017		09/01/2009	SCHEDULED REDEMPTION		184	184	186	186		(1)		(1)		184				7	12/01/2018	1
31403X-QD-0	FED NATL MTG ASSOC #761052		09/01/2009	SCHEDULED REDEMPTION		1,149	1,149	1,162	1,161		(13)		(13)		1,149				50	12/01/2033	1
31403Y-B3-6	FED NATL MTG ASSOC #761558		09/01/2009	SCHEDULED REDEMPTION		14,947	14,947	14,697	14,708		239		239		14,947				593	12/01/2033	1
31404A-NU-4	FED NATL MTG ASSOC #762803		09/01/2009	SCHEDULED REDEMPTION		1,519	1,519	1,552	1,542		(23)		(23)		1,519				53	10/01/2018	1
31404A-VR-2	FED NATL MTG ASSOC #763024		09/01/2009	SCHEDULED REDEMPTION		7,624	7,624	7,681	7,674		(51)		(51)		7,624				303	08/01/2018	1
31404A-7D-0	FED NATL MTG ASSOC #763292		09/01/2009	SCHEDULED REDEMPTION		8,630	8,630	8,818	8,770		(141)		(141)		8,630				318	03/01/2019	1
31404B-M4-1	FED NATL MTG ASSOC #763679		09/01/2009	SCHEDULED REDEMPTION		410,325	410,325	426,610	421,199		(10,874)		(10,874)		410,325				18,422	01/01/2034	1
31404B-QD-7	FED NATL MTG ASSOC #763752		09/01/2009	SCHEDULED REDEMPTION		17,071	17,071	16,783	16,796		275		275		17,071				660	01/01/2034	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31404B-V7-4	FED NATL MTG ASSOC #763938		09/01/2009	SCHEDULED REDEMPTION		26,454	26,454	26,008	26,028		426		426		26,454				1,021	01/01/2034	1
31404C-TY-6	FED NATL MTG ASSOC #764767		09/01/2009	SCHEDULED REDEMPTION		41,012	41,012	40,320	40,354		659		659		41,012				1,622	03/01/2034	1
31404D-NP-9	FED NATL MTG ASSOC #765498		09/01/2009	SCHEDULED REDEMPTION		966	966	990	988		(22)		(22)		966				42	01/01/2034	1
31404D-3V-8	FED NATL MTG ASSOC #765912		09/01/2009	SCHEDULED REDEMPTION		1,767	1,767	1,737	1,738		28		28		1,767				70	02/01/2034	1
31404E-HD-1	FED NATL MTG ASSOC #766228		09/01/2009	SCHEDULED REDEMPTION		27,352	27,352	27,946	27,820		(468)		(468)		27,352				1,075	02/01/2034	1
31404E-JY-3	FED NATL MTG ASSOC #766279		09/01/2009	SCHEDULED REDEMPTION		29,998	29,998	29,491	29,515		483		483		29,998				1,183	03/01/2034	1
31404E-RD-0	FED NATL MTG ASSOC #766484		09/01/2009	SCHEDULED REDEMPTION		6,262	6,262	6,157	6,162		101		101		6,262				258	03/01/2034	1
31404F-DR-1	FED NATL MTG ASSOC #767012		09/01/2009	SCHEDULED REDEMPTION		1,379	1,379	1,429	1,414		(35)		(35)		1,379				60	10/01/2034	1
31404F-VU-4	FED NATL MTG ASSOC #767527		09/01/2009	SCHEDULED REDEMPTION		8,580	8,580	8,771	8,726		(145)		(145)		8,580				341	02/01/2034	1
31404J-CX-1	FED NATL MTG ASSOC #769686		09/01/2009	SCHEDULED REDEMPTION		1,074	1,074	1,101	1,099		(24)		(24)		1,074				46	03/01/2034	1
31404J-G5-8	FED NATL MTG ASSOC #769820		09/01/2009	SCHEDULED REDEMPTION		3,924	3,924	4,067	4,040		(116)		(116)		3,924				171	03/01/2034	1
31404J-Q4-0	FED NATL MTG ASSOC #770075		09/01/2009	SCHEDULED REDEMPTION		26,710	26,710	26,264	26,286		424		424		26,710				1,099	03/01/2034	1
31404K-HA-3	FED NATL MTG ASSOC #770725		09/01/2009	SCHEDULED REDEMPTION		15,439	15,439	15,178	15,191		248		248		15,439				619	04/01/2034	1
31404K-LT-7	FED NATL MTG ASSOC #770838		09/01/2009	SCHEDULED REDEMPTION		7,533	7,533	7,405	7,412		121		121		7,533				278	04/01/2034	1
31404K-SL-7	FED NATL MTG ASSOC #771023		09/01/2009	SCHEDULED REDEMPTION		1,007	1,007	990	991		16		16		1,007				41	04/01/2034	1
31404K-UM-2	FED NATL MTG ASSOC #771088		09/01/2009	SCHEDULED REDEMPTION		29,291	29,291	28,797	28,819		472		472		29,291				1,077	02/01/2034	1
31404N-3C-8	FED NATL MTG ASSOC #773995		09/01/2009	SCHEDULED REDEMPTION		35,363	35,363	34,766	34,795		568		568		35,363				1,411	03/01/2034	1
31404P-KD-2	FED NATL MTG ASSOC #774392		09/01/2009	SCHEDULED REDEMPTION		11,855	11,855	11,657	11,667		188		188		11,855				488	04/01/2034	1
31404X-UU-6	FED NATL MTG ASSOC #781895		09/01/2009	SCHEDULED REDEMPTION		309,125	309,125	310,091	310,047		(922)		(922)		309,125				12,236	04/01/2032	1
31404Y-NA-6	FED NATL MTG ASSOC #782585		09/01/2009	SCHEDULED REDEMPTION		14,992	14,992	14,787	14,819		173		173		14,992				557	06/01/2034	1
31405D-SM-0	FED NATL MTG ASSOC #786324		09/01/2009	SCHEDULED REDEMPTION		95,092	95,092	97,597	97,428		(2,336)		(2,336)		95,092				4,626	07/01/2034	1
31405J-J9-6	FED NATL MTG ASSOC #790588		09/01/2009	SCHEDULED REDEMPTION		22,810	22,810	23,198	23,165		(355)		(355)		22,810				1,110	09/01/2034	1
31405M-RA-7	FED NATL MTG ASSOC #793481		09/01/2009	SCHEDULED REDEMPTION		9,728	9,728	9,841	9,836		(108)		(108)		9,728				355	08/01/2019	1
31405M-Z2-6	FED NATL MTG ASSOC #793761		09/01/2009	SCHEDULED REDEMPTION		2,031	2,031	2,084	2,080		(49)		(49)		2,031				95	09/01/2034	1
31405R-ER-3	FED NATL MTG ASSOC #796744		09/01/2009	SCHEDULED REDEMPTION		6,532	6,532	6,856	6,764		(232)		(232)		6,532				307	10/01/2034	1
31405R-6Q-4	FED NATL MTG ASSOC #797479		09/01/2009	SCHEDULED REDEMPTION		134,518	134,518	138,722	137,781		(3,262)		(3,262)		134,518				6,025	03/01/2035	1
31405S-JS-4	FED NATL MTG ASSOC #797773		09/01/2009	SCHEDULED REDEMPTION		3,549	3,549	3,604	3,593		(45)		(45)		3,549				127	03/01/2020	1
31405U-M6-3	FED NATL MTG ASSOC #799681		09/01/2009	SCHEDULED REDEMPTION		6,542	6,542	6,866	6,774		(232)		(232)		6,542				307	11/01/2034	1
31405Y-3N-9	FED NATL MTG ASSOC #803705		09/01/2009	SCHEDULED REDEMPTION		127,969	127,969	131,968	131,299		(3,330)		(3,330)		127,969				5,367	09/01/2034	1
31406B-3Z-1	FED NATL MTG ASSOC #805516		09/01/2009	SCHEDULED REDEMPTION		3,358	3,358	3,330	3,332		26		26		3,358				133	03/01/2035	1
31406D-XX-9	FED NATL MTG ASSOC #807194		09/01/2009	SCHEDULED REDEMPTION		4,254	4,254	4,302	4,294		(40)		(40)		4,254				169	03/01/2035	1
31406D-YA-8	FED NATL MTG ASSOC #807205		09/01/2009	SCHEDULED REDEMPTION		8,273	8,273	8,394	8,371		(98)		(98)		8,273				299	01/01/2020	1
31406F-A9-2	FED NATL MTG ASSOC #808332		09/01/2009	SCHEDULED REDEMPTION		1,735	1,735	1,813	1,806		(72)		(72)		1,735				81	02/01/2035	1
31406J-L9-2	FED NATL MTG ASSOC #811352		09/01/2009	SCHEDULED REDEMPTION		4,441	4,441	4,493	4,483		(42)		(42)		4,441				158	02/01/2020	1
31406J-RG-0	FED NATL MTG ASSOC #811487		09/01/2009	SCHEDULED REDEMPTION		1,953	1,953	1,936	1,933		21		21		1,953				72	07/01/2020	1
31406J-T4-5	FED NATL MTG ASSOC #811571		09/01/2009	SCHEDULED REDEMPTION		36,511	36,511	38,026			(1,515)		(1,515)		36,511				690	06/01/2021	1
31406J-4T-7	FED NATL MTG ASSOC #811834		09/01/2009	SCHEDULED REDEMPTION		76,287	76,287	78,671	78,109		(1,822)		(1,822)		76,287				3,429	02/01/2035	1
31406J-5H-2	FED NATL MTG ASSOC #811848		09/01/2009	SCHEDULED REDEMPTION		71,280	71,280	73,507	72,982		(1,703)		(1,703)		71,280				3,197	02/01/2035	1
31406J-5W-9	FED NATL MTG ASSOC #811861		09/01/2009	SCHEDULED REDEMPTION		11,987	11,987	11,885	11,893		94		94		11,987				478	03/01/2035	1
31406K-PH-7	FED NATL MTG ASSOC #812324		09/01/2009	SCHEDULED REDEMPTION		57,573	57,573	57,084	57,123		450		450		57,573				2,369	03/01/2035	1
31406L-CK-2	FED NATL MTG ASSOC #812874		09/01/2009	SCHEDULED REDEMPTION		42,985	42,985	43,669	43,506		(521)		(521)		42,985				1,602	02/01/2018	1
31406L-EZ-7	FED NATL MTG ASSOC #812952		09/01/2009	SCHEDULED REDEMPTION		3,020	3,020	2,994	2,996		24		24		3,020				120	03/01/2035	1
31406L-E2-0	FED NATL MTG ASSOC #812953		09/01/2009	SCHEDULED REDEMPTION		106,544	106,544	105,641	105,716		828		828		106,544				4,176	03/01/2035	1
31406L-FC-7	FED NATL MTG ASSOC #812963		09/01/2009	SCHEDULED REDEMPTION		78,383	78,383	80,833	80,256		(1,872)		(1,872)		78,383				3,144	02/01/2035	1
31406L-FD-5	FED NATL MTG ASSOC #812964		09/01/2009	SCHEDULED REDEMPTION		51,852	51,852	53,472	53,110		(1,258)		(1,258)		51,852				2,326	02/01/2035	1
31406M-HD-1	FED NATL MTG ASSOC #813928		09/01/2009	SCHEDULED REDEMPTION		6,838	6,838	6,694	6,722		116		116		6,838				202	11/01/2020	1
31406M-V9-4	FED NATL MTG ASSOC #814340		09/01/2009	SCHEDULED REDEMPTION		287,125	287,125	284,690	284,895		2,230		2,230		287,125				11,190	03/01/2035	1
31406N-QT-4	FED NATL MTG ASSOC #815066		09/01/2009	SCHEDULED REDEMPTION		157,023	157,023	158,274	158,059		(1,037)		(1,037)		157,023				5,895	04/01/2035	1
31406P-BA-6	FED NATL MTG ASSOC #815533		09/01/2009	SCHEDULED REDEMPTION		9,664	9,664	9,773	9,755		(91)		(91)		9,664				384	03/01/2035	1
31406Q-B9-7	FED NATL MTG ASSOC #816464		09/01/2009	SCHEDULED REDEMPTION		14,732	14,732	14,608	14,617		115		115		14,732				582	03/01/2035	1
31406R-B7-9	FED NATL MTG ASSOC #817362		09/01/2009	SCHEDULED REDEMPTION		3,575	3,575	3,472	3,478		97		97		3,575				120	07/01/2020	1
31406R-SR-7	FED NATL MTG ASSOC #817828		09/01/2009	SCHEDULED REDEMPTION		1,196	1,196	1,216	1,212		(17)		(17)		1,196				58	10/01/2036	1
31406S-4L-4	FED NATL MTG ASSOC #819027		09/01/2009	SCHEDULED REDEMPTION		140,879	140,879	139,684	139,785		1,094		1,094		140,879				5,800	03/01/2035	1
31406T-CS-8	FED NATL MTG ASSOC #819181		09/01/2009	SCHEDULED REDEMPTION		100,780	100,780	101,812	101,773		(993)		(993)		100,780				4,171	04/01/2035	1
31406T-MF-5	FED NATL MTG ASSOC #819458		09/01/2009	SCHEDULED REDEMPTION		21,762	21,762	21,762	21,762						21,762				784	03/01/2034	1
31406T-PC-9	FED NATL MTG ASSOC #819519		09/01/2009	SCHEDULED REDEMPTION		2,753	2,753	2,784	2,779		(26)		(26)		2,753				109	03/01/2035	1
31406U-R9-1	FED NATL MTG ASSOC #820512		09/01/2009	SCHEDULED REDEMPTION		51,046	51,046	49,571	49,664		1,382		1,382		51,046				1,666	07/01/2020	1
31406U-TG-3	FED NATL MTG ASSOC #820551		09/01/2009	SCHEDULED REDEMPTION		117,212	117,212	119,895	119,407		(2,195)		(2,195)		117,212				5,265	04/01/2035	1
31406V-NY-8	FED NATL MTG ASSOC #821307		09/01/2009	SCHEDULED REDEMPTION		2,985	2,985	3,031	3,022		(37)		(37)		2,985				107	05/01/2020	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31406W-JJ-4	FED NATL MTG ASSOC #822065		09/01/2009	SCHEDULED REDEMPTION		3,472	3,472	3,356	3,363		109		109		3,472				117	07/01/2020	1
31406W-Y8-1	FED NATL MTG ASSOC #822535		09/01/2009	SCHEDULED REDEMPTION		1,772	1,772	1,720	1,723		48		48		1,772				59	07/01/2020	1
31406W-7D-0	FED NATL MTG ASSOC #822692		09/01/2009	SCHEDULED REDEMPTION		4,617	4,617	4,675	4,668		(51)		(51)		4,617				164	04/01/2020	1
31406Y-SP-6	FED NATL MTG ASSOC #824126		09/01/2009	SCHEDULED REDEMPTION		18,549	18,549	18,549	18,549						18,549				681	03/01/2035	1
31406Y-6D-7	FED NATL MTG ASSOC #824468		09/01/2009	SCHEDULED REDEMPTION		1,267	1,267	1,283	1,280		(13)		(13)		1,267				46	05/01/2020	1
31407B-A4-1	FED NATL MTG ASSOC #825427		09/01/2009	SCHEDULED REDEMPTION		3,947	3,947	3,993	3,991		(44)		(44)		3,947				142	05/01/2020	1
31407B-RH-4	FED NATL MTG ASSOC #825888		09/01/2009	SCHEDULED REDEMPTION		11,818	11,818	11,477	11,498		320		320		11,818				384	08/01/2020	1
31407B-Y5-2	FED NATL MTG ASSOC #826132		09/01/2009	SCHEDULED REDEMPTION		2,571	2,571	2,605	2,599		(28)		(28)		2,571				91	07/01/2020	1
31407C-F3-6	FED NATL MTG ASSOC #826486		09/01/2009	SCHEDULED REDEMPTION		1,536	1,536	1,575	1,563		(27)		(27)		1,536				69	07/01/2035	1
31407D-QS-7	FED NATL MTG ASSOC #827665		09/01/2009	SCHEDULED REDEMPTION		5,529	5,529	5,413	5,435		94		94		5,529				160	10/01/2020	1
31407D-XQ-3	FED NATL MTG ASSOC #827887		09/01/2009	SCHEDULED REDEMPTION		2,245	2,245	2,305	2,285		(40)		(40)		2,245				97	06/01/2035	1
31407E-5F-6	FED NATL MTG ASSOC #828946		09/01/2009	SCHEDULED REDEMPTION		4,564	4,564	4,432	4,440		124		124		4,564				139	06/01/2020	1
31407F-BK-5	FED NATL MTG ASSOC #829042		09/01/2009	SCHEDULED REDEMPTION		951	951	964	962		(11)		(11)		951				34	08/01/2020	1
31407F-CJ-7	FED NATL MTG ASSOC #829073		09/01/2009	SCHEDULED REDEMPTION		1,480	1,480	1,504	1,500		(19)		(19)		1,480				53	09/01/2020	1
31407F-VJ-6	FED NATL MTG ASSOC #829617		09/01/2009	SCHEDULED REDEMPTION		8,794	8,794	8,794	8,794						8,794				317	06/01/2035	1
31407G-ZF-8	FED NATL MTG ASSOC #830642		09/01/2009	SCHEDULED REDEMPTION		39,682	39,682	38,535	38,600		1,082		1,082		39,682				1,220	08/01/2020	1
31407H-KS-4	FED NATL MTG ASSOC #831105		09/01/2009	SCHEDULED REDEMPTION		1,083	1,083	1,075	1,076		7		7		1,083				42	11/01/2035	1
31407H-YR-1	FED NATL MTG ASSOC #831520		09/01/2009	SCHEDULED REDEMPTION		2,130	2,130	2,220			(90)		(90)		2,130				45	05/01/2021	1
31407J-VY-5	FED NATL MTG ASSOC #832331		09/01/2009	SCHEDULED REDEMPTION		1,026	1,026	1,039	1,036		(10)		(10)		1,026				37	08/01/2020	1
31407J-Y5-5	FED NATL MTG ASSOC #832432		09/01/2009	SCHEDULED REDEMPTION		1,615	1,615	1,601	1,598		17		17		1,615				59	08/01/2020	1
31407L-HF-7	FED NATL MTG ASSOC #833730		09/01/2009	SCHEDULED REDEMPTION		6,353	6,353	6,169	6,181		172		172		6,353				206	07/01/2020	1
31407M-4H-5	FED NATL MTG ASSOC #835224		09/01/2009	SCHEDULED REDEMPTION		1,273	1,273	1,291	1,287		(14)		(14)		1,273				45	08/01/2020	1
31407Q-Q7-4	FED NATL MTG ASSOC #837578		09/01/2009	SCHEDULED REDEMPTION		1,962	1,962	1,897	1,900		62		62		1,962				64	08/01/2020	1
31407Q-4E-3	FED NATL MTG ASSOC #837921		09/01/2009	SCHEDULED REDEMPTION		10,521	10,521	10,521	10,521						10,521				379	07/01/2035	1
31407T-UQ-1	FED NATL MTG ASSOC #840391		09/01/2009	SCHEDULED REDEMPTION		16,957	16,957	16,957	16,957						16,957				612	07/01/2035	1
31407T-7E-4	FED NATL MTG ASSOC #840693		09/01/2009	SCHEDULED REDEMPTION		4,975	4,975	4,975	4,975						4,975				180	08/01/2035	1
31407W-5J-8	FED NATL MTG ASSOC #843349		09/01/2009	SCHEDULED REDEMPTION		39,906	39,906	38,919	39,056		850		850		39,906				1,444	11/01/2035	1
31407Y-DE-6	FED NATL MTG ASSOC #844401		09/01/2009	SCHEDULED REDEMPTION		161,266	161,266	156,900	157,147		4,119		4,119		161,266				5,759	11/01/2035	1
31407Y-EM-7	FED NATL MTG ASSOC #844440		09/01/2009	SCHEDULED REDEMPTION		1,191	1,191	1,241			(50)		(50)		1,191				27	12/01/2020	1
31408G-WX-1	FED NATL MTG ASSOC #851262		09/01/2009	SCHEDULED REDEMPTION		46,547	46,547	48,289			(1,742)		(1,742)		46,547				959	05/01/2021	1
31408J-D8-1	FED NATL MTG ASSOC #852527		09/01/2009	SCHEDULED REDEMPTION		5,694	5,694	5,655	5,660		35		35		5,694				225	05/01/2036	1
31408J-HT-1	FED NATL MTG ASSOC #852642		09/01/2009	SCHEDULED REDEMPTION		76	76	76	76						76				3	03/01/2036	1
31409B-F4-4	FED NATL MTG ASSOC #866087		09/01/2009	SCHEDULED REDEMPTION		34,037	34,037	33,803	33,829		208		208		34,037				1,324	03/01/2036	1
31409C-HV-0	FED NATL MTG ASSOC #867044		09/01/2009	SCHEDULED REDEMPTION		3,901	3,901	4,066			(165)		(165)		3,901				75	02/01/2021	1
31409C-M7-7	FED NATL MTG ASSOC #867182		09/01/2009	SCHEDULED REDEMPTION		1,197	1,197	1,183	1,185		12		12		1,197				43	02/01/2021	1
31409E-FU-0	FED NATL MTG ASSOC #868779		09/01/2009	SCHEDULED REDEMPTION		66,131	66,131	68,926			(2,795)		(2,795)		66,131				1,502	04/01/2021	1
31409H-PQ-1	FED NATL MTG ASSOC #871731		09/01/2009	SCHEDULED REDEMPTION		1,961	1,961	1,947	1,949		12		12		1,961				75	04/01/2036	1
31409W-VS-7	FED NATL MTG ASSOC #880925		09/01/2009	SCHEDULED REDEMPTION		1,488	1,488	1,513	1,510		(22)		(22)		1,488				69	05/01/2036	1
31409W-2J-9	FED NATL MTG ASSOC #881077		09/01/2009	SCHEDULED REDEMPTION		20,902	20,902	20,759	20,776		127		127		20,902				807	04/01/2036	1
31409X-4Y-2	FED NATL MTG ASSOC #882039		09/01/2009	SCHEDULED REDEMPTION		8,024	8,024	7,968	7,975		48		48		8,024				309	05/01/2036	1
31409Y-FT-9	FED NATL MTG ASSOC #882278		09/01/2009	SCHEDULED REDEMPTION		15,452	15,452	15,906	15,895		(442)		(442)		15,452				693	04/01/2036	1
31409Y-L5-4	FED NATL MTG ASSOC #882448		09/01/2009	SCHEDULED REDEMPTION		19,837	19,837	19,837	19,837						19,837				717	02/01/2036	1
31409Y-SX-6	FED NATL MTG ASSOC #882634		09/01/2009	SCHEDULED REDEMPTION		1,948	1,948	2,031			(82)		(82)		1,948				41	05/01/2021	1
31410C-RK-0	FED NATL MTG ASSOC #885290		09/01/2009	SCHEDULED REDEMPTION		7,140	7,140	7,350	7,321		(181)		(181)		7,140				317	06/01/2021	1
31410C-V6-6	FED NATL MTG ASSOC #885437		09/01/2009	SCHEDULED REDEMPTION		43,700	43,700	45,202			(1,502)		(1,502)		43,700				841	06/01/2021	1
31410C-V9-0	FED NATL MTG ASSOC #885440		09/01/2009	SCHEDULED REDEMPTION		45,177	45,177	47,051			(1,874)		(1,874)		45,177				913	05/01/2021	1
31410C-WF-5	FED NATL MTG ASSOC #885446		09/01/2009	SCHEDULED REDEMPTION		4,526	4,526	4,579	4,576		(50)		(50)		4,526				164	06/01/2021	1
31410C-YB-2	FED NATL MTG ASSOC #885506		09/01/2009	SCHEDULED REDEMPTION		6,377	6,377	6,564	6,557		(180)		(180)		6,377				286	07/01/2036	1
31410D-VQ-0	FED NATL MTG ASSOC #886323		09/01/2009	SCHEDULED REDEMPTION		2,734	2,734	2,780	2,774		(40)		(40)		2,734				127	08/01/2036	1
31410D-YD-6	FED NATL MTG ASSOC #886408		09/01/2009	SCHEDULED REDEMPTION		2,081	2,081	2,116	2,111		(30)		(30)		2,081				97	08/01/2036	1
31410D-YN-4	FED NATL MTG ASSOC #886417		09/01/2009	SCHEDULED REDEMPTION		2,544	2,544	2,652			(108)		(108)		2,544				53	08/01/2021	1
31410D-2U-3	FED NATL MTG ASSOC #886487		09/01/2009	SCHEDULED REDEMPTION		581	581	595			(15)		(15)		581				11	08/01/2021	1
31410E-W5-3	FED NATL MTG ASSOC #887268		09/01/2009	SCHEDULED REDEMPTION		101	101	103	103		(1)		(1)		101				5	07/01/2036	1
31410E-YJ-1	FED NATL MTG ASSOC #887313		09/01/2009	SCHEDULED REDEMPTION		1,652	1,652	1,683	1,675		(24)		(24)		1,652				80	08/01/2036	1
31410F-GZ-2	FED NATL MTG ASSOC #887716		09/01/2009	SCHEDULED REDEMPTION		9,389	9,389	9,552	9,537		(148)		(148)		9,389				457	05/01/2036	1
31410G-BC-6	FED NATL MTG ASSOC #888435		09/01/2009	SCHEDULED REDEMPTION		9,536	9,536	9,939			(403)		(403)		9,536				199	06/01/2022	1
31410G-N8-2	FED NATL MTG ASSOC #888815		09/01/2009	SCHEDULED REDEMPTION		79,862	79,862	81,893			(2,031)		(2,031)		79,862				1,376	11/01/2022	1
31410G-SS-3	FED NATL MTG ASSOC #888929		09/01/2009	SCHEDULED REDEMPTION		85,748	85,748	88,957			(3,209)		(3,209)		85,748				1,642	12/01/2022	1
31410K-DV-3	FED NATL MTG ASSOC #889416		09/01/2009	SCHEDULED REDEMPTION		7,708	7,708	7,938			(230)		(230)		7,708				134	04/01/2023	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31410K-D9-2	FED NATL MTG ASSOC #889428		09/01/2009	SCHEDULED REDEMPTION		40,242	40,242	41,644			(1,402)		(1,402)		40,242				767	05/01/2023	1
31410M-ZG-8	FED NATL MTG ASSOC #891843		09/01/2009	SCHEDULED REDEMPTION		36,530	36,530	38,046			(1,515)		(1,515)		36,530				749	05/01/2021	1
31410N-2P-2	FED NATL MTG ASSOC #892782		09/01/2009	SCHEDULED REDEMPTION		4,519	4,519	4,597	4,583		(65)		(65)		4,519				215	11/01/2036	1
31410P-VR-1	FED NATL MTG ASSOC #893524		09/01/2009	SCHEDULED REDEMPTION		2,670	2,670	2,715	2,708		(38)		(38)		2,670				125	09/01/2036	1
31410Q-UJ-8	FED NATL MTG ASSOC #894385		09/01/2009	SCHEDULED REDEMPTION		1,821	1,821	1,852	1,847		(26)		(26)		1,821				87	10/01/2036	1
31410Q-6L-0	FED NATL MTG ASSOC #894675		09/01/2009	SCHEDULED REDEMPTION		1,361	1,361	1,387	1,380		(19)		(19)		1,361				65	11/01/2036	1
31410Q-6S-5	FED NATL MTG ASSOC #894681		09/01/2009	SCHEDULED REDEMPTION		10,412	10,412	10,340	10,351		60		60		10,412				407	11/01/2036	1
31410R-U4-9	FED NATL MTG ASSOC #895303		09/01/2009	SCHEDULED REDEMPTION		1,625	1,625	1,652	1,648		(23)		(23)		1,625				75	09/01/2036	1
31410R-7C-7	FED NATL MTG ASSOC #895591		09/01/2009	SCHEDULED REDEMPTION		7,264	7,264	7,264	7,264						7,264				262	04/01/2036	1
31410S-TH-0	FED NATL MTG ASSOC #896152		09/01/2009	SCHEDULED REDEMPTION		3,144	3,144	3,144	3,144						3,144				113	03/01/2036	1
31410S-4H-7	FED NATL MTG ASSOC #896424		09/01/2009	SCHEDULED REDEMPTION		1,865	1,865	1,897	1,893		(28)		(28)		1,865				88	08/01/2036	1
31410T-L2-9	FED NATL MTG ASSOC #896845		09/01/2009	SCHEDULED REDEMPTION		1,002	1,002	1,039			(37)		(37)		1,002				18	02/01/2022	1
31410T-SD-8	FED NATL MTG ASSOC #897016		09/01/2009	SCHEDULED REDEMPTION		6,991	6,991	7,122	7,094		(103)		(103)		6,991				304	06/01/2036	1
31410T-4X-0	FED NATL MTG ASSOC #897338		09/01/2009	SCHEDULED REDEMPTION		5,590	5,590	5,590	5,590						5,590				205	06/01/2036	1
31410T-7H-2	FED NATL MTG ASSOC #897396		09/01/2009	SCHEDULED REDEMPTION		20,409	20,409	20,409	20,409						20,409				736	08/01/2036	1
31410U-DJ-8	FED NATL MTG ASSOC #897505		09/01/2009	SCHEDULED REDEMPTION		1,446	1,446	1,473	1,466		(20)		(20)		1,446				70	12/01/2036	1
31410U-GX-4	FED NATL MTG ASSOC #897614		09/01/2009	SCHEDULED REDEMPTION		19,162	19,162	19,957			(795)		(795)		19,162				432	03/01/2022	1
31410V-SA-9	FED NATL MTG ASSOC #898813		09/01/2009	SCHEDULED REDEMPTION		24,140	24,140	23,486	23,569		571		571		24,140				898	11/01/2036	1
31410V-SV-3	FED NATL MTG ASSOC #898832		09/01/2009	SCHEDULED REDEMPTION		28,147	28,147	27,953	27,985		162		162		28,147				1,109	11/01/2036	1
31410V-SZ-4	FED NATL MTG ASSOC #898836		09/01/2009	SCHEDULED REDEMPTION		75	75	76	76		(1)		(1)		75				4	11/01/2036	1
31410V-V6-4	FED NATL MTG ASSOC #898937		09/01/2009	SCHEDULED REDEMPTION		1,728	1,728	1,761	1,754		(25)		(25)		1,728				78	08/01/2036	1
31410V-ZJ-2	FED NATL MTG ASSOC #899045		09/01/2009	SCHEDULED REDEMPTION		2,383	2,383	2,484			(101)		(101)		2,383				50	02/01/2022	1
31410W-EC-8	FED NATL MTG ASSOC #899331		09/01/2009	SCHEDULED REDEMPTION		8,599	8,599	8,856			(256)		(256)		8,599				147	05/01/2022	1
31410W-GH-5	FED NATL MTG ASSOC #899400		09/01/2009	SCHEDULED REDEMPTION		2,119	2,119	2,173			(54)		(54)		2,119				37	04/01/2022	1
31410W-JU-3	FED NATL MTG ASSOC #899475		09/01/2009	SCHEDULED REDEMPTION		8,969	8,969	9,305			(336)		(336)		8,969				165	06/01/2022	1
31410W-KL-1	FED NATL MTG ASSOC #899499		09/01/2009	SCHEDULED REDEMPTION		69,683	69,683	71,730	71,551		(1,867)		(1,867)		69,683				3,034	05/01/2037	1
31410W-LK-2	FED NATL MTG ASSOC #899530		09/01/2009	SCHEDULED REDEMPTION		725	725	737	735		(10)		(10)		725				32	05/01/2037	1
31410W-YZ-5	FED NATL MTG ASSOC #899928		09/01/2009	SCHEDULED REDEMPTION		536,310	536,310	552,065	550,336		(14,025)		(14,025)		536,310				23,174	12/01/2037	1
31410X-HH-2	FED NATL MTG ASSOC #900332		09/01/2009	SCHEDULED REDEMPTION		4,413	4,413	4,383	4,387		26		26		4,413				174	09/01/2036	1
31410X-2E-5	FED NATL MTG ASSOC #900873		09/01/2009	SCHEDULED REDEMPTION		10,911	10,911	11,188			(277)		(277)		10,911				192	12/01/2021	1
31411A-DH-5	FED NATL MTG ASSOC #902004		09/01/2009	SCHEDULED REDEMPTION		35	35	36	36						35				2	11/01/2036	1
31411A-5M-3	FED NATL MTG ASSOC #902752		09/01/2009	SCHEDULED REDEMPTION		2,488	2,488	2,471	2,473		14		14		2,488				97	12/01/2036	1
31411B-B4-4	FED NATL MTG ASSOC #902859		09/01/2009	SCHEDULED REDEMPTION		2,343	2,343	2,384	2,376		(33)		(33)		2,343				114	12/01/2036	1
31411B-MD-2	FED NATL MTG ASSOC #903156		09/01/2009	SCHEDULED REDEMPTION		1,414	1,414	1,438	1,434		(20)		(20)		1,414				62	10/01/2036	1
31411C-BK-6	FED NATL MTG ASSOC #903742		09/01/2009	SCHEDULED REDEMPTION		2,182	2,182	2,219	2,213		(31)		(31)		2,182				102	10/01/2036	1
31411C-JL-6	FED NATL MTG ASSOC #903967		09/01/2009	SCHEDULED REDEMPTION		36	36	36	36		(1)		(1)		36				2	11/01/2036	1
31411C-YK-1	FED NATL MTG ASSOC #904414		09/01/2009	SCHEDULED REDEMPTION		146	146	149	148		(2)		(2)		146				7	01/01/2037	1
31411C-YZ-8	FED NATL MTG ASSOC #904428		09/01/2009	SCHEDULED REDEMPTION		48,395	48,395	49,625			(1,231)		(1,231)		48,395				750	02/01/2022	1
31411D-B7-3	FED NATL MTG ASSOC #904662		09/01/2009	SCHEDULED REDEMPTION		60,852	60,852	63,377			(2,524)		(2,524)		60,852				1,289	11/01/2021	1
31411D-E2-1	FED NATL MTG ASSOC #904753		09/01/2009	SCHEDULED REDEMPTION		8,204	8,204	8,346	8,320		(116)		(116)		8,204				395	11/01/2036	1
31411E-S5-7	FED NATL MTG ASSOC #906040		09/01/2009	SCHEDULED REDEMPTION		75,242	75,242	78,058			(2,816)		(2,816)		75,242				1,391	01/01/2022	1
31411E-ZB-6	FED NATL MTG ASSOC #906238		09/01/2009	SCHEDULED REDEMPTION		484,428	484,428	492,962			(8,534)		(8,534)		484,428				11,018	01/01/2037	1
31411F-WV-2	FED NATL MTG ASSOC #907060		09/01/2009	SCHEDULED REDEMPTION		11,936	11,936	12,240			(304)		(304)		11,936				210	08/01/2022	1
31411F-WX-8	FED NATL MTG ASSOC #907062		09/01/2009	SCHEDULED REDEMPTION		269,832	269,832	281,236			(11,405)		(11,405)		269,832				5,713	08/01/2022	1
31411G-3M-2	FED NATL MTG ASSOC #908104		09/01/2009	SCHEDULED REDEMPTION		1,993	1,993	2,027	2,022		(29)		(29)		1,993				97	09/01/2036	1
31411H-6J-4	FED NATL MTG ASSOC #909073		09/01/2009	SCHEDULED REDEMPTION		1,493	1,493	1,531			(38)		(38)		1,493				26	07/01/2022	1
31411J-GN-0	FED NATL MTG ASSOC #909305		09/01/2009	SCHEDULED REDEMPTION		2,107	2,107	2,142	2,136		(29)		(29)		2,107				103	01/01/2037	1
31411J-K7-0	FED NATL MTG ASSOC #909418		09/01/2009	SCHEDULED REDEMPTION		866	866	883	878		(11)		(11)		866				42	02/01/2037	1
31411J-UY-0	FED NATL MTG ASSOC #909699		09/01/2009	SCHEDULED REDEMPTION		116,498	116,498	119,461			(2,963)		(2,963)		116,498				2,156	02/01/2022	1
31411J-WR-3	FED NATL MTG ASSOC #909756		09/01/2009	SCHEDULED REDEMPTION		2,233	2,233	2,275	2,263		(30)		(30)		2,233				102	02/01/2037	1
31411J-XF-8	FED NATL MTG ASSOC #909778		09/01/2009	SCHEDULED REDEMPTION		97,070	97,070	100,407			(3,337)		(3,337)		97,070				1,891	02/01/2022	1
31411K-QR-7	FED NATL MTG ASSOC #910464		09/01/2009	SCHEDULED REDEMPTION		2,942	2,942	3,052			(110)		(110)		2,942				56	01/01/2022	1
31411N-EK-9	FED NATL MTG ASSOC #911938		09/01/2009	SCHEDULED REDEMPTION		420	420	438			(17)		(17)		420				9	06/01/2022	1
31411N-QE-0	FED NATL MTG ASSOC #912253		09/01/2009	SCHEDULED REDEMPTION		15,520	15,520	15,976	15,937		(418)		(418)		15,520				684	03/01/2037	1
31411N-XA-0	FED NATL MTG ASSOC #912473		09/01/2009	SCHEDULED REDEMPTION		375	375	385			(10)		(10)		375				7	02/01/2022	1
31411N-XL-6	FED NATL MTG ASSOC #912483		09/01/2009	SCHEDULED REDEMPTION		1,631	1,631	1,700			(69)		(69)		1,631				35	03/01/2022	1
31411R-CQ-9	FED NATL MTG ASSOC #912779		09/01/2009	SCHEDULED REDEMPTION		6,911	6,911	7,027	7,003		(91)		(91)		6,911				337	03/01/2037	1
31411R-ES-3	FED NATL MTG ASSOC #912845		09/01/2009	SCHEDULED REDEMPTION		12,893	12,893	13,376			(482)		(482)		12,893				251	04/01/2022	1
31411S-YV-2	FED NATL MTG ASSOC #914324		09/01/2009	SCHEDULED REDEMPTION		1,513	1,513	1,569			(56)		(56)		1,513				28	03/01/2022	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31411S-5Z-5	FED NATL MTG ASSOC #914464		09/01/2009	SCHEDULED REDEMPTION		33,068	33,068	34,205			(1,137)		(1,137)		33,068				619	03/01/2022	1
31411U-CX-7	FED NATL MTG ASSOC #914586		09/01/2009	SCHEDULED REDEMPTION		3,406	3,406	3,533			(127)		(127)		3,406				58	03/01/2022	1
31411W-FM-4	FED NATL MTG ASSOC #916472		09/01/2009	SCHEDULED REDEMPTION		1,917	1,917	1,950	1,943		(26)		(26)		1,917				93	05/01/2037	1
31411Y-ED-1	FED NATL MTG ASSOC #918232		09/01/2009	SCHEDULED REDEMPTION		1,376	1,376	1,400	1,395		(18)		(18)		1,376				67	05/01/2037	1
31411Y-JR-5	FED NATL MTG ASSOC #918372		09/01/2009	SCHEDULED REDEMPTION		1,544	1,544	1,570	1,565		(20)		(20)		1,544				75	05/01/2037	1
31411Y-L4-3	FED NATL MTG ASSOC #918447		09/01/2009	SCHEDULED REDEMPTION		4,553	4,553	4,746			(192)		(192)		4,553				96	05/01/2022	1
31411Y-NP-4	FED NATL MTG ASSOC #918498		09/01/2009	SCHEDULED REDEMPTION		3,119	3,119	3,172	3,160		(41)		(41)		3,119				151	05/01/2037	1
31411Y-3G-6	FED NATL MTG ASSOC #918899		09/01/2009	SCHEDULED REDEMPTION		75,465	75,465	78,289			(2,824)		(2,824)		75,465				1,411	04/01/2022	1
31411Y-3H-4	FED NATL MTG ASSOC #918900		09/01/2009	SCHEDULED REDEMPTION		24,087	24,087	24,939			(852)		(852)		24,087				461	04/01/2022	1
31412A-J6-2	FED NATL MTG ASSOC #919285		09/01/2009	SCHEDULED REDEMPTION		34	34	35	35						34				2	05/01/2037	1
31412B-MA-7	FED NATL MTG ASSOC #920253		09/01/2009	SCHEDULED REDEMPTION		3,602	3,602	3,663	3,653		(51)		(51)		3,602				171	12/01/2036	1
31412C-B3-3	FED NATL MTG ASSOC #920858		09/01/2009	SCHEDULED REDEMPTION		7,357	7,357	7,357	7,357						7,357				265	10/01/2036	1
31412D-MR-6	FED NATL MTG ASSOC #922068		09/01/2009	SCHEDULED REDEMPTION		3,620	3,620	3,726	3,718		(98)		(98)		3,620				156	02/01/2037	1
31412D-MT-2	FED NATL MTG ASSOC #922070		09/01/2009	SCHEDULED REDEMPTION		4,565	4,565	4,699	4,688		(124)		(124)		4,565				205	02/01/2037	1
31412D-VV-7	FED NATL MTG ASSOC #922328		09/01/2009	SCHEDULED REDEMPTION		905,340	905,340	942,897			(37,558)		(37,558)		905,340				19,045	02/01/2022	1
31412E-Y7-5	FED NATL MTG ASSOC #923334		09/01/2009	SCHEDULED REDEMPTION		62	62	63	63		(1)		(1)		62				3	08/01/2037	1
31412E-ZZ-2	FED NATL MTG ASSOC #923360		09/01/2009	SCHEDULED REDEMPTION		12,890	12,890	13,333			(443)		(443)		12,890				253	05/01/2022	1
31412F-KP-7	FED NATL MTG ASSOC #923802		09/01/2009	SCHEDULED REDEMPTION		297	297	308			(11)		(11)		297				6	04/01/2022	1
31412F-V2-6	FED NATL MTG ASSOC #924133		09/01/2009	SCHEDULED REDEMPTION		47,347	47,347	48,975			(1,628)		(1,628)		47,347				802	06/01/2022	1
31412G-WM-9	FED NATL MTG ASSOC #925052		09/01/2009	SCHEDULED REDEMPTION		354	354	363			(9)		(9)		354				6	07/01/2022	1
31412L-FE-5	FED NATL MTG ASSOC #928165		09/01/2009	SCHEDULED REDEMPTION		2,803	2,803	2,921			(118)		(118)		2,803				62	02/01/2022	1
31412L-HR-4	FED NATL MTG ASSOC #928240		09/01/2009	SCHEDULED REDEMPTION		3,447	3,447	3,593			(146)		(146)		3,447				72	04/01/2022	1
31412L-LU-2	FED NATL MTG ASSOC #928339		09/01/2009	SCHEDULED REDEMPTION		2,593	2,593	2,702			(110)		(110)		2,593				56	04/01/2022	1
31412L-QC-7	FED NATL MTG ASSOC #928451		09/01/2009	SCHEDULED REDEMPTION		152,233	152,233	157,888			(5,655)		(5,655)		152,233				2,855	07/01/2022	1
31412L-VW-7	FED NATL MTG ASSOC #928629		09/01/2009	SCHEDULED REDEMPTION		4,656	4,656	4,853			(197)		(197)		4,656				97	08/01/2022	1
31412L-2D-1	FED NATL MTG ASSOC #928772		09/01/2009	SCHEDULED REDEMPTION		89,923	89,923	93,653			(3,730)		(3,730)		89,923				1,900	10/01/2022	1
31412L-5H-9	FED NATL MTG ASSOC #928848		09/01/2009	SCHEDULED REDEMPTION		43,351	43,351	45,149			(1,798)		(1,798)		43,351				898	10/01/2022	1
31412M-NB-0	FED NATL MTG ASSOC #929286		09/01/2009	SCHEDULED REDEMPTION		56,806	56,806	58,759			(1,953)		(1,953)		56,806				1,075	04/01/2023	1
31412M-RT-7	FED NATL MTG ASSOC #929398		09/01/2009	SCHEDULED REDEMPTION		38,971	38,971	39,962			(991)		(991)		38,971				670	05/01/2023	1
31412M-XM-5	FED NATL MTG ASSOC #929584		09/01/2009	SCHEDULED REDEMPTION		9,979	9,979	10,352			(373)		(373)		9,979				189	06/01/2023	1
31412M-2Y-3	FED NATL MTG ASSOC #929691		09/01/2009	SCHEDULED REDEMPTION		4,206	4,206	4,313			(107)		(107)		4,206				73	07/01/2023	1
31412N-EC-6	FED NATL MTG ASSOC #929931		09/01/2009	SCHEDULED REDEMPTION		843,856	843,856	873,720			(29,865)		(29,865)		843,856				16,250	09/01/2023	1
31412N-FR-2	FED NATL MTG ASSOC #929976		09/01/2009	SCHEDULED REDEMPTION		1,180	1,180	1,229			(50)		(50)		1,180				23	09/01/2023	1
31412N-LJ-3	FED NATL MTG ASSOC #930129		09/01/2009	SCHEDULED REDEMPTION		113,317	113,317	118,018			(4,701)		(4,701)		113,317				2,347	11/01/2023	1
31412N-RU-2	FED NATL MTG ASSOC #930299		09/01/2009	SCHEDULED REDEMPTION		507,660	507,660	526,461			(18,801)		(18,801)		507,660				9,334	12/01/2023	1
31412N-RW-8	FED NATL MTG ASSOC #930301		09/01/2009	SCHEDULED REDEMPTION		2,730	2,730	2,846			(115)		(115)		2,730				58	12/01/2023	1
31412N-W8-5	FED NATL MTG ASSOC #930471		09/01/2009	SCHEDULED REDEMPTION		5,642	5,642	5,836			(194)		(194)		5,642				102	01/01/2024	1
31412N-YY-6	FED NATL MTG ASSOC #930527		09/01/2009	SCHEDULED REDEMPTION		110,823	110,823	113,641			(2,818)		(2,818)		110,823				1,873	02/01/2024	1
31412N-Y2-6	FED NATL MTG ASSOC #930529		09/01/2009	SCHEDULED REDEMPTION		1,644,471	1,644,471	1,705,434			(60,962)		(60,962)		1,644,471				30,674	02/01/2024	1
31412S-6W-0	FED NATL MTG ASSOC #933885		09/01/2009	SCHEDULED REDEMPTION		13,080	13,080	13,412			(333)		(333)		13,080				220	04/01/2023	1
31412S-7A-7	FED NATL MTG ASSOC #933889		09/01/2009	SCHEDULED REDEMPTION		23,736	23,736	24,552			(816)		(816)		23,736				440	04/01/2023	1
31412S-7F-6	FED NATL MTG ASSOC #933894		09/01/2009	SCHEDULED REDEMPTION		119,474	119,474	122,822			(3,348)		(3,348)		119,474				2,066	04/01/2023	1
31412T-BU-6	FED NATL MTG ASSOC #933951		09/01/2009	SCHEDULED REDEMPTION		4,753	4,753	4,895			(142)		(142)		4,753				81	06/01/2023	1
31412T-C4-3	FED NATL MTG ASSOC #933991		09/01/2009	SCHEDULED REDEMPTION		45,732	45,732	47,629			(1,897)		(1,897)		45,732				918	08/01/2023	1
31412T-JD-6	FED NATL MTG ASSOC #934160		09/01/2009	SCHEDULED REDEMPTION		1,956	1,956	2,014			(58)		(58)		1,956				35	11/01/2023	1
31412T-J3-8	FED NATL MTG ASSOC #934182		09/01/2009	SCHEDULED REDEMPTION		41,488	41,488	43,242			(1,754)		(1,754)		41,488				908	12/01/2023	1
31412T-TV-5	FED NATL MTG ASSOC #934464		09/01/2009	SCHEDULED REDEMPTION		1,330	1,330	1,370			(40)		(40)		1,330				23	09/01/2023	1
31412T-UA-9	FED NATL MTG ASSOC #934477		09/01/2009	SCHEDULED REDEMPTION		32,895	32,895	34,026			(1,131)		(1,131)		32,895				677	09/01/2023	1
31412T-UY-7	FED NATL MTG ASSOC #934499		09/01/2009	SCHEDULED REDEMPTION		14,216	14,216	14,640			(424)		(424)		14,216				250	10/01/2023	1
31412T-6D-0	FED NATL MTG ASSOC #934768		09/01/2009	SCHEDULED REDEMPTION		2,379	2,379	2,440			(61)		(61)		2,379				42	01/01/2024	1
31412T-6E-8	FED NATL MTG ASSOC #934769		09/01/2009	SCHEDULED REDEMPTION		368,591	368,591	381,286			(12,695)		(12,695)		368,591				7,374	01/01/2024	1
31412T-7C-1	FED NATL MTG ASSOC #934791		09/01/2009	SCHEDULED REDEMPTION		962	962	986			(24)		(24)		962				17	02/01/2024	1
31412V-QX-9	FED NATL MTG ASSOC #936170		09/01/2009	SCHEDULED REDEMPTION		39,105	39,105	40,100			(994)		(994)		39,105				731	01/01/2022	1
31412V-RS-9	FED NATL MTG ASSOC #936197		09/01/2009	SCHEDULED REDEMPTION		10,042	10,042	10,297			(255)		(255)		10,042				177	05/01/2022	1
31412V-3M-8	FED NATL MTG ASSOC #936504		09/01/2009	SCHEDULED REDEMPTION		22,962	22,962	23,637	23,575		(613)		(613)		22,962				1,010	06/01/2037	1
31412W-FF-8	FED NATL MTG ASSOC #936766		09/01/2009	SCHEDULED REDEMPTION		1,034	1,034	1,064	1,061		(28)		(28)		1,034				45	05/01/2037	1
31412W-J2-3	FED NATL MTG ASSOC #936881		09/01/2009	SCHEDULED REDEMPTION		6,505	6,505	6,780			(275)		(275)		6,505				131	07/01/2022	1
31412W-UL-8	FED NATL MTG ASSOC #937187		09/01/2009	SCHEDULED REDEMPTION		60,223	60,223	61,992	61,837		(1,614)		(1,614)		60,223				2,593	05/01/2037	1
31412X-7D-0	FED NATL MTG ASSOC #938392		09/01/2009	SCHEDULED REDEMPTION		18,852	18,852	19,331			(479)		(479)		18,852				339	07/01/2022	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31412Y-BN-1	FED NATL MTG ASSOC #938445		09/01/2009	SCHEDULED REDEMPTION		20,368	20,368	21,068			(700)		(700)		20,368				378	07/01/2022	1
31412Y-BP-6	FED NATL MTG ASSOC #938446		09/01/2009	SCHEDULED REDEMPTION		6,920	6,920	7,213			(292)		(292)		6,920				153	07/01/2022	1
31412Y-GK-2	FED NATL MTG ASSOC #938602		09/01/2009	SCHEDULED REDEMPTION		11,343	11,343	11,681			(338)		(338)		11,343				177	05/01/2022	1
31413A-JQ-7	FED NATL MTG ASSOC #939571		09/01/2009	SCHEDULED REDEMPTION		27,951	27,951	28,911			(961)		(961)		27,951				511	07/01/2022	1
31413A-JV-6	FED NATL MTG ASSOC #939576		09/01/2009	SCHEDULED REDEMPTION		11,639	11,639	12,122			(483)		(483)		11,639				236	07/01/2022	1
31413A-XQ-1	FED NATL MTG ASSOC #939987		09/01/2009	SCHEDULED REDEMPTION		8,324	8,324	8,568	8,545		(221)		(221)		8,324				373	06/01/2037	1
31413B-JN-2	FED NATL MTG ASSOC #940469		09/01/2009	SCHEDULED REDEMPTION		49,853	49,853	51,317	51,189		(1,336)		(1,336)		49,853				2,161	06/01/2037	1
31413B-SJ-1	FED NATL MTG ASSOC #940721		09/01/2009	SCHEDULED REDEMPTION		11,568	11,568	11,913			(345)		(345)		11,568				216	10/01/2022	1
31413B-UC-3	FED NATL MTG ASSOC #940779		09/01/2009	SCHEDULED REDEMPTION		1,428	1,428	1,482			(53)		(53)		1,428				27	06/01/2022	1
31413B-VK-4	FED NATL MTG ASSOC #940818		09/01/2009	SCHEDULED REDEMPTION		4,949	4,949	5,159			(209)		(209)		4,949				107	07/01/2022	1
31413B-WU-1	FED NATL MTG ASSOC #940859		09/01/2009	SCHEDULED REDEMPTION		203,568	203,568	212,172			(8,604)		(8,604)		203,568				4,355	08/01/2022	1
31413B-5C-1	FED NATL MTG ASSOC #941043		09/01/2009	SCHEDULED REDEMPTION		13,529	13,529	13,873			(344)		(344)		13,529				239	07/01/2022	1
31413B-5R-8	FED NATL MTG ASSOC #941056		09/01/2009	SCHEDULED REDEMPTION		765	765	788	786		(20)		(20)		765				34	08/01/2037	1
31413D-DE-4	FED NATL MTG ASSOC #942101		09/01/2009	SCHEDULED REDEMPTION		12,983	12,983	13,314			(330)		(330)		12,983				227	07/01/2022	1
31413D-UQ-8	FED NATL MTG ASSOC #942591		09/01/2009	SCHEDULED REDEMPTION		279,843	279,843	291,452			(11,609)		(11,609)		279,843				6,217	08/01/2022	1
31413F-BC-5	FED NATL MTG ASSOC #943835		09/01/2009	SCHEDULED REDEMPTION		14,314	14,314	14,735	14,695		(381)		(381)		14,314				637	07/01/2037	1
31413G-GD-6	FED NATL MTG ASSOC #944896		09/01/2009	SCHEDULED REDEMPTION		485	485	497			(12)		(12)		485				8	07/01/2022	1
31413G-GH-7	FED NATL MTG ASSOC #944900		09/01/2009	SCHEDULED REDEMPTION		71,530	71,530	74,553			(3,023)		(3,023)		71,530				1,462	07/01/2022	1
31413G-JB-7	FED NATL MTG ASSOC #944958		09/01/2009	SCHEDULED REDEMPTION		5,531	5,531	5,672			(141)		(141)		5,531				97	07/01/2022	1
31413G-JH-4	FED NATL MTG ASSOC #944964		09/01/2009	SCHEDULED REDEMPTION		1,667	1,667	1,737			(70)		(70)		1,667				37	07/01/2022	1
31413G-JZ-4	FED NATL MTG ASSOC #944980		09/01/2009	SCHEDULED REDEMPTION		5,696	5,696	5,937			(241)		(241)		5,696				116	07/01/2022	1
31413G-KP-4	FED NATL MTG ASSOC #945002		09/01/2009	SCHEDULED REDEMPTION		3,203	3,203	3,257	3,245		(42)		(42)		3,203				144	07/01/2037	1
31413K-ZF-1	FED NATL MTG ASSOC #948142		09/01/2009	SCHEDULED REDEMPTION		24,833	24,833	25,464			(631)		(631)		24,833				388	11/01/2022	1
31413K-4L-2	FED NATL MTG ASSOC #948227		09/01/2009	SCHEDULED REDEMPTION		9,698	9,698	9,862	9,823		(125)		(125)		9,698				459	08/01/2037	1
31413M-G6-8	FED NATL MTG ASSOC #949421		09/01/2009	SCHEDULED REDEMPTION		51,719	51,719	53,034			(1,315)		(1,315)		51,719				922	03/01/2023	1
31413M-HA-8	FED NATL MTG ASSOC #949425		09/01/2009	SCHEDULED REDEMPTION		461,568	461,568	478,841			(17,273)		(17,273)		461,568				8,398	03/01/2023	1
31413M-HK-6	FED NATL MTG ASSOC #949434		09/01/2009	SCHEDULED REDEMPTION		47,535	47,535	48,744			(1,209)		(1,209)		47,535				813	05/01/2023	1
31413M-HV-2	FED NATL MTG ASSOC #949444		09/01/2009	SCHEDULED REDEMPTION		110,400	110,400	113,691			(3,290)		(3,290)		110,400				2,039	05/01/2023	1
31413M-HW-0	FED NATL MTG ASSOC #949445		09/01/2009	SCHEDULED REDEMPTION		901	901	932			(31)		(31)		901				16	06/01/2023	1
31413M-QQ-3	FED NATL MTG ASSOC #949663		09/01/2009	SCHEDULED REDEMPTION		1,706	1,706	1,778			(72)		(72)		1,706				36	08/01/2022	1
31413R-3F-1	FED NATL MTG ASSOC #953598		09/01/2009	SCHEDULED REDEMPTION		386,292	386,292	393,097			(6,805)		(6,805)		386,292				8,682	01/01/2038	1
31413U-XU-8	FED NATL MTG ASSOC #956191		09/01/2009	SCHEDULED REDEMPTION		2,570	2,570	2,678			(109)		(109)		2,570				53	10/01/2022	1
31413Y-4W-8	FED NATL MTG ASSOC #959937		09/01/2009	SCHEDULED REDEMPTION		19,066	19,066	19,551			(485)		(485)		19,066				330	11/01/2022	1
31414A-CL-4	FED NATL MTG ASSOC #960075		09/01/2009	SCHEDULED REDEMPTION		2,767	2,767	2,838			(70)		(70)		2,767				48	10/01/2023	1
31414B-GD-6	FED NATL MTG ASSOC #961096		09/01/2009	SCHEDULED REDEMPTION		2,577	2,577	2,653			(77)		(77)		2,577				45	04/01/2023	1
31414B-SJ-0	FED NATL MTG ASSOC #961421		09/01/2009	SCHEDULED REDEMPTION		48,032	48,032	49,684			(1,651)		(1,651)		48,032				852	01/01/2023	1
31414B-WY-2	FED NATL MTG ASSOC #961563		09/01/2009	SCHEDULED REDEMPTION		37,363	37,363	38,648			(1,284)		(1,284)		37,363				727	02/01/2023	1
31414B-2V-1	FED NATL MTG ASSOC #961688		09/01/2009	SCHEDULED REDEMPTION		2,133	2,133	2,212			(79)		(79)		2,133				43	02/01/2023	1
31414C-FT-0	FED NATL MTG ASSOC #961978		09/01/2009	SCHEDULED REDEMPTION		24,838	24,838	25,470			(632)		(632)		24,838				437	03/01/2023	1
31414C-JX-7	FED NATL MTG ASSOC #962078		09/01/2009	SCHEDULED REDEMPTION		2,137	2,137	2,201			(64)		(64)		2,137				36	03/01/2023	1
31414C-2S-6	FED NATL MTG ASSOC #962585		09/01/2009	SCHEDULED REDEMPTION		118,924	118,924	122,468			(3,544)		(3,544)		118,924				2,111	04/01/2023	1
31414D-ET-9	FED NATL MTG ASSOC #962846		09/01/2009	SCHEDULED REDEMPTION		41,192	41,192	42,608			(1,416)		(1,416)		41,192				833	05/01/2023	1
31414D-FL-5	FED NATL MTG ASSOC #962871		09/01/2009	SCHEDULED REDEMPTION		44,091	44,091	45,212			(1,121)		(1,121)		44,091				753	05/01/2023	1
31414D-J8-0	FED NATL MTG ASSOC #962987		09/01/2009	SCHEDULED REDEMPTION		40,461	40,461	41,667			(1,206)		(1,206)		40,461				691	05/01/2023	1
31414D-P7-5	FED NATL MTG ASSOC #963146		09/01/2009	SCHEDULED REDEMPTION		9,150	9,150	9,383			(233)		(233)		9,150				153	05/01/2023	1
31414D-SC-1	FED NATL MTG ASSOC #963215		09/01/2009	SCHEDULED REDEMPTION		3,078	3,078	3,170			(92)		(92)		3,078				49	05/01/2023	1
31414D-WX-0	FED NATL MTG ASSOC #963362		09/01/2009	SCHEDULED REDEMPTION		2,124	2,124	2,178			(54)		(54)		2,124				37	05/01/2023	1
31414D-2X-3	FED NATL MTG ASSOC #963490		09/01/2009	SCHEDULED REDEMPTION		54,392	54,392	56,648			(2,256)		(2,256)		54,392				1,177	06/01/2023	1
31414E-EG-5	FED NATL MTG ASSOC #963735		09/01/2009	SCHEDULED REDEMPTION		2,376	2,376	2,436			(60)		(60)		2,376				41	06/01/2023	1
31414E-JC-9	FED NATL MTG ASSOC #963859		09/01/2009	SCHEDULED REDEMPTION		57,052	57,052	59,171			(2,119)		(2,119)		57,052				1,125	06/01/2023	1
31414E-WT-7	FED NATL MTG ASSOC #964258		09/01/2009	SCHEDULED REDEMPTION		88,315	88,315	91,351			(3,036)		(3,036)		88,315				1,734	07/01/2023	1
31414E-ZV-9	FED NATL MTG ASSOC #964356		09/01/2009	SCHEDULED REDEMPTION		803	803	824			(20)		(20)		803				14	07/01/2023	1
31414E-3Q-5	FED NATL MTG ASSOC #964407		09/01/2009	SCHEDULED REDEMPTION		2,783	2,783	2,866			(83)		(83)		2,783				50	07/01/2023	1
31414F-K9-1	FED NATL MTG ASSOC #964820		09/01/2009	SCHEDULED REDEMPTION		7,199	7,199	7,446			(247)		(247)		7,199				141	08/01/2023	1
31414F-UA-7	FED NATL MTG ASSOC #965077		09/01/2009	SCHEDULED REDEMPTION		13,968	13,968	14,490			(523)		(523)		13,968				289	09/01/2023	1
31414G-BS-7	FED NATL MTG ASSOC #965449		09/01/2009	SCHEDULED REDEMPTION		24,266	24,266	25,275			(1,009)		(1,009)		24,266				504	11/01/2022	1
31414H-DQ-7	FED NATL MTG ASSOC #966411		09/01/2009	SCHEDULED REDEMPTION		1,804	1,804	1,857	1,851		(47)		(47)		1,804				78	12/01/2037	1
31414H-F6-9	FED NATL MTG ASSOC #966489		09/01/2009	SCHEDULED REDEMPTION		42,659	42,659	44,244			(1,585)		(1,585)		42,659				785	01/01/2023	1
31414H-M8-7	FED NATL MTG ASSOC #966683		09/01/2009	SCHEDULED REDEMPTION		1,732	1,732	1,776			(44)		(44)		1,732				30	03/01/2023	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31414H-M9-5	FED NATL MTG ASSOC #966684		09/01/2009	SCHEDULED REDEMPTION		11,098	11,098	11,480			(382)		(382)		11,098				196	03/01/2023	1
31414H-6T-9	FED NATL MTG ASSOC #967182		09/01/2009	SCHEDULED REDEMPTION		5,221	5,221	5,374	5,357		(136)		(136)		5,221				228	12/01/2037	1
31414J-CD-3	FED NATL MTG ASSOC #967268		09/01/2009	SCHEDULED REDEMPTION		16,888	16,888	17,589			(701)		(701)		16,888				323	11/01/2022	1
31414K-CJ-7	FED NATL MTG ASSOC #968173		09/01/2009	SCHEDULED REDEMPTION		21,261	21,261	22,056			(796)		(796)		21,261				415	01/01/2023	1
31414K-D4-9	FED NATL MTG ASSOC #968223		09/01/2009	SCHEDULED REDEMPTION		2,353	2,353	2,452			(99)		(99)		2,353				44	02/01/2023	1
31414K-FS-4	FED NATL MTG ASSOC #968277		09/01/2009	SCHEDULED REDEMPTION		58,236	58,236	59,946	59,750		(1,514)		(1,514)		58,236				2,487	02/01/2038	1
31414K-TF-7	FED NATL MTG ASSOC #968650		09/01/2009	SCHEDULED REDEMPTION		3,937	3,937	4,104			(166)		(166)		3,937				86	01/01/2023	1
31414K-UZ-1	FED NATL MTG ASSOC #968700		09/01/2009	SCHEDULED REDEMPTION		2,596	2,596	2,673	2,664		(68)		(68)		2,596				112	02/01/2038	1
31414L-BZ-0	FED NATL MTG ASSOC #969056		09/01/2009	SCHEDULED REDEMPTION		8,069	8,069	8,347			(277)		(277)		8,069				163	03/01/2023	1
31414L-J5-8	FED NATL MTG ASSOC #969284		09/01/2009	SCHEDULED REDEMPTION		9,034	9,034	9,372			(338)		(338)		9,034				185	01/01/2023	1
31414L-RA-8	FED NATL MTG ASSOC #969481		09/01/2009	SCHEDULED REDEMPTION		99,567	99,567	103,293			(3,726)		(3,726)		99,567				1,948	01/01/2023	1
31414M-B3-9	FED NATL MTG ASSOC #969958		09/01/2009	SCHEDULED REDEMPTION		19,465	19,465	20,134			(669)		(669)		19,465				400	04/01/2023	1
31414M-CJ-3	FED NATL MTG ASSOC #969973		09/01/2009	SCHEDULED REDEMPTION		5,386	5,386	5,523			(137)		(137)		5,386				99	04/01/2023	1
31414M-JW-7	FED NATL MTG ASSOC #970177		09/01/2009	SCHEDULED REDEMPTION		33,389	33,389	34,238			(849)		(849)		33,389				587	04/01/2023	1
31414M-5G-7	FED NATL MTG ASSOC #970747		09/01/2009	SCHEDULED REDEMPTION		258,190	258,190	269,103			(10,913)		(10,913)		258,190				5,791	11/01/2023	1
31414N-US-1	FED NATL MTG ASSOC #971393		09/01/2009	SCHEDULED REDEMPTION		1,684	1,684	1,734			(50)		(50)		1,684				29	05/01/2023	1
31414P-JN-0	FED NATL MTG ASSOC #971969		09/01/2009	SCHEDULED REDEMPTION		34,363	34,363	35,789			(1,426)		(1,426)		34,363				715	02/01/2023	1
31414Q-QD-2	FED NATL MTG ASSOC #973052		09/01/2009	SCHEDULED REDEMPTION		158,688	158,688	163,350	162,792		(4,104)		(4,104)		158,688				6,821	03/01/2038	1
31414Q-X2-8	FED NATL MTG ASSOC #973297		09/01/2009	SCHEDULED REDEMPTION		23,876	23,876	24,483			(607)		(607)		23,876				405	03/01/2023	1
31414R-QC-2	FED NATL MTG ASSOC #973951		09/01/2009	SCHEDULED REDEMPTION		11,493	11,493	11,900			(407)		(407)		11,493				221	04/01/2023	1
31414R-VA-0	FED NATL MTG ASSOC #974109		09/01/2009	SCHEDULED REDEMPTION		24,649	24,649	25,572			(922)		(922)		24,649				480	02/01/2023	1
31414R-7J-8	FED NATL MTG ASSOC #974397		09/01/2009	SCHEDULED REDEMPTION		2,867	2,867	2,953			(85)		(85)		2,867				49	04/01/2023	1
31414S-LS-0	FED NATL MTG ASSOC #974737		09/01/2009	SCHEDULED REDEMPTION		1,119	1,119	1,147			(28)		(28)		1,119				19	04/01/2023	1
31414S-NB-5	FED NATL MTG ASSOC #974786		09/01/2009	SCHEDULED REDEMPTION		14,699	14,699	15,073			(374)		(374)		14,699				248	04/01/2023	1
31414S-NF-6	FED NATL MTG ASSOC #974790		09/01/2009	SCHEDULED REDEMPTION		159,590	159,590	163,649			(4,058)		(4,058)		159,590				2,839	04/01/2023	1
31414S-Q2-2	FED NATL MTG ASSOC #974873		09/01/2009	SCHEDULED REDEMPTION		61,890	61,890	63,464			(1,574)		(1,574)		61,890				1,146	04/01/2023	1
31414S-XL-2	FED NATL MTG ASSOC #975083		09/01/2009	SCHEDULED REDEMPTION		129,249	129,249	133,102			(3,852)		(3,852)		129,249				2,294	05/01/2023	1
31414S-YM-9	FED NATL MTG ASSOC #975116		09/01/2009	SCHEDULED REDEMPTION		573,302	573,302	584,678			(11,376)		(11,376)		573,302				13,317	05/01/2038	1
31414S-4K-6	FED NATL MTG ASSOC #975226		09/01/2009	SCHEDULED REDEMPTION		33,245	33,245	34,090			(845)		(845)		33,245				579	03/01/2023	1
31414S-5U-3	FED NATL MTG ASSOC #975259		09/01/2009	SCHEDULED REDEMPTION		13,291	13,291	13,629			(338)		(338)		13,291				230	04/01/2023	1
31414T-GD-7	FED NATL MTG ASSOC #975496		09/01/2009	SCHEDULED REDEMPTION		485	485	500			(14)		(14)		485				9	03/01/2023	1
31414T-QK-0	FED NATL MTG ASSOC #975758		09/01/2009	SCHEDULED REDEMPTION		612	612	630			(18)		(18)		612				11	09/01/2023	1
31414T-TN-1	FED NATL MTG ASSOC #975857		09/01/2009	SCHEDULED REDEMPTION		97,617	97,617	100,973			(3,356)		(3,356)		97,617				1,777	05/01/2023	1
31414U-BL-1	FED NATL MTG ASSOC #976243		09/01/2009	SCHEDULED REDEMPTION		63,618	63,618	65,999			(2,381)		(2,381)		63,618				1,228	08/01/2023	1
31414U-JJ-8	FED NATL MTG ASSOC #976465		09/01/2009	SCHEDULED REDEMPTION		4,222	4,222	4,348			(126)		(126)		4,222				76	04/01/2023	1
31414U-MT-2	FED NATL MTG ASSOC #976570		09/01/2009	SCHEDULED REDEMPTION		555,118	555,118	570,362			(15,244)		(15,244)		555,118				9,321	03/01/2023	1
31414U-TC-2	FED NATL MTG ASSOC #976747		09/01/2009	SCHEDULED REDEMPTION		1,207	1,207	1,243			(36)		(36)		1,207				21	04/01/2023	1
31414Y-FV-7	FED NATL MTG ASSOC #979980		09/01/2009	SCHEDULED REDEMPTION		358	358	368			(11)		(11)		358				6	06/01/2023	1
31415A-TM-3	FED NATL MTG ASSOC #981256		09/01/2009	SCHEDULED REDEMPTION		13,149	13,149	13,483			(334)		(334)		13,149				234	05/01/2023	1
31415A-WT-4	FED NATL MTG ASSOC #981358		09/01/2009	SCHEDULED REDEMPTION		9,056	9,056	9,326			(270)		(270)		9,056				155	04/01/2023	1
31415A-5J-6	FED NATL MTG ASSOC #981549		09/01/2009	SCHEDULED REDEMPTION		1,020	1,020	1,045			(26)		(26)		1,020				17	05/01/2023	1
31415A-6H-9	FED NATL MTG ASSOC #981572		09/01/2009	SCHEDULED REDEMPTION		559,896	559,896	575,271			(15,375)		(15,375)		559,896				9,199	06/01/2023	1
31415A-7D-7	FED NATL MTG ASSOC #981592		09/01/2009	SCHEDULED REDEMPTION		2,403	2,403	2,474			(72)		(72)		2,403				41	06/01/2023	1
31415B-BG-3	FED NATL MTG ASSOC #981639		09/01/2009	SCHEDULED REDEMPTION		66,112	66,112	68,385			(2,273)		(2,273)		66,112				1,315	06/01/2023	1
31415B-B2-4	FED NATL MTG ASSOC #981657		09/01/2009	SCHEDULED REDEMPTION		4,169	4,169	4,275			(106)		(106)		4,169				69	06/01/2023	1
31415B-DU-0	FED NATL MTG ASSOC #981715		09/01/2009	SCHEDULED REDEMPTION		141,322	141,322	146,572			(5,250)		(5,250)		141,322				2,684	07/01/2023	1
31415B-FY-0	FED NATL MTG ASSOC #981783		09/01/2009	SCHEDULED REDEMPTION		4,286	4,286	4,395			(109)		(109)		4,286				75	04/01/2023	1
31415B-K5-7	FED NATL MTG ASSOC #981916		09/01/2009	SCHEDULED REDEMPTION		893	893	920			(27)		(27)		893				15	06/01/2023	1
31415B-RZ-4	FED NATL MTG ASSOC #982104		09/01/2009	SCHEDULED REDEMPTION		1,875	1,875	1,930			(56)		(56)		1,875				29	05/01/2023	1
31415B-WR-6	FED NATL MTG ASSOC #982256		09/01/2009	SCHEDULED REDEMPTION		19,169	19,169	19,740			(571)		(571)		19,169				292	06/01/2023	1
31415B-W9-6	FED NATL MTG ASSOC #982272		09/01/2009	SCHEDULED REDEMPTION		78,247	78,247	81,175			(2,928)		(2,928)		78,247				1,334	11/01/2023	1
31415C-FA-0	FED NATL MTG ASSOC #982661		09/01/2009	SCHEDULED REDEMPTION		3,952	3,952	4,092			(140)		(140)		3,952				75	06/01/2023	1
31415L-DH-7	FED NATL MTG ASSOC #983104		09/01/2009	SCHEDULED REDEMPTION		22,587	22,587	23,432			(845)		(845)		22,587				423	05/01/2023	1
31415L-LE-5	FED NATL MTG ASSOC #983325		09/01/2009	SCHEDULED REDEMPTION		3,882	3,882	3,998			(116)		(116)		3,882				64	07/01/2023	1
31415L-LF-2	FED NATL MTG ASSOC #983326		09/01/2009	SCHEDULED REDEMPTION		39,715	39,715	41,080			(1,365)		(1,365)		39,715				754	07/01/2023	1
31415L-MC-8	FED NATL MTG ASSOC #983355		09/01/2009	SCHEDULED REDEMPTION		212,843	212,843	220,376			(7,533)		(7,533)		212,843				3,906	08/01/2023	1
31415L-S3-2	FED NATL MTG ASSOC #983538		09/01/2009	SCHEDULED REDEMPTION		13,737	13,737	14,010			(273)		(273)		13,737				338	04/01/2038	1
31415L-U7-0	FED NATL MTG ASSOC #983606		09/01/2009	SCHEDULED REDEMPTION		22,039	22,039	22,864			(825)		(825)		22,039				430	05/01/2023	1
31415L-VW-4	FED NATL MTG ASSOC #983629		09/01/2009	SCHEDULED REDEMPTION		62,951	62,951	64,552			(1,601)		(1,601)		62,951				1,089	05/01/2023	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31415L-VX-2	FED NATL MTG ASSOC #983630		09/01/2009	SCHEDULED REDEMPTION		65,768	65,768	67,728			(1,960)		(1,960)		65,768				1,151	05/01/2023	1
31415M-FQ-3	FED NATL MTG ASSOC #984075		09/01/2009	SCHEDULED REDEMPTION		55,626	55,626	57,284			(1,658)		(1,658)		55,626				958	06/01/2023	1
31415M-FS-9	FED NATL MTG ASSOC #984077		09/01/2009	SCHEDULED REDEMPTION		7,077	7,077	7,342			(265)		(265)		7,077				134	06/01/2023	1
31415M-RN-7	FED NATL MTG ASSOC #984393		09/01/2009	SCHEDULED REDEMPTION		2,855	2,855	2,940			(85)		(85)		2,855				50	05/01/2023	1
31415M-ZS-7	FED NATL MTG ASSOC #984653		09/01/2009	SCHEDULED REDEMPTION		13,524	13,524	13,868			(344)		(344)		13,524				234	07/01/2023	1
31415P-AD-0	FED NATL MTG ASSOC #984804		09/01/2009	SCHEDULED REDEMPTION		22,243	22,243	23,007			(765)		(765)		22,243				437	06/01/2023	1
31415P-VK-1	FED NATL MTG ASSOC #985418		09/01/2009	SCHEDULED REDEMPTION		8,910	8,910	9,176			(266)		(266)		8,910				138	07/01/2023	1
31415Q-AQ-9	FED NATL MTG ASSOC #985715		09/01/2009	SCHEDULED REDEMPTION		22,511	22,511	23,102			(590)		(590)		22,511				390	06/01/2023	1
31415Q-CG-9	FED NATL MTG ASSOC #985771		09/01/2009	SCHEDULED REDEMPTION		78,147	78,147	81,388			(3,242)		(3,242)		78,147				1,463	11/01/2022	1
31415Q-PS-9	FED NATL MTG ASSOC #986133		09/01/2009	SCHEDULED REDEMPTION		22,479	22,479	23,411			(933)		(933)		22,479				456	11/01/2023	1
31415Q-RS-7	FED NATL MTG ASSOC #986197		09/01/2009	SCHEDULED REDEMPTION		45,660	45,660	46,821			(1,161)		(1,161)		45,660				791	07/01/2023	1
31415Q-SC-1	FED NATL MTG ASSOC #986215		09/01/2009	SCHEDULED REDEMPTION		55,330	55,330	57,232			(1,902)		(1,902)		55,330				1,111	07/01/2023	1
31415R-QZ-0	FED NATL MTG ASSOC #987072		09/01/2009	SCHEDULED REDEMPTION		456	456	469			(14)		(14)		456				8	08/01/2023	1
31415R-4B-7	FED NATL MTG ASSOC #987418		09/01/2009	SCHEDULED REDEMPTION		497	497	512			(15)		(15)		497				9	06/01/2023	1
31415R-6F-6	FED NATL MTG ASSOC #987470		09/01/2009	SCHEDULED REDEMPTION		18,814	18,814	19,513			(699)		(699)		18,814				388	07/01/2023	1
31415S-HS-4	FED NATL MTG ASSOC #987741		09/01/2009	SCHEDULED REDEMPTION		3,598	3,598	3,732			(135)		(135)		3,598				72	08/01/2023	1
31415S-JB-9	FED NATL MTG ASSOC #987758		09/01/2009	SCHEDULED REDEMPTION		16,266	16,266	16,850			(584)		(584)		16,266				302	08/01/2023	1
31415S-MP-4	FED NATL MTG ASSOC #987866		09/01/2009	SCHEDULED REDEMPTION		40,528	40,528	41,922			(1,393)		(1,393)		40,528				802	08/01/2023	1
31415S-NH-1	FED NATL MTG ASSOC #987892		09/01/2009	SCHEDULED REDEMPTION		34,441	34,441	35,729			(1,289)		(1,289)		34,441				693	09/01/2023	1
31415S-PP-1	FED NATL MTG ASSOC #987930		09/01/2009	SCHEDULED REDEMPTION		39,599	39,599	41,000			(1,401)		(1,401)		39,599				800	11/01/2023	1
31415S-6Z-0	FED NATL MTG ASSOC #988388		09/01/2009	SCHEDULED REDEMPTION		19,567	19,567	20,280			(713)		(713)		19,567				381	09/01/2023	1
31415T-H7-8	FED NATL MTG ASSOC #988654		09/01/2009	SCHEDULED REDEMPTION		16,205	16,205	16,877			(672)		(672)		16,205				333	09/01/2023	1
31415T-SN-1	FED NATL MTG ASSOC #988925		09/01/2009	SCHEDULED REDEMPTION		333,924	333,924	346,420			(12,496)		(12,496)		333,924				6,393	08/01/2023	1
31415T-TK-6	FED NATL MTG ASSOC #988954		09/01/2009	SCHEDULED REDEMPTION		30,180	30,180	31,079			(899)		(899)		30,180				524	08/01/2023	1
31415V-ZW-8	FED NATL MTG ASSOC #990957		09/01/2009	SCHEDULED REDEMPTION		304,558	304,558	315,518			(10,960)		(10,960)		304,558				5,914	09/01/2023	1
31415V-ZY-4	FED NATL MTG ASSOC #990959		09/01/2009	SCHEDULED REDEMPTION		143,931	143,931	149,068			(5,137)		(5,137)		143,931				2,808	09/01/2023	1
31415V-6A-8	FED NATL MTG ASSOC #991065		09/01/2009	SCHEDULED REDEMPTION		11,961	11,961	12,265			(304)		(304)		11,961				211	10/01/2023	1
31415V-BA-6	FED NATL MTG ASSOC #992933		09/01/2009	SCHEDULED REDEMPTION		8,626	8,626	8,984			(358)		(358)		8,626				174	11/01/2023	1
31416A-L5-7	FED NATL MTG ASSOC #994148		09/01/2009	SCHEDULED REDEMPTION		426,819	426,819	442,008			(15,189)		(15,189)		426,819				8,047	12/01/2023	1
31416B-M2-1	FED NATL MTG ASSOC #995077		09/01/2009	SCHEDULED REDEMPTION		841,988	841,988	858,401			(16,412)		(16,412)		841,988				19,513	11/01/2038	1
31416B-Y4-4	FED NATL MTG ASSOC #995431		09/01/2009	SCHEDULED REDEMPTION		535,156	535,156	557,356			(22,201)		(22,201)		535,156				11,271	02/01/2023	1
31416B-Z2-7	FED NATL MTG ASSOC #995461		09/01/2009	SCHEDULED REDEMPTION		482,062	482,062	502,436			(20,375)		(20,375)		482,062				10,232	12/01/2023	1
31416B-Z7-6	FED NATL MTG ASSOC #995466		09/01/2009	SCHEDULED REDEMPTION		56,053	56,053	57,478			(1,425)		(1,425)		56,053				918	12/01/2022	1
31416B-2F-4	FED NATL MTG ASSOC #995474		09/01/2009	SCHEDULED REDEMPTION		1,877,620	1,877,620	1,943,557			(65,937)		(65,937)		1,877,620				35,641	02/01/2024	1
31416B-7J-1	FED NATL MTG ASSOC #995597		09/01/2009	SCHEDULED REDEMPTION		4,280	4,280	4,461			(181)		(181)		4,280				91	03/01/2024	1
31296Q-2Q-2	FED NATL MTG ASSOC #A16183		09/01/2009	SCHEDULED REDEMPTION		119,107	119,107	120,540	120,215		(1,107)		(1,107)		119,107				4,633	11/01/2033	1
31416H-MD-4	FED NATL MTG ASSOC #AA0355		09/01/2009	SCHEDULED REDEMPTION		1,598	1,598	1,639			(41)		(41)		1,598				28	02/01/2024	1
31416H-YD-1	FED NATL MTG ASSOC #AA0707		09/01/2009	SCHEDULED REDEMPTION		40,304	40,304	41,689			(1,385)		(1,385)		40,304				784	01/01/2024	1
31416H-2G-9	FED NATL MTG ASSOC #AA0774		09/01/2009	SCHEDULED REDEMPTION		1,640	1,640	1,682			(42)		(42)		1,640				30	04/01/2024	1
31416J-WZ-0	FED NATL MTG ASSOC #AA1563		09/01/2009	SCHEDULED REDEMPTION		12,445	12,445	12,762			(316)		(316)		12,445				197	02/01/2024	1
31416K-MT-2	FED NATL MTG ASSOC #AA2169		09/01/2009	SCHEDULED REDEMPTION		10,288	10,288	10,651			(363)		(363)		10,288				199	02/01/2024	1
31416L-6H-4	FED NATL MTG ASSOC #AA3571		09/01/2009	SCHEDULED REDEMPTION		1,654	1,654	1,696			(42)		(42)		1,654				29	03/01/2024	1
31416P-Y6-8	FED NATL MTG ASSOC #AA6132		09/01/2009	SCHEDULED REDEMPTION		2,803	2,803	2,875			(71)		(71)		2,803				49	04/01/2024	1
31417Y-AM-9	FED NATL MTG ASSOC #MA0011		09/01/2009	SCHEDULED REDEMPTION		5,265	5,265	5,399			(134)		(134)		5,265				88	03/01/2024	1
31417Y-FR-3	FED NATL MTG ASSOC #MA0175		09/01/2009	SCHEDULED REDEMPTION		279,856	279,856	292,537			(12,681)		(12,681)		279,856				1,049	09/01/2019	1
3133T9-NW-1	FHR 1948 PJ		09/01/2009	SCHEDULED REDEMPTION		94,777	94,777	96,317	95,408		(631)		(631)		94,777				4,409	03/15/2027	1
31393V-P9-6	FHR 2628 LE		09/01/2009	SCHEDULED REDEMPTION		271,312	271,312	254,312	259,191		12,120		12,120		271,312				6,240	06/15/2033	1
31394T-TV-7	FHR 2764 JA		09/01/2009	SCHEDULED REDEMPTION		151	151	143	145		6		6		151				5	03/15/2019	1
31395W-K5-5	FHR 3005 ZG		09/01/2009	SCHEDULED REDEMPTION		1,232,796	1,232,796	1,214,530	1,219,238						1,232,796				39,879	02/15/2020	1
31396R-KV-8	FHR 3153 JE		03/05/2009	GUGGENHEIM CAPITAL MARKETS					8,820,405		1,969		1,969						123,647	01/15/2034	1
31397F-HC-9	FHR 3271 SE		09/01/2009	SCHEDULED REDEMPTION		616,758	616,758	617,626	617,408		(650)		(650)		616,758				16,980	02/15/2037	1
31392F-ES-2	FNR 2002-71 AP		09/01/2009	SCHEDULED REDEMPTION		158,899	158,899	161,630	161,392		(2,493)		(2,493)		158,899				5,817	11/25/2032	1
31393U-K3-6	FNR 2003-129 JB		09/01/2009	SCHEDULED REDEMPTION		83	83	77	78		4		4		83				3	09/25/2018	1
31393C-D7-5	FNR 2003-57 DG		09/01/2009	SCHEDULED REDEMPTION		213,637	213,637	204,291	206,905		6,732		6,732		213,637				7,002	06/25/2018	1
38374B-BR-3	GNR 2003-63 UF		09/20/2009	SCHEDULED REDEMPTION		418,924	418,924	418,793	418,862		62		62		418,924				2,217	07/20/2030	1
010608-YQ-4	ALABAMA PUB SCH & CLG CAP IMPT 03		08/07/2009	PRAGER MCCARTHY & SEALY		106,039	100,000	101,355	100,743		(85)		(85)		100,659		5,380	5,380	3,138	12/01/2019	1FE
090888-DN-5	BIRMINGHAM AL AIRPORT		07/01/2009	CALLED @ 101.00000000		1,262,500	1,250,000	1,292,975	1,263,242		(742)		(742)		1,262,500				68,750	07/01/2010	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
21685L-BB-6	COOPERATIVE DIST SPANISH FT AL HWY 08		09/24/2009	GARDNYR MICHAEL CAPITAL, INC		2,180,000	2,000,000	1,954,380	1,954,455		1,635		1,635		1,956,090		223,910	223,910	140,500	02/01/2029	2
466642-AJ-4	JACKSON CNTY AL HLTH CARE TAX ANTIC 98		09/01/2009	CALLED @ 102.00000000		4,013,700	3,935,000	3,620,200	3,066,585	635,015	7,076		642,091		3,708,676		305,024	305,024	186,913	05/01/2019	1FE
572064-EB-5	MARSHALL CNTY AL HLTH CARE 2002 C		07/31/2009	RAYMOND JAMES & ASSOCIATES, INC.		4,180,800	4,355,000	4,125,404	4,161,430		4,942		4,942		4,166,373		14,427	14,427	283,428	01/01/2032	1FE
741530-GP-8	PRICHARD AL WTRWKS & SWR BRD 2005		05/21/2009	GARDNYR MICHAEL CAPITAL, INC					11,259,176		112,043		112,043						575,000	08/15/2035	1FE
914031-CC-1	UNIVERSITY OF AL BIRMINGHAM GEN REV 01		09/11/2009	PRAGER MCCARTHY & SEALY		108,601	100,000	102,560	100,840		(206)		(206)		100,634		7,967	7,967	4,792	10/01/2011	1FE
914845-LT-7	UNIVERSITY OF SOUTH ALABAMA TUITION 04		07/29/2009	PRAGER MCCARTHY & SEALY		106,424	100,000	105,354	103,319		(340)		(340)		102,979		3,445	3,445	4,417	03/15/2020	1FE
01179P-FM-4	ALASKA MUN BOND BANK AUTH REV 04 A		07/22/2009	PRAGER MCCARTHY & SEALY		98,867	100,000	90,786	90,821		117		117		90,937		7,930	7,930	5,361	01/01/2035	1FE
040625-M6-9	ARIZONA MUN FIN COP 2004 SER 18		09/02/2009	CRONIN & COMANY		308,387	285,000	295,927	291,680		(734)		(734)		290,946		17,441	17,441	15,715	08/01/2017	1FE
040625-M9-3	ARIZONA MUN FIN COP 2004 SER 18		09/25/2009	PRAGER MCCARTHY & SEALY		432,396	400,000	407,896	404,848		(578)		(578)		404,270		28,126	28,126	23,278	08/01/2020	1FE
565748-HS-2	MARANA AZ MUN PPTY CORP MUN FAC 2008B		09/18/2009	PRAGER MCCARTHY & SEALY		6,894,224	6,850,000	6,786,364	6,787,796		2,966		2,966		6,790,762		103,462	103,462	385,528	07/01/2028	1FE
72177M-JN-8	PIMA CNTY AZ AMER CHARTER SCH 07A		09/17/2009	CITIGROUP GLOBAL MARKETS		6,456,000	8,000,000	7,884,560	7,891,252		4,340		4,340		7,895,592		(1,439,592)	(1,439,592)	539,000	07/01/2026	2FE
868522-AC-7	SUPERSTITION MTNS AZ SWR APACHE JCT 00		07/01/2009	SCHEDULED REDEMPTION		34,995	34,995	27,243	21,201	13,464	330		13,794		34,995				2,100	07/01/2030	3
86888V-AN-7	SURPRISE AZ MUN PPTY CORP EXCISE TAX 00		07/01/2009	CALLED @ 101.00		479,750	475,000	470,535	474,162		5,588		5,588		479,750				25,175	07/01/2013	1FE
914060-AY-4	UNIVERSITY OF ARIZONA COP 2003 B		09/30/2009	PRAGER MCCARTHY & SEALY		107,213	100,000	103,309	101,700		(269)		(269)		101,430		5,783	5,783	4,222	06/01/2019	1FE
914060-BT-4	UNIVERSITY OF ARIZONA COP 2003 B		09/03/2009	PRAGER MCCARTHY & SEALY		1,695,924	1,600,000	1,663,040	1,632,322		(4,527)		(4,527)		1,627,795		68,129	68,129	60,472	06/01/2018	1FE
04048P-AG-5	UNIVERSITY OF ARIZONA COP 2006 A		09/22/2009	PRAGER MCCARTHY & SEALY		2,619,832	2,430,000	2,479,202	2,455,320		(2,125)		(2,125)		2,453,194		166,637	166,637	99,225	06/01/2020	1FE
04048P-AH-3	UNIVERSITY OF ARIZONA COP 2006 A		09/22/2009	PRAGER MCCARTHY & SEALY		4,614,976	4,310,000	4,343,921	4,305,751		185		185		4,305,937		309,039	309,039	175,992	06/01/2021	1FE
04108H-BD-6	ARKANSAS DEV DRIVER LIC ST POLICE 04		09/02/2009	SOUTHWEST SECURITIES, INC.		820,804	820,000	815,392	816,844		254		254		817,098		3,705	3,705	25,238	06/01/2016	1FE
041083-TC-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 08B		07/01/2009	CALLED @ 100.00000000		160,000	160,000	160,000	160,000						160,000				8,091	07/01/2023	1FE
041083-TD-8	ARKANSAS DEV FIN AUTH SGL FAM MTG 08B		09/10/2009	Various		3,319,540	3,135,000	3,135,000	3,135,000						3,135,000		184,540	184,540	106,303	07/01/2028	1FE
04109L-AV-7	ARKANSAS DEV FIN GAME FISH COMMN 07		09/01/2009	RBC DAIN RAUSCHER		3,341,213	3,205,000	3,286,177	3,271,255		(7,223)		(7,223)		3,264,032		77,180	77,180	182,062	07/15/2027	1FE
041186-QB-6	ARKANSAS ST UNIV HSG SYS 2004		09/24/2009	FAHNESTOCK & CO., INC.		3,870,300	3,880,000	3,906,783	3,895,018		(1,949)		(1,949)		3,893,070		(22,770)	(22,770)	198,634	03/01/2029	1
041186-VB-0	ARKANSAS ST UNIV HSG SYS 2007		08/27/2009	CREWS & ASSOC.		1,265,000	1,265,000	1,241,879	1,235,946		1,042		1,042		1,236,989		28,011	28,011	63,250	03/01/2022	2Z
15239M-BL-5	CENTRAL AR WTR 2004		08/28/2009	PRAGER MCCARTHY & SEALY		235,677	220,000	224,695	223,139		(328)		(328)		222,811		12,866	12,866	9,103	10/01/2019	1FE
348815-KP-5	FORT SMITH AR WTR & SWR 2008		08/26/2009	Various		1,238,524	1,200,000	1,186,644	1,186,773		212		212		1,186,984		51,540	51,540	53,833	10/01/2032	1FE
453424-BS-1	INDEPENDENCE CNTY AR PCR ENTERGY MS 08		08/18/2009	PRAGER MCCARTHY & SEALY		104,990	100,000	100,000	100,000						100,000		4,990	4,990	3,539	07/01/2022	2FE
537346-AA-6	LITTLE RIV CNTY AR GEORGIA-PAC 98		08/26/2009	MESIROW FINANCIAL, INC.		9,425,494	12,145,000	7,940,765	5,007,505	3,398,329	69,311		3,467,640		8,475,145		950,349	950,349	618,777	10/01/2026	4FE
537445-GM-4	LITTLE ROCK AR SWR 2001		08/31/2009	PRAGER MCCARTHY & SEALY		364,658	350,000	350,000	350,000						350,000		14,658	14,658	18,306	08/01/2020	1FE
537445-JK-5	LITTLE ROCK AR SWR 2007C		08/25/2009	PRAGER MCCARTHY & SEALY		205,920	200,000	202,682	202,421		(141)		(141)		202,281		3,639	3,639	8,220	10/01/2029	1FE
66732L-AU-3	NORTHWEST AR CONS AUTH WSTWTR 08B		08/25/2009	PRAGER MCCARTHY & SEALY		197,372	200,000	194,768	194,832		54		54		194,886		2,486	2,486	14,948	03/01/2038	2FE
699140-AR-0	PARAGOULD AR SALES & USE TAX 2001		08/26/2009	STEPHENS, INC.		512,550	510,000	510,000	510,000						510,000		2,550	2,550	17,404	06/01/2010	2Z
699140-AS-8	PARAGOULD AR SALES & USE TAX 2001		08/26/2009	STEPHENS, INC.		633,150	630,000	630,000	630,000						630,000		3,150	3,150	21,971	06/01/2011	2Z
699140-AT-6	PARAGOULD AR SALES & USE TAX 2001		08/26/2009	STEPHENS, INC.		472,350	470,000	470,000	470,000						470,000		2,350	2,350	16,920	06/01/2012	2Z
699140-AU-3	PARAGOULD AR SALES & USE TAX 2001		08/26/2009	STEPHENS, INC.		658,275	655,000	655,000	655,000						655,000		3,275	3,275	24,071	06/01/2013	2Z
699140-AV-1	PARAGOULD AR SALES & USE TAX 2001		08/26/2009	STEPHENS, INC.		693,450	690,000	690,000	690,000						690,000		3,450	3,450	25,875	06/01/2014	2Z
699140-AW-9	PARAGOULD AR SALES & USE TAX 2001		08/26/2009	STEPHENS, INC.		758,775	755,000	755,000	755,000						755,000		3,775	3,775	28,596	06/01/2015	1Z
775086-CK-5	ROGERS AR SWR IMPT SER 2007		09/03/2009	PRAGER MCCARTHY & SEALY		106,868	100,000	106,019	105,082		(369)		(369)		104,713		2,155	2,155	5,528	02/01/2027	1FE
794900-DU-1	SALINE CNTY AR HOSP SALINE MEM 05 A		09/22/2009	Various		4,004,550	5,400,000	5,350,968	5,356,763		1,542		1,542		5,358,305		(1,353,755)	(1,353,755)	259,200	09/01/2025	2Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
79506L-AK-2	SALINE CNTY AR IMPT DIST 8 HURRICANE LK		08/01/2009	CALLED @ 100.00		900,000	900,000	815,943	548,046	267,897			267,897		815,943		84,057	84,057	63,000	02/01/2034	5
864182-FC-9	STUTTGART AR SALES & USE TAX 2005		09/23/2009	STEPHENS, INC.		1,779,375	1,825,000	1,817,700	1,818,572		233		233		1,818,806		(39,431)	(39,431)	78,726	10/01/2025	2Z
914115-UH-1	UNIVERSITY OF CENTRAL AR STUD FEE 07 B		07/13/2009	PRAGER MCCARTHY & SEALY		104,636	100,000	103,090	102,725		(137)		(137)		102,588		2,048	2,048	3,542	11/01/2027	2FE
00827N-AM-2	AFFORDABLE HSG AGY CA VALLEY I-IV 01		07/01/2009	CALLED @ 100.00000000		70,000	70,000	70,000	70,353		187		187		70,541		(541)	(541)	2,625	07/01/2031	1
03255M-FY-8	ANAHEIM CA PUB FING DIST SYS REF 03A		09/23/2009	PRAGER MCCARTHY & SEALY		1,073,650	1,000,000	1,033,780	1,017,309		(2,459)		(2,459)		1,014,850		58,800	58,800	49,583	10/01/2022	1FE
074406-JE-0	BEAUMONT CA FING AUTH LOC AGY 2007A		09/01/2009	CALLED @ 100.00000000		75,000	75,000	74,804	74,818		5		5		74,824		176	176	3,375	09/01/2026	2FE
120786-BN-7	BURBANK CA WTR & PWR ELEC 2002		08/06/2009	PRAGER MCCARTHY & SEALY		353,482	335,000	335,000	335,000						335,000		18,482	18,482	11,632	06/01/2021	1FE
130175-DH-2	CALIFORNIA EDL FAC SANTA CLARA UNIV 99		08/26/2009	PRAGER MCCARTHY & SEALY		234,252	200,000	213,368	210,515		(460)		(460)		210,055		24,197	24,197	10,500	09/01/2020	1FE
130174-6B-6	CALIFORNIA EDL FAC UNIV OF SO CA 98A		08/10/2009	CALLED @ 101.00		2,595,700	2,570,000	2,559,052	2,560,370		177		177		2,560,547		35,153	35,153	110,296	10/01/2028	1FE
13048T-CU-5	CALIFORNIA MUN FIN BIOLA UNIV 08		09/09/2009	LOOP CAPITAL MARKETS		2,992,500	3,000,000	2,989,860	2,990,025		151		151		2,990,176		2,324	2,324	167,927	10/01/2034	2FE
130774-7A-4	CALIFORNIA STATE UNIV SYSTEMWIDE 02A		09/21/2009	PRAGER MCCARTHY & SEALY		655,821	635,000	626,707	628,148		157		157		628,305		27,516	27,516	25,142	11/01/2026	1FE
130795-D6-1	CALIFORNIA STWIDE CMNTY KAISER PERM 09A		09/08/2009	Various		38,228,489	35,000,000	36,992,900			(102,911)		(102,911)		36,889,989		1,338,500	1,338,500	475,819	04/01/2014	1FE
130795-SC-2	CALIFORNIA STWIDE ST JOSEPH HLTH 2000		09/09/2009	BARCLAYS BANK		20,143,134	19,800,000	19,800,000	19,800,000						19,800,000		343,134	343,134	1,215,394	07/01/2024	1FE
169480-AX-8	CHINO BASIN CA DESALTER AUTH 2008 A		07/08/2009	PRAGER MCCARTHY & SEALY		449,370	450,000	440,433	440,611		175		175		440,785		8,585	8,585	12,488	06/01/2027	1FE
421228-BR-7	HAYWARD CA LOC IMPT DIST NO 15 1989		09/02/2009	MATURED		415,000	415,000	415,000		415,000			415,000		415,000				32,370	09/02/2009	6*
457106-NU-2	INGLEWOOD CA REDEV PROJ 07A-1		09/14/2009	E.J. DE LA ROSA & CO.		10,943,589	13,535,000	13,655,326	13,644,400		(7,715)		(7,715)		13,636,685		(2,693,096)	(2,693,096)	594,036	05/01/2033	2FE
54438E-GY-8	LOS ANGELES CA CMNTY REDEV BUNKER 04A		09/18/2009	PRAGER MCCARTHY & SEALY		1,079,560	1,000,000	1,031,390	1,019,462		(2,122)		(2,122)		1,017,340		62,220	62,220	40,556	12/01/2020	1FE
544495-BK-9	LOS ANGELES CA DEPT WTR PWR SYS 01A-1		07/01/2009	CALLED @ 100.00		8,950,000	8,950,000	8,697,431	8,753,042		4,409		4,409		8,757,452		192,548	192,548	445,000	07/01/2024	1FE
544495-BV-5	LOS ANGELES CA DEPT WTR PWR SYS 01A-1		07/01/2009	CALLED @ 100.00		39,700,000	39,700,000	38,798,016	38,992,702		15,887		15,887		39,008,589		691,411	691,411	1,985,000	07/01/2024	1FE
544663-T9-8	LOS ANGELES CNTY CA COP CHLDRN INST 92		07/01/2009	CALLED @ 100.00000000		140,000	140,000	137,386	138,561		168		168		138,729		1,271	1,271	9,275	07/01/2022	1FE
616856-AV-2	MORENO VALLEY CA ASSMT DIST NO 87-4 88		09/02/2009	MATURED		300,000	300,000	298,500	299,906		94		94		300,000				23,400	09/02/2009	3
616903-AU-4	MORENO VALLEY CA CFD NO 3 AUTO MALL 00		09/01/2009	CALLED @ 100.00000000		950,000	950,000	950,000	930,829	19,171			19,171		950,000				66,500	09/01/2010	4
655534-BB-0	NORCO CA CMNTY FAC DIST 2001-1 SPL TAX 0		09/01/2009	CALLED @ 100.00000000		70,000	70,000	68,846	69,722		241		241		69,963		37	37	2,205	09/01/2014	1
683038-KJ-1	ONTARIO CA AD NO 108 CA COMMERCE CTR 95		09/02/2009	CALLED @ 100.00000000		525,000	525,000	525,000	480,407	44,594			44,594		525,000				39,375	09/02/2020	3
683038-GN-7	ONTARIO CA IMPT ASSMT DIST NO 103 89A		09/02/2009	MATURED		1,205,000	1,205,000	1,205,000	1,205,000						1,205,000				89,170	09/02/2009	5*
726030-GD-5	PLACER CNTY CA WTR AGY 2ND SR COP 08		09/03/2009	PRAGER MCCARTHY & SEALY		203,650	200,000	199,456	199,467		12		12		199,479		4,171	4,171	10,846	07/01/2029	1FE
752123-GE-3	RANCHO CUCAMONGA CA REDEV TIF 2001		09/15/2009	PRAGER MCCARTHY & SEALY		101,065	100,000	98,924	99,030		21		21		99,051		2,014	2,014	5,367	09/01/2030	2FE
76827Q-CE-1	RIVER ISLANDS CA PUB CFD NO 03-1 05A		09/01/2009	CALLED @ 100.00000000		95,000	95,000	95,000	64,333	30,667			30,667		95,000				5,700	09/01/2035	5
76827Q-CF-8	RIVER ISLANDS CA PUB CFD NO 03-1 05B		09/01/2009	CALLED @ 100.00000000		150,000	150,000	150,000	119,312	30,689			30,689		150,000				13,500	09/01/2035	5
79730A-GU-6	SAN DIEGO CA PUB FAC FIN SWR 09B		09/10/2009	PRAGER MCCARTHY & SEALY		3,911,796	3,500,000	3,835,510			(15,143)		(15,143)		3,820,367		91,429	91,429	41,646	05/15/2014	1FE
79765A-Q2-5	SAN FRANCISCO CA ARPT INTL 2ND SER 27A 0		09/15/2009	PRAGER MCCARTHY & SEALY		106,315	100,000	102,842			(437)		(437)		102,405		3,910	3,910	2,093	05/01/2014	1FE
799054-FA-4	SAN MATEO CNTY CA TRAN DIST TAX 05A		09/11/2009	PRAGER MCCARTHY & SEALY		521,199	500,000	500,000	500,000						500,000		21,199	21,199	16,488	06/01/2022	1FE
799054-FB-2	SAN MATEO CNTY CA TRAN DIST TAX 05A		07/30/2009	PRAGER MCCARTHY & SEALY		102,624	100,000	99,634	99,681		9		9		99,690		2,934	2,934	3,038	06/01/2023	1FE
870441-BZ-4	SWEETWATER CA AUTH WATER 2005		08/13/2009	PRAGER MCCARTHY & SEALY		543,070	530,000	527,541	527,889		69		69		527,958		15,112	15,112	19,196	04/01/2022	1FE
91412F-UK-1	UNIVERSITY OF CA GEN REV 2005 G		09/15/2009	PRAGER MCCARTHY & SEALY		857,999	850,000	839,350	839,925		143		143		840,068		17,930	17,930	33,982	05/15/2035	1FE
91412F-PJ-0	UNIVERSITY OF CA LTD PROJ 2004 A		08/11/2009	PRAGER MCCARTHY & SEALY		512,995	500,000	451,101	449,819		1,178		1,178		450,997		61,998	61,998	17,747	05/15/2025	1FE
91412F-AS-6	UNIVERSITY OF CA MULTI PURP 01 M		09/01/2009	CALLED @ 101.00000000		2,737,100	2,710,000	2,705,935	2,729,050		8,050		8,050		2,737,100				138,888	09/01/2019	1FE
91412F-FM-4	UNIVERSITY OF CA MULTI PURP 03 Q		09/30/2009	PRAGER MCCARTHY & SEALY		1,098,301	1,050,000	1,044,771	1,045,606		143		143		1,045,749		52,551	52,551	53,889	09/01/2023	1FE
924397-CE-0	VERNON CA ELEC SYS 2009 A		09/11/2009	CITIGROUP GLOBAL MARKETS		10,352,400	10,000,000	9,961,100			2,791		2,791		9,963,891		388,509	388,509	128,125	08/01/2013	1FE
951255-DD-7	WEST BASIN MUN WTR DIST CA COP 03A		09/15/2009	Various		5,006,911	4,790,000	4,844,846	4,819,000		(4,097)		(4,097)		4,814,903		192,008	192,008	270,157	08/01/2022	1FE
955644-CX-5	WEST SACRAMENTO CA AD LIGHTHOUSE 1991		09/02/2009	CALLED @ 103.00000000		20,600	20,000	20,000	17,518	2,482			2,482		20,000		600	600	1,700	09/02/2017	4

