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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2009

OF THE CONDITION AND AFFAIRS OF THE

Allstate Life Insurance Company

NAIC Group Code 0008 (Current) 0008 (Prior) NAIC Company Code 60186 Employer's ID Number 36-2554642

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

Country of Domicile United States of America

Incorporated/Organized 03/06/1957 Commenced Business 09/03/1957

Statutory Home Office 3100 Sanders Road (Street and Number), Northbrook , IL 60062-7154 (City or Town, State and Zip Code)

Main Administrative Office 3100 Sanders Road (Street and Number)
Northbrook , IL 60062-7154 (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 Allstate.com

Statutory Statement Contact Raymond Thomas (Name), 847-402-6018 (Area Code) (Telephone Number)
rthax@Allstate.com (E-mail Address), 847-402-0508 (FAX Number)

OFFICERS

President	GEORGE EDWARD RUEBENSON	Chief Financial Officer	JOHN CHARLES PINTOZZI
Secretary	SUSAN LeSUEUR LEES	Actuary	ERROL CRAMER

OTHER

DAVID ANDREW BIRD, Senior Vice President	MICHAEL BRIAN BOYLE, Senior Vice President	FREDERICK FLORIAN CRIPE, Executive Vice President
JUDITH PEPPLE GREFFIN, Senior Vice President	SAMUEL HENRY PILCH,* Group Vice President	JOHN ERIC SMITH, Senior Vice President
STEVEN CARL VERNEY, Treasurer		

DIRECTORS OR TRUSTEES

DAVID ANDREW BIRD	MICHAEL BRIAN BOYLE	DOGAN CIVGIN
FREDERICK FLORIAN CRIPE	MATTHEW STEPHEN EASLEY #	JUDITH PEPPLE GREFFIN
SUSAN LeSUEUR LEES	JOHN CHARLES PINTOZZI	GEORGE EDWARD RUEBENSON
JOHN ERIC SMITH #	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.

GEORGE EDWARD RUEBENSON President	SUSAN LeSUEUR LEES Secretary	JOHN CHARLES PINTOZZI Chief Financial Officer

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

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.....

Miguel Saucedo
Notary
11/04/2012

*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	36,327,379,961		36,327,379,961	36,778,194,634
2. Stocks:				
2.1 Preferred stocks	51,047,070		51,047,070	1,776,235,321
2.2 Common stocks	891,606,700	15,763,129	875,843,571	792,563,002
3. Mortgage loans on real estate:				
3.1 First liens	5,711,347,516		5,711,347,516	7,014,363,746
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ ..... encumbrances)				
4.2 Properties held for the production of income (less $ ..... encumbrances)				
4.3 Properties held for sale (less $ ..... encumbrances)				
5. Cash ($ 149,947,754), cash equivalents ($ 1,210,485,596) and short-term investments ($ 364,827,968)	1,725,261,318		1,725,261,318	3,258,389,275
6. Contract loans, (including $ ..... premium notes)	779,651,300	893,807	778,757,493	775,732,912
7. Other invested assets	1,252,370,801	1,316,422	1,251,054,379	1,364,875,718
8. Receivables for securities	208,459,152	800,035	207,659,117	3,561,247
9. Aggregate write-ins for invested assets	624,056,070		624,056,070	179,147,289
10. Subtotals, cash and invested assets (Lines 1 to 9)	47,571,179,889	18,773,393	47,552,406,496	51,943,063,143
11. Title plants less $ ..... charged off (for Title insurers only)				
12. Investment income due and accrued	405,950,164	305,164	405,645,000	409,258,623
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection	9,062,339		9,062,339	2,212,748
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	238,783,939		238,783,939	267,689,802
13.3 Accrued retrospective premiums				
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers	4,126,800	230,040	3,896,761	8,061,445
14.2 Funds held by or deposited with reinsured companies				
14.3 Other amounts receivable under reinsurance contracts	10,341,707		10,341,707	5,487,712
15. Amounts receivable relating to uninsured plans				
16.1 Current federal and foreign income tax recoverable and interest thereon	195,789,286		195,789,286	538,189,553
16.2 Net deferred tax asset	892,247,115	449,642,453	442,604,662	420,849,444
17. Guaranty funds receivable or on deposit	8,419,239		8,419,239	8,679,186
18. Electronic data processing equipment and software	931,667	931,667		
19. Furniture and equipment, including health care delivery assets ($ .....)	21,320	21,320		
20. Net adjustment in assets and liabilities due to foreign exchange rates				
21. Receivables from parent, subsidiaries and affiliates	1,171,048		1,171,048	4,305,885
22. Health care ($ .....) and other amounts receivable	2,124,090	2,124,090		
23. Aggregate write-ins for other than invested assets	515,972,486	475,884,030	40,088,457	52,778,752
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23)	49,856,121,090	947,912,157	48,908,208,934	53,660,576,292
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	14,242,077,391		14,242,077,391	13,891,518,016
26. Total (Lines 24 and 25)	64,098,198,482	947,912,157	63,150,286,325	67,552,094,308
DETAILS OF WRITE-INS				
0901. Derivative contracts	624,056,070		624,056,070	179,147,289
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)	624,056,070		624,056,070	179,147,289
2301. Advanced benefits	35,253,543		35,253,543	46,622,273
2302. Accounts receivable	4,350,452	451,696	3,898,756	5,737,034
2303. Premium tax recoverable	787,895	66,538	721,357	419,445
2398. Summary of remaining write-ins for Line 23 from overflow page	475,580,596	475,365,796	214,800	
2399. Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	515,972,486	475,884,030	40,088,457	52,778,752

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 35,689,934,933 less $ ..... included in Line 6.3 (including $ ..... Modco Reserve)	35,689,934,933	35,851,430,539
2.	Aggregate reserve for accident and health contracts (including $ ..... Modco Reserve)	166,854,239	152,198,129
3.	Liability for deposit-type contracts (including $ ..... Modco Reserve)	7,450,724,282	11,991,473,533
4.	Contract claims:		
	4.1 Life	94,180,577	85,345,586
	4.2 Accident and health	10,652,692	9,044,510
5.	Policyholders' dividends $ 29 and coupons $ ..... due and unpaid	29	29
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ ..... Modco)	61,516	62,774
	6.2 Dividends not yet apportioned (including $ ..... Modco)		
	6.3 Coupons and similar benefits (including $ ..... Modco)	39,207	24,720
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ ..... discount; including $ 1,071,739 accident and health premiums	4,141,056	3,252,661
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including $ ..... accident and health experience rating refunds		
	9.3 Other amounts payable on reinsurance, including $ 71,680,013 assumed and $ 12,045,371 ceded	83,725,384	114,843,368
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 15,617,936 , accident and health $ 1,218,345 and deposit-type contract funds $	16,836,281	21,350,575
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	16,313,399	11,231,854
13.	Transfers to Separate Accounts due or accrued (net) (including $ (68,531,856) accrued for expense allowances recognized in reserves, net of reinsured allowances)	1,008,306,509	1,041,751,859
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	15,533,460	18,498,457
15.1	Current federal and foreign income taxes, including $ ..... on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	2,354,812	2,085,895
17.	Amounts withheld or retained by company as agent or trustee		295,232
18.	Amounts held for agents' account, including $ ..... agents' credit balances	959,080	1,505,122
19.	Remittances and items not allocated	55,274,373	48,953,166
20.	Net adjustment in assets and liabilities due to foreign exchange rates	201,023,227	145,743,243
21.	Liability for benefits for employees and agents if not included above	10,009,167	8,645,830
22.	Borrowed money $ ..... and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.1 Asset valuation reserve	18,131,928	198,413,886
	24.2 Reinsurance in unauthorized companies		
	24.3 Funds held under reinsurance treaties with unauthorized reinsurers		
	24.4 Payable to parent, subsidiaries and affiliates	63,077,132	100,122,285
	24.5 Drafts outstanding		
	24.6 Liability for amounts held under uninsured plans		
	24.7 Funds held under coinsurance		
	24.8 Payable for securities	62,865,396	2,742,875
	24.9 Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	745,492,830	602,672,043
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	45,716,491,510	50,411,688,172
27.	From Separate Accounts Statement	14,242,077,391	13,891,518,016
28.	Total liabilities (Lines 26 and 27)	59,958,568,901	64,303,206,188
29.	Common capital stock	5,402,600	5,402,600
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	400,000,000	400,000,000
33.	Gross paid in and contributed surplus	2,639,772,893	2,373,231,106
34.	Aggregate write-ins for special surplus funds	326,011,990	333,991,090
35.	Unassigned funds (surplus)	(179,470,059)	136,263,323
36.	Less treasury stock, at cost:		
	36.1 ..... shares common (value included in Line 29 $ .....)		
	36.2 ..... shares preferred (value included in Line 30 $ .....)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ ..... in Separate Accounts Statement)	3,186,314,824	3,243,485,520
38.	Totals of Lines 29, 30 and 37	3,191,717,424	3,248,888,120
39.	Totals of Lines 28 and 38	63,150,286,325	67,552,094,308
	DETAILS OF WRITE-INS		
2501.	Deferred basis adjustments on futures and liability swaps	347,568,073	331,715,612
2502.	Securities lending collateral	298,718,596	202,633,302
2503.	Swap collateral	53,569,428	19,832,749
2598.	Summary of remaining write-ins for Line 25 from overflow page	45,636,734	48,490,380
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	745,492,830	602,672,043
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.	Deferred gains on reinsurance	326,011,990	333,991,090
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)	326,011,990	333,991,090