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
955644-CY-3	WEST SACRAMENTO CA AD LIGHTHOUSE 1991		09/02/2009	Various		200,450	200,000	200,000	187,906	12,094			12,094		200,000		450	450	14,982	09/02/2012	4
26822L-DX-9	COLORADO E-470 PUB HWY SR 00 B CAP		09/22/2009	CITIGROUP GLOBAL MARKETS		5,803,750	25,000,000	6,399,250	6,733,441		291,595		291,595		7,025,036		(1,221,286)	(1,221,286)		09/01/2031	2FE
26822L-BD-5	COLORADO E-470 PUB HWY SR 97 B CAP		09/23/2009	RAYMOND JAMES & ASSOCIATES, INC.		6,734,456	10,900,000	4,314,220	6,366,833		268,141		268,141		6,634,973		99,483	99,483		09/01/2018	2FE
196630-2Y-2	COLORADO SPRINGS CO UTIL SYS 02B SUB		09/17/2009	Various		2,194,754	2,100,000	2,084,418	2,086,125		266		266		2,086,390		108,364	108,364	69,528	11/15/2030	1FE
249181-7K-8	DENVER CO ARPT SYS REV SER 2008 A1		09/11/2009	PRAGER MCCARTHY & SEALY		110,725	100,000	103,633			(190)		(190)		103,443		7,282	7,282	1,681	11/15/2014	1FE
75913T-EC-4	REGIONAL TRANSN DIST CO COP 05A		08/19/2009	M&T INVESTMENT BANKING GROUP		3,005,418	2,930,000	3,058,968	2,969,992		(18,048)		(18,048)		2,951,944		53,475	53,475	96,324	06/01/2010	1FE
207904-DJ-9	CONNECTICUT ARPT BRADLEY INTL 2001 A		09/25/2009	PRAGER MCCARTHY & SEALY		103,506	100,000	101,297	101,050		(227)		(227)		100,823		2,683	2,683	5,036	10/01/2019	1FE
207743-LN-3	CONNECTICUT HIGHER ED FAM ED LN 05A SR		05/15/2009	CALLED @ 100.00		30,000	30,000	29,930	29,964		4		4		29,968		32	32	600	11/15/2011	1FE
207743-NA-9	CONNECTICUT HIGHER ED FAM ED LN 07A SR		08/25/2009	PRAGER MCCARTHY & SEALY		101,243	100,000	98,560	98,654		48		48		98,703		2,540	2,540	3,832	11/15/2024	1FE
20774L-Z7-3	CONNECTICUT HLTH & EDL GRIFFIN HOSP 05B		09/23/2009	FAHNESTOCK & CO., INC.		2,009,261	2,150,000	2,210,004	2,192,937		(4,286)		(4,286)		2,188,651		(179,390)	(179,390)	133,479	07/01/2020	1Z
20774L-JW-6	CONNECTICUT HLTH & EDL WATERBURY 99C		09/17/2009	FAHNESTOCK & CO., INC.		2,490,608	2,785,000	2,663,045	2,690,285		2,406		2,406		2,692,691		(202,082)	(202,082)	193,733	07/01/2029	2FE
20774U-RX-5	CONNECTICUT HLTH & EDL WESTMINSTER 07E		09/21/2009	PRAGER MCCARTHY & SEALY		105,250	100,000	104,269	103,852		(278)		(278)		103,574		1,676	1,676	6,153	07/01/2032	1FE
207748-N7-5	CONNECTICUT HSG FIN AUTH MTG 03C-1		09/30/2009	PRAGER MCCARTHY & SEALY		310,227	300,000	300,000	300,000						300,000		10,227	10,227	12,570	11/15/2023	1FE
246395-QG-5	DELAWARE HSG AUTH SGL FAM MTG SR 07D-1		07/01/2009	CALLED @ 100.00000000		175,000	175,000	176,052	175,952		(46)		(46)		175,907		(907)	(907)	8,750	07/01/2022	1FE
246395-QJ-9	DELAWARE HSG AUTH SGL FAM MTG SR 07D-1		07/01/2009	CALLED @ 100.00000000		115,000	115,000	115,000	115,000						115,000				5,923	07/01/2028	1FE
246394-G3-8	DELAWARE ST HSG AUTH MULTI FAM 92 D		07/01/2009	CALLED @ 100.00000000		570,000	570,000	570,000	570,000						570,000				39,045	07/01/2012	1FE
246412-DF-4	DELAWARE ST SOLID WST AUTH SYS 2006		07/14/2009	PRAGER MCCARTHY & SEALY		108,825	100,000	106,561	105,438		(346)		(346)		105,093		3,732	3,732	3,139	06/01/2021	1FE
246412-DJ-6	DELAWARE ST SOLID WST AUTH SYS 2006		08/28/2009	PRAGER MCCARTHY & SEALY		106,645	100,000	106,988	105,703		(448)		(448)		105,256		1,389	1,389	3,764	06/01/2024	1FE
246428-MR-4	DELAWARE TRANSN AUTH TRANSN SYS 00 SR		07/01/2009	MATURED		3,715,000	3,715,000	3,720,015	3,715,344		(344)		(344)		3,715,000				204,325	07/01/2009	1FE
246428-QP-4	DELAWARE TRANSN AUTH TRANSN SYS 03 SR		07/01/2009	MATURED		3,510,000	3,510,000	3,622,496	3,548,936		(38,936)		(38,936)		3,510,000				175,500	07/01/2009	1FE
13937X-DG-0	CAPE CORAL FL ASSMT SW5 SURFSIDE 07		09/01/2009	CALLED @ 100.00000000		785,000	785,000	766,027	767,160		697		697		767,857		17,143	17,143	63,389	09/01/2021	2FE
13937X-DH-8	CAPE CORAL FL ASSMT SW5 SURFSIDE 07		09/01/2009	CALLED @ 100.00000000		680,000	680,000	600,281	602,217		2,561		2,561		604,777		75,223	75,223	54,910	09/01/2022	2FE
13937X-DJ-4	CAPE CORAL FL ASSMT SW5 SURFSIDE 07		09/01/2009	CALLED @ 100.00000000		785,000	785,000	756,552	757,950		861		861		758,811		26,189	26,189	63,389	09/01/2023	2FE
13937X-DK-1	CAPE CORAL FL ASSMT SW5 SURFSIDE 07		09/01/2009	CALLED @ 100.00000000		665,000	665,000	574,835	576,776		2,360		2,360		579,136		85,864	85,864	53,699	09/01/2024	2FE
13937X-DL-9	CAPE CORAL FL ASSMT SW5 SURFSIDE 07		09/01/2009	CALLED @ 100.00000000		890,000	890,000	873,161	873,852		426		426		874,278		15,722	15,722	75,860	09/01/2025	2FE
13937X-DM-7	CAPE CORAL FL ASSMT SW5 SURFSIDE 07		09/01/2009	CALLED @ 100.00000000		965,000	965,000	941,493	942,377		545		545		942,922		22,078	22,078	82,253	09/01/2026	2FE
13937Y-AS-5	CAPE CORAL FL WTR ASSMT SW 1&3 PINE 05		07/01/2009	CALLED @ 100.00000000		25,000	25,000	24,419	24,503		15		15		24,518		482	482	1,050	07/01/2021	2FE
296110-EV-7	ESCAMBIA CNTY FL HLTH FL HLTH VHA 00A		07/01/2009	CALLED @ 101.00		20,200	20,000	20,000	20,000						20,000		200	200	1,190	07/01/2020	2Z
34073N-U7-3	FLORIDA HSG FIN CORP HMEOWNER MTG 06-6		07/01/2009	CALLED @ 100.00000000		105,000	105,000	88,728	88,985		324		324		89,310		15,690	15,690	4,778	07/01/2026	1FE
34073N-4Q-0	FLORIDA HSG FIN CORP HMEOWNER MTG 07-6		07/01/2009	CALLED @ 100.00000000		130,000	130,000	130,000	130,000						130,000				6,500	07/01/2023	1FE
34073N-4R-8	FLORIDA HSG FIN CORP HMEOWNER MTG 07-6		07/01/2009	CALLED @ 100.00000000		15,000	15,000	15,000	15,000						15,000				390	07/01/2028	1FE
34073N-6A-3	FLORIDA HSG FIN CORP HMEOWNER MTG 08-1		08/28/2009	Various		3,750,007	3,625,000	3,625,000	3,625,000						3,625,000		125,007	125,007	249,392	07/01/2039	1FE
34073M-LG-5	FLORIDA HSG FIN CORP REV MTG REV BDS 199		07/01/2009	CALLED @ 31.6756		12,670	40,000	7,206	12,327		342		342		12,669		1	1		07/01/2030	1FE
392886-CK-1	GREEN COVE SPRINGS FL UTIL REV CTF 78		07/01/2009	MATURED		145,000	145,000	144,055	144,964		36		36		145,000				9,860	07/01/2009	1
431022-PT-3	HIGHLANDS CNTY FL HOSP ADVENTIST 06 G		09/24/2009	Various		41,203,231	40,975,000	41,160,125	41,155,773		(14,220)		(14,220)		41,141,553		61,677	61,677	1,831,639	11/15/2032	1FE
432320-DW-6	HILLSBOROUGH CNTY FL PCR TAMPA ELEC 08		08/26/2009	J. P. MORGAN SECURITIES, INC.		9,789,465	9,500,000	9,500,000	9,500,000						9,500,000		289,465	289,465	475,000	12/01/2034	2FE
469363-DE-2	JACKSONVILLE FL ELEC 2ND INSTALL 73		07/01/2009	CALLED @ 100.00000000		305,000	305,000	324,383	316,571		(2,737)		(2,737)		313,834		(8,834)	(8,834)	18,300	07/01/2012	1
469466-DY-9	JACKSONVILLE FL PORT AUTH 2006 RMKT		09/14/2009	LOOP CAPITAL MARKETS		30,314,494	30,185,000	30,185,000	30,185,000						30,185,000		129,494	129,494	1,155,520	11/01/2018	1FE
46613C-CK-9	JEA FL ELEC SYS SUBORDINATE 2002 D		07/02/2009	CALLED @ 100.00		1,760,000	1,760,000	1,763,542	1,759,979		1		1		1,759,980		20	20	58,295	10/01/2018	1FE
46613Q-AQ-7	JEA FL ST JOHN RIV PWR PARK 2-17 02 REF		09/16/2009	Various		17,794,252	16,850,000	17,370,665	17,030,574		(45,202)		(45,202)		16,985,371		808,881	808,881	818,847	10/01/2017	1FE
51166F-AE-9	LAKELAND FL ENERGY SYS 2001 B		09/28/2009	PRAGER MCCARTHY & SEALY		745,430	700,000	698,530	699,179		78		78		699,257		46,173	46,173	17,500	10/01/2015	1FE
523857-AM-2	LEE FL MEM HLTH SYS HOSP 02 A REF		08/26/2009	PRAGER MCCARTHY & SEALY		136,221	125,000	140,580	131,716		(1,308)		(1,308)		130,408		5,813	5,813	6,589	04/01/2014	1FE
59333N-CN-1	MIAMI-DADE CNTY FL SPL OBLIG SUB 97B		09/24/2009	CITIGROUP GLOBAL MARKETS		3,794,488	11,860,000	1,665,228	3,592,143		162,233		162,233		3,227,520		566,968	566,968		10/01/2028	1FE
59333N-CP-6	MIAMI-DADE CNTY FL SPL OBLIG SUB 97B		09/24/2009	CITIGROUP GLOBAL MARKETS		10,444,448	35,345,000	4,510,200	10,057,825		451,780		451,780		8,885,038		1,559,409	1,559,409		10/01/2029	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
59333N-CQ-4	MIAMI-DADE CNTY FL SPL OBLIG SUB 97B		09/24/2009	CITIGROUP GLOBAL MARKETS		11,077,155	40,500,000	9,496,035	9,606,596		484,959		484,959		10,091,555		985,600	985,600		10/01/2030	1FE
59333N-CT-8	MIAMI-DADE CNTY FL SPL OBLIG SUB 97B		09/22/2009	CITIGROUP GLOBAL MARKETS		4,112,807	19,795,000	2,157,518	4,290,651		189,218		189,218		3,665,605		447,202	447,202		10/01/2033	1FE
59333N-CU-5	MIAMI-DADE CNTY FL SPL OBLIG SUB 97B		09/22/2009	RAYMOND JAMES & ASSOCIATES, INC.		1,945,469	10,120,000	1,295,158	2,125,847		96,601		96,601		2,222,448		(276,979)	(276,979)		10/01/2034	1FE
59333N-CV-3	MIAMI-DADE CNTY FL SPL OBLIG SUB 97B		09/22/2009	CREWS & ASSOC.		2,019,853	11,310,000	1,918,628	1,940,877		96,089		96,089		2,036,966		(17,113)	(17,113)		10/01/2035	1FE
59333N-EE-9	MIAMI-DADE CNTY FL SPL OBLIG SUB 97C		09/24/2009	CITIGROUP GLOBAL MARKETS		4,242,478	13,375,000	3,031,024	3,622,038		178,737		178,737		3,251,713		990,764	990,764		10/01/2028	1FE
657815-AP-1	NORTH BREVARD CNTY FL PARRISH MED 08		09/15/2009	LOOP CAPITAL MARKETS		6,137,940	6,000,000	5,889,840	5,890,617		1,364		1,364		5,891,982		245,958	245,958	332,542	10/01/2038	1FE
73535E-ET-3	PORT ST LUCIE FL SPL ASSMT TESORO 03 B		09/01/2009	CALLED @ 100.00000000		1,305,000	1,305,000	1,305,000	1,305,000						1,305,000				68,513	01/01/2016	2FE
04780M-BR-9	ATLANTA GA ARPT GEN REV 2000 B		09/23/2009	DAVIDSON, D.A., & CO.		7,105,000	7,000,000	7,166,390	7,122,281		(38,614)		(38,614)		7,083,666		21,334	21,334	488,906	01/01/2025	1FE
04780N-FN-2	ATLANTA GA DEV AUTH OPPTY PROJ 05		09/09/2009	PRAGER MCCARTHY & SEALY		157,332	150,000	134,096	134,437		485		485		134,922		22,410	22,410	5,306	12/01/2023	1FE
04780N-FQ-5	ATLANTA GA DEV AUTH OPPTY PROJ 05		09/09/2009	PRAGER MCCARTHY & SEALY		339,787	330,000	286,380	287,358		1,058		1,058		288,416		51,371	51,371	11,430	12/01/2025	1FE
047870-FE-5	ATLANTA GA WTR & WASTEWTR 2004		09/29/2009	Various		312,408	300,000	293,178	293,264		84		84		293,348		19,060	19,060	13,708	11/01/2037	1FE
121342-LV-9	BURKE CNTY GA PCR GA PWR VOGTLE 5TH 94		09/16/2009	CITIGROUP GLOBAL MARKETS		7,083,300	7,000,000	7,000,000	7,000,000						7,000,000		83,300	83,300	297,743	10/01/2032	1FE
121342-ME-6	BURKE CNTY GA PCR OGLETHORPE PWR 07D		09/30/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		5,198,200	5,000,000	5,000,000	5,000,000						5,000,000		198,200	198,200	121,389	01/01/2040	1FE
121342-MF-3	BURKE CNTY GA PCR OGLETHORPE PWR 07E		09/30/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		7,277,480	7,000,000	7,000,000	7,000,000						7,000,000		277,480	277,480	169,944	01/01/2040	1FE
146501-PV-7	CARTERSVILLE GA WTR & SWR REF 2000		07/01/2009	MATURED		730,000	730,000	752,528	730,833		(833)		(833)		730,000				40,150	07/01/2009	2FE
162033-GB-4	CHATHAM CNTY GA HOSP MEM HLTH UNIV 04A		09/14/2009	CREWS & ASSOC.		886,620	1,000,000	988,040	989,575		284		284		989,859		(103,239)	(103,239)	65,097	01/01/2026	2FE
307125-CV-4	FANNIN CNTY GA CMNTY HLTH SYSTEM 78		09/01/2009	CALLED @ 100.00		285,000	285,000	285,000	285,000						285,000				20,663	03/01/2010	4
56036Y-AP-0	MAIN STREET NAT GAS INC GA 2006B		09/16/2009	CITIGROUP GLOBAL MARKETS		12,847,800	13,110,000	12,798,244	12,816,326		12,670		12,670		12,828,996		18,804	18,804	666,425	03/15/2021	1FE
591745-D5-0	METRO ATLANTA GA RAPID TRANS SLS TX 07B		09/18/2009	PRAGER MCCARTHY & SEALY		656,788	650,000	631,014	631,624		324		324		631,948		24,840	24,840	33,356	07/01/2030	1FE
419794-SK-9	HAWAII ARPT SYS REV 2000 B		07/01/2009	MATURED		10,830,000	10,830,000	11,113,854	10,849,686		(19,686)		(19,686)		10,830,000				663,338	07/01/2009	1FE
419800-DW-4	HAWAII DEPT BDGT & FIN HAWAIIAN ELEC 99C		09/14/2009	CITIGROUP GLOBAL MARKETS		7,087,500	7,000,000	7,077,210	7,017,895		(6,714)		(6,714)		7,011,181		76,319	76,319	380,956	11/01/2029	2FE
419800-BX-4	HAWAII ST DEPT BUDGET & FIN SPL PURP R		09/10/2009	BARCLAYS BANK		6,982,500	7,000,000	6,500,620	6,583,409		8,555		8,555		6,591,965		390,535	390,535	377,922	10/01/2027	2FE
41981T-AK-9	HAWAII ST HARBOR SYS REV 00 A		07/01/2009	MATURED		2,215,000	2,215,000	2,183,126	2,212,830		2,170		2,170		2,215,000				116,288	07/01/2009	1FE
419800-EQ-6	HAWAII ST SPL PURP KAHALA NUI CCRC 03A		09/25/2009	MESIROW FINANCIAL, INC.		15,864,700	15,000,000	14,703,150	12,285,450	2,439,471	3,606		2,443,076		14,728,526		1,136,174	1,136,174	1,004,444	11/15/2033	3
438689-EV-9	HONOLULU HI CITY & CNTY WTR SYS 06A		08/11/2009	PRAGER MCCARTHY & SEALY		104,992	100,000	99,548	99,599		14		14		99,612		5,380	5,380	5,038	07/01/2022	1FE
91428L-AX-4	UNIVERSITY OF HAWAII 2006 A REF		08/06/2009	PRAGER MCCARTHY & SEALY		880,989	860,000	866,691	865,425		(346)		(346)		865,079		15,910	15,910	39,620	07/15/2026	1FE
45129Y-QS-8	IDAHO HSG & FIN SGL FAM MTG 07 D1-I		07/08/2009	TENDER OFFER		6,195,684	6,920,000	5,902,552	5,912,687		12,297		12,297		5,924,983		270,700	270,700	374,887	07/01/2038	1FE
45129T-F3-6	IDAHO HSG & FIN SGL FAM MTG 99 F2 SUB		07/01/2009	CALLED @ 100.00000000		45,000	45,000	45,000	45,000						45,000				2,531	01/01/2014	1FE
45129W-FT-2	IDAHO HSG FIN ASSOC FED HWY TRUST FD 06		09/28/2009	SEATTLE NORTHWEST SECURITIES CORP.		250,032	220,000	230,144	227,953		(680)		(680)		227,273		22,759	22,759	13,322	07/15/2020	1FE
45129W-HH-6	IDAHO HSG FIN ASSOC FED HWY TRUST FD 08A		07/23/2009	PRAGER MCCARTHY & SEALY		219,826	200,000	205,260	204,962		(238)		(238)		204,723		15,103	15,103	10,879	07/15/2026	1FE
09755L-AC-5	BOLINGBROOK IL SALES TAX 2005		08/31/2009	GARDNYR MICHAEL CAPITAL, INC		225,000	500,000	218,650			180		180		218,830		6,170	6,170	5,167	01/01/2026	5
167592-QH-0	CHICAGO IL OHARE INTL ARPT GEN 2ND 99		09/11/2009	CITIGROUP GLOBAL MARKETS		33,287,656	32,675,000	32,617,819			2,053		2,053		32,619,872		667,784	667,784	1,272,964	01/01/2018	1FE
167709-CY-8	CHICAGO IL TIF GOOSE ISLAND TAX EX 2000		07/01/2009	CALLED @ 100.00000000		590,000	590,000	590,000	590,000						590,000				43,955	07/01/2019	2
320646-BD-3	FIRST KANKAKEE IL HSG FIN 1ST LIEN 80		08/01/2009	MATURED		245,000	245,000	245,000	245,000						245,000				21,438	08/01/2009	2
451908-H4-2	ILLINOIS DEV FIN CMNTY REHAB 90		09/01/2009	CALLED @ 100.00		20,000	20,000	20,000		20,000			20,000		20,000				1,750	03/01/2010	6*
451888-BV-2	ILLINOIS DEV FIN PCR IL PWR CO 1994 A RE		09/11/2009	PRAGER MCCARTHY & SEALY		10,626,500	10,600,000	9,142,394	9,518,841		30,152		30,152		9,548,993		1,077,507	1,077,507	679,725	02/01/2024	2FE
452001-4U-1	ILLINOIS EDL FAC AUGUSTANA CLG 03A		09/15/2009	PRAGER MCCARTHY & SEALY		1,016,710	1,000,000	972,070	975,247		497		497		975,744		40,966	40,966	54,942	10/01/2032	2FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
45200F-GA-1	ILLINOIS FIN AUTH CHILDRENS MEM 08 A		07/06/2009	PRAGER MCCARTHY & SEALY		159,341	160,000	142,618	160,947		183,833		183,833		142,650		16,691	16,691	11,760	08/15/2033	1FE
45200F-FF-1	ILLINOIS FIN AUTH EDWARD HOSP 08A		09/01/2009	MESIROW FINANCIAL, INC.		3,690,480	4,000,000	3,865,680	3,867,018		1,292		1,292		3,868,310		(177,830)	(177,830)	240,167	02/01/2040	1FE
45200F-MT-3	ILLINOIS FIN AUTH NORWEGIAN AMERICAN 08		09/15/2009	CALLED @ 100.00000000		30,000	30,000	29,400	21,343	8,059	7		8,066		29,409		591	591	2,435	09/15/2038	4
45200B-7Y-8	ILLINOIS FIN AUTH OSF HLTHCARE 07A		09/01/2009	Various		22,139,449	23,075,000	23,573,189	23,522,413		(27,044)		(27,044)		23,495,369		(1,355,921)	(1,355,921)	1,065,136	11/15/2033	1FE
45200F-JU-4	ILLINOIS FIN AUTH RESURRECTION 1999 B		08/17/2009	PRAGER MCCARTHY & SEALY		105,433	100,000	100,385	100,364		(20)		(20)		100,344		5,089	5,089	3,819	05/15/2024	1FE
45200F-BB-4	ILLINOIS FIN AUTH SHERMAN HLTH 07A		09/09/2009	ZIEGLER, B.C., AND COMPANY		13,277,795	15,250,000	15,029,638	15,034,138		3,211		3,211		15,037,350		(1,759,555)	(1,759,555)	935,497	08/01/2037	2FE
45200P-AS-6	ILLINOIS HLTH FAC CHILDRENS MEM 99 A		08/15/2009	CALLED @ 101.00000000		2,525,000	2,500,000	2,350,575	2,502,434		22,566		22,566		2,525,000				140,625	08/15/2019	1FE
452245-CU-5	ILLINOIS ST TOLL HWY AUTH 1998 A		09/15/2009	PRAGER MCCARTHY & SEALY		116,744	100,000	111,868			(510)		(510)		111,358		5,386	5,386	3,926	01/01/2015	1FE
592247-KT-6	METRO PIER & EXPO IL MCCORMICK PL 96A CU		09/28/2009	Various		20,049,100	20,000,000	17,403,200	17,854,478		51,880		51,880		17,906,357		2,142,743	2,142,743	834,167	06/15/2027	1FE
72342A-AA-1	PINGREE GRV IL SPL SVC1 CAMBRIDGE 05-1		09/01/2009	CALLED @ 100.00000000		100,000	100,000	99,000	80,617	18,769	78		18,847		99,464		536	536	5,250	03/01/2015	4
058507-5N-0	BALL ST UNIV IN STUDENT FEE 2001 K		07/23/2009	PRE-REFUNDING		1,018,459	1,000,000	1,064,090	1,022,607		(3,986)		(3,986)		1,018,621		(161)	(161)	61,014	07/01/2014	1FE
094662-FS-7	BLOOMINGTON IN MUN FACS CORP 98 REF		08/01/2009	CALLED @ 100.00		2,545,000	2,545,000	2,493,337	2,512,316		1,449		1,449		2,513,765		31,235	31,235	130,431	02/01/2021	1FE
454797-7V-7	INDIANA HLTH FAC CMNTY FNDTN NW 04A		09/15/2009	ZIEGLER, B.C., AND COMPANY		5,033,350	5,000,000	4,965,250	4,967,877		470		470		4,968,347		65,003	65,003	314,167	03/01/2034	2FE
455261-SM-0	INDIANAPOLIS IN ECON DEV SUTTON PLACE		09/01/2009	CALLED @ 100.00000000		65,000	65,000	65,000	52,892	12,108			12,108		65,000				5,200	09/01/2026	3
455280-3W-5	INDIANAPOLIS IN LOC PUB IMPT BD BK 01D		07/01/2009	MATURED		575,000	575,000	605,412	576,172		(1,172)		(1,172)		575,000				28,750	07/01/2009	1FE
72630P-BG-5	PLAINFIELD IN TIF US 40 CORRIDOR 05		07/15/2009	CALLED @ 100.00000000		375,000	375,000	375,000	279,750	95,250			95,250		375,000				20,625	01/15/2021	3
462380-EA-0	IOWA CITY IA WTR REV 00		07/01/2009	CALLED @ 100.00		4,070,000	4,070,000	4,035,079	4,042,798		613		613		4,043,410		26,590	26,590	228,938	07/01/2025	1FE
46246N-EC-6	IOWA HOSP FIN TRINITY REGL HOSP PROJ		07/01/2009	CALLED @ 100.00000000		4,085,000	4,085,000	3,918,741	3,974,568		3,418		3,418		3,977,986		107,014	107,014	224,675	07/01/2022	1FE
256366-AR-6	DODGE CITY KS WTRWKS & WSTWTR 2003		09/14/2009	PRAGER MCCARTHY & SEALY		107,588	100,000	102,727	101,487		(196)		(196)		101,291		6,297	6,297	3,774	12/01/2019	2FE
48543B-JT-6	KANSAS DEV FIN HLTH STORMONT VAIL 07L		09/23/2009	PRAGER MCCARTHY & SEALY		354,977	350,000	353,994	353,577		(237)		(237)		353,340		1,637	1,637	15,290	11/15/2036	1FE
890680-DF-5	TOPEKA KS COMB UTIL IMPT 2006 A		09/21/2009	PRAGER MCCARTHY & SEALY		104,942	100,000	100,233	100,189		(16)		(16)		100,173		4,769	4,769	4,876	08/01/2021	1FE
890630-EP-7	TOPEKA KS PUB BLDG 10TH & JACKSN 07A		09/30/2009	PRAGER MCCARTHY & SEALY		1,117,400	1,000,000	1,064,300	1,059,825		(3,145)		(3,145)		1,056,680		60,720	60,720	42,222	06/01/2027	2FE
933623-BR-0	WAMEGO KS PCR KS GAS & ELEC 04		09/25/2009	Various		1,117,490	1,100,000	1,100,000	1,100,000						1,100,000		17,490	17,490	46,242	06/01/2031	2FE
937216-AT-6	WASHBURN UNIV TOPEKA KS BLDG LVG CTR 99		07/01/2009	CALLED @ 100.00000000		3,700,000	3,700,000	3,700,000	3,700,000						3,700,000				226,625	07/01/2029	1FE
98267L-DP-7	WYANDOTTE CNTY-KC KS REDEV AREA B-01		09/21/2009	PRAGER MCCARTHY & SEALY		207,355	200,000	199,276	199,475		40		40		199,514		7,841	7,841	8,042	12/01/2016	2FE
49126V-CU-9	KENTUCKY ECON DEV NORTON HLTH 00A		07/31/2009	RAYMOND JAMES & ASSOCIATES, INC.		5,996,963	5,865,000	5,688,517	5,713,844		7,546		7,546		5,721,390		275,572	275,572	321,923	10/01/2020	2FE
49130P-8W-7	KENTUCKY HSG CORP SER 2007 N		09/08/2009	PRAGER MCCARTHY & SEALY		100,887	100,000	99,000	99,027		18		18		99,045		1,842	1,842	5,972	07/01/2032	1FE
491552-KJ-3	KENTUCKY TPK AUTH ECON DEV RD 00 REF		07/01/2009	MATURED		1,185,000	1,185,000	1,299,649	1,192,945		(7,945)		(7,945)		1,185,000				65,175	07/01/2009	1FE
695317-CX-3	PADUCAH KY ELEC PLANT BRD 09A		07/29/2009	UNION BANK OF SWITZERLAND		105,355	100,000	99,412			11		11		99,423		5,932	5,932	2,556	10/01/2026	1FE
015086-KV-2	ALEXANDRIA LA UTILS 2004		07/10/2009	PRAGER MCCARTHY & SEALY		279,383	250,000	272,143	264,521		(927)		(927)		263,594		15,789	15,789	8,819	05/01/2016	2FE
100210-LV-3	BOSSIER CITY LA PUB IMPT SALES TAX 02		07/29/2009	PRAGER MCCARTHY & SEALY		1,188,562	1,115,000	1,150,490	1,134,969		(1,716)		(1,716)		1,133,254		55,308	55,308	36,754	12/01/2019	1FE
100273-AP-6	BOSSIER PARISH LA SALES TAX 2002		07/13/2009	PRAGER MCCARTHY & SEALY		228,362	210,000	214,215	212,435		(176)		(176)		212,259		16,103	16,103	10,938	07/01/2016	1FE
100273-AR-2	BOSSIER PARISH LA SALES TAX 2002		08/31/2009	PRAGER MCCARTHY & SEALY		107,302	100,000	100,471	100,273		(24)		(24)		100,249		7,053	7,053	5,861	07/01/2018	1FE
100273-AS-0	BOSSIER PARISH LA SALES TAX 2002		07/10/2009	PRAGER MCCARTHY & SEALY		265,933	250,000	265,945	259,683		(859)		(859)		258,824		7,108	7,108	12,986	07/01/2019	1FE
474750-QQ-2	JEFFERSON PARISH LA SCH BRD SALES TAX 02		07/10/2009	PRAGER MCCARTHY & SEALY		266,420	245,000	248,489	246,765		(164)		(164)		246,601		19,820	19,820	10,685	03/01/2014	1FE
474750-QR-0	JEFFERSON PARISH LA SCH BRD SALES TAX 02		07/02/2009	PRAGER MCCARTHY & SEALY		1,533,172	1,425,000	1,432,510	1,428,810		(341)		(341)		1,428,469		104,703	104,703	60,760	03/01/2015	1FE
506498-WR-1	LAFAYETTE LA UTIL REV 2004		09/04/2009	PRAGER MCCARTHY & SEALY		111,772	100,000	105,833	103,650		(385)		(385)		103,265		8,507	8,507	4,506	11/01/2018	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
546395-VB-7	LOUISIANA PUB FAC FRANCISCAN 98 A		09/17/2009	PRAGER MCCARTHY & SEALY		284,759	250,000	270,468	259,562		(1,346)		(1,346)		258,216		26,543	26,543	16,363	07/01/2013	1FE
546398-UZ-9	LOUISIANA PUB FAC OCHSNER CLINIC 07A		09/02/2009	RAYMOND JAMES & ASSOCIATES, INC.		3,922,835	4,750,000	4,567,743	4,572,053		2,398		2,398		4,574,451		(651,616)	(651,616)	202,964	05/15/2038	2FE
546398-WM-6	LOUISIANA PUB FAC TULANE UNIV 07B		07/23/2009	STIFEL NICOLAUS & CO, INC.		105,210	100,000	88,072	88,310		527		527		88,837		16,373	16,373	2,818	12/15/2022	1FE
546395-UX-0	LOUISIANA PUB FACS AUTH HOSP REV		07/01/2009	MATURED		5,855,000	5,855,000	6,210,633	5,875,573		(20,573)		(20,573)		5,855,000				322,025	07/01/2009	1FE
546540-EJ-0	LOUISIANA ST UNIV AUXILIARY 2006		09/14/2009	PRAGER MCCARTHY & SEALY		222,824	200,000	211,012	208,757		(717)		(717)		208,041		14,783	14,783	12,111	07/01/2019	1FE
54651P-AV-5	LOUISIANA TRANSN AUTH TOLL SUB BANS 05		09/01/2009	MATURED		24,360,000	24,360,000	25,571,243	24,631,789		(271,789)		(271,789)		24,360,000				913,500	09/01/2009	1FE
787503-HE-4	ST BERNARD PARISH LA SALES TAX 04		08/28/2009	STIFEL NICOLAUS & CO, INC.		317,421	300,000	301,299	300,890		(70)		(70)		300,819		16,602	16,602	15,042	03/01/2023	1FE
787503-HF-1	ST BERNARD PARISH LA SALES TAX 04		09/02/2009	LOOP CAPITAL MARKETS		1,590,675	1,500,000	1,496,235	1,496,794		99		99		1,496,893		93,782	93,782	76,458	03/01/2024	1FE
56052E-A5-7	MAINE HSG AUTH MTG PUR 2008 SER A-2		08/10/2009	CALLED @ 100.00000000		30,000	30,000	30,000	30,000						30,000				1,148	11/15/2032	1FE
560459-GJ-2	MAINE MUN BOND BANK 2003 A REF		07/15/2009	PRAGER MCCARTHY & SEALY		483,218	425,000	473,765	449,655		(2,507)		(2,507)		447,148		36,071	36,071	15,652	11/01/2014	1FE
560459-LV-9	MAINE MUN BOND BANK 2004 B		09/02/2009	Various		2,334,908	2,160,000	2,211,062	2,191,571		(3,281)		(3,281)		2,188,290		146,618	146,618	92,031	11/01/2022	1FE
560459-LX-5	MAINE MUN BOND BANK 2004 B		09/21/2009	Various		910,194	850,000	860,302	856,387		(603)		(603)		855,784		54,410	54,410	33,694	11/01/2024	1FE
560459-RD-3	MAINE MUN BOND BANK 2005 A REF		07/28/2009	PRAGER MCCARTHY & SEALY		108,114	100,000	101,447	101,052		(78)		(78)		100,973		7,141	7,141	3,375	11/01/2019	1FE
560459-UG-2	MAINE MUN BOND BANK 2005 E		09/03/2009	PRAGER MCCARTHY & SEALY		110,958	100,000	103,905	102,078		(181)		(181)		101,897		9,061	9,061	4,278	11/01/2020	1FE
560459-ZG-7	MAINE MUN BOND BANK 2007 C		09/10/2009	KEYBANK NATIONAL ASSOCIATION		2,524,377	2,285,000	2,442,094	2,422,139		(9,207)		(9,207)		2,412,933		111,444	111,444	99,651	11/01/2024	1FE
560459-ZJ-1	MAINE MUN BOND BANK 2007 C		07/16/2009	PRAGER MCCARTHY & SEALY		1,880,025	1,750,000	1,867,250	1,852,371		(5,393)		(5,393)		1,846,978		33,047	33,047	63,194	11/01/2026	1FE
75913W-DX-2	REGIONAL WASTE SYS ME SOLID WASTE 05T		07/01/2009	MATURED		1,250,000	1,250,000	1,321,847	1,260,020		(10,020)		(10,020)		1,250,000				62,500	07/01/2009	2FE
57419J-XG-3	MARYLAND CMNTY DEV ADM HSG 1998A		09/21/2009	M&T INVESTMENT BANKING GROUP		3,011,250	3,000,000	3,000,000	3,000,000						3,000,000		11,250	11,250	207,656	01/01/2040	1FE
574217-P3-3	MARYLAND HLTH ED LIFEBRIDGE 07		09/11/2009	Various		19,626,125	19,700,000	19,573,920	19,575,901		1,531		1,531		19,577,432		48,693	48,693	1,130,698	07/01/2038	1FE
574217-T2-1	MARYLAND HLTH ED WASHINGTON 08		08/26/2009	Various		4,785,250	5,000,000	4,985,050	4,985,183		103		103		4,985,286		(200,036)	(200,036)	346,000	01/01/2043	2FE
613349-S6-7	MONTGOMERY CNTY MD HSG OPPNTY SGL 07D		09/02/2009	PRAGER MCCARTHY & SEALY		102,007	100,000	100,000	100,000						100,000		2,007	2,007	5,931	07/01/2027	1FE
57585K-C9-7	MASSACHUSETTS HLTH ED BAYSTATE 02F		08/06/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		436,377	425,000	421,621	422,181		64		64		422,245		14,132	14,132	26,917	07/01/2027	1FE
57585K-D2-1	MASSACHUSETTS HLTH ED BAYSTATE 02F		07/27/2009	PRAGER MCCARTHY & SEALY		101,224	100,000	99,280	99,359		9		9		99,367		1,857	1,857	6,213	07/01/2033	1FE
57585K-CH-9	MASSACHUSETTS HLTH ED PARTNERS 99B		09/02/2009	MORGAN STANLEY DEAN WITTER		9,017,125	8,950,000	8,374,247	8,492,410		11,893		11,893		8,504,303		512,822	512,822	550,761	07/01/2029	1FE
575911-BZ-4	MASSACHUSETTS INDL MEADOW GREEN REF A		07/01/2009	CALLED @ 100.00000000		30,000	30,000	31,605	30,254		(81)		(81)		30,173		(173)	(173)	2,205	01/01/2028	1FE
59455T-TA-0	MICHIGAN MUN BD AUTH CLEAN WTR 07		08/20/2009	PRAGER MCCARTHY & SEALY		104,008	100,000	90,566	90,669		226		226		90,895		13,113	13,113	4,163	10/01/2025	1FE
944314-HC-0	WAYNE CNTY MI DETROIT MET ARPT 98A		09/14/2009	CITIGROUP GLOBAL MARKETS		2,023,000	2,000,000	1,929,440	1,973,550		4,391		4,391		1,977,941		45,059	45,059	83,417	12/01/2012	1FE
944314-HD-8	WAYNE CNTY MI DETROIT MET ARPT 98A		09/15/2009	CITIGROUP GLOBAL MARKETS		9,618,750	9,500,000	9,252,635	9,391,166		14,038		14,038		9,405,204		213,546	213,546	397,615	12/01/2013	1FE
944314-HE-6	WAYNE CNTY MI DETROIT MET ARPT 98A		09/15/2009	CITIGROUP GLOBAL MARKETS		6,550,875	6,470,000	6,297,898	6,381,250		9,264		9,264		6,390,514		160,361	160,361	270,796	12/01/2014	1FE
603827-QC-3	MINNEAPOLIS ST PAUL MN METRO ARPT 08A		09/16/2009	LOOP CAPITAL MARKETS		3,133,230	3,000,000	3,118,590	3,082,049		(29,005)		(29,005)		3,053,043		80,187	80,187	183,333	01/01/2011	1FE
604920-V4-7	MINNESOTA AG & ECON DEV FAIRVIEW 97A		09/04/2009	VINING SPARKS		482,400	480,000	465,772	467,551		389		389		467,940		14,460	14,460	22,617	11/15/2026	1FE
60415N-V7-4	MINNESOTA HSG FIN AGY SGL FAM 07Q		07/01/2009	CALLED @ 100.00000000		25,000	25,000	25,000	25,000						25,000				1,250	07/01/2023	1FE
60415M-WF-7	MINNESOTA ST HSG FIN AGY SGL FAM 97C		07/01/2009	CALLED @ 100.00000000		55,000	55,000	55,000	55,000						55,000				3,438	01/01/2029	1FE
60534Q-B5-9	MISSISSIPPI DEV BK DESOTO CNTY HWY 07		08/25/2009	PRAGER MCCARTHY & SEALY		500,830	500,000	497,875	497,944		40		40		497,984		2,846	2,846	27,477	01/01/2031	1FE
60534Q-B6-7	MISSISSIPPI DEV BK DESOTO CNTY HWY 07		09/23/2009	PRAGER MCCARTHY & SEALY		203,906	200,000	197,876	197,928		33		33		197,961		5,945	5,945	11,756	01/01/2035	1FE
60534P-6H-1	MISSISSIPPI DEV BK HARRISON CNTY HWY 05		08/27/2009	PRAGER MCCARTHY & SEALY		112,177	100,000	106,076	104,498		(374)		(374)		104,124		8,053	8,053	5,833	01/01/2017	1FE
60534P-7L-1	MISSISSIPPI DEV BK LAUREL CITY HWY 05		08/04/2009	Various		363,056	350,000	348,019	348,079		43		43		348,121		14,935	14,935	19,000	01/01/2026	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
098867-EV-2	BOONE CNTY MO HOSP CENTER 2008		09/16/2009	Various		5,812,870	5,850,000	5,802,147	5,802,598		628		628		5,803,226		9,644	9,644	357,960	08/01/2038	1FE
485106-BR-8	KANSAS CITY MO TIF EAST VILLAGE 08B		09/18/2009	Various		2,525,294	2,400,000	2,431,896	2,430,185		(1,864)		(1,864)		2,428,321		96,973	96,973	108,069	04/15/2031	1FE
60635R-3L-9	MISSOURI HLTH & ED ST LUKES HOSP 03A		09/04/2009	PRAGER MCCARTHY & SEALY		215,403	200,000	203,896	203,796		(207)		(207)		203,589		11,814	11,814	8,999	11/15/2032	1FE
60636X-Q5-5	MISSOURI HSG DEV COMMN HMEOWNSHIP 07E1		09/01/2009	CALLED @ 100.00000000		100,000	100,000	100,000	100,000						100,000				5,000	09/01/2023	1FE
60636X-Q6-3	MISSOURI HSG DEV COMMN HMEOWNSHIP 07E1		09/01/2009	Various		601,003	600,000	600,000	600,000						600,000		1,003	1,003	29,268	09/01/2029	1FE
60635N-JL-1	MISSOURI HSG DEV COMMN HMEOWNSHIP 99C1		09/01/2009	CALLED @ 100.00000000		30,000	30,000	30,000	30,000						30,000				1,860	03/01/2030	1FE
60636W-EY-7	MISSOURI HWYS & TRANSN COMMN 03 A		07/13/2009	PRAGER MCCARTHY & SEALY		608,892	590,000	583,882	585,113		149		149		585,262		23,630	23,630	26,151	02/01/2022	1FE
60635N-LL-8	MISSOURI ST HSG DEV COMMN MTG REV		09/01/2009	CALLED @ 100.00000000		40,000	40,000	40,000	40,000						40,000				2,480	09/01/2025	1FE
60635N-LM-6	MISSOURI ST HSG DEV COMMN MTG REV		09/01/2009	CALLED @ 100.00000000		25,000	25,000	25,000	25,000						25,000				1,563	03/01/2031	1FE
791638-MX-4	ST LOUIS MO ARPT LAMBERT CAP IMPT 97B		07/01/2009	MATURED		2,875,000	2,875,000	3,071,593	2,887,330		(12,330)		(12,330)		2,875,000				172,500	07/01/2009	1FE
61212R-G9-1	MONTANA BRD HSG SGL FAM MTG 2007 D		08/19/2009	PRAGER MCCARTHY & SEALY		103,837	100,000	100,000	100,000						100,000		3,837	3,837	3,653	12/01/2022	1FE
259367-BA-7	DOUGLAS CNTY NE ZOO FAC OMAHA HENRY 99		09/01/2009	CALLED @ 100.00000000		1,250,000	1,250,000	1,240,763	1,248,877		1,123		1,123		1,250,000				73,438	09/01/2014	1FE
385640-FE-2	GRAND ISLAND NE ELEC SYS REV 2001		09/22/2009	PRAGER MCCARTHY & SEALY		1,349,934	1,260,000	1,294,940	1,272,086		(2,200)		(2,200)		1,269,885		80,049	80,049	80,526	08/15/2012	1FE
385640-CP-0	GRAND ISLAND NE ELEC SYS SER 1977		09/01/2009	CALLED @ 100.00000000		260,000	260,000	260,000	260,000						260,000				15,860	09/01/2012	1
418604-DN-1	HASTINGS NE ELEC SYS 2001 REF		08/14/2009	PRAGER MCCARTHY & SEALY		1,184,910	1,115,000	1,141,437	1,122,702		(1,763)		(1,763)		1,120,939		63,971	63,971	41,187	01/01/2014	1FE
534272-VS-5	LINCOLN NE ELEC SYS 2002 REF		08/25/2009	Various		3,575,151	3,395,000	3,408,342	3,501,815		(1,092)		(1,092)		3,400,551		174,600	174,600	167,572	09/01/2022	1FE
625914-DW-3	MUNICIPAL ENERGY AGY OF NE PWR 02A REF		09/29/2009	PRAGER MCCARTHY & SEALY		216,393	200,000	205,934	202,204		(448)		(448)		201,756		14,637	14,637	7,014	04/01/2014	1FE
625914-DX-1	MUNICIPAL ENERGY AGY OF NE PWR 02A REF		08/24/2009	PRAGER MCCARTHY & SEALY		177,593	165,000	168,284	166,224		(232)		(232)		165,992		11,601	11,601	7,471	04/01/2015	1FE
63968A-BJ-3	NEBRASKA PUB PWR DIST GEN REV 02B		09/23/2009	PRAGER MCCARTHY & SEALY		107,800	100,000	102,008	100,970		(167)		(167)		100,803		6,997	6,997	6,208	01/01/2019	1FE
63968A-DA-0	NEBRASKA PUB PWR DIST GEN REV 03A		09/14/2009	PRAGER MCCARTHY & SEALY		128,545	120,000	123,353	121,732		(251)		(251)		121,481		7,064	7,064	7,267	01/01/2020	1FE
63968A-DE-2	NEBRASKA PUB PWR DIST GEN REV 03A		07/15/2009	PRAGER MCCARTHY & SEALY		103,398	100,000	99,093	99,252		19		19		99,271		4,127	4,127	5,001	01/01/2024	1FE
63968A-DF-9	NEBRASKA PUB PWR DIST GEN REV 03A		09/29/2009	DAVIDSON, D.A., & CO.		632,299	600,000	600,000	600,000						600,000		32,299	32,299	36,889	01/01/2025	1FE
639707-AK-4	NEBRASKA UTIL CORP UNIV OF NE LINCOLN 01		09/02/2009	PRAGER MCCARTHY & SEALY		108,170	100,000	101,416	100,551		(101)		(101)		100,450		7,720	7,720	5,931	01/01/2013	1FE
639707-AL-2	NEBRASKA UTIL CORP UNIV OF NE LINCOLN 01		09/29/2009	PRAGER MCCARTHY & SEALY		108,110	100,000	100,546	100,192		(46)		(46)		100,146		7,964	7,964	6,264	01/01/2014	1FE
639707-AP-3	NEBRASKA UTIL CORP UNIV OF NE LINCOLN 01		09/23/2009	PRAGER MCCARTHY & SEALY		106,888	100,000	99,441	99,626		25		25		99,650		7,238	7,238	6,519	01/01/2019	1FE
639707-AQ-1	NEBRASKA UTIL CORP UNIV OF NE LINCOLN 01		08/21/2009	Various		2,039,122	1,950,000	1,913,457	1,922,206		959		959		1,923,165		115,957	115,957	110,440	01/01/2023	1FE
681793-V3-6	OMAHA NE PUB PWR DIST ELEC SYS 06 B		08/12/2009	PRAGER MCCARTHY & SEALY		1,756,588	1,800,000	1,327,032	1,328,264		3,683		3,683		1,331,947		424,641	424,641	86,582	02/01/2036	1FE
681793-2G-9	OMAHA NE PUB PWR DIST ELEC SYS 07 AA		08/19/2009	PRAGER MCCARTHY & SEALY		102,293	100,000	101,179	100,949		(90)		(90)		100,860		1,433	1,433	4,788	02/01/2026	1FE
682004-AM-8	OMAHA PUB PWR DIST NE NEB CITY 2 05 A		08/28/2009	PRAGER MCCARTHY & SEALY		106,252	100,000	102,319	101,722		(141)		(141)		101,581		4,671	4,671	5,159	02/01/2022	1FE
744434-AU-5	PUBLIC PWR GEN NE WHELAN ENERGY 2 07A		09/04/2009	PRAGER MCCARTHY & SEALY		100,904	100,000	99,038	99,050		9		9		99,059		1,845	1,845	5,958	01/01/2041	1FE
843460-BX-3	SOUTHERN NE PUB PWR DIST ELEC SYS 06		09/10/2009	DAVIDSON, D.A., & CO.		633,576	600,000	592,308	593,005		218		218		593,223		40,353	40,353	28,500	09/15/2026	1FE
914639-EE-5	UNIVERSITY OF NE FAC MED CTR RESEARCH 02		09/15/2009	Various		21,070,007	19,585,000	19,953,981	19,719,657		(29,048)		(29,048)		19,690,609		1,379,398	1,379,398	1,068,466	02/15/2015	1FE
914641-YU-3	UNIVERSITY OF NE LINCOLN MEM STAD 04A		09/28/2009	PRAGER MCCARTHY & SEALY		110,215	100,000	100,617	100,369		(46)		(46)		100,322		9,893	9,893	4,583	11/01/2019	1FE
914641-YV-1	UNIVERSITY OF NE LINCOLN MEM STAD 04A		09/03/2009	Various		2,208,361	2,100,000	2,034,606	2,045,515		1,858		1,858		2,047,373		160,988	160,988	89,069	11/01/2024	1FE
914641-XK-6	UNIVERSITY OF NE OMAHA STUD HSG 03		08/19/2009	PRAGER MCCARTHY & SEALY		103,425	100,000	100,469	100,257		(31)		(31)		100,227		3,198	3,198	3,625	05/15/2028	1FE
914641-UT-0	UNIVERSITY OF NE-LINCOLN STUD FEES 03		08/21/2009	PRAGER MCCARTHY & SEALY		2,263,385	2,225,000	2,214,409	2,215,255		111		111		2,215,366		48,018	48,018	130,736	07/01/2037	1FE
914641-WN-1	UNIVERSITY OF NE-LINCOLN STUD FEES 03B		09/18/2009	PRAGER MCCARTHY & SEALY		273,192	250,000	260,095	255,533		(688)		(688)		254,844		18,347	18,347	14,026	07/01/2017	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
914641-WT-8	UNIVERSITY OF NE-LINCOLN STUD FEES 03B		07/06/2009	PRAGER MCCARTHY & SEALY		100,837	100,000	100,000	100,000						100,000		837	837	5,111	07/01/2038	1FE
181004-AW-2	CLARK CNTY NV INDL NEVADA PWR 95A		08/25/2009	MESIROW FINANCIAL, INC.		15,357,895	18,380,000	14,530,995	9,287,046	5,270,629	43,882		5,314,511		14,601,558		756,337	756,337	1,157,234	10/01/2030	3FE
181004-BG-6	CLARK CNTY NV INDL NEVADA PWR 95A-ACA		09/22/2009	J. P. MORGAN SECURITIES, INC.		2,102,029	2,220,000	1,822,154	1,121,722	705,691	5,594		711,285		1,833,007		269,023	269,023	153,328	10/01/2030	3
181004-AX-0	CLARK CNTY NV INDL NEVADA PWR 95B		08/20/2009	MESIROW FINANCIAL, INC.		1,747,890	2,000,000	1,712,320	1,056,680	659,679	3,624		663,303		1,719,983		27,907	27,907	96,367	10/01/2030	3FE
425208-SC-0	HENDERSON NV LOC IMPT DIST T-14 SR 07A		09/01/2009	CALLED @ 103.00000000		20,600	20,000	20,835	20,739		(47)		(47)		20,692		(92)	(92)	1,000	03/01/2019	1FE
425208-SD-8	HENDERSON NV LOC IMPT DIST T-14 SR 07A		09/01/2009	CALLED @ 103.00000000		25,750	25,000	24,949	24,863		6		6		24,869		881	881	1,250	03/01/2020	1FE
425208-SE-6	HENDERSON NV LOC IMPT DIST T-14 SR 07A		09/01/2009	CALLED @ 103.00000000		25,750	25,000	24,573	24,499		20		20		24,519		1,231	1,231	1,250	03/01/2021	1FE
425208-SG-1	HENDERSON NV LOC IMPT DIST T-14 SR 07A		09/01/2009	CALLED @ 103.00000000		15,450	15,000	14,097	14,065		29		29		14,094		1,356	1,356	750	03/01/2023	1FE
517704-AY-8	LAS VEGAS NV CONVENTION & VISITORS 99		07/01/2009	CALLED @ 101.00000000		2,525,000	2,500,000	2,445,700	2,516,180		8,820		8,820		2,525,000				143,750	07/01/2017	1FE
517704-AZ-5	LAS VEGAS NV CONVENTION & VISITORS 99		07/01/2009	CALLED @ 101.00000000		2,525,000	2,500,000	2,433,050	2,514,698		10,302		10,302		2,525,000				143,750	07/01/2018	1FE
517704-BA-9	LAS VEGAS NV CONVENTION & VISITORS 99		07/01/2009	CALLED @ 101.00000000		3,030,000	3,000,000	2,986,080	3,024,653		5,347		5,347		3,030,000				180,000	07/01/2019	1FE
66041H-EU-4	NORTH LAS VEGAS NV SR SPL IMPT 60 06A		06/01/2009	CALLED @ 103.00		82,400	80,000	74,199	74,415		133		133		74,548		7,852	7,852	1,850	12/01/2022	1FE
914658-V6-3	UNIVERSITY & CMNTY CLG SYS OF NV 02A		07/02/2009	PRAGER MCCARTHY & SEALY		102,070	100,000	100,000	100,000						100,000		2,070	2,070	5,505	07/01/2031	1FE
940855-BE-8	WASHOE CNTY NEV SALES TAX REV		09/25/2009	PRAGER MCCARTHY & SEALY		3,322,956	3,315,000	3,264,811	3,275,073		1,031		1,031		3,276,104		46,852	46,852	140,418	12/01/2028	1FE
644614-EW-5	NEW HAMPSHIRE HLTH DARTMOUTH 02		09/22/2009	PRAGER MCCARTHY & SEALY		586,956	575,000	585,793	579,655		(776)		(776)		578,878		8,078	8,078	36,586	08/01/2031	1FE
645903-AK-1	NEW JERSEY ECON SOLID WST BRIDGEWTR 05A		07/01/2009	CALLED @ 100.00		380,000	380,000	380,000	302,408	77,592			77,592		380,000				30,400	07/01/2025	5
645903-AL-9	NEW JERSEY ECON SOLID WST BRIDGEWTR 05B		07/01/2009	CALLED @ 100.00		485,000	485,000	485,000	413,031	71,969			71,969		485,000				48,500	07/01/2017	5
646065-RQ-7	NEW JERSEY EDL CLGE OF NEW JERSEY 08D		07/14/2009	PRAGER MCCARTHY & SEALY		160,890	150,000	155,684	155,384		(251)		(251)		155,133		5,757	5,757	7,833	07/01/2027	1FE
64579F-UP-6	NEW JERSEY HLTH CARE WARREN HOSP 08B		07/01/2009	CALLED @ 100.00000000		755,000	755,000	755,000	673,188	81,812			81,812		755,000				75,500	07/01/2018	3
64579F-XC-2	NEW JERSEY HLTH ST JOSEPHS 2008		09/23/2009	CITIGROUP GLOBAL MARKETS		10,211,200	10,000,000	9,531,800	6,616,400	2,919,101	7,499		2,926,601		9,543,001		668,199	668,199	745,312	07/01/2038	3FE
64579F-QP-1	NEW JERSEY HLTH TRINITAS HOSP 07B		09/16/2009	CITIGROUP GLOBAL MARKETS		34,000,000	40,000,000	40,000,000	40,000,000						40,000,000		(6,000,000)	(6,000,000)	3,177,778	07/01/2023	2FE
646107-S7-8	NEW JERSEY HSG MTG FIN MULTI 2002 C		09/04/2009	PRAGER MCCARTHY & SEALY		319,821	300,000	300,000	300,000						300,000		19,821	19,821	12,489	05/01/2014	1FE
646133-CZ-9	NEW JERSEY TRANSIT COP FED GRANT 00B		09/15/2009	MATURED		18,595,000	18,595,000	20,073,488	18,742,081		(147,081)		(147,081)		18,595,000				1,022,725	09/15/2009	1FE
311450-DB-3	FARMINGTON NM PCR PUB SVC CO OF NM 96		09/11/2009	CITIGROUP GLOBAL MARKETS		30,511,888	30,550,000	30,360,960	30,435,702		8,241		8,241		30,443,943		67,945	67,945	1,378,569	12/01/2016	3FE
364070-AY-8	GALLUP NM PCR TRI-STATE GENERATION 05		08/15/2009	MATURED		1,770,000	1,770,000	1,880,101	1,787,530		(17,530)		(17,530)		1,770,000				88,500	08/15/2009	1FE
647200-UH-5	NEW MEXICO MTG FIN AUTH SGL FAM 07CLIE2		09/09/2009	Various		5,239,652	5,155,000	5,155,000	5,155,000						5,155,000		84,652	84,652	305,857	07/01/2028	1FE
647310-D7-3	NEW MEXICO ST SEVERANCE TAX 2006 A		08/26/2009	Various		9,769,529	9,385,000	9,385,000	9,385,000						9,385,000		384,529	384,529	473,244	07/01/2016	1FE
012440-LE-1	ALBANY NY IND DEV ST PETER'S HOSP 08A		09/28/2009	J. P. MORGAN SECURITIES, INC.		4,975,000	5,000,000	4,926,950	4,929,265		1,974		1,974		4,931,239		43,761	43,761	230,417	11/15/2027	2FE
64971S-CB-3	NEW YORK NY INDL DEV AMERICAN JFK 05		09/22/2009	MESIROW FINANCIAL, INC.		4,912,500	5,000,000	4,856,150	3,687,050	1,208,720	10,729		1,219,449		4,906,499		6,001	6,001	431,250	08/01/2016	4FE
64971S-DH-9	NEW YORK NY INDL TERMINAL ONE 05		09/15/2009	CITIGROUP GLOBAL MARKETS		7,152,551	6,935,000	7,218,711	7,154,803		(50,120)		(50,120)		7,104,683		47,868	47,868	420,916	01/01/2012	1FE
64970K-SJ-7	NEW YORK NY MUN WTR FIN WTR FISCAL 01C		08/10/2009	PRAGER MCCARTHY & SEALY		1,017,134	1,000,000	992,990	993,748		79		79		993,827		23,307	23,307	31,442	06/15/2033	1FE
64970K-VB-0	NEW YORK NY MUN WTR FIN WTR FISCAL 03A		08/25/2009	PRAGER MCCARTHY & SEALY		209,060	205,000	202,798	203,052		31		31		203,083		5,977	5,977	6,018	06/15/2034	1FE
64972F-NR-3	NEW YORK NY MUN WTR FIN WTR FISCAL 08AA		09/17/2009	PRAGER MCCARTHY & SEALY		154,401	150,000	151,499	151,344		(96)		(96)		151,247		3,154	3,154	5,482	06/15/2033	1FE
64971K-JS-6	NEW YORK NY TRANSITIONAL FIN AUTH 02 B		09/29/2009	PRAGER MCCARTHY & SEALY		367,555	350,000	347,099	347,566		66		66		347,632		19,923	19,923	15,785	05/01/2026	1FE
649716-JQ-1	NEW YORK NY TRANSITIONAL FIN AUTH 99 B		09/28/2009	CALLED @ 101.00000000		3,019,900	2,990,000	2,990,000	2,990,000						2,990,000		29,900	29,900	129,006	11/01/2019	1FE
64971K-GM-2	NEW YORK NY TRANSITIONAL FIN AUTH 99 B		09/28/2009	CALLED @ 101.00000000		1,812,950	1,795,000	1,788,987	1,790,792		254		254		1,791,046		21,904	21,904	77,447	11/01/2018	1FE
64983W-TG-1	NEW YORK ST DORM AUTH REVS INSRD REV BDS		07/01/2009	CALLED @ 101.00000000		4,040,000	4,000,000	3,875,000	4,003,456		36,544		36,544		4,040,000				230,000	07/01/2019	1FE
64983W-VF-0	NEW YORK ST DORM AUTH REVS ISURED REV BD		08/26/2009	FIRST MIAMI SECURITIES		3,893,988	3,865,000	3,865,000	3,865,000						3,865,000		28,988	28,988	281,823	07/01/2029	2FE
649901-WZ-4	NEW YORK ST DORM NYSARC INC 2002A		09/08/2009	PRAGER MCCARTHY & SEALY		499,194	450,000	483,521	462,657		(2,799)		(2,799)		459,858		39,336	39,336	26,875	07/01/2012	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
649905-EH-5	NEW YORK ST DORM SCH DISTS FING 09C		09/23/2009	Various		3,411,884	2,965,000	3,252,872			(13,038)		(13,038)		3,239,834		172,050	172,050	38,411	10/01/2014	1FE
649852-AH-3	NEW YORK ST SOLID WASTE MGMT 02A		09/08/2009	CITIGROUP GLOBAL MARKETS		1,900,000	1,900,000	1,906,650	1,904,063		(1,166)		(1,166)		1,902,897		(2,897)	(2,897)	74,443	05/01/2012	2FE
650013-T4-7	NEW YORK ST THRUWAY HWY BRDG 2ND 05B		09/17/2009	Various		17,974,841	16,490,000	17,434,382	17,366,493		(81,684)		(81,684)		17,284,809		690,032	690,032	794,665	04/01/2021	1FE
650035-HA-9	NEW YORK ST URBAN DEV PERS INC 08A-1		08/26/2009	PRAGER MCCARTHY & SEALY		1,245,330	1,135,000	1,221,192	1,201,032		(14,144)		(14,144)		1,186,888		58,442	58,442	39,647	12/15/2011	1FE
803554-AV-6	SARATOGA SPRINGS HSG CORP NY SECT 8 78		08/01/2009	MATURED		260,000	260,000	260,000		260,000			260,000		260,000				20,150	08/01/2009	6*
896029-5E-1	TRIBOROUGH NY BRDG & TUNL AUTH GEN 01A		08/25/2009	Various		8,649,920	8,450,000	7,990,996	8,164,184		9,311		9,311		8,077,928		571,992	571,992	489,227	01/01/2027	1FE
89602N-QX-5	TRIBOROUGH NY BRDG & TUNL AUTH REV 08D		09/17/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		10,955,500	10,000,000	10,324,300	10,313,842		(18,568)		(18,568)		10,295,274		660,226	660,226	426,389	11/15/2026	1FE
658207-HV-0	NORTH CAROLINA HSG FIN HMEOWNER 08 31-A		07/01/2009	CALLED @ 100.00000000		5,000	5,000	5,000	5,000						5,000				263	07/01/2038	1FE
65819H-AA-4	NORTH CAROLINA LIBERTY TIRE SOLID WST 04		07/01/2009	CALLED @ 100.00000000		30,000	30,000	30,000	23,389	6,611			6,611		30,000				2,025	07/01/2029	3
65819H-AB-2	NORTH CAROLINA LIBERTY TIRE SOLID WST 04		07/01/2009	MATURED		490,000	490,000	490,000	489,838	162			162		490,000				44,100	07/01/2009	3
658203-ZK-3	NORTH CAROLINA MUN PWR AGY 1 2003A		09/16/2009	Various		8,453,810	7,790,000	8,197,183	7,976,722		(31,009)		(31,009)		7,945,713		508,096	508,096	472,222	01/01/2016	1FE
658203-ZL-1	NORTH CAROLINA MUN PWR AGY 1 2003A		09/30/2009	PRAGER MCCARTHY & SEALY		219,237	200,000	214,916	206,835		(1,019)		(1,019)		205,816		13,421	13,421	11,973	01/01/2016	1FE
307479-AZ-8	FARGO ND HLTH SYS MERITCARE 00 A		09/14/2009	PRAGER MCCARTHY & SEALY		1,494,947	1,435,000	1,474,821	1,446,272		(3,032)		(3,032)		1,443,240		51,706	51,706	63,002	06/01/2014	1FE
587850-DA-3	MERCER CNTY ND PLN CTL ANTELOPE VY BASIN		06/30/2009	CALLED @ 100.00		1,570,000	1,570,000	1,588,966	1,574,877		(840)		(840)		1,574,036		(4,036)	(4,036)	56,520	06/30/2013	1FE
65888M-TS-0	NORTH DAKOTA ST HSG FIN AGY REV		09/01/2009	Various		1,167,613	1,160,000	1,160,000	1,160,000						1,160,000		7,613	7,613	71,540	07/01/2029	1FE
658886-CS-3	NORTH DAKOTA STATE HOUSING FINANCE AGENC		07/01/2009	CALLED @ 100.00000000		90,000	90,000	90,000	90,000						90,000				5,535	07/01/2031	1FE