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	2,527,897,330	3,743,495,533	4,768,229,204
2.	Considerations for supplementary contracts with life contingencies			
3.	Net investment income	1,683,158,319	1,991,643,744	2,617,010,086
4.	Amortization of Interest Maintenance Reserve (IMR)	(208,345,293)	(17,696,369)	90,153,231
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	35,700,403	85,731,160	113,694,483
7.	Reserve adjustments on reinsurance ceded	(748,272,649)	(1,423,928,737)	(1,725,983,130)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	52,852,188	57,160,021	75,580,546
	8.2 Charges and fees for deposit-type contracts	5,340,701	6,130,586	8,782,716
	8.3 Aggregate write-ins for miscellaneous income	816,091	1,217,260	1,952,962
9.	Totals (Lines 1 to 8.3)	3,349,147,091	4,443,753,198	5,949,420,098
10.	Death benefits	439,714,753	429,264,435	564,083,270
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,978,980	2,600,111	3,332,731
12.	Annuity benefits	1,191,517,158	1,251,439,993	1,642,809,823
13.	Disability benefits and benefits under accident and health contracts	27,791,540	29,023,937	36,233,073
14.	Coupons, guaranteed annual pure endowments and similar benefits	72,810	40,865	52,896
15.	Surrender benefits and withdrawals for life contracts	2,476,333,177	2,792,970,722	3,905,846,777
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	188,785,724	506,341,077	627,751,787
18.	Payments on supplementary contracts with life contingencies	95,422	95,390	123,146
19.	Increase in aggregate reserves for life and accident and health contracts	(146,854,707)	(87,224,709)	(4,156,261)
20.	Totals (Lines 10 to 19)	4,179,434,857	4,924,551,822	6,776,077,242
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	59,788,271	122,283,115	146,251,019
22.	Commissions and expense allowances on reinsurance assumed	102,846,908	184,471,763	242,118,874
23.	General insurance expenses	282,312,653	310,960,567	425,135,388
24.	Insurance taxes, licenses and fees, excluding federal income taxes	32,111,332	37,514,095	48,138,534
25.	Increase in loading on deferred and uncollected premiums	(4,342,738)	(3,481,481)	(6,855,385)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,061,269,184)	(487,790,198)	(31,221,484)
27.	Aggregate write-ins for deductions	(1,413)	13,801,755	13,791,311
28.	Totals (Lines 20 to 27)	3,590,880,685	5,102,311,438	7,613,435,498
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(241,733,595)	(658,558,240)	(1,664,015,399)
30.	Dividends to policyholders	46,756	(9,642)	59,887
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(241,780,351)	(658,548,597)	(1,664,075,286)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(170,293,073)	(329,527,062)	(574,919,598)
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(71,487,278)	(329,021,535)	(1,089,155,688)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (41,038,055) (excluding taxes of $ (16,925,856) transferred to the IMR)	(746,745,948)	(643,993,440)	(858,037,670)
35.	Net income (Line 33 plus Line 34)	(818,233,227)	(973,014,975)	(1,947,193,359)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	3,248,888,120	2,622,498,777	2,622,498,777
37.	Net income (Line 35)	(818,233,227)	(973,014,975)	(1,947,193,359)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 38,514,393	145,324,604	(115,944,181)	(365,894,350)
39.	Change in net unrealized foreign exchange capital gain (loss)	5,379,443	40,976	371,494
40.	Change in net deferred income tax	87,858,575	336,667,340	(42,189,251)
41.	Change in non-admitted assets	169,401,243	(800,258,193)	(442,093,289)
42.	Change in liability for reinsurance in unauthorized companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			(18,618,495)
44.	Change in asset valuation reserve	180,281,958	380,370,241	367,483,532
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement	(34,883,511)		(152,615,551)
48.	Change in surplus notes		800,000,000	400,000,000
49.	Cumulative effect of changes in accounting principles	(50,862,467)		1,537,253,230
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	266,541,786	950,000,000	1,350,000,000
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(7,979,100)	(45,654,220)	(60,114,620)
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus			
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(57,170,696)	532,206,987	626,389,342
55.	Capital and surplus, as of statement date (Lines 36 + 54)	3,191,717,424	3,154,705,764	3,248,888,120
	DETAILS OF WRITE-INS			
08.301.	Fund manager fees	988,699	1,264,942	1,581,773
08.302.	Miscellaneous income	5,262	7,765	10,270
08.303.	Service fees	1,100	5,556	5,914
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(178,969)	(61,003)	355,004
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	816,091	1,217,260	1,952,962
2701.	Net change in discontinued operations liability			(38,698)
2702.	Maturities and other scheduled payments		13,790,701	13,790,701
2703.	Fines and penalties	(1,413)	11,054	39,308
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(1,413)	13,801,755	13,791,311
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)			