118217-AV-0	BUCKEYE TOBACCO STLEMNT OH 2007A		09/17/2009	FIRST MIAMI SECURITIES		10,125,000	15,000,000	10,966,650	11,663,697		498,747		498,747		12,162,445		(2,037,445)	(2,037,445)		06/01/2037	2FE
118217-AW-8	BUCKEYE TOBACCO STLEMNT OH 2007B		09/21/2009	Various		2,039,326	55,900,000	3,333,876	3,624,124		189,156		189,156		3,813,280		(1,773,954)	(1,773,954)		06/01/2047	2FE
172293-AT-9	CINCINNATI ST TECH & CMNTY CLG OH 02		08/26/2009	BEAL, M.R., & CO.		788,720	800,000	827,448	813,743		(1,745)		(1,745)		811,999		(23,279)	(23,279)	38,500	10/01/2021	2Z
733578-AA-6	COLUMBIANA CNTY OH SLD WST A&L 03A		07/31/2009	DISTRIBUTION		341,800		341,800	341,800						341,800					07/01/2028	6
353174-DL-6	FRANKLIN CNTY OH CONV AUTH ANTIC 05		07/29/2009	PRAGER MCCARTHY & SEALY		429,153	400,000	416,844	414,640		(1,018)		(1,018)		413,623		15,530	15,530	12,736	12/01/2023	1FE
549310-TQ-3	LUCAS CNTY OH HOSP PROMEDICA 2005 B		09/29/2009	J. P. MORGAN SECURITIES, INC.		6,675,501	6,350,000	6,721,672	6,615,395		(25,443)		(25,443)		6,589,953		85,548	85,548	279,576	11/15/2018	2Z
677525-RE-9	OHIO AIR QUALITY DAYTON PWR & LIGHT 06		09/10/2009	FAHNESTOCK & CO., INC.		2,927,340	3,000,000	2,792,940	2,795,802		2,370		2,370		2,798,172		129,168	129,168	149,600	09/01/2036	1FE
67756Q-GG-6	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A		09/01/2009	CALLED @ 100.00000000		300,000	300,000	297,750	297,924		169		169		298,093		1,907	1,907	15,000	09/01/2017	1FE
677632-DW-8	OHIO STATE UNIV GEN RCPTS 2002 A		07/31/2009	PRAGER MCCARTHY & SEALY		214,912	200,000	205,974	202,616		(364)		(364)		202,252		12,660	12,660	6,708	12/01/2019	1FE
67766N-AF-9	OHIO WTR DEV BAY SHORE PWR 1998 A		09/01/2009	CALLED @ 100.00000000		200,000	200,000	192,690	194,305		465		465		194,771		5,229	5,229	11,750	09/01/2020	2
154727-BW-0	CENTRAL OK TRANSN & PKG AUTH SER 1980		07/01/2009	CALLED @ 100.00000000		265,000	265,000	265,000	265,000						265,000				22,950	07/01/2010	1
386442-TA-5	GRAND RIVER DAM AUTH OK 2008 A		09/02/2009	PRAGER MCCARTHY & SEALY		1,370,680	1,275,000	1,312,396	1,311,565		(1,906)		(1,906)		1,309,660		61,020	61,020	55,692	06/01/2027	1FE
628207-EA-6	MUSTANG OK IMPT AUTH UTIL 06 REF		08/21/2009	PRAGER MCCARTHY & SEALY		112,115	100,000	104,413	103,349		(282)		(282)		103,067		9,048	9,048	4,514	10/01/2018	1FE
678535-2M-6	OKLAHOMA CITY OK ARPT TRUST JR LIEN 29 0		08/21/2009	PRAGER MCCARTHY & SEALY		112,708	100,000	107,182	106,105		(398)		(398)		105,707		7,001	7,001	5,764	07/01/2019	1FE
678595-AK-5	OKLAHOMA CITY OK PUB PPTY HOTEL 05		09/25/2009	PRAGER MCCARTHY & SEALY		515,520	450,000	478,274	469,616		(1,905)		(1,905)		467,712		47,808	47,808	22,438	10/01/2016	1FE
678864-V5-5	OKLAHOMA HSG FIN AGY SGL FAM MTG 00C-2		09/01/2009	CALLED @ 100.00000000		20,000	20,000	20,000	20,000						20,000				1,225	09/01/2020	1FE
678864-V6-3	OKLAHOMA HSG FIN AGY SGL FAM MTG 00C-2		09/01/2009	CALLED @ 100.00000000		5,000	5,000	5,000	5,000						5,000				310	09/01/2028	1FE
678864-V8-9	OKLAHOMA HSG FIN AGY SGL FAM MTG 00C-2		09/01/2009	CALLED @ 22.966		12,631	55,000	6,838	8,488		489		489		8,978		3,653	3,653		09/01/2031	1FE
67886M-AX-7	OKLAHOMA HSG FIN AGY SGL FAM MTG 06C		09/01/2009	CALLED @ 100.00000000		105,000	105,000	103,961	104,027		45		45		104,072		928	928	5,145	09/01/2021	1FE
679103-VD-0	OKLAHOMA INDL HLTH INTEGRIS BAPTIST 99A		08/15/2009	CALLED @ 101.00000000		1,823,050	1,805,000	1,811,478	1,821,166		1,884		1,884		1,823,050				108,300	08/15/2018	1FE
679103-VQ-1	OKLAHOMA INDL HLTH INTEGRIS BAPTIST 99A		08/15/2009	CALLED @ 101.00000000		2,454,300	2,430,000	2,438,721	2,446,702		7,598		7,598		2,454,300				145,800	08/15/2018	1FE
584283-EB-7	MEDFORD OR HOSP FACS ASANTE HLTH 98A		08/15/2009	MATURED		660,000	660,000	673,135	662,370		(2,370)		(2,370)		660,000				34,650	08/15/2009	2FE
686087-BK-2	OREGON HSG CMNTY SVCS SGL FAM MTG 06E		07/01/2009	CALLED @ 100.00000000		10,000	10,000	10,034	10,031		(2)		(2)		10,029		(29)	(29)	500	01/01/2025	1FE
68607V-EJ-0	OREGON ST DEPT ADMIN SVCS LOTTERY 00 A		07/15/2009	PRAGER MCCARTHY & SEALY		486,121	470,000	483,531	472,134		(929)		(929)		471,205		14,916	14,916	19,809	04/01/2011	1FE
68607V-GH-2	OREGON ST DEPT ADMIN SVCS LOTTERY 02 A		07/24/2009	SEATTLE NORTHWEST SECURITIES CORP.		644,061	580,000	617,016	593,992		(2,337)		(2,337)		591,656		52,405	52,405	26,406	04/01/2013	1FE
68607V-JR-7	OREGON ST DEPT ADMIN SVCS LOTTERY 03 A		08/06/2009	PRAGER MCCARTHY & SEALY		322,312	290,000	308,711	299,891		(1,166)		(1,166)		298,725		23,587	23,587	12,486	04/01/2016	1FE
89546R-FG-4	TRI-CNTY MET TRANSN DIST OR CAP GRANT 05		09/22/2009	PRAGER MCCARTHY & SEALY		108,537	100,000	107,542	103,784		(973)		(973)		102,811		5,726	5,726	4,917	10/01/2011	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
938240-BF-4	WASHINGTON CNTY OR CLEAN WTR SVCS SR 04		08/14/2009	PRAGER MCCARTHY & SEALY		208,935	180,000	192,656	187,747		(766)		(766)		186,981		21,954	21,954	7,950	10/01/2014	1FE
017289-GQ-6	ALLEGHENY CNTY PA HOSP REF IMPT SER K		07/01/2009	MATURED		60,000	60,000	60,300	60,000						60,000				3,975	07/01/2009	1
087401-HN-8	BETHLEHEM PA AUTH WTR GTD 04		09/10/2009	PRAGER MCCARTHY & SEALY		347,139	330,000	327,525	327,980		72		72		328,052		19,087	19,087	11,282	11/15/2021	1FE
246015-BL-4	DELAWARE CNTY PA PCR PECO ENGY 08A		09/22/2009	BARCLAYS BANK		20,728,143	19,700,000	19,700,000	19,700,000						19,700,000		1,028,143	1,028,143	643,533	12/01/2012	1FE
41473M-GZ-0	HARRISBURG PA AUTH WTR 2004 REF		09/16/2009	PRAGER MCCARTHY & SEALY		107,568	100,000	102,354	101,446		(168)		(168)		101,277		6,291	6,291	5,917	07/15/2023	1FE
414734-CE-1	HARRISBURG PA PKG AUTH GTD PKG 03 O		09/16/2009	BEAL, M.R., & CO.		568,860	570,000	605,528	588,573		(2,698)		(2,698)		585,874		(17,014)	(17,014)	32,458	08/01/2016	2Z
522455-AS-3	LEBANON CNTY PA HLTH GOOD SAMARITAN 02		09/29/2009	Various		951,893	1,000,000	977,870	980,864		472		472		981,336		(29,444)	(29,444)	51,379	11/15/2028	2FE
522455-AT-1	LEBANON CNTY PA HLTH GOOD SAMARITAN 02		09/09/2009	MESIROW FINANCIAL, INC.		4,425,300	5,000,000	4,942,950	4,947,643		702		702		4,948,345		(523,045)	(523,045)	249,167	11/15/2035	2FE
708690-AV-4	PENNSYLVANIA ECON DEV COLVER PROJ 05F		09/08/2009	CITIGROUP GLOBAL MARKETS		6,292,125	6,300,000	6,519,753	6,382,835		(29,360)		(29,360)		6,353,475		(61,350)	(61,350)	220,500	12/01/2010	2FE
717903-RS-9	PHILADELPHIA PA HOSP TEMPLE UNIV 93A		07/23/2009	J. P. MORGAN SECURITIES, INC.		1,954,100	2,000,000	1,761,000	1,765,785		11,529		11,529		1,777,314		176,786	176,786	93,118	11/15/2023	2FE
717893-NA-5	PHILADELPHIA PA WTR & WASTEWTR 01B REF		08/25/2009	PRAGER MCCARTHY & SEALY		614,654	550,000	583,385	563,772		(2,016)		(2,016)		561,757		52,897	52,897	22,240	11/01/2013	1FE
805777-JU-4	SAYRE PA HLTH CARE FAC GUTHRIE 02 A		09/14/2009	JEFFERIES & COMPANY, INC.		1,131,200	1,120,000	1,102,469	1,103,266		357		357		1,103,624		27,576	27,576	52,274	12/01/2031	1FE
76218T-FJ-8	RHODE ISLAND CLEAN WTR REVOLV FD 04A		09/14/2009	PRAGER MCCARTHY & SEALY		737,672	700,000	672,082	667,727		765		765		668,493		69,179	69,179	27,128	10/01/2024	1FE
76218T-GG-3	RHODE ISLAND CLEAN WTR REVOLV FD 05A		07/22/2009	PRAGER MCCARTHY & SEALY		106,172	100,000	95,736	95,660		142		142		95,802		10,370	10,370	3,700	10/01/2021	1FE
76218T-GJ-7	RHODE ISLAND CLEAN WTR REVOLV FD 05A		09/04/2009	PRAGER MCCARTHY & SEALY		265,443	250,000	250,000	250,000						250,000		15,443	15,443	10,594	10/01/2023	1FE
762236-BQ-9	RHODE ISLAND ECON GABS DEPT TRANS 03A		09/04/2009	PRAGER MCCARTHY & SEALY		837,165	750,000	814,938	785,262		(5,096)		(5,096)		780,166		56,999	56,999	27,604	06/15/2014	1FE
762243-TH-6	RHODE ISLAND HLTH HOSP LIFESPAN 96		08/27/2009	VINING SPARKS		1,639,088	1,635,000	1,609,863	1,613,334		902		902		1,614,236		24,851	24,851	74,688	05/15/2023	1FE
340122-JK-7	FLORENCE CNTY SC MCLEOD RGL MED 04 A		07/17/2009	PRAGER MCCARTHY & SEALY		100,650	100,000	98,965	99,067		14		14		99,081		1,569	1,569	3,625	11/01/2031	1FE
83712D-FV-3	SOUTH CAROLINA HOUSING FIN & DEV AUTH		07/01/2009	CALLED @ 100.00000000		230,000	230,000	229,009	229,747		56		56		229,803		197	197	13,800	07/01/2012	1FE
83712D-QZ-2	SOUTH CAROLINA HSG FIN DEV MTG 08B-1		08/25/2009	Various		13,409,059	13,330,000	13,280,013	13,280,280		533		533		13,280,813		128,246	128,246	736,469	07/01/2039	1FE
83712D-RR-9	SOUTH CAROLINA HSG FIN DEV MTG 08B-2		07/01/2009	CALLED @ 100.00000000		30,000	30,000	30,000	30,000						30,000				1,515	07/01/2027	1FE
837031-QG-1	SOUTH CAROLINA JOBS BON SECOURS 02A		09/16/2009	CITIGROUP GLOBAL MARKETS		15,879,150	15,750,000	15,336,703	15,345,105		6,822		6,822		15,351,926		527,224	527,224	753,047	11/15/2030	1FE
83703E-CK-9	SOUTH CAROLINA JOBS ECON DEV HOSP FAC		08/01/2009	MATURED		2,800,000	2,800,000	2,768,500	2,798,532		1,468		1,468		2,800,000				97,985	08/01/2009	2Z
83703E-HD-0	SOUTH CAROLINA JOBS PALMETTO HLTH 03 A		09/08/2009	MESIROW FINANCIAL, INC.		9,615,074	9,800,000	9,522,366	9,549,984		4,494		4,494		9,554,478		60,596	60,596	677,431	08/01/2031	2FE
83755V-NB-6	SOUTH DAKOTA HLTH ED AVERA HLTH 08B		09/16/2009	ZIEGLER, B.C., AND COMPANY		2,496,875	2,500,000	2,451,775	2,452,153		529		529		2,452,682		44,193	44,193	165,156	07/01/2038	1FE
83755V-FB-5	SOUTH DAKOTA HLTH ED SIOUX VLY 01E		08/31/2009	PRAGER MCCARTHY & SEALY		103,860	100,000	94,512	94,566		212		212		94,779		9,081	9,081	4,509	11/01/2024	1FE
033794-BE-7	ANDERSON CNTY HSG CORP TN 1ST LIEN 79		09/01/2009	MATURED		345,000	345,000	345,000	345,000						345,000				27,600	09/01/2009	1
033794-BF-4	ANDERSON CNTY HSG CORP TN 1ST LIEN 79		09/01/2009	CALLED @ 100.00000000		375,000	375,000	375,000	375,000						375,000				30,000	09/01/2010	1
162419-AJ-4	CHATTANOOGA TN INDL DEV LEASE RENT 00		09/30/2009	PRAGER MCCARTHY & SEALY		1,042,260	1,000,000	996,070	998,029		227		227		998,257		44,003	44,003	27,089	10/01/2014	1FE
592190-HP-0	MET NASHVILLE TN ARPT AUTH SER 2001 A		07/01/2009	MATURED		4,400,000	4,400,000	5,069,064	4,449,114		(49,114)		(49,114)		4,400,000				290,400	07/01/2009	1FE
88045R-EQ-1	TENNESSEE HSG DEV AGY HMEOWNSHIP 07-4		08/21/2009	PRAGER MCCARTHY & SEALY		104,006	100,000	100,000	100,000						100,000		4,006	4,006	5,764	07/01/2023	1FE
88045R-ER-9	TENNESSEE HSG DEV AGY HMEOWNSHIP 07-4		09/25/2009	PRAGER MCCARTHY & SEALY		808,108	790,000	790,000	790,000						790,000		18,108	18,108	46,624	07/01/2028	1FE
052409-BY-4	AUSTIN TX CONV CTR 2006A 1ST TIER		09/10/2009	FIRST MIAMI SECURITIES		927,700	1,000,000	1,083,890	816,880	255,208	(5,452)		249,755		1,066,635		(138,935)	(138,935)	63,292	01/01/2019	3FE
052409-CA-5	AUSTIN TX CONV CTR 2006A 1ST TIER		09/10/2009	FIRST MIAMI SECURITIES		3,122,846	3,540,000	3,787,800	2,565,650	1,187,537	(16,022)		1,171,515		3,737,165		(614,319)	(614,319)	224,053	01/01/2024	3FE
078027-CR-8	BELL CNTY TX HLTH RENAISSANCE 1996		09/01/2009	CALLED @ 100.00000000		50,000	50,000	50,000	38,332	11,668			11,668		50,000				4,125	09/01/2026	4
088379-YC-0	BEXAR CNTY TX HSG MULTI AVION 07A		09/01/2009	CALLED @ 100.00000000		25,000	25,000	25,000	15,947	9,054			9,054		25,000				1,438	09/01/2047	4
088379-YD-8	BEXAR CNTY TX HSG MULTI AVION 07B		09/01/2009	CALLED @ 100.00000000		15,000	15,000	15,000	13,636	1,364			1,364		15,000				1,200	09/01/2017	4
088379-VS-8	BEXAR CNTY TX HSG MULTI SUNCREST 02A		09/01/2009	CALLED @ 100.00000000		70,000	70,000	70,000	70,282		176		176		70,458		(458)	(458)	2,538	09/01/2037	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
088563-PW-5	BEXAR CNTY TX MET WTR DIST WTRWKS 2002 R		07/14/2009	PRAGER MCCARTHY & SEALY		101,279	100,000	97,973	98,228		26		26		98,254		3,025	3,025	3,644	05/01/2032	1FE
088563-TB-7	BEXAR CNTY TX MET WTR DIST WTRWKS 2002 R		09/22/2009	PRAGER MCCARTHY & SEALY		313,137	300,000	292,135	292,816		239		239		293,055		20,082	20,082	13,500	05/01/2026	1FE
088563-QR-5	BEXAR CNTY TX MET WTR DIST WTRWKS 2006 R		09/09/2009	PRAGER MCCARTHY & SEALY		102,640	100,000	88,126	88,423		313		313		88,736		13,904	13,904	3,913	05/01/2025	1FE
106214-DQ-9	BRAZOS RIV AUTH TX HOUSTON INDS 98A REF		09/09/2009	J. P. MORGAN SECURITIES, INC.		13,982,500	14,000,000	13,982,500	13,989,165		571		571		13,989,736		(7,236)	(7,236)	623,826	05/01/2019	2FE
106214-DS-5	BRAZOS RIV AUTH TX HOUSTON INDS 98C REF		09/09/2009	Various		23,942,444	24,000,000	23,095,200	23,106,459		45,940		45,940		23,152,399		790,046	790,046	1,069,417	05/01/2019	2FE
234691-AN-3	DALLAS CNTY TX MENTAL HLTH 1995 F		09/01/2009	CALLED @ 100.00000000		190,000	190,000	187,712	189,158		117		117		189,275		725	725	10,925	09/01/2016	1FE
366133-DL-7	GARLAND TX ELEC UTIL SYS 2006		07/22/2009	PRAGER MCCARTHY & SEALY		101,752	100,000	99,100	99,187		20		20		99,206		2,546	2,546	6,325	03/01/2026	1FE
41315R-CB-8	HARRIS CNTY TX HLTH CHRISTUS HLTH 99A		07/01/2009	CALLED @ 101.00000000		5,050,000	5,000,000	4,465,550	4,977,584		72,416		72,416		5,050,000				268,750	07/01/2019	1FE
414152-NN-4	HARRIS CNTY TX HLTH MEM HERMANN 98		09/15/2009	PRAGER MCCARTHY & SEALY		345,277	300,000	330,567	316,336		(1,764)		(1,764)		314,572		30,705	30,705	12,085	06/01/2014	1FE
413893-CN-6	HARRIS CNTY TX HOUSTON SPORTS JR 01B		09/23/2009	FIRST MIAMI SECURITIES		7,348,960	8,000,000	6,967,120	6,969,645		11,332		11,332		6,980,977		367,983	367,983	375,667	11/15/2040	2FE
414003-QD-8	HARRIS CNTY TX TOLL RD SR LIEN 1989		08/15/2009	CALLED @ 43.795		3,777,319	8,625,000	1,215,263	3,624,500		152,819		152,819		3,777,319					08/15/2021	1
442436-5Y-3	HOUSTON TX WTR & SWR 98 JR LIEN A CAP		09/10/2009	PRAGER MCCARTHY & SEALY		267,305	500,000	209,195	211,319		8,455		8,455		219,774		47,531	47,531		12/01/2023	1FE
442436-5Z-0	HOUSTON TX WTR & SWR 98 JR LIEN A CAP		08/27/2009	PRAGER MCCARTHY & SEALY		350,577	720,000	219,664	283,630		10,442		10,442		294,073		56,504	56,504		12/01/2024	1FE
442436-H3-8	HOUSTON TX WTR & SWR 99 JR LIEN A CAP		08/26/2009	PRAGER MCCARTHY & SEALY		127,368	200,000	83,612	106,213		3,527		3,527		109,740		17,628	17,628		12/01/2021	1FE
581659-AG-4	MC KINNEY TX MULTI PK CREEK 97 RESTRUC		09/01/2009	CALLED @ 100.00000000		35,000	35,000	31,709	20,021	11,718	129		11,847		31,868		3,132	3,132	2,538	09/01/2043	6
662832-DR-2	NORTH TX MUN WTR DIST SOLID WASTE 03		09/30/2009	PRAGER MCCARTHY & SEALY		209,703	200,000	200,912	200,440		(63)		(63)		200,377		9,326	9,326	9,847	09/01/2023	1FE
66283A-BL-9	NORTH TX MUN WTR DIST WSTWTR PANTHER 06		09/29/2009	SAMCO		221,064	200,000	195,923	194,934		223		223		195,157		25,907	25,907	8,361	06/01/2021	1FE
662858-CT-4	NORTH TX TWY AUTH DALLAS NO TWY SYS 03A		08/20/2009	PRAGER MCCARTHY & SEALY		242,797	250,000	221,058	221,134		289		289		221,423		21,373	21,373	14,250	01/01/2038	1FE
66285W-CX-2	NORTH TX TWY AUTH SYS 1ST TIER 08E-1		09/14/2009	GOLDMAN, SACHS & CO.		50,402,500	50,000,000	50,725,500	50,422,505		(299,201)		(299,201)		50,123,304		279,196	279,196	3,027,778	01/01/2038	1FE
676040-GL-6	ODESSA TEX JR COLLEGE DIST REV		09/04/2009	CALLED @ 100.00		5,000,000	5,000,000	4,987,500	4,995,233		754		754		4,995,988		4,012	4,012	189,583	12/01/2013	1FE
796253-HS-4	SAN ANTONIO TX ELEC & GAS SYS 98A REF		09/01/2009	CALLED @ 100.00		2,300,000	2,300,000	2,266,535	2,275,256		1,159		1,159		2,276,415		23,585	23,585	112,125	02/01/2021	1FE
799204-FX-5	SAN PATRICIO TX MUN WTR DIST 1998		07/10/2009	CALLED @ 100.00		4,810,000	4,810,000	4,810,000	4,810,000						4,810,000				250,120	07/10/2023	1FE
875906-MK-2	TARRANT CNTY TX HLTH COOK CHLD MED 07B		08/12/2009	PRAGER MCCARTHY & SEALY		113,420	100,000	103,868	103,413		(198)		(198)		103,214		10,206	10,206	3,556	12/01/2018	1FE
876387-DA-6	TARRANT CNTY TX HOSP DIST CMC ENERGY		07/28/2009	SCHEDULED REDEMPTION		216,888	216,888	216,888	216,888						216,888				10,085	04/28/2012	1
882758-CL-7	TEXAS PROPERTY FIN CORP MENTAL HLTH		09/01/2009	CALLED @ 100.00000000		25,000	25,000	24,875	24,944		17		17		24,961		39	39	1,550	09/01/2016	2FE
882762-AP-2	TEXAS TPK AUTH CENTRAL TX 1ST 02A CAP		09/23/2009	SEIBERT BRANFORD		8,326,561	19,910,000	6,671,849	6,750,664		333,767		333,767		7,082,050		1,244,511	1,244,511		08/15/2025	2FE
882762-BF-3	TEXAS TPK AUTH CENTRAL TX 1ST 02A CAP		09/22/2009	MESIROW FINANCIAL, INC.		1,937,024	7,400,000	1,401,486	1,971,458		80,756		80,756		2,052,214		(115,190)	(115,190)		08/15/2031	2FE
882762-BH-9	TEXAS TPK AUTH CENTRAL TX 1ST 02A CAP		09/22/2009	MESIROW FINANCIAL, INC.		14,001,311	62,325,000	9,756,356	14,261,901		640,390		640,390		14,902,292		(900,980)	(900,980)		08/15/2033	2FE
882762-BJ-5	TEXAS TPK AUTH CENTRAL TX 1ST 02A CAP		09/22/2009	MESIROW FINANCIAL, INC.		13,560,582	65,045,000	9,590,235	14,019,049		629,484		629,484		14,648,533		(1,087,952)	(1,087,952)		08/15/2034	2FE
882762-BK-2	TEXAS TPK AUTH CENTRAL TX 1ST 02A CAP		09/30/2009	MESIROW FINANCIAL, INC.		10,284,500	50,000,000	6,934,300	10,132,763		472,132		472,132		10,604,894		(320,394)	(320,394)		08/15/2035	2FE
882762-BL-0	TEXAS TPK AUTH CENTRAL TX 1ST 02A CAP		09/01/2009	FIDELITY CAPITAL MARKETS		12,157,409	73,370,000	9,565,247	13,990,905		578,163		578,163		14,569,068		(2,411,659)	(2,411,659)		08/15/2036	2FE
882762-BM-8	TEXAS TPK AUTH CENTRAL TX 1ST 02A CAP		09/30/2009	MESIROW FINANCIAL, INC.		12,712,881	70,055,000	6,322,659	12,597,705		553,234		553,234		10,818,543		1,894,338	1,894,338		08/15/2037	2FE
894386-GS-4	TRAVIS CNTY TX HSG METROPOLIS APT 01A		08/05/2009	DISTRIBUTION		601,825		601,825	601,825						601,825					08/01/2033	6
902261-HJ-8	TYLER TX HLTH FAC EAST TX MED CTR 07A		09/03/2009	ZIEGLER, B.C., AND COMPANY		10,730,007	13,155,000	11,301,592	11,322,121		18,074		18,074		11,340,195		(610,187)	(610,187)	604,201	11/01/2037	2FE
902261-GN-0	TYLER TX HLTH FAC MOTHER FRANCES 07A		09/15/2009	Various		8,182,700	10,000,000	10,038,800	10,033,794		(2,334)		(2,334)		10,031,460		(1,848,760)	(1,848,760)	606,944	07/01/2033	2FE
915137-EE-9	UNIVERSITY OF TX SYS REV FING SYS 1998		08/03/2009	CALLED @ 100.00		7,910,000	7,910,000	6,209,271	6,876,399		55,738		55,738		6,932,137		977,863	977,863	286,738	08/15/2017	1FE
291147-CB-0	EMERY CNTY UT PCR PACIFICORP 93A REF		09/18/2009	Various		19,190,000	19,000,000	19,021,351	19,000,000						19,000,000		190,000	190,000	960,186	11/01/2023	1FE
45884A-XF-5	INTERMOUNTAIN PWR AGY UT PWR SUP 08A		09/18/2009	SEATTLE NORTHWEST SECURITIES CORP.		3,369,480	3,000,000	3,248,520			(16,670)		(16,670)		3,231,850		137,630	137,630	121,000	07/01/2015	1FE
45884A-RL-9	INTERMOUNTAIN PWR AGY UT PWR SUP 96A		07/01/2009	CALLED @ 100.00		200,000	200,000	206,906	200,000						200,000				12,300	07/01/2014	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
45884A-FV-0	INTERMOUNTAIN PWR AGY UT PWR SUP 97B		07/01/2009	CALLED @ 100.00000000		47,300,000	47,300,000	48,002,687	47,341,456		(41,456)		(41,456)		47,300,000				2,838,000	07/01/2021	1
45884A-JZ-7	INTERMOUNTAIN PWR AGY UT PWR SUP 98A		07/01/2009	CALLED @ 100.00		6,210,000	6,210,000	6,323,208	6,217,842		(7,842)		(7,842)		6,210,000				326,025	07/01/2011	1FE
795591-CS-3	SALT LAKE CITY UT MET WTR DIST 1999		07/01/2009	CALLED @ 100.00000000		6,485,000	6,485,000	5,770,612	6,404,131		80,869		80,869		6,485,000				348,569	07/01/2024	1FE
795591-CU-8	SALT LAKE CITY UT MET WTR DIST 1999		07/01/2009	CALLED @ 100.00000000		4,755,000	4,755,000	4,766,888	4,756,005		(1,005)		(1,005)		4,755,000				255,581	07/01/2029	1FE
917328-KK-1	UTAH ASSOC MUN PWR SYS PAYSON PWR 03A		09/14/2009	PRAGER MCCARTHY & SEALY		213,478	200,000	202,112	201,059		(162)		(162)		200,897		12,581	12,581	9,611	04/01/2021	1FE
917328-KL-9	UTAH ASSOC MUN PWR SYS PAYSON PWR 03A		09/16/2009	Various		2,510,786	2,385,000	2,393,920	2,389,484		(651)		(651)		2,388,833		121,953	121,953	110,271	04/01/2022	1FE
917436-SV-0	UTAH HSG CORP SINGLE FAM MTG 06 A-1 CL 3		07/01/2009	CALLED @ 100.00000000		145,000	145,000	145,145	145,108		(7)		(7)		145,101		(101)	(101)	7,069	07/01/2023	1FE
917563-BN-7	UTAH ST UNIV STUD BLDG FEE 04 A REF		09/17/2009	SEATTLE NORTHWEST SECURITIES CORP.		1,775,759	1,640,000	1,656,384	1,649,701		(1,197)		(1,197)		1,648,504		127,255	127,255	79,950	04/01/2020	2FE
917563-BP-2	UTAH ST UNIV STUD BLDG FEE 04 A REF		09/17/2009	Various		2,052,766	1,925,000	1,904,037	1,907,774		663		663		1,908,437		144,329	144,329	92,802	04/01/2023	2FE
076099-AT-7	BEDFORD CNTY VA INDL NEKOOSA PKG 1998		09/01/2009	MESIROW FINANCIAL, INC.		4,916,400	6,000,000	3,839,030	2,517,120	1,538,415	33,144		1,571,559		4,088,679		827,721	827,721	254,800	12/01/2025	4FE
312066-BX-0	FAUQUIER CNTY VA FAUQUIER HOSP 07A		08/19/2009	M&T INVESTMENT BANKING GROUP		2,077,944	2,400,000	2,385,552	2,385,769		165		165		2,385,935		(307,991)	(307,991)	113,050	10/01/2037	2FE
312066-CK-7	FAUQUIER CNTY VA FAUQUIER HOSP 07B		08/19/2009	M&T INVESTMENT BANKING GROUP		1,385,296	1,600,000	1,590,368	1,590,533		126		126		1,590,659		(205,363)	(205,363)	75,367	10/01/2037	2FE
927781-GR-9	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 07A		09/15/2009	PRAGER MCCARTHY & SEALY		482,976	450,000	450,000	450,000						450,000		32,976	32,976	21,206	09/01/2024	1FE
928181-GQ-3	VIRGINIA RES AUTH WTR SWR SYS 2002		09/10/2009	PRAGER MCCARTHY & SEALY		75,524	200,000	47,404	67,398		2,335		2,335		69,733		5,791	5,791		11/01/2028	1FE
928181-GR-1	VIRGINIA RES AUTH WTR SWR SYS 2002		08/18/2009	PRAGER MCCARTHY & SEALY		44,141	125,000	27,973	39,795		1,422		1,422		41,217		2,924	2,924		11/01/2029	1FE
928181-GS-9	VIRGINIA RES AUTH WTR SWR SYS 2002		09/22/2009	PRAGER MCCARTHY & SEALY		93,320	275,000	58,088	82,692		3,203		3,203		85,895		7,426	7,426		11/01/2030	1FE
927793-JB-6	VIRGINIA TRANSN BRD CONTRACT RTE 28 02		09/21/2009	PRAGER MCCARTHY & SEALY		230,927	665,000	146,666	203,947		8,414		8,414		212,361		18,566	18,566		04/01/2030	1FE
927793-JC-4	VIRGINIA TRANSN BRD CONTRACT RTE 28 02		08/19/2009	PRAGER MCCARTHY & SEALY		72,894	225,000	46,811	65,131		2,374		2,374		67,505		5,389	5,389		04/01/2031	1FE
29270C-CU-7	ENERGY NORTHWEST WA COLUMBIA GEN 02A		08/13/2009	PRAGER MCCARTHY & SEALY		4,639,657	4,300,000	4,306,493	4,302,590		(434)		(434)		4,302,156		337,501	337,501	252,792	07/01/2018	1FE
300060-HY-9	EVERETT WA WTR SWR 2003 REF		09/16/2009	SEATTLE NORTHWEST SECURITIES CORP.		2,131,880	2,000,000	2,000,000	2,000,000						2,000,000		131,880	131,880	122,222	07/01/2022	2FE
812643-AT-1	SEATTLE WA MUN LT & PWR 2004 REF		09/18/2009	Various		3,722,522	3,515,000	3,539,499	3,531,447		(1,810)		(1,810)		3,529,637		192,885	192,885	174,260	08/01/2020	1FE
833102-VM-5	SNOHOMISH CNTY WA PUD NO 1 ELEC 04		09/15/2009	Various		1,347,019	1,250,000	1,257,388	1,254,465		(524)		(524)		1,253,941		93,078	93,078	49,813	12/01/2021	1FE
848661-FJ-8	SPOKANE CNTY WA AIRPORT 2000		09/30/2009	PRAGER MCCARTHY & SEALY		1,333,892	1,280,000	1,287,706	1,281,670		(657)		(657)		1,281,013		52,879	52,879	61,383	10/01/2014	1FE
93978E-RE-4	WASHINGTON HLTH CARE PROVIDENCE 01A		09/24/2009	Various		13,939,216	13,400,000	13,140,032	13,214,074		9,099		9,099		13,223,172		716,044	716,044	699,592	10/01/2021	1FE
93978E-A8-5	WASHINGTON HLTH CARE PROVIDENCE 06C		09/18/2009	Various		12,326,607	11,800,000	11,800,000	11,800,000						11,800,000		526,607	526,607	587,504	10/01/2033	1FE
93978E-A9-3	WASHINGTON HLTH CARE PROVIDENCE 06D		08/26/2009	Various		2,028,887	2,000,000	2,000,000	2,000,000						2,000,000		28,887	28,887	93,552	10/01/2033	1FE
93978E-GG-1	WASHINGTON HLTH MULTICARE HLTH 98		08/15/2009	MATURED		6,710,000	6,710,000	6,938,945	6,726,383		(16,383)		(16,383)		6,710,000				352,275	08/15/2009	1FE
254839-Z5-5	DISTRICT COLUMBIA ASSN AMERN MED CLGES 0		08/11/2009	PRAGER MCCARTHY & SEALY		105,185	100,000	103,257	102,891		(172)		(172)		102,720		2,465	2,465	4,986	02/15/2026	1FE
575200-AW-0	MASON CNTY WV PCR APPALACHIAN PWR 99K		09/15/2009	Various		27,177,550	26,900,000	27,013,240	27,001,720		(47,936)		(47,936)		26,953,784		223,766	223,766	1,243,561	12/01/2024	2FE
95639R-BM-0	WEST VIRGINIA HIGHER ED PLCY CMMN 04B		08/13/2009	M&T INVESTMENT BANKING GROUP		1,205,765	1,100,000	1,172,411	1,146,000		(5,019)		(5,019)		1,140,981		64,784	64,784	48,431	04/01/2017	1FE
95639R-BN-8	WEST VIRGINIA HIGHER ED PLCY CMMN 04B		09/01/2009	PRAGER MCCARTHY & SEALY		706,901	650,000	691,068	676,182		(3,057)		(3,057)		673,125		33,776	33,776	30,063	04/01/2018	1FE
956622-YN-8	WEST VIRGINIA HOSP FIN WV UNIV HOSP 03D		07/17/2009	PRAGER MCCARTHY & SEALY		211,396	200,000	194,052	200,000		32,780		32,780		194,118		17,278	17,278	8,092	06/01/2028	1FE
956622-YP-3	WEST VIRGINIA HOSP FIN WV UNIV HOSP 03D		07/20/2009	PRAGER MCCARTHY & SEALY		374,229	365,000	365,000	365,000						365,000		9,229	9,229	12,678	06/01/2033	1FE
956598-AN-6	WEST VIRGINIA ST BLDG COMMN LOTTERY 97A		07/01/2009	MATURED		2,500,000	2,500,000	2,578,425	2,505,473		(5,473)		(5,473)		2,500,000				131,250	07/01/2009	1FE
97710V-NF-1	WISCONSIN HLTH & ED AURORA HLTH 03		09/04/2009	JEFFERIES & COMPANY, INC.		1,052,574	1,040,000	1,050,525	1,045,821		(738)		(738)		1,045,083		7,490	7,490	60,089	04/15/2033	2FE
97710V-NG-9	WISCONSIN HLTH & ED AURORA HLTH 03		09/04/2009	Various		23,344,400	23,000,000	22,907,540	22,914,603		1,114		1,114		22,915,717		428,683	428,683	1,346,944	04/15/2033	2FE
97710N-GN-0	WISCONSIN HLTH & ED FAC MARSHFIELD 97		09/10/2009	Various		13,582,575	13,750,000	13,155,190	13,311,655		14,642		14,642		13,326,298		256,277	256,277	856,447	02/15/2027	1FE
97710V-YA-0	WISCONSIN HLTH & ED FROEDTERT HLTH 05A		08/18/2009	LOOP CAPITAL MARKETS		1,899,079	1,860,000	1,951,741	1,887,788		(13,923)		(13,923)		1,873,865		25,214	25,214	82,150	04/01/2010	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
97710V-ER-5	WISCONSIN HLTH & ED MINISTRY HLTH 02A		09/18/2009	ZIEGLER, B.C., AND COMPANY		24,610,250	25,000,000	24,518,250	24,578,914		7,861		7,861		24,586,775		23,475	23,475	1,450,313	02/15/2032	2FE
97710B-AY-8	WISCONSIN HLTH & ED MINISTRY HLTH 04		07/17/2009	PRAGER MCCARTHY & SEALY		201,266	200,000	198,894	198,914		16		16		198,930		2,336	2,336	14,750	08/01/2031	1FE
97689P-P2-8	WISCONSIN HSG ECON AUTH HMEOWNSHP 03A		09/01/2009	CALLED @ 100.00		840,000	840,000	841,050	840,855		(144)		(144)		840,711		(711)	(711)	22,399	03/01/2024	1FE
977092-QG-3	WISCONSIN ST CLEAN WTR REV 2006 SER 2		09/17/2009	ZIEGLER, B.C., AND COMPANY		104,664	100,000	99,250	99,308		21		21		99,329		5,335	5,335	3,638	06/01/2025	1FE
3199999. Bonds - U.S. Special Revenues						1,710,044,902	2,183,211,018	1,660,206,982	1,565,128,208	21,739,988	4,407,062		26,147,050		1,696,826,422		13,218,480	13,218,480	79,483,962	XXX	XXX
04541G-EU-2	ABSHE 2003-HE4 M1		09/15/2009	SCHEDULED REDEMPTION		491,620	491,620	492,081	491,779		(159)		(159)		491,620				6,210	08/15/2033	1FE
04541G-FP-2	ABSHE 2003-HE5, M3		09/15/2009	SCHEDULED REDEMPTION		231,161	231,161	232,443	232,157		(996)		(996)		231,161				6,487	09/15/2033	2FE
04541G-HM-7	ABSHE 2004-HE1, M2		09/15/2009	SCHEDULED REDEMPTION		405,896	405,896	409,543	408,189		(2,293)		(2,293)		405,896				8,841	01/15/2034	1FE
14975T-AA-6	ABSN 2006-HE5, A1		09/30/2009	DISTRIBUTION		6,710											6,710	6,710		07/27/2036	6FE
004421-BH-5	ACE 2002-HE3, M1		09/25/2009	SCHEDULED REDEMPTION		330,326	330,326	331,772	331,689		(1,363)		(1,363)		330,326				5,247	10/25/2032	1FE
004421-EX-7	ACE 2004-OP1, M2		09/25/2009	SCHEDULED REDEMPTION		404,909	404,909	403,264	403,945		964		964		404,909				4,316	04/25/2034	1FE
004421-MQ-3	ACE 2005-SN1, A1		09/01/2009	SCHEDULED REDEMPTION		462,901	462,901	462,879	462,901						462,901				13,916	11/25/2039	1FE
004406-AA-2	ACE 2006-GP1, A		09/25/2009	SCHEDULED REDEMPTION		250,569	250,569	250,569	250,569						250,569				811	02/25/2031	1FE
00442B-AD-3	ACE 2006-HE4, A2C		08/31/2009	DISTRIBUTION		(7,485)		(7,485)							(7,485)					10/25/2036	6FE
00442B-AE-1	ACE 2006-HE4, A2D		08/31/2009	DISTRIBUTION		(34,540)		(34,540)							(34,540)					10/25/2036	6FE
007903-AN-7	ADVANCED MICRO DEVICES 5.750000% 08/15/2		07/30/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,286,250	3,100,000	2,061,500	1,065,625	1,062,255	120,178		1,182,433		2,248,058		38,192	38,192	172,803	08/15/2012	5FE
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A		08/01/2009	SCHEDULED REDEMPTION		19,853	19,853	12,427	16,703		3,150		3,150		19,853					03/01/2017	1
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B		08/01/2009	SCHEDULED REDEMPTION		54,592	54,592	34,173	45,930		8,662		8,662		54,592					03/01/2017	1
00130H-BA-2	AES CORPORATION		09/02/2009	CIBC WORLD MARKETS		5,173,050	5,042,000	5,420,570	4,600,131	376,589	193,550		570,139		5,170,270		2,780	2,780	335,370	05/15/2013	3FE
00828D-AK-7	AFFINION GROUP INC		07/09/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		925,000	1,000,000	910,000			1,706		1,706		911,706		13,294	13,294	25,031	10/15/2013	4FE
018490-AK-8	ALLERGAN INC 1.500000% 04/01/2026		09/21/2009	EXCHANGE		1,201,790	1,250,000	1,193,745	1,200,002		1,802		1,802		1,201,804		(14)	(14)	18,229	04/01/2026	1FE
991144-9C-2	ALLTEL COMMUNICATIONS, INC. INITIAL TRAN		10/17/2008	VARIOUS															4,061	05/15/2015	3FE
023178-AA-4	AMBASSADORS INTL INC 3.750000% 04/15/202		09/28/2009	STIFEL CAPITAL MARKETS		593,750	1,250,000	337,500							337,500		256,250	256,250		04/15/2027	6Z
023178-AB-2	AMBASSADORS INTL INC 3.750000% 04/15/202		09/17/2009	EXCHANGE		337,491	1,250,000	328,542	360,938						337,500		(9)	(9)		04/15/2027	5
03061N-JS-9	AMCAR 2005-DA, A4		09/06/2009	SCHEDULED REDEMPTION		2,602,158	2,602,158	2,593,213			8,945		8,945		2,602,158				41,614	11/06/2012	1FE
0258M0-CZ-0	AMER EXPRESS CREDIT CO		08/24/2009	CITIBANK		5,036,550	5,000,000	4,995,200			5		5		4,995,205		41,345	41,345	1,424	08/25/2014	1FE
02744M-AA-6	AMERICAN MEDICAL SYSTEMS 3.250000% 07/01		08/31/2009	CITIGROUP GLOBAL MARKETS		2,338,946	2,350,000	2,684,541	1,589,188	971,496	(50,770)		920,726		2,509,914		(170,968)	(170,968)	89,528	07/01/2036	4FE
029912-AR-3	AMERICAN TOWER CORP 3.000000% 08/15/2012		08/26/2009	CONVERSION		758,390	750,000	942,818	785,716		(27,326)		(27,326)		758,390				22,500	08/15/2012	3FE
030610-AD-1	AMERICREDIT AUTOMOBILE RECEIVA		09/06/2009	SCHEDULED REDEMPTION		537,307	537,307	540,665			(3,358)		(3,358)		537,307				10,101	09/06/2013	1FE
03061N-JN-0	AMERICREDIT AUTOMOBILE RECEIVA		09/06/2009	SCHEDULED REDEMPTION		2,755,243	2,755,243	2,758,687			(3,444)		(3,444)		2,755,243				38,951	06/06/2012	1FE
03076C-AA-4	AMERIPRISE FINANCIAL INC		07/30/2009	TENDER OFFER		2,912,000	2,912,000	2,860,765	2,866,546		13,560		13,560		2,880,106		31,894	31,894	197,713	11/15/2010	1FE
03072S-A9-6	AMERIQUEST MORTGAGE SECURITIES		09/25/2009	SCHEDULED REDEMPTION		358,244	358,244	319,285			38,959		38,959		358,244				734	05/25/2035	1FE
031162-AN-0	AMGEN INC .125000% 02/01/2011		07/08/2009	KBC FINANCIAL PRODUCTS USA INC		985,000	1,000,000	938,750			10,025		10,025		948,775		36,225	36,225	563	02/01/2011	1FE
031162-AP-5	AMGEN INC .375000% 02/01/2013		09/22/2009	EXCHANGE		5,926,223	6,000,000	5,857,577	5,910,587		15,672		15,672		5,926,259		(36)	(36)	25,688	02/01/2013	1FE
031652-AQ-3	AMKOR TECHNOLOGIES INC		07/15/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		1,595,300	1,720,000	1,556,600	980,400	598,547	14,680		613,228		1,593,628		1,672	1,672	90,718	05/15/2013	4FE
001765-BC-9	AMR CORP 6.250000% 10/15/2014		09/23/2009	RBC DOMINION SECURITIES		1,072,500	1,000,000	1,000,000							1,000,000		72,500	72,500		10/15/2014	5Z
03072S-DJ-1	AMSI 2002-4 M2		09/25/2009	SCHEDULED REDEMPTION		85,742	85,742	86,064	85,925		(183)		(183)		85,742				2,248	02/25/2033	1FE
78443*-AF-8	ANDERSEN CORP / SLBP HLDGS CORP SR NTS (		07/15/2009	EXCHANGE		4,994,004	5,000,000	5,000,000	5,000,000		48		48		4,993,948		55	55	47,966	06/30/2014	2
03350#-AD-8	ANDERSEN CORP. SER 2004-A, TR. B SR NTS		07/15/2009	EXCHANGE		5,000,000	5,000,000	5,000,000	5,000,000		10,030		10,030		4,993,930		6,070	6,070	190,000	05/15/2016	2
007036-PC-4	ARMT 2005-6A A22		08/25/2009	SCHEDULED REDEMPTION		43,408	43,408	43,408	43,413		(5)		(5)		43,408				210	11/25/2035	3FE
007037-BL-7	ARMT 2007-1 5A4		09/25/2009	Various		795,985	821,478	195,066	382,297	20,025	1,243,038		1,263,063		795,985				3,514	03/25/2037	6FE
040104-MY-4	ARSI 2005-W1, A2		09/25/2009	Various		344,832	344,832	344,832	236,894	195,781			195,781		344,832				1,935	05/25/2035	3FE
04013B-AB-8	ARSI 2006-M2, A2B		09/25/2009	Various		1,460,310	1,460,310	1,460,310	2,029,591						1,460,310				7,074	09/25/2036	3FE
04541G-HX-3	ASSET BACKED SECURITIES CORP H		09/25/2009	SCHEDULED REDEMPTION		1,318,755	1,318,755	1,328,233	1,321,358		(2,604)		(2,604)		1,318,755				15,802	04/25/2034	2FE
046353-AB-4	ASTRAZENECA PLC	F	09/14/2009	CITIBANK		3,367,320	3,000,000	2,953,735	2,954,882		2,857		2,857		2,957,738		409,582	409,582	177,983	09/15/2017	1FE
049302-AB-8	ATLAS ENERGY RES LLC		08/10/2009	RBC DOMINION SECURITIES		2,613,750	2,550,000	2,550,000	1,555,500	994,500			994,500		2,550,000		63,750	63,750	283,263	02/01/2018	4FE
05946X-SC-8	BAFC 2005-B 3A3		09/21/2009	SCHEDULED REDEMPTION		61,373	61,373	61,464	64,356		(2,984)		(2,984)		61,373				310	04/20/2035	2FE
07386H-SQ-5	BALTA 2005-4 1A2		09/25/2009	SCHEDULED REDEMPTION		532,883	532,883	533,382	533,132		(249)		(249)		532,883				2,593	04/25/2035	2FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
073873-AB-7	BALTA 2006-5 11A2		09/30/2009	Various		178,192	173,196	217,072	40,989	34,545	54,947		89,491		178,192					08/25/2036	6FE
050705-30-0	BANK OF AMERICA - RITS 2007-2 2007-2		09/17/2009	CALLED @ 100.00000000			4													08/21/2027	4FE
09201J-AA-4	BLACK DIAMOND INT'L FUNDING, LTD. MTN SE		07/15/2009	SCHEDULED REDEMPTION		633,484	633,484	633,484	633,484						633,484				13,160	07/17/2017	1FE
05948K-F9-5	BOAA 2005-6 6A1		09/01/2009	SCHEDULED REDEMPTION		698,949	698,949	695,782	696,530		2,419		2,419		698,949				25,598	07/25/2020	2FE
05567@-AE-2	BOCNY, LLC SR STRUCT NTS (BOND)		09/15/2009	SCHEDULED REDEMPTION		14,205	14,205	9,064	13,313		892		892		14,205					12/15/2009	
097023-AT-2	BOEING CO		07/01/2009	GOLDMAN, SACHS & CO.		1,064,500	1,000,000	994,580	997,429		293		293		997,722		66,778	66,778	45,840	02/15/2013	1FE
990563-9A-8	BOMBARDIER RECREATIONAL PRODUCTS TERM B	A	07/09/2009	TENDER OFFER		3,503,211	4,670,949	2,377,535			17,335		17,335		2,394,870		1,108,341	1,108,341	10,821	06/28/2013	5FE
97181#-HV-8	BORDERS GROUP SR SEC NTS		09/01/2009	SCHEDULED REDEMPTION		46,675	46,675	46,235	46,365		310		310		46,675				2,310	12/01/2017	2
101137-AH-0	BOSTON SCIENTIFIC CORP		08/10/2009	J. P. MORGAN SECURITIES, INC.		4,090,000	4,000,000	3,771,632	3,798,255		47,062		47,062		3,845,317		244,683	244,683	158,667	06/15/2011	3FE
10600P-AA-5	BRAMER 2003-1	F	09/15/2009	SCHEDULED REDEMPTION		177,125	177,125	177,125	177,125						177,125				7,852	06/15/2011	1FE
10623P-DE-7	BRAZOS STUDENT FIN CORP SR - TRUST 1995		08/14/2009	CALLED @ 100.00000000		150,000	150,000	150,000	150,000						150,000				2,205	12/01/2042	2FE
10623P-CJ-7	BRAZOS STUDENT FIN CORP SR -TRUST 2003 A		07/07/2009	CALLED @ 100.00000000		200,000	200,000	200,000	200,000						200,000				2,517	07/01/2038	1FE
10623P-CK-4	BRAZOS STUDENT FIN CORP SR -TRUST 2003 A		09/08/2009	CALLED @ 100.00000000		300,000	300,000	272,865	273,027		414		414		273,441		26,559	26,559	4,124	07/01/2038	1FE
106238-FH-6	BRAZOS TX HIGHER ED AUTH STUD LN REV TRU		09/16/2009	CALLED @ 100.00000000		2,300,000	2,300,000	2,300,000	2,300,000						2,300,000				48,626	12/01/2033	3FE
07388A-AB-0	BSABS 2006-HE4, IA2		09/30/2009	Various		1,170,048	1,147,670	1,169,649	1,147,670		399		399		1,170,048				3,491	05/25/2036	5FE
07384M-4L-3	BSARM 2004-10 31A1		09/01/2009	SCHEDULED REDEMPTION		168,915	168,915	167,226	167,303		1,612		1,612		168,915				5,935	01/25/2035	3FE
07384M-6H-0	BSARM 2004-12 2A1		09/01/2009	SCHEDULED REDEMPTION		320,676	320,676	315,315	315,449		5,227		5,227		320,676				10,341	02/25/2035	1FE
07388Y-AH-5	BSCMS 2007-PW16, AJ		04/14/2009	BARCLAYS BANK							18,474		18,474						72,011	06/11/2040	1FE
07400W-AA-8	BSMF 2006-SL1, A		09/25/2009	Various		82,523	76,150	76,105	13,817	12,559	9,924		22,482		82,523					08/25/2036	6FE
07401U-AA-1	BSSLT 2007-SV1A A1		09/25/2009	SCHEDULED REDEMPTION		284,192	284,192	284,192	177,887	106,306			106,306		284,192				1,262	12/25/2036	4FE
07401U-AU-7	BSSLT 2007-SV1A, A3		09/25/2009	SCHEDULED REDEMPTION		580,049	580,049	580,049	333,347	246,702			246,702		580,049				2,702	12/25/2036	5FE
14041G-CM-6	CAPITAL ONE AUTO FINANCE TRUST		09/15/2009	SCHEDULED REDEMPTION		3,233,670	3,233,670	3,140,828			92,842		92,842		3,233,670				4,879	06/15/2012	1FE
14041G-CR-5	CAPITAL ONE AUTO FINANCE TRUST		09/15/2009	SCHEDULED REDEMPTION		751,471	751,471	734,474			16,996		16,996		751,471				415	10/15/2012	1FE
14041P-BK-1	CAPITAL ONE PRIME AUTO RECEIVA		09/15/2009	SCHEDULED REDEMPTION		939,628	939,628	952,768			(13,140)		(13,140)		939,628				22,192	11/15/2011	1FE
14042C-AD-6	CAPITAL ONE PRIME AUTO RECEIVA		09/15/2009	SCHEDULED REDEMPTION		1,533,446	1,533,446	1,558,684			(25,238)		(25,238)		1,533,446				35,659	07/15/2012	1FE
139732-EX-5	CARAT 2004-2, D		09/15/2009	SCHEDULED REDEMPTION		3,500,000	3,500,000	3,499,218	3,499,897		103		103		3,500,000				143,409	05/15/2012	1FE
14312T-AC-4	CARMAX AUTO OWNER TRUST		09/15/2009	SCHEDULED REDEMPTION		2,123,562	2,123,562	2,127,544			(3,982)		(3,982)		2,123,562				61,708	12/15/2011	1FE
14312V-AH-8	CARMAX AUTO OWNER TRUST		09/15/2009	SCHEDULED REDEMPTION		894,444	894,444	886,757			7,687		7,687		894,444				4,628	04/15/2011	1FE
12489W-NN-0	CBASS 2005-CB6 A3		09/01/2009	SCHEDULED REDEMPTION		186,644	186,644	182,911	183,896		2,748		2,748		186,644				6,807	07/25/2035	1FE
12489W-PH-1	CBASS 2005-CB7 AF2		09/01/2009	SCHEDULED REDEMPTION		121,626	121,626	120,485	120,984		641		641		121,626				1,983	11/25/2035	1FE
12498N-AB-9	CBASS 2006-CB2 AF2		09/01/2009	SCHEDULED REDEMPTION		199,628	199,628	198,770	199,407		221		221		199,628				8,818	12/25/2036	3FE
14983A-AA-7	CBASS 2006-SL1, A-1		09/25/2009	SCHEDULED REDEMPTION		112,595	112,595	112,595	40,331	72,264	1		72,265		112,595				388	09/25/2036	4FE
990119-9A-9	CCM MERGER INC. (DBA MOTORCITY CASINO) T		09/30/2009	Various		3,816,542	4,021,542	5,288,580			(2,159,860)		(2,159,860)		3,128,720		687,821	687,821	120,325	07/19/2012	4FE
15132K-AA-2	CDTIM 2005-1, A1		09/20/2009	SCHEDULED REDEMPTION		294,131	294,131	294,110	294,119		13		13		294,131				9,905	05/20/2017	2FE
15671B-AA-9	CENVEO CORP		07/21/2009	BROADPOINT FINANCIAL		1,267,000	1,810,000	1,267,000			6,558		6,558		1,273,558		(6,558)	(6,558)	20,985	12/01/2013	5FE
990512-9C-1	CHARTER COMM. OPERATING CO. NEW TERM LOA		09/30/2009	SCHEDULED REDEMPTION		75,885	75,885	63,067			12,818		12,818		75,885				5,460	03/06/2014	6FE
171871-AE-6	CINCINNATI BELL INC		08/10/2009	PALI CAPITAL		1,414,000	1,400,000	1,419,250	1,078,000	333,055	(2,036)		331,019		1,409,019		4,981	4,981	126,369	01/15/2014	4FE
12558M-BM-3	CITHE 2003-1		08/01/2009	SCHEDULED REDEMPTION		56,090	56,090	56,084	56,089		1		1		56,090				1,965	10/20/2032	1FE
17314A-AE-2	CITIGROUP FUNDING INC		09/29/2009	Various		25,184,740	25,000,000	25,000,000							25,000,000		184,740	184,740	118,300	03/30/2012	1FE
167685-JH-0	CITY OF CHICAGO SINGLE FAMILY MORTGAGE R		09/01/2009	SCHEDULED REDEMPTION		1,350	1,350	1,350	1,350						1,350				56	09/01/2032	1
179584-AC-1	CLAIRE'S STORES INC		09/03/2009	Various		1,065,000	2,000,000	1,292,500	420,000	903,231	12,000		915,231		1,335,231		(270,231)	(270,231)	142,604	06/01/2015	6FE
14041G-CV-6	COAFT 06-A A4		09/15/2009	SCHEDULED REDEMPTION		918,208	918,208	893,531			24,677		24,677		918,208				460	12/15/2012	2FE
19259P-AF-9	COINSTAR INC 4.000000% 09/01/2014		09/11/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		262,500	250,000	250,000							250,000		12,500	12,500		09/01/2014	3Z
12543D-AF-7	COMMUNITY HEALTH SYSTEMS		07/22/2009	BANK OF AMERICA		1,083,063	1,075,000	1,084,406	989,000	93,563	(801)		92,762		1,081,762		1,300	1,300	98,586	07/15/2015	4FE
126673-NT-5	COUNTRYWIDE ASSET-BACKED CERTI		09/25/2009	SCHEDULED REDEMPTION		551,829	551,829	524,238			27,591		27,591		551,829				1,348	04/25/2035	1FE
12619M-AB-5	CPS 2007-B A2		07/15/2009	SCHEDULED REDEMPTION		423,133	423,133	423,108	423,133						423,133				1,925	02/15/2011	1FE
12615W-CR-0	CPS AUTO TRUST		09/15/2009	SCHEDULED REDEMPTION		368,137	368,137	356,633			11,504		11,504		368,137				5,955	11/15/2012	1FE
225458-UJ-5	CSFB 2005-5 6A2		09/01/2009	SCHEDULED REDEMPTION		135,194	135,194	133,842			1,352		1,352		135,194				1,127	07/25/2035	1FE
225470-UM-3	CSMC 2006-1 1A5		07/01/2009	SCHEDULED REDEMPTION		309,148	309,148	303,454	300,782						309,148				8,222	02/25/2036	4FE
225470-M4-2	CSMC 2006-3 1A2		09/25/2009	Various		2,326,366	2,326,366	1,134,104			1,571,024		1,571,024		2,326,366				4,390	04/25/2036	5FE
22944B-AK-4	CSMC 2007-5 1A10		09/30/2009	Various		302,889	183,305	179,079	204,247	26,380	79,788		106,169		302,889					08/25/2037	5FE
22944B-AF-5	CSMC 2007-5 1A6		09/30/2009	Various		178,710	108,153	93,377	116,488	13,161	53,507		66,668		178,710					08/25/2037	5FE
22544Q-AE-9	CSMC 2007-C3, A4		09/28/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		5,115,000	6,600,000	4,200,282			81,429		81,429		4,281,711		833,289	833,289	160,505	06/15/2039	2FE
12641T-CN-4	CSMC 2009-5R 4A1		09/01/2009	SCHEDULED REDEMPTION		1,231,495	1,231,495	1,217,641			13,854		13,854		1,231,495				15,174	06/30/2036	1FE
12667F-AG-0	CWALT 2004-2CB 1A1		09/01/2009	SCHEDULED REDEMPTION		665,661	665,661	651,515	665,661						665,661				20,214	03/25/2034	1FE
12667F-AK-1	CWALT 2004-2CB 1A4		09/25/2009	SCHEDULED REDEMPTION		261,886	261,886	261,845	261,866		19		19		261,886				1,480	03/25/2034	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
02146P-AB-1	CWALT 2006-HY12 A2		09/01/2009	SCHEDULED REDEMPTION		635,489	635,489	631,821			3,667		3,667		635,489				6,488	08/25/2036	2FE
12668B-KC-6	CWALT 2006-J1 1A6		09/01/2009	SCHEDULED REDEMPTION		1,181,513	1,181,513	1,179,113	918,268	262,164	1,080		263,244		1,181,513				46,847	02/25/2036	5FE
02151L-AA-4	CWALT 2007-20 A1		09/30/2009	Various		242,421	219,215	231,771	73,245	138,980	8,115		147,096		242,421					06/25/2047	5FE
126685-AB-2	CWHEL 2005-B, 2A		09/15/2009	SCHEDULED REDEMPTION		242,931	242,931	242,932	85,934	156,996	2		156,998		242,931				1,161	05/15/2035	6FE
12669G-NM-9	CWHL 2005-7 1-A2		09/25/2009	SCHEDULED REDEMPTION		11,719	11,719	11,251	11,293		427		427		11,719				67	03/25/2035	1FE
126694-GD-4	CWHL 2005-HYB7 3A2		09/30/2009	Various		586,183	302,287	386,987	563,125		107,956		107,956		586,183					11/20/2035	6FE
126671-R4-0	CWL 2003-5, MF1		09/01/2009	SCHEDULED REDEMPTION		52,377	52,377	52,246	52,324		53		53		52,377				2,027	01/25/2034	1FE
126671-R5-7	CWL 2003-5, MF2		09/01/2009	SCHEDULED REDEMPTION		46,351	46,351	46,350	46,351						46,351				2,205	11/25/2033	1FE
126670-NX-2	CWL 2005-16 2AF2		09/01/2009	SCHEDULED REDEMPTION		768,644	768,644	671,775	381,177		96,867		96,867		768,644				21,561	05/25/2036	4FE
126670-PA-0	CWL 2005-16 2AF5		09/01/2009	SCHEDULED REDEMPTION		103,709	103,709	103,704	103,706		3		3		103,709				4,221	05/25/2036	5FE
126670-QS-0	CWL 2005-17, 1AF2		09/01/2009	SCHEDULED REDEMPTION		519,311	519,311	519,302	519,311						519,311				20,426	05/25/2036	4FE
126670-QV-3	CWL 2005-17, 1AF5		09/08/2009	Various		5,202,969	9,878,486	4,568,800			63,291		63,291		4,632,091		570,878	570,878	152,465	05/25/2036	5FE
12666R-AF-7	CWL 2006-9 1AF6		09/01/2009	SCHEDULED REDEMPTION		42,095	42,095	42,475	42,368		(272)		(272)		42,095				1,840	10/25/2046	4FE
126685-CZ-7	CWL 2006-S1, A2		09/01/2009	SCHEDULED REDEMPTION		2,209,753	2,209,753	2,209,718	2,209,753						2,209,753				89,097	08/25/2021	5FE
126685-DW-3	CWL 2006-S2, A2		09/30/2009	Various		1,210,788	940,057	1,205,983	725,886	214,170	4,796		218,967		1,210,788				26,448	07/25/2027	5FE
12668X-AC-9	CWL 2006-S8, A3		09/01/2009	SCHEDULED REDEMPTION		782,044	782,044	782,030	782,039		6		6		782,044				34,836	04/25/2036	4FE
12669R-AC-1	CWL 2007-S1 A3		09/01/2009	SCHEDULED REDEMPTION		325,978	325,978	325,962	325,970		7		7		325,978				13,681	11/25/2036	4FE