CASH FLOW

		1 Current Year To Date	2 Prior Year Ended December 31
	Cash from Operations		
1.	Premiums collected net of reinsurance	2,555,184,735	4,761,866,745
2.	Net investment income	1,474,648,631	2,265,273,594
3.	Miscellaneous income	76,535,790	138,607,085
4.	Total (Lines 1 to 3)	4,106,369,156	7,165,747,424
5.	Benefit and loss related payments	4,904,794,193	7,882,272,565
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(975,846,580)	(2,208,285,125)
7.	Commissions, expenses paid and aggregate write-ins for deductions	479,195,752	885,287,064
8.	Dividends paid to policyholders	48,015	64,227
9.	Federal and foreign income taxes paid (recovered) net of $ (9,291,492) tax on capital gains (losses)	(570,657,251)	(108,782,819)
10.	Total (Lines 5 through 9)	3,837,534,129	6,450,555,912
11.	Net cash from operations (Line 4 minus Line 10)	268,835,027	715,191,512
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	10,876,802,947	12,125,059,894
	12.2 Stocks	1,743,294,205	906,337,434
	12.3 Mortgage loans	1,274,220,118	1,063,091,094
	12.4 Real estate		
	12.5 Other invested assets	44,600,437	260,489,717
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	860,167	(13,313)
	12.7 Miscellaneous proceeds		
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	13,939,777,874	14,354,964,826
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	10,637,858,279	6,106,922,428
	13.2 Stocks	25,215,022	611,331,652
	13.3 Mortgage loans	110,933,465	689,079,694
	13.4 Real estate		
	13.5 Other invested assets	209,983,860	578,412,669
	13.6 Miscellaneous applications	89,574,381	12,557,402
	13.7 Total investments acquired (Lines 13.1 to 13.6)	11,073,565,007	7,998,303,844
14.	Net increase (or decrease) in contract loans and premium notes	2,737,269	41,762,706
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	2,863,475,598	6,314,898,276
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		400,000,000
	16.2 Capital and paid in surplus, less treasury stock	266,541,786	1,350,000,000
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(4,883,525,084)	(4,664,192,471)
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)	(48,455,285)	(1,208,026,128)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(4,665,438,583)	(4,122,218,599)
	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)	(1,533,127,957)	2,907,871,189
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	3,258,389,275	350,518,086
	19.2 End of period (Line 18 plus Line 19.1)	1,725,261,318	3,258,389,275

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

20.0001. Proceeds from bonds sold, matured or repaid	303,013,201	297,448,726
20.0002. Proceeds from equities sold	1,710,297,081	34,103,133
20.0003. Cost of bonds acquired	2,127,050,984	315,021,407
20.0004. Cost of equities acquired	10,243,196	56,160,612

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	458,294,934	446,892,226	609,591,913
3.	Ordinary individual annuities	381,623,410	1,086,694,451	1,245,984,466
4.	Credit life (group and individual)			
5.	Group life insurance	35,469,604	39,013,825	50,924,904
6.	Group annuities	254,591,465	587,213,469	691,692,057
7.	A & H - group	29,838,174	32,907,539	43,326,457
8.	A & H - credit (group and individual)			
9.	A & H - other	2,272,123	2,513,497	3,305,717
10.	Aggregate of all other lines of business			
11.	Subtotal	1,162,089,710	2,195,235,008	2,644,825,512
12.	Deposit-type contracts	100,113,912	4,271,312,096	4,314,125,057
13.	Total	1,262,203,622	6,466,547,104	6,958,950,570
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

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(A2-A5, A9, A10, A12, B, C, E-G), 6(A), 7, 8, 9(B, E, F), 10(D, F-L), 11, 12, 13(1-9, 11-13), 14(B-D), 15, 16(2), 17(A, B1, B3-B6), 18, 20(A-G, H2, H4, I), 21-23 and 25-34.

1. Summary of Significant Accounting Policies

A. Allstate Life 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. The Company, with IL DOI approval, used two accounting permitted practices in preparing its statutory statements at September 30, 2009 and December 31, 2008.

The first permitted practice related to applying the book value method of accounting for market value adjusted annuities ("MVAA") whose related assets are held in a Separate Account. This permitted practice resulted in MVAA related investments being recorded at amortized cost, which is consistent with statutory accounting for other fixed income investments and the book value method of accounting required by the Illinois Administrative Code for MVAA investments held in a General Account. The permitted practice was requested because the Illinois Administrative Code is silent on MVAAs issued by a Separate Account.

In the extreme market conditions of the current economic crisis, the market value method of accounting greatly reduced surplus due to the unrealized losses on investments caused by wide credit spreads and the liquidity based dislocations in the investment markets that are not representative of the economics of the related liabilities. The permitted practice eliminated the inconsistent impacts in the amounts determined by the valuation methodologies for invested assets and insurance reserves and resulted in invested assets being valued at $7.95 billion and $8.07 billion at September 30, 2009 and December 31, 2008, respectively, and reserves at $9.02 billion and $9.17 billion at September 30, 2009 and December 31, 2008, respectively. If the Company had not obtained the permitted practice to use the book value method of accounting for MVAAs, statutory surplus would have been $445 million and $1.24 billion lower at September 30, 2009 and December 31, 2008, respectively. This permitted practice is reported as 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.

The second permitted practice involves a modification to 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 recognized as an admitted asset and 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 $443 million and $421 million at September 30, 2009 and December 31, 2008 after the permitted practice, reflecting approximately 50% and 52% of total potential net deferred tax assets before non-admission limitations, respectively. This permitted practice is deemed a change in accounting principle per 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. If the Company had applied SSAP No. 10 guidance without regard to the permitted practice, statutory surplus would have been $148 million and $140 million lower at September 30, 2009 and December 31, 2008, respectively.

Reconciliation of the Company's surplus and net income between the APPM and the two permitted practices approved by the IL DOI are shown below. If the Company had not obtained approval for these permitted practices, a risk-based capital regulatory event would not have been triggered.

(in millions)	**September 30, 2009**	**December 31, 2008**
Statutory surplus - Illinois basis	$ 3,186	$ 3,243
State permitted practices:		
MVAA impact	445	1,244
Deferred tax asset impact	148	140
Total permitted practice impact	593	1,384
Statutory surplus - APPM	$ 2,593	$ 1,859

(in millions)	**Nine months ended September 30, 2009**	**Year ended December 31, 2008**
Statutory net income - Illinois basis	$ (818)	$ (1,947)
State permitted practices:		
MVAA impact	(869)	-
Deferred tax asset impact	-	-
Total permitted practice impact	(869)	-
Statutory net income - APPM	$ 51	$ (1,947)

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 $51 million, net of tax of $27 million. The initial adoption of SSAP No. 43R also decreased total assets by $51 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.

The Company did not have material accounting changes or corrections of errors for the nine months ended September 30, 2008.

NOTES TO FINANCIAL STATEMENTS

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

1. The minimum and maximum lending rates for new mortgage loans in 2009 and 2008 were 5.12% and 7.50%, and 5.50% and 7.32%, respectively. All new mortgage loans in 2009 and 2008 were commercial.

(in millions)	September 30, 2009	December 31, 2008
6. Current year impaired loans with a related allowance for credit losses	$ 768	$ 54
a. Related allowance for credit losses	$ 51	$ 21
7. Impaired mortgage loans without an allowance for credit losses	$ 125	$ 6
8. Average recorded investment in impaired loans	$ 513	$ 12
11. Allowance for credit losses:		
a. Balance at beginning of period	$ 21	$ -
b. Additions charged to operations	39	21
c. Direct write-downs charged against the allowances	-	-
d. Recoveries of amounts previously charged off	(9)	-
e. Balance at end of period	$ 51	$ 21

D. Loan-backed Securities

1. The Company held loan-backed and structured securities with fair values of $6.87 billion and $6.69 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	44 %	22 %
ABS	30	38
CMBS	26	40
Total	100 %	100 %

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

Seventy-nine percent of the ABS securities were rated 1 or 2 by the NAIC and the majority were backed by collateralized debt obligations and student loans at September 30, 2009. Ninety-one percent of the ABS securities were rated 1 or 2 by the NAIC and the majority were backed by collateralized debt obligations and home equity loans at December 31, 2008.

Eighty-three percent of the CMBS securities were rated 1 or 2 by the NAIC and sixty-six percent had a vintage year of 2006 or earlier at September 30, 2009. Ninety-nine percent of the CMBS securities were rated 1 or 2 by the NAIC and seventy-eight percent had a vintage year of 2006 or earlier 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 $440 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 $523 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 $473 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 $181 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.

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
43718MAD6	$ 30	$ (1)	$ 29	$ 10
593171BJ9	26	(3)	23	2
02151NAB8	21	(1)	20	9
126683AD3	19	(1)	18	3
59317AAA9	23	(6)	17	2
61748HVW8	17	-	17	11
02151LAA4	18	(1)	17	7
43786YAA3	20	(5)	15	6
52523KAL8	16	(2)	14	8
437863AA1	20	(6)	14	10
059523BB5	15	(1)	14	9
66858WAC7	20	(7)	13	1
12668WAR8	15	(2)	13	2
593171AS0	15	(2)	13	1
46628GAF6	14	(1)	13	7
65537MAC0	12	-	12	5
43718WAD4	15	(3)	12	5
12668BVD2	12	-	12	10
80104MBG2	12	(1)	11	8
43718VAD6	10	-	10	3
17311YAE3	10	-	10	4