152314-HS-2	CXHE 2003-C, M2		09/25/2009	SCHEDULED REDEMPTION		119,581	119,581	120,199	119,581						119,581				1,690	09/25/2033	1FE
152314-LN-8	CXHE 2004-D, MF2		09/01/2009	SCHEDULED REDEMPTION		117,759	117,759	117,723	117,747		12		12		117,759				4,673	09/25/2034	1FE
233880-AB-9	DAIMLER CHRYSLER AUTO TRUST		09/08/2009	SCHEDULED REDEMPTION		791,904	791,904	798,895			(6,991)		(6,991)		791,904				18,598	02/08/2011	1FE
233889-AD-6	DAIMLER CHRYSLER AUTO TRUST		09/08/2009	SCHEDULED REDEMPTION		1,756,747	1,756,747	1,736,847			19,901		19,901		1,756,747				11,120	07/08/2011	1FE
25151E-AA-1	DBALT 2006-AB3 A1		09/01/2009	SCHEDULED REDEMPTION		1,073,437	1,073,437	732,621			340,816		340,816		1,073,437				20,527	07/25/2036	5FE
245217-AM-6	DEL MONTE CORP		08/18/2009	JEFFERIES & COMPANY, INC.		1,328,331	1,300,000	1,366,625	1,261,000	75,562	(11,827)		63,736		1,324,736		3,596	3,596	76,483	12/15/2012	3FE
25459H-AB-1	DIRECTV HOLDINGS/FINANCE		09/22/2009	Various		4,532,063	4,422,000	4,658,025	4,399,890	135,387	(32,532)		102,855		4,502,745		29,318	29,318	345,556	03/15/2013	2FE
260546-AA-4	DOW CHEMICAL PASS THRU TRUST 2004		09/30/2009	MATURED		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				302,025	09/30/2009	1
26207R-AC-0	DRIVE 2006-2, A3		09/15/2009	SCHEDULED REDEMPTION		2,304,020	2,304,020	2,303,995	2,304,013		8		8		2,304,020				88,657	04/15/2014	3FE
262073-AD-1	DRIVE AUTO RECEIVABLES TRUST		09/15/2009	SCHEDULED REDEMPTION		914,418	914,418	917,200			(2,782)		(2,782)		914,418				15,504	12/16/2013	1FE
277461-BE-8	EASTMAN KODAK CO 3.375000% 10/15/2033		09/17/2009	BARCLAYS CAPITAL		1,239,063	1,250,000	1,328,029	1,007,813	287,764	(20,695)		267,069		1,274,881		(35,819)	(35,819)	39,492	10/15/2033	5FE
277461-BZ-5	EASTMAN KODAK CO 7.000000% 04/01/2017		09/18/2009	CITIGROUP GLOBAL MARKETS		1,097,500	1,000,000	1,000,000							1,000,000		97,500	97,500		04/01/2017	5Z
28140J-AD-2	EDUCATIONT MANAGEMENT LLC		07/30/2009	Various		3,955,350	3,920,000	3,960,900	2,842,000	1,109,050	(2,687)		1,106,363		3,948,363		6,987	6,987	269,245	06/01/2016	5FE
281486-AB-6	EFSI - CA (EDFUS) STUDENT LOAN NOTES - T		09/11/2009	CALLED @ 100.00000000		3,500,000	3,500,000	3,238,725	3,240,152		3,173		3,173		3,243,324		256,676	256,676	62,148	06/01/2041	3FE
283701-AA-8	EL PASO PERFORMANCE-LINK		09/02/2009	CIBC WORLD MARKETS		1,715,000	1,715,000	1,715,000	1,484,761	230,239			230,239		1,715,000				152,480	07/15/2011	3FE
294751-DF-6	EQABS 2003-4, M1		09/01/2009	SCHEDULED REDEMPTION		125,546	125,546	124,653	104,607		480		480		125,546				5,363	10/25/2034	1FE
305560-AH-7	FAIRPOINT COMMUNICATIONS		08/19/2009	Various		778,137	2,850,000	551,931	1,368,000	1,426,451	1,616		1,428,068		555,768		222,369	222,369	187,031	04/01/2018	6FE
305560-AL-8	FAIRPOINT COMMUNICATIONS		09/28/2009	Various		403,651	2,972,610	767,450			1,990		1,990		769,440		(365,789)	(365,789)		04/02/2018	6FE
30246Q-AB-9	FBRSI 2005-1, A2		09/28/2009	SCHEDULED REDEMPTION		359,450	359,450	359,450	359,450						359,450				1,623	06/28/2035	1FE
31959A-AA-1	FCHT 2005-1A, A		09/15/2009	SCHEDULED REDEMPTION		28,924	28,924	28,924	28,924						28,924				130	09/15/2022	1FE
31428N-AE-8	FEDERATED STUDENT FIN CORP - TRUST 2003		09/09/2009	CALLED @ 100.00000000		2,900,000	2,900,000	2,683,515	2,684,741		3,451		3,451		2,688,192		211,808	211,808	49,758	06/01/2040	1FE
318169-AA-7	FIREKEEPERS DEV AUTHORIT		08/03/2009	STERNE AGEE & LEACH		5,295,200	5,400,000	5,075,050	2,418,000	1,405,320	8,211		1,413,531		5,087,781		207,419	207,419	448,502	05/01/2015	4FE
319963-AP-9	FIRST DATA CORPORATION		09/02/2009	Various		5,615,438	6,675,000	4,459,281	1,013,375	439,906	71,962		511,868		4,537,743		1,077,694	1,077,694	347,312	09/24/2015	5FE
836520-EQ-5	FIRST SOURCE CORP/CITY OF SO BEND		09/01/2009	SCHEDULED REDEMPTION		150,521	150,521	150,521	150,521						150,521				6,000	04/01/2012	1
31909@-AA-3	FIRST SOURCE CORP/FIRST BANK CNTR		09/01/2009	SCHEDULED REDEMPTION		44,577	44,577	44,577	44,577						44,577				2,226	04/01/2012	1
35671D-AR-6	FREEPORT-MCMORAN C & G		07/08/2009	DEUTSCHE BANK SECURITIES		3,274,375	3,250,000	3,250,000	2,762,500	487,500			487,500		3,250,000		24,375	24,375	210,031	04/01/2015	2FE
35671D-AS-4	FREEPORT-MCMORAN C & G		07/08/2009	DEUTSCHE BANK SECURITIES		2,626,000	2,600,000	2,600,000	2,132,000	468,000			468,000		2,600,000		26,000	26,000	170,571	04/01/2017	2FE
995101-9D-6	FREESCALE SEMICONDUCTOR INCREMENTAL TERM		03/17/2009	VARIOUS															1,531	12/15/2014	4FE
367905-AE-6	GAYLORD ENTERTAINMENT CO 3.750000% 10/01		09/24/2009	DEUTSCHE BANK CAPITAL CORP.		1,332,000	1,300,000	1,300,000							1,300,000		32,000	32,000		10/01/2014	5Z
36962G-4E-1	GENERAL ELEC CAP CORP		08/25/2009	BANK OF AMERICA		10,030,600	10,000,000	9,983,600			218		218		9,983,818		46,782	46,782	14,583	08/13/2012	1FE
370442-BW-4	GENERAL MOTORS		09/02/2009	GOLDMAN, SACHS & CO.		142,500	1,000,000	97,257	140,000						98,750		43,750	43,750		07/15/2023	6Z
37247X-AC-6	GENWORTH GLOBAL FUNDING		08/03/2009	WACHOVIA SECURITIES		600,000	600,000	565,808	570,167		7,574		7,574		577,742		22,258	22,258	27,362	03/15/2011	1FE
375558-AF-0	GILEAD SCIENCES INC .625000% 05/01/2013		09/22/2009	EXCHANGE		2,623,431	2,750,000	2,514,307	2,599,055		24,376		24,376		2,623,431				15,326	05/01/2013	2
36186C-AZ-6	GMAC LLC		09/02/2009	BANK OF AMERICA		1,930,250	2,206,000	1,720,680			80,505		80,505		1,801,185		129,065	129,065	100,680	05/15/2012	5FE
36186C-BC-6	GMAC LLC		09/02/2009	BANK OF AMERICA		1,835,180	2,062,000	1,628,980			85,073		85,073		1,714,053		121,127	121,127	85,229	12/15/2011	5FE
361856-EC-7	GMACM 2005-HE1, A3		09/30/2009	Various		904,221	886,112	857,523	467,380	418,732	46,699		465,431		904,221				2,740	08/25/2035	5FE
05069M-30-6	GOLDMAN SACHS - RITS 2006-7		09/03/2009	DISTRIBUTION		124											124	124		06/08/2026	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
05069G-30-9	GOLDMAN SACHS - RITS 2006-8		09/01/2009	DISTRIBUTION		124											124	124		06/08/2026	1FE
74039F-30-4	GOLDMAN SACHS - RITS 2006-A 2006-A		08/31/2009	Various		148,449	200,002	5,152									148,449	148,449		08/14/2026	2FE
38141E-A3-3	GOLDMAN SACHS GROUP INC		07/10/2009	GOLDMAN, SACHS & CO.		5,319,850	5,000,000	4,996,450			119		119		4,996,569		323,281	323,281	57,500	05/01/2014	1FE
990929-9A-1	GRACEWAY PHARMACEUTICALS TERM B		09/02/2009	Various		1,593,988	1,966,100	1,460,786			36,223		36,223		1,497,009		96,979	96,979	11,599	05/03/2012	3FE
38741U-AC-1	GRAN 2003-3, 1 A3	F	07/20/2009	SCHEDULED REDEMPTION		131,846	131,846	132,191	131,847		(1)		(1)		131,846				2,596	01/20/2044	1FE
38741Y-BJ-7	GRANM 2006-1A, A5	F	09/21/2009	SCHEDULED REDEMPTION		505,646	505,646	505,843	484,296		21,350		21,350		505,646				2,369	12/20/2054	1FE
38869P-AB-0	GRAPHIC PACKAGING INTL		07/15/2009	JEFFERIES & COMPANY, INC.		763,000	763,000	754,416	637,105	121,245	895		122,139		759,244		3,756	3,756	60,351	08/15/2011	4FE
39353R-AA-9	GREEN TREE		09/01/2009	SCHEDULED REDEMPTION		3,431,855	3,431,855	3,238,813			193,042		193,042		3,431,855				126,760	03/25/2025	1FE
36292R-AV-3	GS AUTO LOAN TRUST		09/15/2009	SCHEDULED REDEMPTION		3,598,484	3,598,484	3,582,179			16,305		16,305		3,598,484				91,135	11/15/2013	1FE
36228F-AK-2	GS MORTGAGE SECURITIES CORP 98-3 A		09/01/2009	SCHEDULED REDEMPTION		33,122	33,122	34,576	34,098		(976)		(976)		33,122				1,737	09/19/2027	1FE
36228F-AA-4	GS MTG PARTICIPATION SECURITIES 98-1 A		09/01/2009	SCHEDULED REDEMPTION		17,697	17,697	18,544	18,283		(586)		(586)		17,697				982	09/19/2027	1FE
36228F-AE-6	GS MTG PARTICIPATION SECURITIES 98-2 A		09/01/2009	SCHEDULED REDEMPTION		44,182	44,182	46,039	45,453		(1,271)		(1,271)		44,182				2,365	05/19/2027	1FE
36228F-P7-5	GSAMP 2004-NC1, M2		09/25/2009	SCHEDULED REDEMPTION		541,406	541,406	544,705	541,406						541,406				5,813	03/25/2034	1FE
36244M-AA-9	GSAMP 2006-S4, A1		09/25/2009	SCHEDULED REDEMPTION		93,224	93,224	93,224	35,213	58,010			58,010		93,224				322	05/25/2036	6FE
36228F-CG-9	GSMPS 99-2 A1		09/01/2009	SCHEDULED REDEMPTION		42,424	42,424	43,617	43,216		(791)		(791)		42,424				2,316	09/19/2027	1FE
362631-AB-9	GSR 2006-OA1 2A1		09/25/2009	Various		3,127,619	3,127,619	1,989,782			1,541,363		1,541,363		3,127,619				5,689	08/25/2046	2FE
40431K-AG-5	HALO 2007-WF1 M1		09/30/2009	DISTRIBUTION		32,481		32,481							32,481					12/25/2036	6FE
413622-AA-9	HARRAHS ENTERTAINMENT IN		07/08/2009	DEUTSCHE BANK SECURITIES		4,712,500	5,000,000	4,850,000			1,080		1,080		4,851,080		(138,580)	(138,580)	51,563	06/01/2017	5FE
404119-BA-6	HCA INC		07/22/2009	JEFFERIES & COMPANY, INC.		3,093,450	3,018,000	3,071,813	2,238,600	682,735	(1,430)		681,305		3,067,905		25,545	25,545	206,917	11/15/2016	4FE
197677-9A-7	HCA, INC. TRANCHE B TERM LOAN		08/13/2009	SCHEDULED REDEMPTION		396,022	396,022	396,022	396,022						396,022				7,513	11/17/2013	3FE
22541N-ZE-2	HEAT 2003-1, M2		09/25/2009	SCHEDULED REDEMPTION		16,729	16,729	16,813	16,781		(52)		(52)		16,729				330	06/25/2033	1FE
225470-QV-8	HEMT 2005-5, A1A		09/25/2009	SCHEDULED REDEMPTION		100,591	100,591	100,591	100,591						100,591				851	04/25/2036	2FE
225470-XH-1	HEMT 2006-1, A-1B		09/25/2009	SCHEDULED REDEMPTION		116,196	116,196	116,196	147,080		30,884		30,884		116,196				593	05/25/2036	1FE
225470-W5-8	HEMT 2006-2, 2A1		09/25/2009	Various		224,451	229,880	275,325	171,400	287,548	17,497		305,044		224,451				966	07/25/2036	5FE
806407-AA-0	HENRY SCHEIN INC 3.000000% 08/15/2034		09/21/2009	EXCHANGE		602,850	600,000	617,464	605,061		(2,229)		(2,229)		602,832		17	17	19,800	08/15/2034	1
600544-AA-8	HERMAN MILLER 7.125% (PUBLIC) NTS, DUE 2		07/23/2009	TENDER OFFER		4,080,000	4,000,000	3,985,480	3,995,877		989		989		3,996,867		83,133	83,133	403,833	03/15/2011	2FE
428040-CA-5	HERTZ CORP		09/23/2009	Various		2,808,650	2,820,000	2,403,400	374,125	343,400	15,185		358,585		2,422,710		385,940	385,940	246,394	01/01/2016	4FE
40431F-AD-3	HFCHC 2007-1 A1V		09/21/2009	SCHEDULED REDEMPTION		86,895	86,895	86,895	86,895						86,895				321	03/20/2036	1FE
40431M-AD-8	HFCHC 2007-2 A1V		09/21/2009	SCHEDULED REDEMPTION		1,432,683	1,432,683	1,432,683	1,432,683						1,432,683				5,062	07/20/2036	1FE
43718U-AA-4	HLMLT 2006-1, A1		09/15/2009	SCHEDULED REDEMPTION		302,374	302,374	302,374	302,374						302,374				1,250	02/15/2037	4FE
43739E-AJ-6	HMBT 2004-2 A1		09/25/2009	SCHEDULED REDEMPTION		94,078	94,078	94,225	94,204		(126)		(126)		94,078				521	12/25/2034	1FE
43686#-AA-5	HOMAN SQUARE 3% SR NTS, DUE 12/1/15		09/01/2009	SCHEDULED REDEMPTION		41,767	41,767	34,767		34,911	6,856		41,767		41,767				905	12/01/2015	6
438516-AP-1	HONEYWELL INTERNATIONAL		09/11/2009	GOLDMAN, SACHS & CO.		4,351,720	4,000,000	3,931,493	3,935,205		5,264		5,264		3,940,469		411,251	411,251	162,600	03/15/2016	1FE
440543-AD-8	HORNBECK OFFSHORE SRVCS 1.625000% 11/15/		09/22/2009	EXCHANGE		1,498,389	1,500,000	1,505,625	824,100	676,210	(1,921)		674,289		1,498,389				20,786	11/15/2026	3FE
44108E-AW-8	HOST MARRIOTT LP		07/22/2009	J. P. MORGAN SECURITIES, INC.		837,250	850,000	822,375	720,375	108,731	2,925		111,656		832,031		5,219	5,219	56,525	08/15/2012	3FE
44328F-AH-2	HOUSEHOLD AUTOMOTIVE TRUST		09/17/2009	SCHEDULED REDEMPTION		1,773,345	1,773,345	1,778,471			(5,126)		(5,126)		1,773,345				38,085	07/17/2012	1FE
40429C-CX-8	HSBC FINANCE CORP	R	08/13/2009	HSBC SECURITIES, INC.		5,132,350	5,000,000	4,878,816	4,921,630		23,287		23,287		4,944,918		187,433	187,433	287,292	01/14/2011	1FE
44701Q-AP-7	HUNTSMAN INT LLC		09/02/2009	J. P. MORGAN SECURITIES, INC.		885,000	1,000,000	1,000,000	535,000	465,000			465,000		1,000,000		(115,000)	(115,000)	64,094	11/15/2014	5FE
44841P-AA-3	HUTCHISON WHAMP INTL LTD	F	09/10/2009	ROYAL BANK OF SCOTLAND PLC		1,137,470	1,000,000	996,760			96		96		996,856		140,614	140,614	33,042	04/09/2019	1FE
45074G-AA-8	IBERDROLA FIN IRELAND	R	09/10/2009	Various		15,102,750	15,000,000	14,974,350			44		44		14,974,394		128,356	128,356	5,278	09/11/2014	1FE
45200#-AA-7	ILLINOIS FACILITIES FUND LOAN 3%		07/01/2009	SCHEDULED REDEMPTION		100,000	100,000	100,000	100,000						100,000				2,250	01/01/2015	4
452092-CX-5	ILLINOIS POWER CO		07/01/2009	J. P. MORGAN SECURITIES, INC.		2,285,000	2,000,000	1,968,420	1,968,774		997		997		1,969,771		315,229	315,229	137,583	11/15/2018	2FE
45256#-AA-0	IMPACT C.I.L. PARENT, LLC		09/22/2009	Various		119,774	119,774	120,198	145,410		(594)		(594)		119,774				5,994	08/22/2013	2FE
45256H-AA-6	IMPACT FUNDING LLC SER 2001-A CL A COMM		09/01/2009	SCHEDULED REDEMPTION		96,147	96,147	98,832	98,549		(2,402)		(2,402)		96,147				4,297	07/25/2031	1
437089-AA-3	INDS 2006-1, A-1		07/01/2009	VARIOUS		(205,122)											(205,122)	(205,122)		05/25/2036	5FE
456610-AC-8	INDX 2006-AR15 A3		09/30/2009	Various		132,371	127,916	88,927	20,252	40,930	45,992		86,922		132,371					07/25/2036	6FE
45669E-AD-8	INDX 2007-AR5 CM		09/30/2009	Various		1,113,356	816,629	384,837	370,224	30,325	741,477		771,802		1,113,356					05/25/2037	6FE
458140-AC-4	INTEL CORP 2.950000% 12/15/2035		09/22/2009	EXCHANGE		3,915,259	4,090,000	3,901,455	3,912,333		2,926		2,926		3,915,259				92,837	12/15/2035	1
45822E-AJ-9	INTELSAT SUBSIDIARY HLDG	F	07/22/2009	GOLDMAN, SACHS & CO.		6,000,000	6,000,000	5,951,875	5,460,000	493,828	3,395		497,223		5,957,223		42,777	42,777	550,250	01/15/2015	4FE
460690-AV-2	INTERPUBLIC GROUP CO INC		07/22/2009	DEUTSCHE BANK SECURITIES		1,372,500	1,500,000	1,320,000	667,500	690,567	11,054		701,621		1,369,121		3,379	3,379	65,625	11/15/2014	3FE
U4594T-NJ-2	INTL BK RECON & DEVELOP	D	09/29/2009	CHASE SECURITIES		27,297,915	27,442,611	26,905,618	21,071,060		165,687		165,687	6,007,043	27,243,790	(539,838)	593,964	54,126	2,951,206	08/02/2010	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
459902-AP-7	INTL GAME TECHNOLOGY 2.600000% 12/15/203		08/26/2009	MILLER TABAK ROBERTS		995,625	1,000,000	1,035,000	1,018,297		(12,647)		(12,647)		1,005,650		(10,025)	(10,025)	18,489	12/15/2036	2FE
46602W-AB-0	IXIS 2006-HE2, A2		09/25/2009	SCHEDULED REDEMPTION		801,990	801,990	802,022	801,990						801,990				2,410	08/25/2036	1FE
47580*-BA-6	JELD-WEN, INC. (2006 TRANSACTION) 2012 (		09/30/2009	Various		1,496,636	614,104	1,047,056	1,088,899		(2,763)		(2,763)		1,172,375		324,261	324,261		09/30/2012	4
46626L-BW-9	JPMAC 2005-FRE1, A2F2		08/01/2009	SCHEDULED REDEMPTION		54,299	54,299	53,964	54,292		8		8		54,299				264	10/25/2035	1FE
46629Q-AK-2	JPMAC 2006-CH2, MF3		08/31/2009	DISTRIBUTION		(16,770)		(16,770)							(16,770)					10/25/2036	6FE
46629B-AF-6	JPMAC 2006-CW2 AF6		09/01/2009	SCHEDULED REDEMPTION		7,342	7,342	7,389	7,400		(58)		(58)		7,342				327	08/25/2036	5FE
46626L-GZ-7	JPMAC 2006-FRE2 A3		09/25/2009	SCHEDULED REDEMPTION		641,096	641,096	641,096	641,096						641,096				2,604	02/25/2036	4FE
481247-AL-8	JPMORGAN CHASE & CO		09/14/2009	J. P. MORGAN SECURITIES, INC.		15,041,775	15,000,000	15,000,000							15,000,000		41,775	41,775	76,396	04/01/2011	1FE
442488-AS-1	K. HOVNANIAN ENTERPRISES		08/25/2009	CANTOR, FITZGERALD & CO.		2,320,000	4,000,000	1,460,000			63,842		63,842		1,523,842		796,158	796,158	179,208	12/15/2014	5FE
48666K-AK-5	KB HOME & BROAD HOME CRP		08/31/2009	Various		3,446,448	3,500,000	3,027,500			75,896		75,896		3,103,396		343,052	343,052	199,414	08/15/2011	3FE
990776-9A-6	KEYSTONE AUTOMOTIVE OPERATIONS, INC. TER		09/30/2009	SCHEDULED REDEMPTION		7,945	7,945	7,950	7,947	14	(16)		(2)		7,945				22	01/12/2012	5FE
494368-BD-4	KIMBERLY-CLARK		07/14/2009	WALL STREET ACCESS		1,216,280	1,000,000	996,340	996,380		139		139		996,519		219,761	219,761	52,708	11/01/2018	1FE
502413-AW-7	L-3 COMMUNICATIONS CORP 3.000000% 08/01/		07/27/2009	MCMAHAN SECURITIES CO LP		995,000	1,000,000	992,500	992,925		102		102		993,027		1,973	1,973	29,917	08/01/2035	3FE
50540R-AG-7	LABORATORY CORP AMERICA HOLDINGS		07/01/2009	Various		256,670	3,436,000	3,199,793	2,668,919		26,539		26,539		256,670				2,729	09/11/2021	2FE
512815-AH-4	LAMAR ADVERTISING CO 2.875000% 12/31/201		07/15/2009	TENDER OFFER		733,125	750,000	898,230	557,813	278,828	(23,834)		254,994		812,807		(79,682)	(79,682)	11,680	12/31/2010	4
990954-9B-7	LAS VEGAS SANDS LLC DELAYED DRAW TERM LO		09/30/2009	SCHEDULED REDEMPTION		500	500	500	500						500					05/23/2014	4FE
991082-9A-8	LAUREATE EDUCATION, INC. TERM LOAN B		09/30/2009	SCHEDULED REDEMPTION		3,266	3,266	3,201	3,192		74		74		3,266				72	08/18/2014	4FE
991082-9B-6	LAUREATE EDUCATION, INC. TERM LOAN B DEL		09/30/2009	SCHEDULED REDEMPTION		480	480	480	480						480				11	08/17/2014	4FE
54251R-AC-7	LBMLT 2006-6, 2A2		09/25/2009	SCHEDULED REDEMPTION		1,328,964	1,328,964	1,328,964	1,328,964						1,328,964				4,713	07/25/2036	5FE
521865-AQ-8	LEAR CORP		07/09/2009	MORGAN STANLEY DEAN WITTER		664,200	1,640,000	410,184	475,600	895,395	10,644		906,039		430,623		233,577	233,577		12/01/2016	6FE
524908-WH-9	LEHMAN BROTHERS HOLDINGS		09/25/2009	BARCLAYS BANK		2,000	4,000,000										2,000	2,000		05/03/2032	6FE
54265S-AA-3	LGCLO 2004-1A A		08/25/2009	SCHEDULED REDEMPTION		311,005	311,005	257,357			53,648		53,648		311,005				819	05/25/2016	1FE
52522Q-AP-7	LMT 2007-10 3A3		09/30/2009	Various		1,151,493	670,519	823,389	360,127		334,513		334,513		1,151,493					12/25/2037	3FE
502161-AJ-1	LSI CORP 4.000000% 05/15/2010		07/08/2009	DEUTSCHE BANK CAPITAL CORP.		987,500	1,000,000	966,250	933,750	48,346	6,813		55,159		988,909		(1,409)	(1,409)	26,444	05/15/2010	4
52524V-AL-3	LXS 2007-15N AF3		09/30/2009	Various		2,786,798	2,593,438	1,305,988	1,301,229		1,569,232		1,569,232		2,786,798					08/25/2047	1FE
57643L-KJ-4	MABS 2005-HE2, A3		09/25/2009	SCHEDULED REDEMPTION		301,070	301,070	301,070	301,070						301,070				1,424	10/25/2035	1FE
55608J-AA-6	MACQUARIE GROUP LTD	F	07/31/2009	WARBURG DILLION READ LLC		4,111,760	4,000,000	3,990,840							3,990,840		120,920	120,920		08/01/2014	1Z
581557-AW-5	MCKESSON CORP		07/09/2009	WALL STREET ACCESS		2,164,940	2,000,000	1,998,720			93		93		1,998,813		166,127	166,127	54,889	02/15/2014	2FE
583916-AG-6	MEDAREX INC 2.250000% 05/15/2011		08/03/2009	CIBC WORLD MARKETS		1,271,875	1,100,000	1,150,307	743,875	368,232	(6,211)		362,022		1,105,897		165,978	165,978	17,944	05/15/2011	5
585055-AK-2	MEDTRONIC INC 1.625000% 04/15/2013		09/22/2009	EXCHANGE		4,967,507	5,000,000	4,939,030	4,961,173		6,334		6,334		4,967,507				76,059	04/15/2013	1FE
05070C-30-5	MERRILL LYNCH - RITS 2007-3 2007-3		09/01/2009	DISTRIBUTION		76											76	76		05/29/2027	4FE
05070D-30-3	MERRILL LYNCH - RITS 2007-4 2007-4		09/01/2009	DISTRIBUTION		39											39	39		06/01/2027	4FE
59023F-AB-1	MERRILL LYNCH MORTGAGE INVESTO		09/25/2009	Various		127,272	137,709	40,939	85,755	229,127	59,945		289,072		127,272				403	10/25/2037	6FE
601073-AC-3	MILLIPORE CORP 3.750000% 06/01/2026		09/22/2009	EXCHANGE		5,002,396	5,000,000	5,018,480	4,362,500	643,800	(3,903)		639,896		5,002,396				151,563	06/01/2026	3FE
55312T-AD-5	MLCFC 2007-6, A4		09/28/2009	BARCLAYS BANK		7,506,414	9,540,000	5,946,849			115,674		115,674		6,062,523		1,443,892	1,443,892	218,029	03/12/2051	1FE
59020U-YL-3	MLMI 2005-A5 A1		09/01/2009	SCHEDULED REDEMPTION		312,511	312,511	287,510			25,001		25,001		312,511				2,537	06/25/2035	1FE
59020U-3B-9	MLMI 2006-HE1, A-2B		09/25/2009	SCHEDULED REDEMPTION		1,059,759	1,059,759	1,059,759	1,059,759						1,059,759				2,506	12/25/2036	1FE
59020U-6G-5	MLMI 2006-RM1W A2D		09/30/2009	Various		197,029	98,108	163,316	144,276	51,343	1,117		52,459		197,029					02/25/2037	6FE
59020U-6K-6	MLMI 2006-WMC2, A2B		09/30/2009	Various		658,771	546,638	656,629	546,638		2,139		2,139		658,771				15,330	03/25/2037	5FE
608190-AG-9	MOHAWK INDUSTRIES INC		08/12/2009	GOLDMAN, SACHS & CO.		2,000,000	2,000,000	1,912,384	1,922,175		22,703		22,703		1,944,878		55,122	55,122	131,111	01/15/2011	3FE
61749G-AC-6	MORGAN STANLEY HOME EQUITY LOA		09/25/2009	Various		1,122,019	1,122,019	1,122,195	1,363,556						1,122,019				5,325	04/25/2036	5FE
61746R-BX-8	MSAC 2003-HE1, M3		08/25/2009	SCHEDULED REDEMPTION		206,311	206,311	208,004	206,311						206,311				6,084	05/25/2033	2FE
61746R-DB-4	MSAC 2003-HE2, M2		09/25/2009	SCHEDULED REDEMPTION		207,092	207,092	209,357	208,547		(1,455)		(1,455)		207,092				4,694	08/25/2033	2FE
61746R-EJ-6	MSAC 2003-HE3 M2		09/25/2009	SCHEDULED REDEMPTION		467,360	467,360	472,445	467,543		(183)		(183)		467,360				7,043	10/25/2033	1FE
61746R-GT-2	MSAC 2004-WMC1 M2		09/25/2009	SCHEDULED REDEMPTION		358,491	358,491	360,956	345,143		(1,467)		(1,467)		358,491				7,977	06/25/2034	2FE
61748B-AC-8	MSAC 2006-HE4 A3		09/25/2009	SCHEDULED REDEMPTION		286,129	286,129	285,581	285,927		201		201		286,129				1,060	06/25/2036	5FE
61755E-AB-4	MSAC 2007-NC4 A2A		09/30/2009	Various		836,627	830,694	836,332	830,694		294		294		836,627				2,142	05/25/2037	5FE
61751N-AH-5	MSC 2007 HQ11 AJ		09/28/2009	NOMURA SECURITIES INTERNATIONAL, INC.		3,607,500	6,500,000	2,437,500			68,348		68,348		2,505,848		1,101,652	1,101,652	119,340	02/12/2044	1FE
61746W-HY-9	MSDWC 2001-NC2, M1		09/25/2009	SCHEDULED REDEMPTION		106,516	106,516	106,649	106,639		(123)		(123)		106,516				993	01/25/2032	5FE
61746W-WK-2	MSDWC 2002-AM3, M1		09/25/2009	SCHEDULED REDEMPTION		274,341	274,341	276,013	275,555		(1,214)		(1,214)		274,341				3,663	02/25/2033	1FE
61746W-WL-0	MSDWC 2002-AM3, M2		09/25/2009	SCHEDULED REDEMPTION		16,992	16,992	17,133	17,107		(115)		(115)		16,992				422	02/25/2033	2FE
61749Q-AC-4	MSIX 2006-1, A2		09/25/2009	SCHEDULED REDEMPTION		783,860	783,860	783,860	783,860						783,860				2,721	07/25/2036	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
61748H-EF-4	MSM 2004-8AR 4A1		09/01/2009	SCHEDULED REDEMPTION		404,528	404,528	282,158			122,370		122,370		404,528				4,709	10/25/2034	2FE
61750Y-AA-7	MSM 2006-15XS A1		09/25/2009	SCHEDULED REDEMPTION		1,931,211	1,931,211	1,625,838			305,373		305,373		1,931,211				1,375	11/25/2036	3FE
61751J-AF-8	MSM 2007-6XS 2A1S		09/25/2009	Various		1,688,553	1,688,553	1,266,415			571,254		571,254		1,688,553				2,639	02/25/2047	3FE
57164U-AA-3	MVCOT 2006-2A A		09/01/2009	SCHEDULED REDEMPTION		493,669	493,669	493,661	493,663		5		5		493,669				19,125	10/20/2028	1FE
571628-AA-4	MVCOT 2007-1A A		09/01/2009	SCHEDULED REDEMPTION		841,314	841,314	841,293	841,298		16		16		841,314				33,293	05/20/2029	1FE
643528-AB-8	NCAMT 2006-ALT1 AF2		09/01/2009	SCHEDULED REDEMPTION		6,895,227	6,895,227	6,895,227	6,895,227						6,895,227				331,964	07/25/2036	5FE
63543P-AV-8	NCSLT 2004-2, A2		09/25/2009	SCHEDULED REDEMPTION		1,315,167	1,315,167	1,317,119	1,315,735		(568)		(568)		1,315,167				5,181	10/27/2025	1FE
64016*-DV-7	NEIGHBORHOOD HSG REPLACEMENT REHAB LOAN		07/01/2009	SCHEDULED REDEMPTION		81,566	81,566	81,566	81,566						81,566				3,059	09/03/2020	4Z
64016*-DQ-8	NEIGHBORHOOD HSG SVCS		07/01/2009	SCHEDULED REDEMPTION		4,344	4,344	4,344	4,344						4,344				130	07/15/2012	4Z
64016*-DL-9	NEIGHBORHOOD HSG SVCS AMER-		07/01/2009	SCHEDULED REDEMPTION		481	481	481	481						481				14	03/28/2010	4Z
64016*-DM-7	NEIGHBORHOOD HSG SVCS AMER-		07/01/2009	SCHEDULED REDEMPTION		3,047	3,047	3,047	3,047						3,047				91	03/28/2010	4Z
65537M-AC-0	NHELI 2007-2 2A2		09/30/2009	DISTRIBUTION		10,116		10,116							10,116					01/25/2037	6FE
62913N-AA-3	NHSA 1999-1 LLC		07/21/2009	Various		4,340,576	4,340,576	4,340,576	4,340,576						4,340,576				136,789	07/01/2032	1FE
656559-BJ-9	NORTEK INC		09/02/2009	DONALDSON, LUFKIN & JENRETTE SECURITIES		785,813	825,000	816,750	561,000	256,422	850		257,272		818,272		(32,460)	(32,460)	63,479	12/01/2013	5FE
G6644#-AA-6	NORTHGATE PLC (UNITED KINGDOM) 7 YEAR FI	F	09/11/2009	Various		27,303,328	30,000,000	30,000,000	30,000,000		3,901		3,901		29,913,901		(2,610,573)	(2,610,573)	911,768	12/14/2013	2
G6644#-AF-5	NORTHGATE PLC SERIES A SENIOR NOTE DUE D	F	09/30/2009	VARIOUS		747,490	747,490								747,490					12/14/2013	4
63860F-AB-9	NSTR 2006-B, AV2		09/25/2009	SCHEDULED REDEMPTION		1,524,077	1,524,077	1,524,077	1,524,077						1,524,077				5,806	09/25/2036	1FE
67090F-9A-6	NUVEEN INVESTMENTS, INC. TERM LOAN B		08/11/2009	Various		2,341,064	2,880,175	2,101,819	122,497		14,979		14,979		2,116,632		224,432	224,432	(32,321)	11/13/2014	4FE
69121P-DE-0	OWNIT 2006-2, A2B		09/01/2009	SCHEDULED REDEMPTION		745,845	745,845	745,845	745,845						745,845				28,560	01/25/2037	4FE
69763N-AC-5	PAMCO III 1998-1 CLASS B-2 FLTG RT NTS	F	08/01/2009	SCHEDULED REDEMPTION		65,315	65,315	72,041	49,196		(11,573)		(11,573)		65,315				1,562	05/01/2010	4FE
698476-DA-3	PANHANDLE-PLAINS HIGH ED - TRUST 1993 CD		09/16/2009	CALLED @ 100.00000000		200,000	200,000	200,000	200,000						200,000				2,993	04/01/2031	1FE
74112A-AF-4	PART 2005-1, A2		09/15/2009	SCHEDULED REDEMPTION		4,325,613	4,325,613	4,299,183	1,880,701		25,977		25,977		4,325,613				99,004	06/15/2012	1FE
709163-FF-1	PENNSYLVANIA HIGHER ED ASSIST AGY 1997 M		09/16/2009	CALLED @ 100.00000000		25,000	25,000	25,000	25,000						25,000				562	05/01/2046	1FE
716578-AB-5	PETROLEUM DEVELOPMENT CO		08/11/2009	BARCLAYS BANK		948,125	1,025,000	773,875			2,933		2,933		776,808		171,317	171,317	61,158	02/15/2018	4FE
69337M-AA-8	PHHAM 2007-3 A1		09/25/2009	Various		1,410,799	1,410,799	1,132,166			354,870		354,870		1,410,799				2,011	07/25/2037	4FE
69336Q-AC-6	PHHMC 2007-4 A3		09/01/2009	SCHEDULED REDEMPTION		1,383,617	1,383,617	1,348,801	1,356,147		27,470		27,470		1,383,617				59,123	06/18/2037	1FE
73316P-BA-7	POPLR 2004-5, M1		08/01/2009	SCHEDULED REDEMPTION		92,925	92,925	92,925	74,175						92,925				3,370	12/25/2034	1FE
73316P-JD-3	POPLR 2005-6 A3		09/01/2009	SCHEDULED REDEMPTION		181,982	181,982	181,556	181,829		153		153		181,982				8,272	01/25/2036	2FE
73316P-KG-4	POPLR 2006-B, A-2		09/25/2009	SCHEDULED REDEMPTION		2,104,395	2,104,395	2,104,395	1,190,387						2,104,395				17,041	05/25/2036	1FE
73316M-AB-3	POPLR 2006-C, A-2		09/25/2009	SCHEDULED REDEMPTION		1,794,771	1,794,771	1,794,771	1,794,771						1,794,771				5,504	07/25/2036	1FE
70069F-EF-0	PPSI 2004-WHQ2, A3D		09/25/2009	SCHEDULED REDEMPTION		1,021,361	1,021,361	971,569			49,791		49,791		1,021,361				3,238	02/25/2035	1FE
743410-AP-7	PROLOGIS TRUST 2.250000% 04/01/2037		07/27/2009	KBC FINANCIAL PRODUCTS USA INC		1,258,750	1,500,000	1,467,500	1,468,739		449		449		1,469,188		(210,438)	(210,438)	27,813	04/01/2037	2FE
74432Q-AP-0	PRUDENTIAL FINANCIAL INC		07/28/2009	WALL STREET ACCESS		5,058,850	5,000,000	4,896,900	4,906,453		17,143		17,143		4,923,597		135,253	135,253	159,658	12/14/2011	2FE
745867-AL-5	PULTE HOMES INC		08/25/2009	TENDER OFFER		3,142,500	3,000,000	2,887,500			17,527		17,527		2,905,027		237,473	237,473	223,875	08/01/2011	3FE
748351-AR-4	QUEST 2006-X1, A-2		09/25/2009	Various		138,317	138,317	138,317	112,115	89,873			89,873		138,317				824	03/25/2036	4FE
74922G-AN-4	RALI 2006-QA14 A13		09/30/2009	Various		3,608,215	3,062,216	2,842,307	2,422,229		726,486		726,486		3,608,215				33,164	11/25/2036	5FE
75970N-BD-8	RAMC 2005-3 AF3		09/01/2009	SCHEDULED REDEMPTION		1,070,611	1,070,611	1,058,692	1,068,813		1,798		1,798		1,070,611				37,535	11/25/2035	1FE
759950-FX-1	RAMC 2005-4, A3		09/01/2009	SCHEDULED REDEMPTION		1,256,900	1,256,900	1,256,900	1,256,900						1,256,900				50,618	02/25/2036	1FE
759950-GV-4	RAMC 2006-1, AF3		09/01/2009	SCHEDULED REDEMPTION		557,868	557,868	557,854	557,866		2		2		557,868				22,490	05/25/2036	2FE
760985-D2-4	RAMP 2003-RS10, MI1		08/01/2009	SCHEDULED REDEMPTION		66,498	66,498	66,479	66,490		8		8		66,498				2,894	11/25/2033	1FE
760985-WR-8	RAMP 2003-RZ3, M1		09/01/2009	SCHEDULED REDEMPTION		75,659	75,659	75,626	75,651		8		8		75,659				2,527	06/25/2033	1FE
760985-YW-5	RAMP 2003-RZ4, M1		09/01/2009	SCHEDULED REDEMPTION		317,086	317,086	316,355	316,757		328		328		317,086				11,901	10/25/2033	1FE
760985-H9-5	RAMP 2003-RZ5, M1		09/01/2009	SCHEDULED REDEMPTION		94,587	94,587	94,567	94,582		6		6		94,587				4,065	12/25/2033	1FE
760985-4U-2	RAMP 2004-RZ2 AI6		09/01/2009	SCHEDULED REDEMPTION		259,070	259,070	256,530	103,119	153,628	2,323		155,951		259,070				10,103	03/25/2034	4FE
75156V-AB-1	RAMP 2006-RS3, A-I-2		09/25/2009	SCHEDULED REDEMPTION		1,545,559	1,545,559	1,545,559	1,545,559						1,545,559				5,994	05/25/2036	4FE
76110W-UZ-7	RASC 2003-KS10 MI2		09/01/2009	SCHEDULED REDEMPTION		44,927	44,927	44,919	44,924		3		3		44,927				2,019	12/25/2033	1FE
76110W-UY-0	RASC 2003-KS10, MI1		09/01/2009	SCHEDULED REDEMPTION		59,902	59,902	59,884	59,897		6		6		59,902				2,474	12/25/2033	1FE
76110W-VS-2	RASC 2003-KS11, MI2		09/01/2009	SCHEDULED REDEMPTION		96,515	96,515	96,492	96,507		8		8		96,515				4,284	01/25/2034	2FE
45660N-QS-7	RAST 2003-A6 A2		09/01/2009	SCHEDULED REDEMPTION		396,856	396,856	392,391			4,465		4,465		396,856				3,142	06/01/2033	1FE
990897-9C-6	REALOGY CORP. CREDIT LINK FACILITY		09/08/2009	Various		722,639	935,455	1,068,739	935,850	536	(126)		410		936,260		(213,621)	(213,621)	28,441	10/10/2013	5FE
990897-9A-0	REALOGY CORP. TERM B		09/08/2009	Various		2,684,086	3,474,545	3,477,582	3,450,167	19,005	8,313		27,318		3,477,485		(793,399)	(793,399)	58,694	10/10/2013	5FE
758750-AA-1	REGAL BELOIT CORP 2.750000% 03/15/2024		09/22/2009	EXCHANGE		450,000	450,000	460,981	450,535		(535)		(535)		450,000				12,616	03/15/2024	3
76010R-AC-2	RENTAL SERVICE CORP		09/16/2009	Various		4,647,500	5,000,000	3,675,000			45,985		45,985		3,720,985		926,515	926,515	364,694	12/01/2014	5FE
990750-9B-9	RENTAL SERVICES CORPORATION TERM LOAN		07/13/2009	Various		2,212,500	3,000,000	1,779,856			62,842		62,842		1,842,699		369,801	369,801	10,161	11/30/2013	5FE
76110V-KG-2	RFMS2 2002-HS2		09/01/2009	SCHEDULED REDEMPTION		119,211	119,211	119,198	119,211						119,211				5,244	01/25/2032	1FE
76110V-MU-9	RFMS2 2003-HS2, M1		09/01/2009	SCHEDULED REDEMPTION		70,197	70,197	70,181	70,196						70,197				2,101	07/25/2033	1FE
76110V-SB-5	RFMS2 2005-H13, A-2		09/01/2009	SCHEDULED REDEMPTION		1,439,169	1,439,169	1,439,099	1,439,169						1,439,169				52,754	09/25/2035	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
76110V-RV-2	RFMS2 2005-HS1, AI2		09/01/2009	SCHEDULED REDEMPTION		2,683,504	2,683,504	2,683,458	2,683,504						2,683,504				89,620	09/25/2035	4FE
76110V-SR-0	RFMS2 2005-HS2, AI2		09/30/2009	DISTRIBUTION		221,850		221,850							221,850					12/25/2035	5FE
76110V-SS-8	RFMS2 2005-HS2, AI3		09/30/2009	DISTRIBUTION		139,650		139,650							139,650					12/25/2035	5FE
76110V-TA-6	RFMS2 2005-HSA1 AI5		09/30/2009	Various		268,502	186,519	257,007	99,974	80,908	6,482		87,389		268,502					12/25/2035	6FE
76110V-TU-2	RFMS2 2006-HI1, A2		09/01/2009	SCHEDULED REDEMPTION		1,249,943	1,249,943	1,249,730	1,249,943						1,249,943				49,818	02/25/2036	1FE
74957V-AM-1	RFMSI 2006-S6 A12		09/01/2009	SCHEDULED REDEMPTION		729,099	729,099	730,808	730,414		(1,315)		(1,315)		729,099				31,594	07/25/2036	2FE
74971X-AA-5	RRI ENERGY INC		07/22/2009	TENDER OFFER		66,000	66,000	65,588	59,400	6,268	26		6,294		65,694		306	306	2,685	12/15/2014	3FE
785778-QJ-3	SACO 2006-3, A1		09/30/2009	Various		82,441	92,869	78,959	32,213	55,380	20,188	16,184	59,384		82,441				361	04/25/2036	6FE
785779-AA-7	SACO 2006-6, A		09/30/2009	Various		91,053	102,445	141,587	36,434	50,897	31,409	6,098	76,207		91,053				348	06/25/2036	6FE
86360X-AA-8	SACO 2006-GEL3, A1		09/25/2009	SCHEDULED REDEMPTION		708,857	708,857	708,857	708,857						708,857				2,618	07/25/2036	1FE
86358E-ZS-8	SAIL 2005-11 A6		09/25/2009	SCHEDULED REDEMPTION		1,142,220	1,142,220	1,141,863	1,142,041		179		179		1,142,220				5,069	01/25/2036	1FE
07384M-6M-9	SAMI 0412 2A3		09/01/2009	SCHEDULED REDEMPTION		1,002,113	1,002,113	970,366	971,613		30,500		30,500		1,002,113				24,665	02/25/2035	1FE
86360K-BL-1	SAMI 2006-AR3 3A3		09/30/2009	Various		27,244	16,777	14,393	5,055		12,119		12,119		27,244					02/25/2036	6FE
80104M-BH-0	SANKATY HIGH YIELD PARTNERS II, CL C		09/11/2009	SOUTHRIDGE INVESTMENT GROUP		3,075,000	5,000,000			1,251,925			1,251,925				3,075,000	3,075,000		11/30/2009	5FE
80104M-BF-4	SANKATY HIGH YIELD PARTNERS II, LP CL A-		09/15/2009	Various		1,431,686	1,497,158	1,497,158	1,497,158						1,431,686				51,072	11/30/2009	1FE
800907-AK-3	SANMINA CORP		07/27/2009	BARCLAYS BANK		3,068,625	3,675,000	2,039,625			20,400		20,400		2,060,025		1,008,600	1,008,600	123,585	03/01/2016	5FE
800907-AJ-6	SANMINA-SCI CORP		07/30/2009	Various		1,990,000	2,500,000	1,618,750			21,260		21,260		1,640,010		349,990	349,990	63,844	03/01/2013	5FE
86364C-AB-8	SARM 2007-6 1A2		09/30/2009	Various		265,479	282,403	303,588	141,791	411,760	68,135	20,586	459,309		265,479				1,495	07/25/2037	6FE
86359P-AD-2	SASC 2006-BC3 A4		09/30/2009	DISTRIBUTION		13,505		13,505							13,505					10/25/2036	6FE
86363M-AA-9	SASC 2007-GEL2 A1		09/25/2009	SCHEDULED REDEMPTION		708,506	708,506	708,506	708,506						708,506				2,789	05/25/2037	3FE
805564-PF-2	SAST 2003-3 M2		08/25/2009	SCHEDULED REDEMPTION		21,976	21,976	22,155	22,048		(72)		(72)		21,976				314	12/25/2033	1FE
805564-PP-0	SAST 2004-1 M2		09/25/2009	SCHEDULED REDEMPTION		508,271	508,271	508,509	508,271						508,271				7,667	03/25/2035	2FE
80556Y-AB-1	SAST 2007-2 A2A		09/25/2009	SCHEDULED REDEMPTION		223,956	223,956	223,956	164,088						223,956				812	05/25/2047	3FE
81169P-AD-3	SEABULK INTL INC		07/22/2009	JEFFERIES & COMPANY, INC.		508,750	500,000	524,063	471,875	38,848	(2,141)		36,707		508,582		168	168	45,125	08/15/2013	3FE
81211K-AG-5	SEALED AIR CORP 3.000000% 06/30/2033		07/19/2009	Various		4,017,160	4,000,000	3,965,112	3,945,903		(2,039)		(2,039)		3,943,864		73,296	73,296	66,333	06/30/2033	3FE
82651C-AA-1	SIERRA RECEIVABLES FUNDING COM		09/20/2009	SCHEDULED REDEMPTION		2,629,009	2,629,009	2,628,765			244		244		2,629,009				75,361	12/22/2025	1FE
82669J-AA-6	SIG6 6A 6	F	09/30/2009	VARIOUS		633,498	633,498								633,498					09/27/2016	1FE
995242-9E-6	SMURFIT STONE CONTAINER NEW MONEY US DIP		09/23/2009	SCHEDULED REDEMPTION		1,500,710	1,500,710	1,511,966			(11,255)		(11,255)		1,500,710				51,304	01/28/2010	3FE
840555-CF-1	SOUTH TEXAS HIGHER EDUCATION AUTHORITY I		09/04/2009	Various		300,000	300,000	300,000	300,000						300,000				5,090	12/01/2034	1FE
78462K-AA-0	SPSS INC 2.500000% 03/15/2012		08/04/2009	JEFFERIES & COMPANY, INC.		597,500	500,000	500,000	386,250	113,750			113,750		500,000		97,500	97,500	11,181	03/15/2012	4
867363-AL-7	SUNGARD DATA SYSTEMS INC		08/04/2009	Various		6,510,000	6,500,000	5,820,625	990,000	524,416	12,072		536,488		5,826,488		683,512	683,512	380,674	08/15/2015	5FE
84751P-HT-9	SURF 2005-BC4 A2B		09/25/2009	SCHEDULED REDEMPTION		1,401,313	1,401,313	1,401,368	1,401,313						1,401,313				6,392	09/25/2036	1FE
84751P-LM-9	SURF 2006-BC2, A2B		09/01/2009	SCHEDULED REDEMPTION		648,748	648,748	648,748	648,748						648,748				25,471	02/25/2037	5FE
86959L-AB-9	SVENSKA HANDELSBANKEN AB	F	09/15/2009	BANK OF AMERICA		4,006,840	4,000,000	3,995,080			18		18		3,995,098		11,742	11,742	1,278	09/14/2012	1FE
83612L-AE-9	SVHE 2006-WF1, M1		08/31/2009	DISTRIBUTION		(57,466)		(57,466)							(57,466)					10/25/2036	6FE
78487M-AA-7	SVOVM 2006-AA A		09/01/2009	SCHEDULED REDEMPTION		422,891	422,891	422,807	422,839		53		53		422,891				17,472	02/20/2024	1FE
871130-AA-8	SYBASE INC 1.750000% 02/22/2025		09/22/2009	EXCHANGE		670,000	670,000	670,000	670,000						670,000				12,702	02/22/2025	3
871503-AE-8	SYMANTEC CORP 1.000000% 06/15/2013		09/30/2009	EXCHANGE		2,871,205	2,700,000	3,017,126	2,906,225		(35,020)		(35,020)		2,871,205				21,375	06/15/2013	2
88164R-AB-3	TEVA PHARMACEUT FIN LLC .250000% 02/01/2	F	07/21/2009	KBC FINANCIAL PRODUCTS USA INC		5,863,000	4,100,000	4,444,230	4,206,633		(55,636)		(55,636)		4,150,997		1,712,003	1,712,003	10,022	02/01/2024	2FE
991099-9C-8	TEXAS COMPETITIVE ELECTRIC HOLDINGS COMP		09/30/2009	SCHEDULED REDEMPTION		7,538	7,538	7,054	6,776	38	724		762		7,538					10/10/2014	4FE
88157G-AA-8	TMTS 2007-1SL A1		09/25/2009	SCHEDULED REDEMPTION		158,811	158,811	158,811	158,811						158,811				570	01/25/2038	1FE
889479-AJ-0	TOLL CORP		07/08/2009	BROADPOINT FINANCIAL		2,342,438	2,325,000	2,212,875	2,115,750	121,411	14,312		135,723		2,251,473		90,965	90,965	110,034	12/01/2011	3FE
896518-AB-3	TRINITY HIGHER ED AUTH, INC. - TRUST 200		08/12/2009	CALLED @ 100.00000000		200,000	200,000	200,000	200,000						200,000				2,979	06/01/2040	1FE
902494-AN-3	TYSON FOODS INC		08/05/2009	CIBC WORLD MARKETS		3,007,500	3,000,000	2,468,164	2,220,000	266,813	29,076		295,889		2,515,889		491,611	491,611	201,156	04/01/2016	3FE
05068M-67-9	U.S. BANCORP - RITS 2006-5 SERIES B		07/20/2009	DISTRIBUTION		44											44	44		04/10/2026	1FE
05068M-69-5	U.S. BANCORP - RITS 2006-6 SERIES B		07/27/2009	DISTRIBUTION		44											44	44		04/10/2026	1FE
903207-AC-2	UPFC AUTO RECEIVABLES TRUST		09/15/2009	SCHEDULED REDEMPTION		1,080,182	1,080,182	1,085,245			(5,063)		(5,063)		1,080,182				22,144	07/15/2014	2FE
903206-AM-2	UPFCA 2005-B, A3		08/15/2009	SCHEDULED REDEMPTION		3,973,104	3,973,104	3,972,451	3,972,768		336		336		3,973,104				119,356	08/15/2011	2FE
903485-AA-8	USXL 2006-1A, A		09/15/2009	SCHEDULED REDEMPTION		1,546,641	1,546,641	1,546,634	1,546,638		3		3		1,546,641				60,011	04/15/2014	2FE
925524-AZ-3	VIACOM INC		08/31/2009	TENDER OFFER		6,898,125	6,500,000	6,296,793	6,331,298		45,382		45,382		6,376,679		521,446	521,446	311,458	04/30/2011	2FE
92977F-AD-4	WACHOVIA AUTO OWNER TRUST		09/20/2009	SCHEDULED REDEMPTION		990,847	990,847	997,233			(6,386)		(6,386)		990,847				20,632	03/20/2013	1FE
92926W-AB-3	WAMU 2007-OA1 A1B		09/30/2009	Various		151,189	144,180	88,842	87,693		5,916		5,916		151,189					02/25/2047	6FE
93933W-AC-0	WASHINGTON MUTUAL BANK		09/25/2009	BARCLAYS BANK		12,500	5,000,000										12,500	12,500		01/15/2015	6FE
93933V-BA-5	WASHINGTON MUTUAL BK		09/25/2009	BARCLAYS BANK		2,500	1,000,000										2,500	2,500		05/20/2013	6FE
93933V-BB-3	WASHINGTON MUTUAL BK		09/25/2009	BARCLAYS BANK		7,500	3,000,000										7,500	7,500		05/20/2013	6FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
942683-AC-7	WATSON PHARMACEUTICALS 1.750000% 03/15/2		09/14/2009	REDEMPTION		4,119,992	4,120,000	3,851,950	3,828,359	48,979	10,266		59,246		3,887,605		232,388	232,388	71,900	03/15/2023	3FE
92978Y-AD-2	WBCMT 2007-C32 A3		09/22/2009	WACHOVIA SECURITIES		7,910,547	10,000,000	6,333,594			119,404		119,404		6,452,998		1,457,549	1,457,549	283,425	06/15/2049	1FE
95082P-AF-2	WESCO INTERNATIONAL INC 1.750000% 11/15/		09/15/2009	Various		3,717,406	3,636,000	3,669,000	2,004,345	1,650,766	(3,954)		1,646,811		3,651,156		66,250	66,250	49,844	11/15/2026	4FE
95082P-AG-0	WESCO INTERNATIONAL INC 1.750000% 11/15/		08/27/2009	Various		2,133,600	2,164,000	1,871,395	1,192,905	688,413	7,593		696,007		1,888,912		244,688	244,688	27,966	11/15/2026	4
949808-AT-6	WFMBS 2003-J 2A5		09/01/2009	SCHEDULED REDEMPTION		997,985	997,985	982,079			15,905		15,905		997,985				9,810	10/25/2033	1FE
92977Y-AV-3	WMLT 2005-WMC1 A3		09/25/2009	SCHEDULED REDEMPTION		1,021,385	1,021,385	1,020,428	1,021,385						1,021,385				4,631	10/25/2035	1FE
98156D-AD-9	WORLD OMNI AUTO RECEIVABLES TR		09/15/2009	SCHEDULED REDEMPTION		5,134,394	5,134,394	5,188,567			(54,173)		(54,173)		5,134,394				142,369	01/17/2012	1FE
983024-AD-2	WYETH 2.390000% 01/15/2024		07/15/2009	TENDER OFFER		7,100,000	7,100,000	7,423,142	7,172,641		(70,826)		(70,826)		7,101,815		(1,815)	(1,815)	129,570	01/15/2024	1FE
984756-AB-2	YANKEE ACQUISITION CORP		07/09/2009	Various		3,290,000	4,000,000	3,090,000			11,663		11,663		3,101,663		188,337	188,337	140,250	02/15/2015	4FE
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						615,227,679	661,133,423	587,665,730	334,263,264	25,795,743	10,315,631	42,869	36,068,505	6,007,043	593,443,485	(539,838)	22,324,032	21,784,194	19,988,425	XXX	XXX
749770-AQ-6	RABOBANK NEDERLAND		08/26/2009	BROADPOINT FINANCIAL		3,551,250	3,000,000	3,000,000							3,000,000		551,250	551,250	78,833	12/29/2049	1FE
93935R-AA-3	WASH MUTUAL PFD FDG II		09/25/2009	DEUTSCHE BANK SECURITIES		3,750	3,000,000										3,750	3,750		01/01/9999	6Z
4899999. Bonds - Hybrid Securities						3,555,000	6,000,000	3,000,000							3,000,000		555,000	555,000	78,833	XXX	XXX
8399997. Total - Bonds - Part 4						2,966,983,314	3,555,435,418	2,855,001,996	2,430,918,071	47,715,732	16,177,817	42,869	63,850,680	6,884,576	2,905,203,193	2,624,154	59,155,968	61,780,121	124,467,371	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						2,966,983,314	3,555,435,418	2,855,001,996	2,430,918,071	47,715,732	16,177,817	42,869	63,850,680	6,884,576	2,905,203,193	2,624,154	59,155,968	61,780,121	124,467,371	XXX	XXX
110394-40-0	BRISTOW GROUP INC		08/28/2009	CITIGROUP GLOBAL MARKETS	18,500.000	780,125	0.00	467,935	676,915	334,877			334,877		467,935		312,190	312,190	38,156			P4LFE
17311U-20-0	CITIGROUP CAPITAL XIX		07/24/2009	EXCHANGE	200,000.000	3,990,000	0.00	5,000,000	5,000,001						5,000,001		(1,010,001)	(1,010,001)	181,250			RP4LFE
74038A-20-7	GMAC PREFERRED BLOCKER INC		09/25/2009	CREDIT SUISSE FIRST BOSTON	1,560.000	881,377	0.00	405,600							405,600		475,777	475,777	70,247			P6U
38144X-50-0	GOLDMAN SACHS GROUP INC		09/16/2009	GOLDMAN, SACHS & CO.	200,000.000	4,999,872	0.00	5,000,000	5,000,000						5,000,000		(129)	(129)	232,500			P1LFE
524901-30-3	LEGG MASON INC		08/21/2009	Various	150,000.000	5,619,021	0.00	5,582,516	4,535,116		142,780		142,780		5,816,396		(197,375)	(197,375)	183,750			RP2LFE
8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						16,270,394	XXX	16,456,051	15,212,032	334,877	142,780		477,657		16,689,932		(419,537)	(419,537)	705,903	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						16,270,394	XXX	16,456,051	15,212,032	334,877	142,780		477,657		16,689,932		(419,537)	(419,537)	705,903	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						16,270,394	XXX	16,456,051	15,212,032	334,877	142,780		477,657		16,689,932		(419,537)	(419,537)	705,903	XXX	XXX
H0010V-10-1	ABB LTD-REG CMN STK	D	09/10/2009	DISTRIBUTION	0.000	41,938		41,938							41,938						U
00724X-10-2	ADOLOR CORPORATION		08/18/2009	CANTOR, FITZGERALD & CO.	10,293.000	15,893		17,601							17,601		(1,708)	(1,708)			U
009158-10-6	AIR PRODUCTS & CHEM		09/18/2009	BERNSTEIN (SANFORD C.) & CO., INC.	50,000.000	3,834,399		3,125,640							3,125,640		708,759	708,759	22,500		L
001547-10-8	AK STL HLD G CORP COM		07/16/2009	MORGAN STANLEY DEAN WITTER	2,542.000	50,274		29,462							29,462		20,812	20,812	127		L
018581-10-8	ALLIANCE DATA SYSTEMS CORP		09/02/2009	JEFFERIES & COMPANY, INC.	1,904.000	101,766		78,426							78,426		23,340	23,340			L
02076X-10-2	ALPHA NATURAL RESOURCES		07/10/2009	MORGAN STANLEY DEAN WITTER	967.000	23,321		25,403							25,403		(2,082)	(2,082)			L
023135-10-6	AMAZON COM INC		09/09/2009	LAZARD FRERES & COMPANY	10,000.000	841,603		829,161	512,800	316,361			316,361		829,161		12,443	12,443			L
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC		07/10/2009	MORGAN STANLEY DEAN WITTER	2,234.000	28,527		19,625							19,625		8,902	8,902	447		L
029912-20-1	AMERICAN TOWER CORP		08/24/2009	Various	70,200.000	2,333,343		2,230,361							2,230,361		102,982	102,982			L
032346-10-8	AMYLIN PHARMACEUTIALS INC		07/23/2009	BERNSTEIN (SANFORD C.) & CO., INC.	2,770.000	37,842		35,013							35,013		2,830	2,830			L
035128-20-6	ANGLOGOLD ASHANTI LTD		07/27/2009	BLAIR, WILLIAM, & COMPANY, L.L.C.	41,800.000	1,608,594		1,591,263							1,591,263		17,331	17,331			L
03836W-10-3	AQUA AMERICA INC		08/27/2009	BARCLAYS CAPITAL PROGRAM TRADING	1,886.000	32,608		32,158							32,158		450	450	255		L
039380-10-0	ARCH COAL INC		07/10/2009	MORGAN STANLEY DEAN WITTER	1,801.000	25,687		25,114							25,114		573	573	162		L
053611-10-9	AVERY DENNISON CORP		09/16/2009	M. RAMSEY KING SECURITIES, INC.	143,292.000	5,042,588		4,405,369							4,405,369		637,219	637,219			L
Y076A3-10-5	BBMG CORPORATION	D	07/31/2009	WARBURG DILLION READ LLC	120,000.000	158,840		99,783							99,783		59,057	59,057			U