NOTES TO FINANCIAL STATEMENTS

59023BAK0	12	(3)	9	4
83612LAE9	9	-	9	-
785779AA7	5	3	8	1
05948KW54	8	-	8	6
126683AC5	9	(1)	8	2
52521TAY3	8	-	8	1
290908AC6	7	-	7	7
70556MAA0	9	(2)	7	3
52521TBC0	7	-	7	1
61755EAB4	8	(1)	7	3
12513YAM2	26	(19)	7	5
59023FAB1	11	(4)	7	3
16208NAD7	11	(5)	6	5
75902XAC2	10	(4)	6	2
16678RCE5	6	-	6	3
16678RCM7	6	-	6	1
07400WAA8	5	1	6	2
363259AA0	35	(29)	6	11
785778QJ3	6	(1)	5	1
67134BAD5	10	(5)	5	-
61749TAA2	5	-	5	1
12668WAS6	14	(9)	5	2
225470W58	4	-	4	2
75970QAK6	5	(1)	4	1
16678RBW6	4	-	4	-
16678RAV9	4	-	4	2
61750HAJ5	6	(2)	4	1
16678RBT3	3	-	3	-
67571MAE9	7	(4)	3	2
12566TAN7	6	(3)	3	2
009341AL2	10	(8)	2	3
14983AAA7	3	(1)	2	-
92719UAD4	3	(1)	2	1
68403BAH8	6	(4)	2	1
172981AE2	4	(2)	2	2
864720AG2	13	(11)	2	2
00441WAA4	3	(1)	2	-
314087AD9	2	-	2	2
88653PAA7	2	-	2	-
36244MAA9	3	(1)	2	-
70556JAC3	2	-	2	1
75903AAC1	2	(1)	1	2
26249XAG8	18	(17)	1	6
67571MAL3	3	(2)	1	1
40430FAG7	14	(13)	1	-
74042EAC8	10	(9)	1	1
00389WAA8	4	(3)	1	1
042059AB1	1	-	1	2
16678RFD4	-	-	-	1
40431KAG5	1	(1)	-	-
40431KAH3	2	(2)	-	-
20173QAL5	1	(1)	-	-
62827KAA4	-	-	-	-
62827GAA3	-	-	-	-
00389WAB6	1	(1)	-	-
00889XAB9	6	(6)	-	6
05539GAB9	-	-	-	-
07388YAY8	3	(3)	-	-
07388YBA9	3	(3)	-	-
1248M5AJ7	1	(1)	-	-
17309DAQ6	7	(7)	-	-
20173QAN1	5	(5)	-	-
20779MAE8	11	(11)	-	-
20779MAJ7	17	(17)	-	-
20779PAD3	10	(10)	-	1
20779PAE1	12	(12)	-	-
20779PAF8	10	(10)	-	-
36298JAG8	9	(9)	-	-
36298JAJ2	4	(4)	-	-
36317KAC1	9	(9)	-	-
46630JAW9	9	(9)	-	-
490562AE5	1	(1)	-	-
50180JAL9	2	(2)	-	-
55659RAC2	2	(2)	-	-
59023BAL8	11	(11)	-	-
59023BAM6	12	(12)	-	-
617451FY0	-	-	-	-
617451FZ7	5	(5)	-	-
66859HAE5	8	(8)	-	5
67085AAB0	10	(10)	-	7
78464QAA5	9	(9)	-	-
78466PAD9	14	(14)	-	-
78466PAE7	12	(12)	-	-
80104LBH2	4	(4)	-	-
80104LBJ8	1	(1)	-	-
80104MBH0	5	(5)	-	-
98885YAD1	17	(17)	-	1
P8055KTM7	-	-	-	-
Total	$ 963	$ (440)	$ 523	$ 243

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

NOTES TO FINANCIAL STATEMENTS

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	$ 309	$ (118)	$ 2,076	$ (724)
More than 12 months	4,305	(2,240)	3,346	(3,116)
Total	$ 4,614	$ (2,358)	$ 5,422	$ (3,840)

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.

6. Joint Ventures, Partnerships and Limited Liability Companies

B. The Company recognized impairment write-downs of $121 million on thirty-seven partnership investments in the first nine months of 2009. Impairment write-downs of $96 million were recognized on twenty-five 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. In addition, impairment write-downs of $14 million were recognized on two underperforming partnerships which experienced decreases in value due to market conditions. Impairment write-downs of $4 million were recognized on three partnerships that were nearing liquidation and the Company believes it to be unlikely it will recover its carrying value. In addition, impairment write-downs of $3 million were recognized on two partnerships whose investments experienced impairments during the third quarter of 2009 that impacted the potential recovery of the partnerships' carrying value. The fair value of these thirty-two 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 limited liability company that had significant exposure to the real estate market. Three limited liability companies and one partnership recorded impairment write-downs totaling $1 million due to weak market conditions and liquidity issues. The fair value of these five investments was determined by performing updated cash flow analyses.

The Company recognized an impairment write-down of $6 million on three partnership investments during the first nine months of 2008. An impairment write-down of $4 million was 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 discounted cash flow analysis. An impairment write-down of $1 million was also recognized on a partnership that recorded large declines in the fair value of its investments. Another impairment write-down of $1 million was recognized on a partnership that was nearing liquidation and the Company believes it is unlikely it will recover its carrying value. The fair value of both of the partnerships with $1 million write-downs was determined by assessing the fair value of the investments the partnerships held.

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	$ 926	$ 1,011
Total of gross deferred tax liabilities	(34)	(195)
Net deferred tax asset	892	816
Deferred tax asset nonadmitted	449	395
Net admitted deferred tax asset	$ 443	$ 421
(Increase) decrease in nonadmitted asset	$ (54)	

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), utilization of net operating loss loss carryforward and utilization of net capital loss carryforward	$ 78	$ (330)
Utilization of net operating loss carryforward	(248)	-
Federal income tax on net capital gains (losses)	(33)	(22)
Utilization of net capital loss carryforward	(25)	-
Federal income taxes incurred	$ (228)	$ (352)

NOTES TO FINANCIAL STATEMENTS

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:		
Tax deferred acquisition costs	$ 374	$ 376
Reserves	184	80
Unrealized net losses	126	165
Sale of variable annuity business	99	99
Change in surplus related to Separate Accounts	40	40
Investments	44	-
Net operating loss carryforward	16	206
Deferred gain	15	17
Nonadmitted assets	11	14
Other	17	14
Total deferred tax assets	926	1,011
Nonadmitted deferred tax assets	449	395
Admitted deferred tax assets	477	616
Deferred tax liabilities:		
Interest expense	(26)	(8)
Prepaid commissions	(8)	(11)
Investments	-	(176)
Total deferred tax liabilities	(34)	(195)
Net admitted deferred tax asset	$ 443	$ 421