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
056752-10-8	BAIDU INC SPON ADR	F	09/30/2009	VARIOUS		14									14						L
084670-20-7	BERKSHIRE HATHAWAY INC - CL B		08/24/2009	LAZARD FRERES & COMPANY	150.000	505,699		452,988	482,100	(29,112)			(29,112)		452,988		52,711	52,711			L
055482-10-3	BJ SVCS CO		07/10/2009	MORGAN STANLEY DEAN WITTER	2,795.000	35,530		27,808							27,808		7,722	7,722	142		L
09247X-10-1	BLACKROCK INC		07/10/2009	MORGAN STANLEY DEAN WITTER	210.000	34,745		35,772							35,772		(1,027)	(1,027)			L
055921-10-0	BMC SOFTWARE INC		07/27/2009	RBC DOMINION SECURITIES	47,700.000	1,599,130		1,583,921							1,583,921		15,209	15,209			L
127097-10-3	CABOT OIL + GAS CORP COM		07/10/2009	MORGAN STANLEY DEAN WITTER	900.000	26,519		27,576							27,576		(1,057)	(1,057)			L
127190-30-4	CACI INTERNATIONAL SERVICES		08/03/2009	LAZARD FRERES & COMPANY	2,500.000	115,397		115,086							115,086		311	311			L
134429-10-9	CAMPBELL SOUP CO		08/27/2009	BARCLAYS CAPITAL PROGRAM TRADING	1,018.000	32,036		27,840							27,840		4,195	4,195	509		L
J05124-14-4	CANON	D	07/14/2009	WARBURG DILLION READ LLC	50.000	1,599		1,139	1,533	31			31	(426)	1,139	386	74	460	53		U
14149Y-10-8	CARDINAL HEALTH INC		09/17/2009	Various	2,301.000	424,666		420,796							420,796		3,870	3,870			L
14170T-10-1	CAREFUSION CORP		09/18/2009	Various	20,933.500	451,614		360,631							360,631		90,983	90,983			L
12497T-10-1	CB RICHARD ELLIS GROUP INC CL A		07/16/2009	MORGAN STANLEY DEAN WITTER	3,890.000	36,067		35,632							35,632		434	434			L
15189T-10-7	CENTERPOINT ENERGY INC		09/03/2009	JONES TRADING	2,752.000	33,224		27,808							27,808		5,416	5,416	1,046		L
152312-10-4	CENTEX COR P COM		08/18/2009	MERGER	12,200.000	146,665		100,528							100,528		46,137	46,137			L
156700-10-6	CENTURYTEL INC COM		08/27/2009	BARCLAYS CAPITAL PROGRAM TRADING	1,019.000	32,974		31,283							31,283		1,691	1,691			L
172908-10-5	CINTAS COR P COM		08/27/2009	BARCLAYS CAPITAL PROGRAM TRADING	1,495.000	41,829		32,317							32,317		9,512	9,512			L
172967-10-1	CITIGROUP INC		08/27/2009	CANTOR, FITZGERALD & CO.	1,461,538.000	7,316,709		3,989,999							3,989,999		3,326,711	3,326,711			L
18383Q-85-3	CLAYMORE CHINA SMALL CAP ETF		08/19/2009	WARBURG DILLION READ LLC	349,909.000	7,732,790		7,468,251							7,468,251		264,539	264,539			L
18451C-10-9	CLEAR CHANNEL OUTDOOR CL A		08/19/2009	BERNSTEIN (SANFORD C.) & CO., INC.	6,780.000	43,497		32,735							32,735		10,762	10,762			L
18683K-10-1	CLIFFS NATURAL RESOURCES INC		07/16/2009	MORGAN STANLEY DEAN WITTER	1,200.000	29,735		26,530							26,530		3,205	3,205	48		L
12572Q-10-5	CME GROUP INC.		07/10/2009	MORGAN STANLEY DEAN WITTER	121.000	31,670		28,658							28,658		3,012	3,012	139		L
12618H-30-9	CNX GAS CORP		08/27/2009	BARCLAYS CAPITAL PROGRAM TRADING	1,160.000	33,519		28,242							28,242		5,277	5,277			L
198415-20-0	COLUMBIA SAVINGS & LOAN ASSOCIATION		09/14/2009	DISTRIBUTION	0.000	661											661	661			U
219350-10-5	CORNING IN C COM		08/19/2009	BERNSTEIN (SANFORD C.) & CO., INC.	2,500.000	39,299		39,800							39,800		(501)	(501)			L
G2554F-10-5	COVIDIEN PLC		09/30/2009	Various	100,000.000	3,824,900		3,469,000				62,789	(62,789)		3,469,000		355,900	355,900	16,000		L
233293-10-9	D P L, INC.		09/17/2009	STIFEL CAPITAL MARKETS	2,226.000	57,964		53,151							53,151		4,812	4,812	425		L
242370-10-4	DEAN FOODS CO		09/17/2009	STIFEL CAPITAL MARKETS	2,223.000	40,035		40,633							40,633		(598)	(598)			L
253868-10-3	DIGITAL REALTY TRUST INC		09/11/2009	DISTRIBUTION	0.000	1,162		1,162							1,162						L
254709-10-8	DISCOVER FINL SVCS		08/27/2009	BARCLAYS CAPITAL PROGRAM TRADING	3,348.000	46,737		32,241							32,241		14,496	14,496			L
260543-10-3	DOW CHEM CO		09/18/2009	BERNSTEIN (SANFORD C.) & CO., INC.	100,000.000	2,223,939		843,000	1,509,000	1,077,921			1,077,921		843,000		1,380,939	1,380,939	72,000		L
28336L-10-9	EL PASO CORP		07/10/2009	MORGAN STANLEY DEAN WITTER	4,362.000	36,204		27,308							27,308		8,896	8,896	244		L
29078E-10-5	EMBARQ CORP		07/01/2009	MERGER	744.000	31,283		26,450							26,450		4,834	4,834	512		L
30212P-10-5	EXPEDIA IN C DEL COM		07/10/2009	MORGAN STANLEY DEAN WITTER	1,860.000	27,100		26,158							26,158		942	942			L
30225X-10-3	EXTERRAN HOLDINGS INC		09/02/2009	JEFFERIES & COMPANY, INC.	10,600.000	177,844		170,024							170,024		7,820	7,820			L
30231G-10-2	EXXON MOBIL CORP		08/17/2009	MORGAN STANLEY DEAN WITTER	501,200.000	33,372,496		26,698,227	40,010,796	(13,312,569)			(13,312,569)		26,698,227		6,674,269	6,674,269	621,488		L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
302491-30-3	F M C CORP.		09/17/2009	STIFEL CAPITAL MARKETS	1,031.000	58,724		51,383							51,383		7,341	7,341			L
307000-10-9	FAMILY DOLLAR STORE		09/03/2009	JONES TRADING	1,150.000	32,533		35,690							35,690		(3,157)	(3,157)			L
337738-10-8	FISERV INC COM		09/02/2009	JEFFERIES & COMPANY, INC.	1,734.000	81,909		77,492							77,492		4,416	4,416			L
344849-10-4	FOOT LOCKER INC		09/03/2009	JONES TRADING	2,640.000	27,904		21,674							21,674		6,230	6,230	792		L
35671D-85-7	FREEPORT MCMORAN COPPER & GOLD		08/21/2009	BERNSTEIN (SANFORD C.) & CO., INC.	65,000.000	4,022,990		3,278,561							3,278,561		744,429	744,429			L
35914P-10-5	FRONTIER OIL		07/10/2009	MORGAN STANLEY DEAN WITTER	1,799.000	22,127		23,585							23,585		(1,458)	(1,458)	108		L
364760-10-8	GAP INC		09/01/2009	BAIRD (ROBERT W.) & CO. INC.	44,661.000	884,609		788,180	598,011	181,610			181,610		779,621		104,988	104,988	11,389		L
G37260-10-9	GARMIN LTD		07/10/2009	MORGAN STANLEY DEAN WITTER	1,282.000	29,557		21,710							21,710		7,847	7,847			L
380956-40-9	GOLDCORP INC	A	07/27/2009	BLAIR, WILLIAM, & COMPANY, L.L.C.	45,700.000	1,752,385		1,575,119							1,575,119		177,266	177,266	2,331		L
41457P-10-6	HARRIS STR ATEX NETWORKS COM CL A		07/17/2009	LAZARD FRERES & COMPANY	3,726.000	24,791		24,144							24,144		647	647			L
447011-10-7	HUNTSMAN		09/03/2009	JONES TRADING	8,461.000	66,677		22,168							22,168		44,509	44,509	1,692		L
45865V-10-0	INTERCONTINENTALEXC		07/10/2009	MORGAN STANLEY DEAN WITTER	260.000	21,933		26,181							26,181		(4,248)	(4,248)			L
460146-10-3	INTERNATIONAL PAPER CO		08/05/2009	PIPER JAFFRAY INC.	412,000.000	8,088,217		5,223,725							5,223,725		2,864,492	2,864,492	7,365		L
46120E-60-2	INTUITIVE SURGICAL INC		09/02/2009	JEFFERIES & COMPANY, INC.	506.000	108,313		79,250							79,250		29,063	29,063			L
464287-18-4	ISHARES FTSE/XINHUA CHINA 25		08/31/2009	Various	777,300.000	30,348,489		28,046,461							28,046,461		2,302,028	2,302,028	253,652		L
465562-10-6	ITAU UNIBANCO HLD ADR EACH REP 500 PRF		09/16/2009	DISTRIBUTION	0.000	37,904		37,904							37,904						U
472319-10-2	JEFFERIES GROUP INC NEW		08/27/2009	BARCLAYS CAPITAL PROGRAM TRADING	1,520.000	35,552		32,422							32,422		3,130	3,130			L
481165-10-8	JOY GLOBAL INC		07/10/2009	MORGAN STANLEY DEAN WITTER	1,307.000	40,674		25,528							25,528		15,146	15,146	457		L
50540R-40-9	LABORATORY CORP AMER HLDGS		08/27/2009	LAZARD FRERES & COMPANY	4,054.000	286,409		248,653							248,653		37,755	37,755			L
532791-10-0	LINCARE HOLDINGS INC		07/23/2009	BERNSTEIN (SANFORD C.) & CO., INC.	1,297.000	32,525		28,222							28,222		4,304	4,304			L
G5533W-20-6	LLOYD'S BANK GROUP SUB SHRS-RIGHT	D	06/16/2009	REDEMPTION	182,242.000	64,181											64,181	64,181			U
563571-10-8	MANITOWOC INC COM		09/03/2009	JONES TRADING	7,978.000	51,616		26,088							26,088		25,528	25,528	479		L
571903-20-2	MARRIOTT I NTL INC NEW CL A		09/09/2009	Various	0.250	570		575							575		(6)	(6)			L
580645-10-9	MCGRAW HILL COS INC		09/03/2009	JONES TRADING	879.000	25,465		26,467							26,467		(1,002)	(1,002)	396		L
585055-10-6	MEDTRONIC INC.		09/23/2009	JONES TRADING	35,000.000	1,297,676		1,192,240							1,192,240		105,436	105,436	7,175		L
594918-10-4	MICROSOFT CORP		08/19/2009	BERNSTEIN (SANFORD C.) & CO., INC.	1,469.000	34,697		24,718							24,718		9,979	9,979	382		L
611742-10-7	MONSTER WORLDWIDE INC		08/27/2009	BARCLAYS CAPITAL PROGRAM TRADING	3,357.000	53,207		28,457							28,457		24,750	24,750			L
628530-10-7	MYLAN INC		08/19/2009	INVESTMENT TECHNOLOGY GROUP, INC.	119,000.000	1,658,674		1,586,806							1,586,806		71,869	71,869			L
62855J-10-4	MYRIAD GENETICS INC		08/19/2009	BERNSTEIN (SANFORD C.) & CO., INC.	1,284.000	31,996		32,296							32,296		(299)	(299)			L
62856H-10-7	MYRIAD PHARMACEUTICALS		09/15/2009	Various	15,627.250	78,528		66,884							66,884		11,643	11,643			L
G6359F-10-3	NABORS INDUSTRIES LTD	F	07/10/2009	MORGAN STANLEY DEAN WITTER	1,590.000	23,515		24,248							24,248		(732)	(732)			L
73935A-10-4	NASDAQ 100 INDEX TRACKING STOCK		08/17/2009	Various	1,945,997.000	75,014,911		72,263,233							72,263,233		2,751,678	2,751,678			L
64110L-10-6	NETFLIX INC		07/10/2009	MORGAN STANLEY DEAN WITTER	790.000	31,660		32,157							32,157		(497)	(497)			L
651229-10-6	NEWELL RUBBERMAID INC		07/16/2009	MORGAN STANLEY DEAN WITTER	4,249.000	47,927		21,840							21,840		26,088	26,088	212		L
62913F-20-1	NII HOLDINGS INC		08/19/2009	BERNSTEIN (SANFORD C.) & CO., INC.	1,784.000	40,656		19,394							19,394		21,262	21,262			L
H5833N-10-3	NOBLE CORPORATION		08/28/2009	DISTRIBUTION	0.000	343		343							343						L
G5817N-43-7	NORDEA BANK AB RTS EXP 04/03/09	D	04/01/2009	DIRECT	721,600.000	88,355											88,355	88,355			U

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
655664-10-0	NORDSTROM INC		07/10/2009	MORGAN STANLEY DEAN WITTER	1,644.000	32,024		20,087							20,087		11,937	11,937	526		L
67020Y-10-0	NUANCE COMMUNICATIONS INC		07/10/2009	MORGAN STANLEY DEAN WITTER	2,550.000	30,115		28,236							28,236		1,879	1,879			L
629491-10-1	NYSE EURONEXT		08/19/2009	BERNSTEIN (SANFORD C.) & CO., INC.	1,080.000	29,429		29,430							29,430		(1)	(1)	324		L
674599-10-5	OCCIDENTAL PETROLEUM CORP		09/09/2009	DIRECT	57,100.000	4,331,035		3,180,196							3,180,196		1,150,839	1,150,839	18,843		L
68389X-10-5	ORACLE COR P COM		08/19/2009	BERNSTEIN (SANFORD C.) & CO., INC.	1,519.000	33,053		23,221							23,221		9,832	9,832	152		L
69331C-10-8	P G & E CORP		09/03/2009	JONES TRADING	1,020.000	40,920		38,464							38,464		2,456	2,456			L
696429-30-7	PALL CORP		09/17/2009	STIFEL CAPITAL MARKETS	2,196.000	73,191		61,796							61,796		11,395	11,395	213		L
703481-10-1	PATTERSON UTI ENERGY INC		07/10/2009	MORGAN STANLEY DEAN WITTER	3,080.000	38,315		27,744							27,744		10,571	10,571	154		L
713409-10-0	PEPSI BOTT LING GROUP INC COM		07/10/2009	MORGAN STANLEY DEAN WITTER	820.000	26,946		26,389							26,389		557	557	148		L
71644E-10-2	PETRO CANADA	C	08/07/2009	MERGER	23,200.000	996,405		1,069,546		1,069,546			1,069,546		1,069,546	(77,861)	4,720	(73,141)	9,789		U
717124-10-1	PHARMACEUTICAL PRODUCT DEVEL		08/19/2009	BERNSTEIN (SANFORD C.) & CO., INC.	1,202.000	24,400		27,087							27,087		(2,687)	(2,687)	180		L
74112D-10-1	PRESTIGE BRANDS		09/24/2009	BAIRD (ROBERT W.) & CO. INC.	52,776.000	370,473		395,292							395,292		(24,820)	(24,820)			U
741503-40-3	PRICELINE.COM		07/10/2009	MORGAN STANLEY DEAN WITTER	320.000	34,156		34,520							34,520		(364)	(364)			L
74251V-10-2	PRINCIPAL FINANCIAL GROUP		09/17/2009	STIFEL CAPITAL MARKETS	2,047.000	59,341		43,853							43,853		15,488	15,488			L
74347R-80-0	PROSHARES SHORT MIDCAP 400		07/15/2009	CITIGROUP GLOBAL MARKETS	248,523.000	14,166,391		14,332,321							14,332,321		(165,930)	(165,930)			L
74347R-50-3	PROSHARES SHORT S&P500		08/21/2009	Various	2,299,749.000	140,867,216		145,293,301							145,293,301		(4,426,086)	(4,426,086)			L
74347R-78-4	PROSHARES SHORT SMALL CAP 600 ETF		07/15/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH	283,954.000	13,892,632		14,311,282							14,311,282		(418,650)	(418,650)			L
74460D-10-9	PUBLIC STORAGE		07/01/2009	FRANKEL, STUART, & CO., INC	1,892.000	126,260		121,540							121,540		4,720	4,720	1,041		L
74762E-10-2	QUANTA SERVICES		07/10/2009	MORGAN STANLEY DEAN WITTER	1,319.000	26,393		28,290							28,290		(1,898)	(1,898)			L
749121-10-9	QWEST COMM UNICATIONS INTL INC COM		09/01/2009	CITIGROUP GLOBAL MARKETS	185,729.000	645,094		599,905	676,054	(76,149)			(76,149)		599,905		45,190	45,190	44,575		L
750438-10-3	RADIOSHACK CORP		07/23/2009	BERNSTEIN (SANFORD C.) & CO., INC.	3,139.000	45,647		24,633							24,633		21,014	21,014			L
G77036-49-2	RIO TINTO PLC-NPR RIGHT	D	06/30/2009	DIRECT	28,611.000	349,114											349,114	349,114			U
774341-10-1	ROCKWELL COLLINS INC		07/16/2009	MORGAN STANLEY DEAN WITTER	848.000	34,971		26,912							26,912		8,059	8,059	204		L
78355W-10-6	RYDEX S&P EQUAL WEIGHT ETF		09/25/2009	PIPER JAFFRAY INC.	270,929.000	9,915,096		8,347,322							8,347,322		1,567,774	1,567,774	31,181		L
81211K-10-0	SEALED AIR CORP		07/29/2009	LAZARD FRERES & COMPANY	17,000.000	342,849		218,450	253,980						218,450		124,399	124,399	4,080		L
816636-20-3	SEMI CONDUCTOR HOLDRS TRUST		07/17/2009	GOLDMAN, SACHS & CO.	210,000.000	4,459,281		4,103,400							4,103,400		355,881	355,881	3,528		L
817315-10-4	SEPRACOR INC		07/23/2009	BERNSTEIN (SANFORD C.) & CO., INC.	1,936.000	30,414		28,381							28,381		2,033	2,033			L
78442P-10-6	SLM CORP		07/23/2009	BERNSTEIN (SANFORD C.) & CO., INC.	3,587.000	32,240		32,211							32,211		29	29			L
832696-40-5	SMUCKER J M CO COM NEW		08/19/2009	BERNSTEIN (SANFORD C.) & CO., INC.	670.000	34,062		32,238							32,238		1,824	1,824	235		L
847560-10-9	SPECTRA ENERGY CORP		09/17/2009	STIFEL CAPITAL MARKETS	2,913.000	56,423		44,309							44,309		12,115	12,115	975		L
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC		08/19/2009	BERNSTEIN (SANFORD C.) & CO., INC.	2,783.000	36,971		25,821							25,821		11,150	11,150			L
852061-10-0	SPRINT NEX TEL CORP COM SER 1		08/19/2009	BERNSTEIN (SANFORD C.) & CO., INC.	7,371.000	27,567		32,359							32,359		(4,792)	(4,792)			L
X21349-11-7	STORA ENSO OYJ NPV SER'R'		08/31/2009	DISTRIBUTION	0.000	31,112		31,112							31,112						U
871130-10-0	SYBASE INC		07/27/2009	BAIRD (ROBERT W.) & CO. INC.	52,000.000	1,830,223		1,579,906							1,579,906		250,317	250,317			L
871829-10-7	SYSCO CORP		08/25/2009	BAIRD (ROBERT W.) & CO. INC.	130,000.000	3,290,397		3,045,900							3,045,900		244,497	244,497	31,200		L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
881609-10-1	TESORO CORP		08/19/2009	BERNSTEIN (SANFORD C.) & CO., INC.	2,030.000	26,734		25,842							25,842		893	893			L
H8817H-10-0	TRANSOCEAN INC		09/23/2009	CANTOR, FITZGERALD & CO.	10,000.000	845,940		588,400	472,500	803,800			803,800		588,400		257,540	257,540			L
902494-10-3	TYSON FOODS INC CLASS A		08/19/2009	BERNSTEIN (SANFORD C.) & CO., INC.	2,930.000	33,636		38,823							38,823		(5,187)	(5,187)			L
902681-10-5	U G I CORP.		07/10/2009	MORGAN STANLEY DEAN WITTER	1,205.000	30,058		27,754							27,754		2,304	2,304	241		L
922908-73-6	VANGUARD GROWTH VIPERS		07/10/2009	Various	898,490.000	37,409,677		35,519,318							35,519,318		1,890,360	1,890,360	115,496		L
921910-81-6	VANGUARD MEGA CAP 300 GROWTH ETF		09/15/2009	Various	1,692,846.000	64,866,089		59,838,932							59,838,932		5,027,157	5,027,157	118,924		L
922908-74-4	VANGUARD VALUE ETF		09/22/2009	Various	556,300.000	26,137,259		24,520,936							24,520,936		1,616,323	1,616,323			L
92343E-10-2	VERISIGN INC.		07/10/2009	MORGAN STANLEY DEAN WITTER	2,080.000	37,543		38,438							38,438		(895)	(895)			L
92927K-10-2	WABCO HOLDINGS INC		07/10/2009	MORGAN STANLEY DEAN WITTER	2,185.000	37,193		20,104							20,104		17,088	17,088			L
93317Q-10-5	WALTER ENERGY INC		07/20/2009	Various	990.000	47,436		32,507							32,507		14,930	14,930			L
93317W-10-2	WALTER INVESTMENT MANAGEMENT		08/27/2009	BARCLAYS CAPITAL PROGRAM TRADING	1,479.000	21,462		11,832							11,832		9,630	9,630	740		L
941848-10-3	WATERS CORPORATION		08/19/2009	BERNSTEIN (SANFORD C.) & CO., INC.	710.000	35,691		34,600							34,600		1,091	1,091			L
966837-10-6	WHOLE FOODS MKT INC		07/16/2009	MORGAN STANLEY DEAN WITTER	1,608.000	34,217		16,291							16,291		17,926	17,926			L
988498-10-1	YUM! BRANDS INC		07/10/2009	MORGAN STANLEY DEAN WITTER	993.000	34,685		27,172							27,172		7,513	7,513	189		L
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						523,268,451	XXX	491,889,207	44,516,774	(9,968,561)		62,789	(10,031,349)	(426)	491,880,663	(77,475)	31,465,263	31,387,788	1,405,462	XXX	XXX
9799997. Total - Common Stocks - Part 4						523,268,451	XXX	491,889,207	44,516,774	(9,968,561)		62,789	(10,031,349)	(426)	491,880,663	(77,475)	31,465,263	31,387,788	1,405,462	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						523,268,451	XXX	491,889,207	44,516,774	(9,968,561)		62,789	(10,031,349)	(426)	491,880,663	(77,475)	31,465,263	31,387,788	1,405,462	XXX	XXX
9899999. Total - Preferred and Common Stocks						539,538,845	XXX	508,345,259	59,728,805	(9,633,684)	142,780	62,789	(9,553,693)	(426)	508,570,594	(77,475)	31,045,726	30,968,251	2,111,365	XXX	XXX
9999999 - Totals						3,506,522,160	XXX	3,363,347,255	2,490,646,876	38,082,048	16,320,597	105,658	54,296,988	6,884,151	3,413,773,787	2,546,679	90,201,694	92,748,373	126,578,736	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 12