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 Statement):

(in millions)	September 30, 2009	December 31, 2008	Change
Total deferred tax assets	$ 926	$ 1,011	$ (85)
Total deferred tax liabilities	(34)	(195)	161
Net deferred tax asset (liability)	$ 892	$ 816	76
Tax effect of unrealized gains (losses)			39
Tax effect of change in accounting principles			(27)
Change in net deferred income tax			88
Tax effect of nonadmitted assets			3
Adjustment of prior year tax liabilities			(7)
Change in net deferred income tax relating to the provision			$ 84

(in millions)	September 30, 2008	December 31, 2007	Change
Total deferred tax assets	$ 998	$ 671	$ 327
Total deferred tax liabilities	(17)	(21)	4
Net deferred tax asset (liability)	$ 981	$ 650	331
Tax effect of unrealized gains (losses)			(19)
Tax effect of change in accounting principles			-
Tax effect of change in surplus related to Separate Accounts			-
Change in net deferred income tax			312
Tax effect of nonadmitted assets			(1)
Adjustment of prior year tax liabilities			-
Change in net deferred income tax relating to the provision			$ 311

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	$ (363)	35.0 %
Change in net deferred income taxes	84	(8.1)
Interest maintenance reserve amortization	73	(7.0)
Other	(22)	2.1
Total statutory income taxes	$ (228)	22.0 %

(in millions)	2008	Effective Tax Rate
Provision computed at statutory rate	$ (648)	35.0 %
Interest maintenance reserve amortization	6	(0.3)
Change in net deferred income taxes	311	(16.8)
Other	(21)	1.1
Total statutory income taxes	$ (352)	19.0 %

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 Allstate Insurance Company ("AIC")

Effective September 30, 2009, The Allstate Corporation ("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, AIC, the Company's parent, was the sponsor. In connection with the change in the sponsorship, amounts payable by the Company to the previous plan sponsor, AIC, totaling $17 million were forgiven. The forgiveness of this liability was recorded as an increase in gross paid in and contributed surplus.

On March 31, 2009, AIC contributed $250 million of cash to the Company.

NOTES TO FINANCIAL STATEMENTS

On December 29, 2008, AIC canceled and forgave the principal amount of the $400 million surplus note ("Surplus Note 1") issued on August 29, 2008 by the Company to AIC, and converted the $400 million to a capital contribution to the Company. On November 17, 2008, AIC purchased, in cash, a $400 million surplus note ("Surplus Note 2") from the Company. 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.

On September 10, 2008, the Company purchased certain investment assets with a fair value of $938 million plus accrued interest of $6 million from AIC for $944 million in cash.

In June 2008, the Company received a capital contribution of $350 million from AIC. 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 received an additional cash capital contribution of $600 million from AIC.

The Company issued $30 million and $46 million of structured settlement annuities ("SSA"), a type of immediate annuity, in the first nine months of 2009 and 2008, respectively, at prices determined based upon interest rates in effect at the time of issuance, to fund structured settlements in matters involving AIC. Of these amounts, $4 million and $10 million related to SSAs with life contingencies and were included in premium income for the nine month periods ending September 30, 2009 and 2008. In most cases, these annuities were issued under a qualified assignment, whereby prior to July 1, 2001 Allstate Settlement Corporation ("ASC"), and on and subsequent to July 1, 2001 Allstate Assignment Company ("AACO"), both wholly-owned subsidiaries of the Company, purchased annuities from the Company and assumed AIC's obligation to make the future payments.

AIC issued surety bonds to guarantee the payment of structured settlement benefits assumed by ASC (from both AIC and non-related parties) and funded by certain annuity contracts issued by the Company through June 30, 2001. ASC entered into a General Indemnity Agreement pursuant to which it indemnified AIC for any liabilities associated with the surety bonds and gave AIC certain collateral security rights with respect to the annuities and certain other rights in the event of default covered by the surety bonds. For contracts written on or after July 1, 2001, AIC no longer issues surety bonds to guarantee the payment of structured settlement benefits. Alternatively, the Company guarantees the payment of structured settlement benefits on all contracts issued on or after July 1, 2001. Reserves recorded by the Company for annuities that are guaranteed by the surety bonds of AIC were $3.62 billion and $3.66 billion at September 30, 2009 and December 31, 2008, respectively.

Transactions with ALIC Reinsurance Company ("ALIC Re") and Kennett Capital, Inc. ("Kennett")

On May 28, 2008, the Company purchased a $50 million surplus note, with a 5.93% interest rate, due June 1, 2038 from its wholly-owned subsidiary, ALIC Re. On June 30, 2008, the Company transferred the surplus note to an affiliate, Kennett. In return, Kennett issued a $50 million full recourse 5.73% note due on June 1, 2038. Kennett granted the Company a pledge of and security interest in its right, title and interest in the surplus note and its proceeds. The Company has an agreement with ALIC Re, whereby it may purchase up to $750 million of surplus notes from time to time. The Company also has an agreement with Kennett, whereby transactions similar to the one described may be entered into in the future.