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors and Insurance Futures Options Owned at Current Statement Date

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
0499999. Subtotal - Call Options								XXX					
S&P500 INDEX 12/18/2009 675 PUT	4,607	12/18/2009	675.0000	04/23/2009	CBOE	18,228,264	18,228,264		472,218	472,218			
TY FUTURES 11/20/2009 110 PUT	12,000	11/20/2009	110.0000	08/27/2009	CBOT	3,580,490	3,580,490		562,560	562,560			
TY FUTURES 11/20/2009 109 PUT	12,934	11/20/2009	109.0000	08/24/2009	CBOT	3,401,529	3,401,529		404,188	404,188			
S&P500 INDEX 06/18/2010 750 PUT	12,000	06/18/2010	750.0000	09/04/2009	CBOE	30,280,000	30,280,000		19,320,000	19,320,000			
S&P500 INDEX 06/18/2010 775 PUT	12,000	06/18/2010	775.0000	09/04/2009	CBOE	35,804,000	35,804,000		22,740,000	22,740,000			
TY FUTURES 11/20/2009 111 PUT	10,000	11/20/2009	111.0000	09/03/2009	CBOT	2,249,889	2,249,889		781,300	781,300			
0599999. Subtotal - Put Options - Hedging						93,544,172	93,544,172	XXX	44,280,265	44,280,265			
0899999. Subtotal - Put Options						93,544,172	93,544,172	XXX	44,280,265	44,280,265			
3M USD LIBOR PAYER SWAPTION	1,000,000,000	01/15/2010	3.4700	01/15/2009	GOLDMAN SACHS	6,025,000	6,025,000		4,943,390	4,943,390			
3M USD LIBOR PAYER SWAPTION	250,000,000	01/15/2010	4.1500	01/15/2009	BARCLAY'S CAPITAL	4,187,500	4,187,500		10,076,520	10,076,520			
3M USD LIBOR PAYER SWAPTION	1,000,000,000	01/19/2010	3.9700	01/16/2009	BARCLAY'S CAPITAL	10,200,000	10,200,000		14,635,860	14,635,860			
3M USD LIBOR PAYER SWAPTION	1,250,000,000	01/21/2010	4.0800	01/21/2009	UBS AG	13,375,000	13,375,000		15,609,300	15,609,300			
3M USD LIBOR PAYER SWAPTION	1,000,000,000	12/17/2009	3.2000	04/17/2009	DEUTSCHE BANK	11,700,000	11,700,000		5,207,340	5,207,340			
3M USD LIBOR PAYER SWAPTION	2,000,000,000	12/17/2009	3.0000	04/17/2009	UBS AG	24,150,000	24,150,000		10,414,680	10,414,680			
3M USD LIBOR PAYER SWAPTION	500,000,000	08/04/2010	4.1000	08/04/2009	JP MORGAN CHASE BANK	13,350,000	13,350,000		5,724,515	5,724,515			
3M USD LIBOR PAYER SWAPTION	500,000,000	08/09/2010	4.3000	08/07/2009	BARCLAY'S CAPITAL	14,000,000	14,000,000		4,836,180	4,836,180			
0999999. Subtotal - Caps - Hedging						96,987,500	96,987,500	XXX	71,447,785	71,447,785			
1299999. Subtotal - Caps						96,987,500	96,987,500	XXX	71,447,785	71,447,785			
1699999. Subtotal - Floors								XXX					
2099999. Subtotal - Insurance Futures Call Options								XXX					
2499999. Subtotal - Insurance Futures Put Options								XXX					
2599999. Subtotal - Hedging						190,531,672	190,531,672	XXX	115,728,050	115,728,050			
2799999. Subtotal - Other								XXX					
9999999 - Totals						190,531,672	190,531,672	XXX	115,728,050	115,728,050			

SCHEDULE DB - PART B - SECTION 1

Showing all Options, Caps, Floors and Insurance Futures Options Written and In-Force at Current Statement Date

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Issuance/ Purchase	6 Exchange or Counterparty	7 Consideration Received	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis	14 Other Investment/ Miscellaneous Income
ANADARKO PETROLEUM CORP OCTOBER 65 CALL	325	10/19/2009	65.0000	09/21/2009	COMPOSITE EXCHANGE	43,750	43,750		42,250	42,250			
CVS CAREMARK CORP OCTOBER 37 CALL	300	10/19/2009	37.0000	09/14/2009	COMPOSITE EXCHANGE	23,699	23,699		6,000	6,000			
ECOLOAB INC NOVEMBER 50 CALL	350	11/23/2009	50.0000	09/29/2009	COMPOSITE EXCHANGE	15,400	15,400		19,250	19,250			
FREEPORT-MCMORAN COPPER OCTOBER 70 CALL	500	10/19/2009	70.0000	09/21/2009	COMPOSITE EXCHANGE	158,501	158,501		115,000	115,000			
PETROHAWK ENERGY CORP NOVEMBER 28 CALL	1,000	11/23/2009	28.0000	09/25/2009	COMPOSITE EXCHANGE	41,499	41,499		45,000	45,000			
ISHARES S&P 500 INDEX FUND OCTOBER 107 CALL	650	10/19/2009	107.0000	09/25/2009	COMPOSITE EXCHANGE	72,798	72,798		58,500	58,500			
METLIFE OCTOBER 42 CALL	850	10/19/2009	42.0000	09/22/2009	COMPOSITE EXCHANGE	49,299	49,299		17,000	17,000			
MORGAN STANLEY OCTOBER 30 CALL	1,200	10/19/2009	30.0000	09/09/2009	COMPOSITE EXCHANGE	97,773	97,773		198,000	198,000			
NUCOR OCTOBER 49 CALL	250	10/19/2009	49.0000	09/17/2009	COMPOSITE EXCHANGE	67,998	67,998		20,000	20,000			
NUCOR OCTOBER 50 CALL	250	10/19/2009	50.0000	09/17/2009	COMPOSITE EXCHANGE	54,249	54,249		11,000	11,000			
NUCOR CORP NOVEMBER 49 CALL	500	11/23/2009	49.0000	09/29/2009	COMPOSITE EXCHANGE	98,927	98,927		107,500	107,500			
CVS CAREMARK OCTOBER 38 CALLS	350	10/19/2009	38.0000	09/14/2009	COMPOSITE EXCHANGE	14,812	14,812		1,750	1,750			
SOUTHWESTERN ENERGY OCTOBER 42 CALL	250	10/19/2009	42.0000	09/21/2009	COMPOSITE EXCHANGE	59,248	59,248		47,500	47,500			
SOUTHWESTERN ENERGY OCTOBER 43 CALL	263	10/19/2009	43.0000	09/21/2009	COMPOSITE EXCHANGE	49,180	49,180		36,820	36,820			
WELLPOINT OCTOBER 55 CALL	400	10/19/2009	55.0000	09/11/2009	COMPOSITE EXCHANGE	105,797	105,797		8,000	8,000			
0299999. Subtotal - Call Options - Income						952,931	952,931	XXX	733,570	733,570			
0499999. Subtotal - Call Options						952,931	952,931	XXX	733,570	733,570			
0899999. Subtotal - Put Options								XXX					
1299999. Subtotal - Caps								XXX					
1699999. Subtotal - Floors								XXX					
2099999. Subtotal - Insurance Futures Call Options								XXX					

SCHEDULE DB - PART B - SECTION 1

Showing all Options, Caps, Floors and Insurance Futures Options Written and In-Force at Current Statement Date

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Issuance/ Purchase	6 Exchange or Counterparty	7 Consideration Received	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis	14 Other Investment/ Miscellaneous Income
2499999. Subtotal - Insurance Futures Put Options								XXX					
2599999. Subtotal - Hedging								XXX					
2699999. Subtotal - Income						952,931	952,931	XXX	733,570	733,570			
2799999. Subtotal - Other								XXX					
9999999 - Totals						952,931	952,931	XXX	733,570	733,570			

SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forwards Open at Current Statement Date

1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
0499999. Subtotal - Collars								XXX						
CDS CS1899521 ON REALOGY 500 12/20/13	1,400,000	12/20/2013	0.0000%(5.0000%)	01/09/2009	CREDIT SUISSE FB	423,500	361,403		233,293	233,293	(62,097)		(113,431)	14,388
CDS CS2170245 ON CSX CORP	10,000,000	09/20/2014	0.0000%(0.5950%)	06/20/2007	BARCLAY'S CAPITAL				(46,634)	(46,634)			(45,121)	111,527
CDS CS2170252 ON APACHE CORP	5,000,000	09/20/2014	0.0000%(0.3400%)	06/20/2007	CITIBANK				20,580	20,580			(12,892)	55,764
CDS CS2177927 ON SARA LEE CORP	10,000,000	09/20/2017	0.0000%(0.8300%)	07/16/2007	BARCLAY'S CAPITAL				(329,180)	(329,180)			(62,942)	141,228
CDS CS2180483 ON NABORS INDUSTRIES INC	10,000,000	09/20/2014	0.0000%(0.4900%)	07/16/2007	UBS AG				235,070	235,070			(37,158)	111,527
CDS CS2183040 ON BURLINGTON NORTHERN SAN	10,000,000	09/20/2012	0.0000%(0.2500%)	07/17/2007	JP MORGAN CHASE BANK				17,579	17,579			(18,958)	86,246
CDS CS2282891 ON FELCOR LODGING LIMITED	1,000,000	12/20/2012	0.0000%(2.2000%)	11/30/2007	MERRILL LYNCH				113,725	113,725			(16,683)	8,979
CDS CS2282909 ON ARCH WESTERN RESOURCES	1,500,000	12/20/2012	0.0000%(2.8000%)	11/30/2007	BANK OF AMERICA				57,918	57,918			(31,850)	13,468
CDS CS2308480 ON DOW CHEMICAL COMPANY, T	5,000,000	03/20/2013	0.0000%(0.6600%)	01/16/2008	DEUTSCHE BANK				99,716	99,716			(25,025)	46,578
CDS CS2308498 ON CYTEC INDUSTRIES INC.	5,000,000	03/20/2013	0.0000%(0.7700%)	01/16/2008	DEUTSCHE BANK				80,581	80,581			(29,196)	46,578
CDS CS2308514 ON ROHM & HAAS CO	5,000,000	03/20/2013	0.0000%(0.6800%)	01/16/2008	MERRILL LYNCH				17,489	17,489			(25,783)	46,578
CDS CS2308522 ON THE BLACK & DECKER CORP	3,000,000	03/20/2013	0.0000%(1.1500%)	01/16/2008	JP MORGAN CHASE BANK				(15,579)	(15,579)			(26,162)	27,947
CDS CS2313613 ON JPMORGAN CHASE & CO	3,000,000	03/20/2013	0.0000%(0.8100%)	01/23/2008	GOLDMAN SACHS				(18,208)	(18,208)			(18,428)	27,947
CDS CS2331532 ON BAKER HUGHES	5,000,000	03/20/2013	0.0000%(0.6300%)	02/12/2008	CITIBANK				(39,886)	(39,886)			(23,888)	46,578
CDS CS2336648 ON RPMINT 150 03/20/2013	5,000,000	03/20/2013	0.0000%(1.5000%)	02/14/2008	DEUTSCHE BANK				(59,933)	(59,933)			(56,875)	46,578
CDS CS2367411 ON NEM 95 06/20/2013	5,000,000	06/20/2013	0.0000%(0.9500%)	03/26/2008	CREDIT SUISSE FB				(58,090)	(58,090)			(36,021)	48,240
CDS CS2377600 ON NORDSTROM INC	5,000,000	06/20/2013	0.0000%(1.0000%)	04/04/2008	BANK OF AMERICA				59,901	59,901			(37,917)	48,240
CDS CS2382725 ON PPG INDUSTRIES, INC.	5,000,000	06/20/2013	0.0000%(0.8100%)	04/09/2008	ROYAL BANK OF SCTLND				(44,997)	(44,997)			(30,713)	48,240
CDS CS2390413 ON AMERICAN ELECTRIC POWER	5,000,000	06/20/2015	0.0000%(0.5800%)	04/15/2008	UBS AG				(26,380)	(26,380)			(21,992)	59,808
CDS CS2392963 ON GOLDMAN SACHS GP INC	5,000,000	06/20/2013	0.0000%(1.1200%)	04/16/2008	DEUTSCHE BANK				(18,552)	(18,552)			(42,467)	48,240
CDS CS2400659 ON RPMINT 92 06/20/2013	5,000,000	06/20/2013	0.0000%(0.9200%)	04/23/2008	UBS AG				43,937	43,937			(34,883)	48,240
CDS CS2400667 ON WELLS FARGO & CO	3,000,000	06/20/2013	0.0000%(0.7700%)	04/23/2008	MORGAN STANLEY				(1,865)	(1,865)			(17,518)	28,944
CDS CS2405773 ON TYSON FOODS INC.	5,000,000	06/20/2013	0.0000%(1.7500%)	04/30/2008	BANK OF AMERICA				16,044	16,044			(66,354)	48,240
CDS CS2405781 ON EASTMAN CHEMICAL COMPAN	5,000,000	06/20/2013	0.0000%(0.4700%)	04/30/2008	DEUTSCHE BANK				(16,734)	(16,734)			(17,821)	48,240
CDS CS2405799 ON STORA ENSO OYJ	3,000,000	06/20/2013	0.0000%(2.9500%)	04/30/2008	DEUTSCHE BANK				71,318	71,318			(67,112)	28,944
CDS CS2405807 ON RPMINT 80 06/20/2013	5,000,000	06/20/2013	0.0000%(0.8000%)	04/30/2008	DEUTSCHE BANK				65,143	65,143			(30,333)	48,240
CDS CS2405815 ON DOW CHEMICAL COMPANY, T	5,000,000	06/20/2013	0.0000%(0.4700%)	04/30/2008	CREDIT SUISSE FB				147,605	147,605			(17,821)	48,240
CDS CS2405849 ON TOLL BROS INC	3,000,000	06/20/2013	0.0000%(2.3700%)	04/30/2008	MORGAN STANLEY				(134,987)	(134,987)			(53,918)	28,944
CDS CS2408322 ON JONES APPAREL GP INC	3,000,000	06/20/2013	0.0000%(3.0500%)	05/05/2008	GOLDMAN SACHS				(79,667)	(79,667)			(69,388)	28,944
CDS CS2410880 ON MOHAWK INDUSTRIES, INC.	5,000,000	06/20/2013	0.0000%(1.5700%)	05/06/2008	UBS AG				37,388	37,388			(59,529)	48,240
CDS CS2410898 ON M 237 06/20/2013	5,000,000	06/20/2013	0.0000%(2.3700%)	05/06/2008	MORGAN STANLEY				64,794	64,794			(89,863)	48,240
CDS CS2416002 ON SANTNDR 51 06/20/2013	5,000,000	06/20/2013	0.0000%(0.5100%)	05/08/2008	CITIBANK				29,384	29,384			(19,337)	48,240
CDS CS2416010 ON LLOYDS TSB BANK PLC	5,000,000	06/20/2013	0.0000%(0.4900%)	05/08/2008	GOLDMAN SACHS				77,519	77,519			(18,579)	48,240
CDS CS2421127 ON XL CAP LTD	5,000,000	06/20/2018	0.0000%(1.4000%)	05/13/2008	GOLDMAN SACHS				113,202	113,202			(53,083)	73,850
CDS CS2431365 ON GOLDMAN SACHS GP INC	5,000,000	06/20/2013	0.0000%(0.9800%)	05/22/2008	BARCLAY'S CAPITAL				6,259	6,259			(37,158)	48,240
CDS CS2433924 ON BOEING CAP CORP	3,000,000	06/20/2013	0.0000%(0.7700%)	05/23/2008	GOLDMAN SACHS				(1,512)	(1,512)			(17,518)	28,944
CDS CS2456982 ON INTERPUBLIC GROUP OF CO	2,000,000	09/20/2013	0.0000%(3.1500%)	06/20/2008	JP MORGAN CHASE BANK				35,511	35,511			(47,775)	19,938
CDS CS2459531 ON WYETH	5,000,000	09/20/2013	0.0000%(0.3700%)	07/07/2008	UBS AG				(26,227)	(26,227)			(14,029)	49,846
CDS CS2459549 ON BURLINGTON NORTHERN SAN	10,000,000	09/20/2013	0.0000%(0.7200%)	07/07/2008	BARCLAY'S CAPITAL				(135,792)	(135,792)			(54,600)	99,691
CDS CS2459556 ON US STEEL CORP	5,000,000	09/20/2013	0.0000%(1.7200%)	07/07/2008	JP MORGAN CHASE BANK				223,470	223,470			(65,217)	49,846
CDS CS2464655 ON M 267 09/20/2013	5,000,000	09/20/2013	0.0000%(2.6700%)	07/08/2008	GOLDMAN SACHS				22,759	22,759			(101,237)	49,846
CDS CS2467229 ON PRUDENTIAL FINANCIAL, I	5,000,000	09/20/2013	0.0000%(1.5700%)	07/09/2008	DEUTSCHE BANK				95,137	95,137			(59,529)	49,846
CDS CS2469761 ON CSX CORP	5,000,000	09/20/2013	0.0000%(1.5200%)	07/09/2008	UBS AG				(206,062)	(206,062)			(57,633)	49,846
CDS CS2474894 ON CHUBB CORPORATION	5,000,000	09/20/2013	0.0000%(0.6800%)	07/17/2008	ROYAL BANK OF SCTLND				(61,544)	(61,544)			(25,783)	49,846
CDS CS2474902 ON HARTFORD FINANCIAL SERV	5,000,000	09/20/2013	0.0000%(1.2000%)	07/17/2008	ROYAL BANK OF SCTLND				199,285	199,285			(45,500)	49,846
CDS CS2477442 ON COMMERCIAL METALS CO.	5,000,000	09/20/2013	0.0000%(0.7500%)	07/17/2008	BANK OF AMERICA				92,819	92,819			(28,438)	49,846
CDS CS2487680 ON TYSON FOODS INC.	3,000,000	09/20/2013	0.0000%(2.8000%)	07/29/2008	GOLDMAN SACHS				(101,084)	(101,084)			(63,700)	29,907
CDS CS2495360 ON ALLTEL CORPORATION	5,000,000	09/20/2013	0.0000%(0.8600%)	08/01/2008	MORGAN STANLEY				(149,767)	(149,767)			(32,608)	49,846
CDS CS2497929 ON SOCIETE GENERALE	5,000,000	09/20/2013	0.0000%(0.8100%)	08/07/2008	CITIBANK				(16,103)	(16,103)			(30,713)	49,846
CDS CS2497937 ON UBS AG	5,000,000	09/20/2013	0.0000%(1.0300%)	08/07/2008	CITIBANK				(31,821)	(31,821)			(39,054)	49,846
CDS CS2508162 ON CARDINAL HEALTH, INC.	5,000,000	09/20/2013	0.0000%(0.6700%)	08/14/2008	DEUTSCHE BANK				(50,395)	(50,395)			(25,404)	49,846
CDS CS2513311 ON NORDSTROM INC	3,000,000	12/20/2013	0.0000%(1.4800%)	09/02/2008	DEUTSCHE BANK				(6,196)	(6,196)			(33,670)	30,831
CDS CS2518468 ON WINDSTREAM CORP	1,000,000	12/20/2013	0.0000%(3.2000%)	09/18/2008	JP MORGAN CHASE BANK				(29,800)	(29,800)			(24,267)	10,277
CDS CS2518484 ON CITIZENS COMMUNICATIONS	1,000,000	09/20/2013	0.0000%(3.5200%)	09/18/2008	BARCLAY'S CAPITAL				(20,139)	(20,139)			(26,693)	9,969
CDS CS2554273 ON JPMORGAN CHASE & CO	25,000,000	12/20/2013	0.0000%(1.5000%)	10/08/2008	BANK OF AMERICA				(833,640)	(833,640)			(284,375)	256,925
CDS CS2554299 ON WINDSTREAM CORP	2,000,000	12/20/2013	0.0000%(3.5500%)	10/08/2008	GOLDMAN SACHS				(86,344)	(86,344)			(53,842)	20,554
CDS CS2559363 ON CATERPILLAR INC	10,000,000	12/20/2013	0.0000%(0.9100%)	10/10/2008	BARCLAY'S CAPITAL				(23,005)	(23,005)			(69,008)	102,770
CDS CS2569610 ON UNITED RENTALS (NORTH A	2,000,000	12/20/2013	0.0000%(5.0000%)	10/20/2008	BARCLAY'S CAPITAL	365,000	298,244		139,008	139,008	(53,012)		(128,846)	20,554
CDS CS2574727 ON HEINZ	5,000,000	12/20/2013	0.0000%(0.7200%)	10/21/2008	ROYAL BANK OF SCTLND				(85,130)	(85,130)			(27,300)	51,385
CDS CS2574735 ON PITNEY BOWES INC	5,000,000	12/20/2013	0.0000%(1.1000%)	10/21/2008	BARCLAY'S CAPITAL				(123,770)	(123,770)			(41,708)	51,385
CDS CS2574743 ON DISNEY (WALT) CO	10,000,000	12/20/2013	0.0000%(0.6800%)	10/21/2008	BANK OF AMERICA				(130,678)	(130,678)			(51,567)	102,770
CDS CS2579841 ON PULTE HOMES, INC.	1,000,000	12/20/2013	0.0000%(3.3000%)	10/23/2008	CREDIT SUISSE FB				(72,123)	(72,123)			(25,025)	10,277

SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forwards Open at Current Statement Date

1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
CDS CS2579858 ON LENNAR CORPORATION	1,000,000	12/20/2013	0.0000%(9.0000%)	10/23/2008	CREDIT SUISSE FB				(250,157)	(250,157)			(68,250)	10,277
CDS CS2579866 ON CENTEX CORPORATION	2,000,000	12/20/2013	0.0000%(5.8000%)	10/23/2008	BARCLAY'S CAPITAL				(416,038)	(416,038)			(87,967)	20,554
CDS CS2584965 ON GMAC LLC	3,000,000	12/20/2011	0.0000%(5.0000%)	10/31/2008	CREDIT SUISSE FB	1,290,000	914,561		83,425	83,425	(309,051)		(422,801)	22,359
CDS CS2592661 ON DISNEY (WALT) CO	10,000,000	12/20/2013	0.0000%(0.6700%)	11/06/2008	CITIBANK				(126,605)	(126,605)			(50,808)	102,770
CDS CS2628507 ON DVN 119 03/20/2014	15,000,000	03/20/2014	0.0000%(1.1900%)	12/05/2008	GOLDMAN SACHS				(355,869)	(355,869)			(135,362)	158,590
CDS CS2643845 ON DISH-ESDBS 490 03/20/20	6,000,000	03/20/2014	0.0000%(4.9000%)	12/17/2008	JP MORGAN CHASE BANK				(484,716)	(484,716)			(222,950)	63,436
CDS CS2648976 ON HOSHOT-HST 500 09/20/20	2,500,000	09/20/2012	0.0000%(5.0000%)	01/05/2009	BARCLAY'S CAPITAL	212,500	170,287		(51,730)	(51,730)	(42,213)		(135,269)	21,561
CDS CS2651525 ON HOSHOT-HST 500 09/20/20	2,500,000	09/20/2012	0.0000%(5.0000%)	01/06/2009	BARCLAY'S CAPITAL	175,000	140,341		(51,730)	(51,730)	(34,659)		(127,367)	21,561
CDS CS2654081 ON FCX 700 03/20/2014	3,000,000	03/20/2014	0.0000%(7.0000%)	01/07/2009	MORGAN STANLEY				(626,093)	(626,093)			(155,167)	31,718
CDS CS2654131 ON TOL 180 03/20/2014	5,000,000	03/20/2014	0.0000%(1.8000%)	01/07/2009	GOLDMAN SACHS				(133,440)	(133,440)			(66,500)	52,863
CDS CS2661797 ON NWL 175 03/20/2014	10,000,000	03/20/2014	0.0000%(1.7500%)	01/09/2009	BARCLAY'S CAPITAL				(99,173)	(99,173)			(128,333)	105,726
CDS CS2661854 ON HD 220 03/20/2014	10,000,000	03/20/2014	0.0000%(2.2000%)	01/09/2009	GOLDMAN SACHS				(674,273)	(674,273)			(161,333)	105,726
CDS CS2661862 ON BDK 170 03/20/2014	5,000,000	03/20/2014	0.0000%(1.7000%)	01/09/2009	GOLDMAN SACHS				(127,271)	(127,271)			(62,333)	52,863
CDS CS2664320 ON BRITEL-BRI 130 03/20/20	10,000,000	03/20/2014	0.0000%(1.3000%)	01/12/2009	UBS AG				29,309	29,309			(94,250)	105,726
CDS CS2666887 ON TSO 620 03/20/2014	2,000,000	03/20/2014	0.0000%(6.2000%)	01/13/2009	GOLDMAN SACHS				(120,217)	(120,217)			(89,556)	21,145
CDS CS2669444 ON SANM 500 03/20/2014	1,000,000	03/20/2014	0.0000%(5.0000%)	01/14/2009	MORGAN STANLEY	380,000	327,839		59,921	59,921	(52,161)		(88,133)	10,573
CDS CS2674568 ON HOSHOT-HST 500 12/20/20	2,000,000	12/20/2014	0.0000%(5.0000%)	01/15/2009	MORGAN STANLEY	220,000	193,711		(18,482)	(18,482)	(26,289)		(97,955)	22,858
CDS CS2682249 ON COF-BNKNA 235 03/20/201	15,000,000	03/20/2014	0.0000%(2.3500%)	01/21/2009	BARCLAY'S CAPITAL				(1,029,364)	(1,029,364)			(246,750)	158,590
CDS CS2684807 ON TW 150 03/20/2014	10,000,000	03/20/2014	0.0000%(1.5000%)	01/22/2009	BARCLAY'S CAPITAL				(444,099)	(444,099)			(104,583)	105,726
CDS CS2700165 ON CTL 107 03/20/2014	10,000,000	03/20/2014	0.0000%(1.0700%)	01/29/2009	GOLDMAN SACHS				(173,495)	(173,495)			(72,522)	105,726
CDS CS2705289 ON JCP 440 03/20/2014	10,000,000	03/20/2014	0.0000%(4.4000%)	01/30/2009	BARCLAY'S CAPITAL				(1,053,919)	(1,053,919)			(297,000)	105,726
CDS CS2712962 ON MGM MIRAGE	2,000,000	03/20/2014	0.0000%(5.0000%)	02/06/2009	CITIBANK	850,000	742,078		336,842	336,842	(107,922)		(173,477)	21,145
CDS CS2715536 ON POT 185 03/20/2014	3,000,000	03/20/2014	0.0000%(1.8500%)	02/12/2009	BARCLAY'S CAPITAL				(125,731)	(125,731)			(35,458)	31,718
CDS CS2720643 ON NUE 84 03/20/2014	3,000,000	03/20/2014	0.0000%(0.8400%)	02/11/2009	BARCLAY'S CAPITAL				(47,147)	(47,147)			(16,170)	31,718
CDS CS2728323 ON FCX 650 03/20/2014	3,000,000	03/20/2014	0.0000%(6.5000%)	02/20/2009	GOLDMAN SACHS				(564,895)	(564,895)			(120,250)	31,718
CDS CS2733448 ON IP 745 03/20/2014	5,000,000	03/20/2014	0.0000%(7.4500%)	02/25/2009	GOLDMAN SACHS				(1,232,385)	(1,232,385)			(224,535)	52,863
CDS CS2738561 ON TSN 425 03/20/2014	5,000,000	03/20/2014	0.0000%(4.2500%)	02/27/2009	GOLDMAN SACHS				(467,886)	(467,886)			(126,910)	52,863
CDS CS2759047 ON HOV-K 500 06/20/2016	2,500,000	06/20/2016	0.0000%(5.0000%)	03/12/2009	BARCLAY'S CAPITAL	1,550,000	1,432,728		437,879	437,879	(117,272)		(187,411)	32,418
CDS CS2805121 ON DISHN-DDBS 365 06/20/20	5,000,000	06/20/2014	0.0000%(3.6500%)	03/25/2009	GOLDMAN SACHS				(147,787)	(147,787)			(95,812)	54,333
CDS CS2820484 ON TW 105 06/20/2014	3,000,000	06/20/2014	0.0000%(1.0000%)	04/14/2009	DEUTSCHE BANK	7,146	6,510		(71,479)	(71,479)	(636)		(14,719)	32,600
CDS CS2858914 ON F-HERTZ 500 06/20/2014	2,000,000	06/20/2014	0.0000%(5.0000%)	05/07/2009	GOLDMAN SACHS	150,000	138,355		(57,212)	(57,212)	(11,645)		(52,201)	21,733
CDS CS2864003 ON MAS 500 06/20/2014	3,000,000	06/20/2014	0.0000%(5.0000%)	05/18/2009	JP MORGAN CHASE BANK	(184,407)	(171,113)		(393,005)	(393,005)	13,294		(42,956)	32,600
CDS CS2874259 ON SUN 100 06/20/2014	3,000,000	06/20/2014	0.0000%(1.0000%)	06/01/2009	BARCLAY'S CAPITAL	117,132	109,465		166,127	166,127	(7,667)		(17,750)	32,600
CDS CS2904965 TIN100 09/20/2014	3,000,000	09/20/2014	0.0000%(1.0000%)	06/25/2009	GOLDMAN SACHS	219,827	209,187		66,347	66,347	(10,641)		(18,724)	33,458
CDS CS2925440 ON DELLN 100 09/20/2014	3,000,000	09/20/2014	0.0000%(1.0000%)	07/23/2009	BANK OF AMERICA	(44,549)	(42,941)		(77,404)	(77,404)	1,608		(4,142)	33,458
CDS CS2930572 ON DEXBB-FSAI 500 09/20/2014	3,000,000	09/20/2014	0.0000%(5.0000%)	07/28/2009	GOLDMAN SACHS	660,000	637,893		173,163	173,163	(22,107)		(48,774)	33,458
CDS CS2933139 ON AA 100 09/20/2014	3,000,000	09/20/2014	0.0000%(1.0000%)	07/31/2009	GOLDMAN SACHS	247,437	239,408		166,777	166,777	(8,029)		(13,113)	33,458
CDS CS2945935 ON EPD-OPERLL 100 09/20/2014	3,000,000	09/20/2014	0.0000%(1.0000%)	08/18/2009	UBS AG	13,960	13,640		14,105	14,105	(320)		(3,904)	33,458
CDS CS2951057 ON PRU 500 09/20/2014	3,000,000	09/20/2014	0.0000%(5.0000%)	09/01/2009	BANK OF AMERICA	(223,004)	(219,447)		(377,336)	(377,336)	3,557		(8,526)	33,458
CDS CS2951073 ON WFT-INC 100 09/20/2014	3,000,000	09/20/2014	0.0000%(1.0000%)	09/01/2009	GOLDMAN SACHS	41,341	40,682		14,189	14,189	(659)		(3,076)	33,458
CDS CS2956171 ON XL 100 09/20/2014	3,000,000	09/20/2014	0.0000%(1.0000%)	09/17/2009	MORGAN STANLEY	100,690	99,963		79,310	79,310	(726)		(1,810)	33,458
CDS SP0301009 ON SEARS HOLDINGS CORP	3,000,000	09/20/2011	0.0000%(1.0400%)	07/21/2006	GOLDMAN SACHS				146,425	146,425			(23,660)	21,067
INT RATE SWAP1006 ON VARIABLE RATE SECURITIES	100,000,000	06/01/2039	MUNIPSA(US0003M)	05/28/2009	DEUTSCHE BANK				(2,821,884)	(2,821,884)			(65,936)	2,724,320
INT RATE SWAP1007 ON VARIABLE RATE SECURITIES	75,000,000	06/01/2019	MUNIPSA(US0003M)	05/28/2009	BARCLAY'S CAPITAL				(548,676)	(548,676)			(43,199)	1,166,363
INT RATE SWAP1010 ON VARIABLE RATE SECURITIES	25,000,000	06/03/2039	MUNIPSA(US0003M)	06/01/2009	BARCLAY'S CAPITAL				(726,218)	(726,218)			(15,045)	681,143
INT RATE SWAP1011 ON FIXED RATE SECURITIES	550,000,000	04/07/2014	US0003M(3.3600%)	06/09/2009	GOLDMAN SACHS				(20,618,182)	(20,618,182)			(4,451,380)	5,846,935
INT RATE SWAP1012 ON FIXED RATE SECURITIES	180,000,000	04/07/2016	US0003M(3.8500%)	06/09/2009	GOLDMAN SACHS				(9,075,980)	(9,075,980)			(1,726,315)	2,298,665
INT RATE SWAP1013 ON FIXED RATE SECURITIES	375,000,000	04/21/2019	US0003M(4.2600%)	06/09/2009	DEUTSCHE BANK				(26,463,521)	(26,463,521)			(4,044,321)	5,797,858
INT RATE SWAP1015 ON FIXED RATE SECURITIES	360,000,000	04/21/2016	US0003M(3.8800%)	06/10/2009	DEUTSCHE BANK				(18,719,022)	(18,719,022)			(3,436,767)	4,610,827
0599999. Subtotal - Swaps - Hedging						6,571,573	5,642,793	XXX	(87,663,995)	(87,663,995)	(848,647)		(20,772,766)	28,450,251
CDS CS2211213 ON MBIA INSURANCE CORPORAT	10,000,000	09/20/2012	1.3200%(0.0000%)	08/02/2007	DEUTSCHE BANK					(5,812,208)			100,100	86,246
CDS CS2236806 ON FLORDIA STATE GO 85%	20,000,000	09/20/2017	0.1600%(0.0000%)	09/18/2007	CITIBANK					(974,150)			24,267	282,455
CDS CS2259840 ON MBIA INSURANCE CORPORAT	5,000,000	12/20/2012	2.2000%(0.0000%)	10/25/2007	BANK OF AMERICA					(2,937,629)			83,417	44,893
CDS CS2275218 ON STATE OF TEXAS RR85%	15,000,000	12/20/2017	0.2500%(0.0000%)	11/08/2007	MERRILL LYNCH					(426,263)			28,438	215,126
CDS CS2295828 ON ENTRPA 125.1 03/20/2013	3,000,000	03/20/2013	1.2510%(0.0000%)	01/04/2008	GOLDMAN SACHS					(23,345)			28,460	27,947
CDS CS2298244 ON BA 36 03/20/2013	3,000,000	03/20/2013	0.3600%(0.0000%)	01/04/2008	BANK OF AMERICA					(36,616)			8,190	27,947
CDS CS2318729 ON HOUSTON TEXAS RR 85%	25,000,000	03/20/2018	0.4800%(0.0000%)	01/28/2008	GOLDMAN SACHS					(1,367,320)			91,000	363,876
CDS CS2318737 ON PHOENIX ARIZONA RR85%	25,000,000	03/20/2018	0.4500%(0.0000%)	01/28/2008	GOLDMAN SACHS					(1,008,751)			85,313	363,876
CDS CS2318745 ON SHELBY TENNESSEE RR85%	25,000,000	03/20/2018	0.4000%(0.0000%)	01/28/2008	GOLDMAN SACHS					(1,214,981)			75,833	363,876
CDS CS2369920 ON ENTRPA 185 06/20/2013	5,000,000	06/20/2013	1.8500%(0.0000%)	03/28/2008	BANK OF AMERICA					57,940			70,146	48,240
CDS CS2441604 ON AGO-AGC 465 06/20/2013	3,000,000	06/20/2013	4.6500%(0.0000%)	06/02/2008	DEUTSCHE BANK					(338,276)			105,788	28,944
CDS CS2518435 ON SEMPRA ENERGY	3,000,000	12/20/2013	1.3000%(0.0000%)	09/18/2008	MERRILL LYNCH					75,620			29,575	30,831
CDS CS2528640 ON CITIGROUP INC	3,000,000	12/20/2013	2.2500%(0.0000%)	09/23/2008	BARCLAY'S CAPITAL					33,823			51,188	30,831

SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forwards Open at Current Statement Date

1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
CDS CS2715544 ON DD 130 03/20/2014	3,000,000	03/20/2014	1.3000%(0.0000%)	02/12/2009	BARCLAY'S CAPITAL					106,531			24,917	31,718
CDS CS2825608 ON MER 500 06/20/2014	3,000,000	06/20/2014	5.0000%(0.0000%)	04/15/2009	DEUTSCHE BANK	126,710	115,494		115,494	473,382	(11,216)		58,784	32,600
CDS CS2833297 ON ATTINC 100 06/20/2014	3,000,000	06/20/2014	1.0000%(0.0000%)	04/21/2009	BARCLAY'S CAPITAL	(49,160)	(44,953)		(44,953)	31,017	4,207		17,707	32,600
CDS CS2874242 ON VLOC 100 06/20/2014	3,000,000	06/20/2014	1.0000%(0.0000%)	06/01/2009	BARCLAY'S CAPITAL	(110,623)	(103,382)		(103,382)	(164,321)	7,241		17,324	32,600
CDS CS2884480 ON RIOLN-LTD 225 06/20/2014	3,000,000	06/20/2014	2.2500%(0.0000%)	06/09/2009	MORGAN STANLEY					143,936			21,375	32,600
CDS CS2904973 TYC100 09/20/2014	3,000,000	09/20/2014	1.0000%(0.0000%)	06/25/2009	GOLDMAN SACHS	(49,214)	(46,733)		(46,733)	41,082	2,482		10,565	33,458
CDS CS2928014 ON LAFCP 300 09/20/2014	3,000,000	09/20/2014	3.0000%(0.0000%)	07/23/2009	GOLDMAN SACHS	57,178	55,114		55,114	105,792	(2,064)		15,186	33,458
CDS CS2930564 ON CMCSA 100 09/20/2014	3,000,000	09/20/2014	1.0000%(0.0000%)	07/23/2009	UBS AG	(14,127)	(13,617)		(13,617)	(13,033)	510		6,260	33,458
CDS CS2933121 ON ARMLL 100 09/20/2014	3,000,000	09/20/2014	1.0000%(0.0000%)	07/31/2009	GOLDMAN SACHS	(300,562)	(290,809)		(290,809)	(209,659)	9,753		14,837	33,458
CDS CS2935688 ON GE-CAPCORP 500 09/20/2014	5,000,000	09/20/2014	5.0000%(0.0000%)	08/04/2009	BANK OF AMERICA	562,323	545,255		545,255	661,028	(17,068)		22,516	55,764
CDS CS2938245 ON BERKSHIRE HATHWAY	5,000,000	09/20/2014	1.0000%(0.0000%)	08/04/2009	JP MORGAN CHASE BANK	(132,514)	(128,491)		(128,491)	(95,338)	4,022		11,939	55,764
CDS CS2945927 ON KSS 100 09/20/2014	3,000,000	09/20/2014	1.0000%(0.0000%)	08/18/2009	JP MORGAN CHASE BANK	(4,200)	(4,104)		(4,104)	12,259	96		3,680	33,458
CDS CS2951040 ON MET-LI 500 09/20/2014	3,000,000	09/20/2014	5.0000%(0.0000%)	09/01/2009	DEUTSCHE BANK	195,964	192,838		192,838	362,038	(3,126)		8,957	33,458
CDS CS2951065 ON RIG 100 09/20/2014	3,000,000	09/20/2014	1.0000%(0.0000%)	09/01/2009	HSBC SECURITIES	22,467	22,108		22,108	39,844	(358)		2,058	33,458
CDS CS2956163 ON BRK 100 09/20/2014	3,000,000	09/20/2014	1.0000%(0.0000%)	09/17/2009	BANK OF AMERICA	(47,750)	(47,406)		(47,406)	(57,203)	344		1,428	33,458
CDS SPG4026L4 ON GENWORTH FINANCIAL INC	5,000,000	12/20/2010	0.3200%(0.0000%)	11/02/2005	BARCLAY'S CAPITAL					(170,003)			12,133	27,635
0799999. Subtotal - Swaps - Other						256,491	251,314	XXX	251,314	(12,704,803)	(5,177)		1,031,378	2,484,032
0899999. Subtotal - Swaps						6,828,064	5,894,108	XXX	(87,412,681)	(100,368,798)	(853,824)		(19,741,388)	30,934,283
FXFWD0159 (1.1669AUD) / (1 USD) FORWARD	30,852,000	12/16/2009	(1.1669AUD) / (1 USD)	12/16/2009	Citi Bank				(714,298)	(714,298)				70,852
FXFWD0163 (0.6784EUR) / (1 USD) FORWARD	10,318,679	12/16/2009	(0.6784EUR) / (1 USD)	12/16/2009	Citi Bank				76,185	76,185				23,697
FXFWD0164 (6.8596SEK) / (1 USD) FORWARD	21,867,164	12/16/2009	(6.8596SEK) / (1 USD)	12/16/2009	Citi Bank				333,602	333,602				50,218
FXFWD0165 (5.8672NOK) / (1 USD) FORWARD	20,452,766	12/16/2009	(5.8672NOK) / (1 USD)	12/16/2009	Citi Bank				(279,725)	(279,725)				46,970
FXFWD0166 (5.0548DKK) / (1 USD) FORWARD	26,114,041	12/16/2009	(5.0548DKK) / (1 USD)	12/16/2009	Citi Bank				187,611	187,611				59,971
FXFWD0168 (1.0759CAD) / (1 USD) FORWARD	44,150,110	12/16/2009	(1.0759CAD) / (1 USD)	12/16/2009	Citi Bank				(226,513)	(226,513)				101,391
FXFWD0174 (89.57JPY) / (1 USD) FORWARD	35,000,000	12/22/2009	(89.57JPY) / (1 USD)	12/22/2009	Deutsche Bank				55,929	55,929				83,451
0999999. Subtotal - Forwards - Hedging								XXX	(567,209)	(567,209)				436,551
1299999. Subtotal - Forwards								XXX	(567,209)	(567,209)				436,551
2599999. Subtotal - Hedging						6,571,573	5,642,793	XXX	(88,231,204)	(88,231,204)	(848,647)		(20,772,766)	28,886,802
2799999. Subtotal - Other						256,491	251,314	XXX	251,314	(12,704,803)	(5,177)		1,031,378	2,484,032
9999999 - Totals						6,828,064	5,894,108	XXX	(87,979,890)	(100,936,008)	(853,824)		(19,741,388)	31,370,834

SCHEDULE DB - PART D - SECTION 1

Showing all Futures Contracts and Insurance Futures Open at Current Statement Date

1 Description	2 Number of Contracts	3 Maturity Date	4 Original Value	5 Current Value	6 Variation Margin	7 Date of Opening Position	8 Exchange or Counterparty	9 Cash Deposit	Variation Margin Information 10 Recognized	11 Used to Adjust Basis of Hedged Item	12 Deferred	13 Potential Exposure
INDEX FUTURES - EMINI MSCI EAFE	305	12/18/2009	23,552,387	23,576,500	24,113	09/15/2009	CME		24,113			3,050,000
INDEX FUTURES - EMINI S & P 500	110	12/18/2009	5,739,509	5,790,950	51,442	09/15/2009	CME		51,442			618,750
INDEX FUTURES - EMINI RUSSELL 2000	558	12/18/2009	33,221,841	33,647,400	425,559	09/15/2009	ICE		425,559			2,232,000
INDEX FUTURES - S & P 500	180	12/17/2009	46,958,166	47,380,500	422,334	09/15/2009	CME		422,334			5,062,500
0199999. Subtotal - Long Futures - Hedging			109,471,903	110,395,350	923,447	XXX	XXX		923,447			10,963,250
INDEX FUTURES - S & P 500	1,835	12/17/2009	475,891,102	483,017,875	7,126,773	09/15/2009	CME		7,126,773			51,609,375
0399999. Subtotal - Long Futures - Other			475,891,102	483,017,875	7,126,773	XXX	XXX		7,126,773			51,609,375
0499999. Subtotal - Long Futures			585,363,005	593,413,225	8,050,220	XXX	XXX		8,050,220			62,572,625
INDEX FUTURES - EMINI S & P 500	9,175	12/18/2009	478,661,126	483,017,875	(4,356,749)	09/15/2009	CME		(4,356,749)			51,609,375
0599999. Subtotal - Short Futures - Hedging			478,661,126	483,017,875	(4,356,749)	XXX	XXX		(4,356,749)			51,609,375
0899999. Subtotal - Short Futures			478,661,126	483,017,875	(4,356,749)	XXX	XXX		(4,356,749)			51,609,375
2099999. Subtotal - Insurance Futures Call Options						XXX	XXX					
2499999. Subtotal - Insurance Futures Put Options						XXX	XXX					
2599999. Subtotal - Hedging			588,133,029	593,413,225	(3,433,301)	XXX	XXX		(3,433,301)			62,572,625
2799999. Subtotal - Other			475,891,102	483,017,875	7,126,773	XXX	XXX		7,126,773			51,609,375
9999999 - Totals			1,064,024,131	1,076,431,100	3,693,472	XXX	XXX		3,693,472			114,182,000

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Allstate Bank	Northbrook, Illinois					59,324,324	62,116,443	51,975,953	XXX
Bank of America, N.A.	New York, New York					(752,497,247)	(740,785,314)	(717,796,031)	XXX
Bank of Montreal	Toronto, Canada		2.250	487		699,925	687,676	623,387	XXX
Bank of New York Mellon	New York, New York		0.050	3,844		33,351,608	58,410,568	42,730,290	XXX
Bank of Oklahoma	Tulsa, Oklahoma					359,613	470,069	275,376	XXX
Bank of the West	Walnut Creek, California					113,629	77,239	111,500	XXX
Citibank, N.A.	New York, New York		0.100	300		60,695,865	6,212,931	12,713,969	XXX
Commerce Bank, N.A.	Kansas City, Missouri					204,065	111,443	113,452	XXX
Fifth Third Bank	Cincinnati, Ohio					20,912,164	20,836,720	23,655,134	XXX
First Hawaiian Bank	Honolulu, Hawaii					4,198,761	4,201,428	3,582,191	XXX
Manufacturers and Traders Trust Co.	Baltimore, Maryland					536,721	528,224	571,268	XXX
First Tennessee Bank	Memphis, Tennessee					339,711	81,870	93,123	XXX
Branch Banking and Trust Co.	Richmond, Virginia					10,881,584	10,911,718	11,664,904	XXX
Harris N.A.	Chicago, Illinois					9,823,317	1,040,880	(6,580,369)	XXX
Capital One National Association	New Orleans, Louisiana					16,309,403	20,348,262	6,407,793	XXX
Huntington National Bank	Columbus, Ohio					609,838	509,799	481,713	XXX
JP Morgan Chase Bank, N.A.	New York, New York		0.010	218		(7,363,133)	17,224,590	4,813,059	XXX
KeyBank National Association	Cleveland, Ohio					8,385,895	8,551,450	5,577,026	XXX
M&I Marshall Ilsley	Milwaukee, Wisconsin					114,719	142,869	2,117,458	XXX
HSBC Bank, USA	Buffalo, New York					12,690,863	13,766,925	28,913,653	XXX
RBC Global Services	Toronto, Canada					12,236	6,913	4,709	XXX
PNC Financial Services	Cherry Hill, New Jersey					32,210,221	31,602,031	40,767,424	XXX
Regions Bank	Birmingham, Alabama					18,880,799	23,055,350	22,757,235	XXX
Suntrust Bank	Atlanta, Georgia					1,826,708	2,242,952	1,029,168	XXX
U.S. Bank, N.A.	St. Paul, Minnesota					54,345,627	54,767,757	1,042,722	XXX
Wells Fargo Bank, N.A.	San Francisco, California					100,511,806	149,857,938	26,423,027	XXX
Bank of Alaska	Anchorage, Alaska		2.970	3,971	133	266,709	266,709	266,709	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX						XXX
0199999. Totals - Open Depositories		XXX	XXX	8,821	133	(312,254,268)	(252,754,561)	(435,664,158)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX						XXX
0399999. Total Cash on Deposit		XXX	XXX	8,821	133	(312,254,268)	(252,754,561)	(435,664,158)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	1,858,312	1,645,477	1,424,043	XXX
0599999. Total - Cash		XXX	XXX	8,821	133	(310,395,955)	(251,109,085)	(434,240,115)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0399999. Total - U.S. Government Bonds							
1099999. Total - All Other Government Bonds							
1799999. Total - U.S. States, Territories and Possessions Bonds							
2499999. Total - U.S. Political Subdivisions of States, Territories and Possessions Bonds							
3199999. Total - U.S. Special Revenues Bonds							
AGL CAPITAL CORP		09/30/2009		10/08/2009	8,999,423		82
AETNA US HEALTHCARE		09/25/2009		10/01/2009	12,500,000		541
AVERY DENNISON CORP		09/30/2009		10/01/2009	9,040,000		75
BNP PARIBAS FINANCE INC		09/28/2009		10/01/2009	50,000,000		625
CADBURY SCHWEPPES FIN PLC		09/29/2009		10/09/2009	5,969,602		99
COVIDIEN INTL FINANCE SA		09/29/2009		10/08/2009	9,999,592		117
DEVON ENERGY CORP		09/22/2009		10/06/2009	17,499,368		1,137
DEVON ENERGY CORP		09/25/2009		10/09/2009	13,859,292		531
ELSEVIER FINANCE SA		09/28/2009		10/01/2009	5,000,000		159
ELSEVIER FINANCE SA		09/25/2009		10/05/2009	9,999,578		634
EXCEL PARALUBES FUNDING		09/30/2009		10/02/2009	9,999,909		92
HEWLETT PACKARD CO		09/24/2009		10/07/2009	4,999,875		146
INTEGRYS ENERGY GROUP		09/28/2009		10/01/2009	19,400,000		566
JP MORGAN CHASE CO		09/30/2009		10/01/2009	21,753,000		30
PRECISION CASTPARTS CORP.		09/30/2009		10/14/2009	8,998,960		80
QUESTAR CORP		09/29/2009		10/02/2009	13,999,895		210
QUESTAR CORP		09/29/2009		10/05/2009	9,999,667		167
RIO TINTO (COMM PAPER)		09/29/2009		10/05/2009	4,999,778		111
SEMPRA ENERGY		09/25/2009		10/09/2009	12,499,084		687
SOUTHERN COMPANY		09/10/2009		10/05/2009	4,999,900		525
UNITED PARCEL SERVICE		09/29/2009		10/08/2009	49,999,417		167
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					304,516,338		6,782
3899999. Total - Industrial and Miscellaneous Bonds (Unaffiliated)					304,516,338		6,782
4199999. Total - Credit Tenant Loans							
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					304,516,338		6,782
7899999. Total - Single Class Mortgage-Backed/Asset-Backed Securities							
7999999. Total - Defined Multi-Class Residential Mortgage-Backed Securities							
8099999. Total - Other Multi-Class Residential Mortgage-Backed Securities							
8199999. Total - Defined Multi-Class Commercial Mortgage-Backed Securities							
8299999. Total - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities							
8399999. Total Bonds					304,516,338		6,782
8699999 - Total Cash Equivalents					304,516,338		6,782