At September 30, 2009 and December 31, 2008, the Company also held a $100 million full recourse 5.98% note due June 1, 2036 and a $100 million full recourse 4.86% note due July 1, 2035 issued by Kennett. These notes were issued as payments for a $100 million surplus note due June 1, 2036 with a 6.18% interest rate and a $100 million surplus note due July 1, 2035 with a 5.06% interest rate that ALIC Re issued to the Company and the Company transferred to Kennett. Kennett also granted the Company a pledge of and security interest in its right, title and interest in this surplus note and proceeds.

Transaction with the Corporation

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 will 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 intercompany loans with the Corporation outstanding.

Other

On July 28, 2008, the Company sold certain investment assets with a fair value of $197 million plus accrued interest of $2 million to Allstate Life Insurance Company of New York ("ALNY") for $199 million in cash.

E. Structured settlement guarantees

The Company has agreed to guarantee the payment of certain structured settlement arrangements and third party payment obligations to injured parties and contingent recipients through certain reinsurance agreements in the event that Lincoln Benefit Life Company ("LBL") or ALNY is unable to make such payments. Reserves recorded by LBL and ALNY reinsurance contracts for obligations covered by this guarantee were $25 million and $29 million at September 30, 2009 and December 31, 2008, respectively.

The Company has also agreed to guarantee the payment of certain structured settlement arrangements and third party payment obligations intended to be qualified assignments established by AACO through structured settlement agreements funded by annuities purchased from the Company in the event AACO is unable to make such payments. Reserves recorded for obligations covered by this guaranty were $2.88 billion and $2.79 billion at September 30, 2009 and December 31, 2008, respectively.

In addition, the Company has agreed to guarantee the payment of certain structured settlement arrangements and third party payment obligations intended to be nonqualified assignments established by Allstate International Assignments, Ltd. ("AIA"), formerly known as NABCO Assignments Ltd.. This guaranty applies only to those agreements and obligations funded by annuities or funding agreements purchased from the Company in the event AIA fails to make such payments. Reserves recorded for obligations covered by this guaranty were $520 million and $534 million at September 30, 2009 and December 31, 2008, respectively.

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

10. Cumulative unrealized gains and losses increased unassigned funds by $183 million and $32 million at September 30, 2009 and December 31, 2008, respectively.

14. Contingencies

A. Contingent Commitments

The Company made the following contingent commitments with external parties.

The Company made commitments to invest in limited partnerships interests of $878 million and $1.07 billion at September 30, 2009 and December 31, 2008, respectively. These commitments are generally for making additional capital contributions or acquiring financial interests.

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 $168 million and $195 million at September 30, 2009 and December 31, 2008, respectively. The obligations associated with these bonds expire at various dates during the next six years.

NOTES TO FINANCIAL STATEMENTS

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 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 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.

Legal and regulatory proceedings and inquiries

Background

The Company and certain affiliates 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 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. In the Company's experience, when specific monetary demands are made in pleadings, they 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 the 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 operating results 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

Legal proceedings involving AIC and Allstate agencies may impact the Company, even when the Company is not directly involved, because the Company sells its products through a variety of distribution channels including Allstate agencies. Consequently, information about the more significant of these proceedings is provided below.

AIC is defending certain matters relating to its 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 Employee Retirement Income Security Act ("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 AIC "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 AIC'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 AIC'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 AIC 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 AIC had reasonable factors other than age to support the rehire policy. AIC'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 AIC'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 AIC's appeal, determining that it lacked jurisdiction to consider the appeal at this stage of 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 resolves this litigation and was entered by the trial court, provides for a payment which is immaterial in amount 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

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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 AIC'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 AIC's motion to dismiss the case, remanded the case back 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. AIC has been vigorously defending these lawsuits and other matters related to its agency program reorganization.

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 operating results 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 operating results, 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.

($ in millions)	September 30, 2009			
	Volume			
	Notional Amount	Number of Contracts	Statement Value	Fair Value
Interest rate contracts				
Interest rate swap agreements	$ 5,745	n/a	$ 5	$ (251)
Financial futures contracts	n/a	1,540	-	-
Interest rate cap and floor agreements	2,702	n/a	(14)	(14)
Total interest rate contracts	8,447	1,540	(9)	(265)
Equity and index contracts				
Option contracts	110	43,450	187	187
Index futures contracts	n/a	769	-	-
Stock rights	n/a	837,100	-	-
Total equity and index contracts	110	881,319	187	187
Foreign currency contracts				
Foreign currency swap agreements	1,159	n/a	177	225
Foreign currency forward contracts	215	n/a	1	1
Total foreign currency contracts	1,374	n/a	178	226
Other derivative financial instruments				
Credit default swap agreements - buying protection	717	n/a	(33)	(33)
Credit default swap agreements - selling protection	371	n/a	(47)	(67)
Total other derivative financial instruments	1,088	n/a	(80)	(100)
Total derivative financial instruments	$ 11,019	882,859	$ 276	$ 48

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($ in millions)	December 31, 2008			
	Volume			
	Notional Amount	Number of Contracts	Statement Value	Fair Value
Interest rate contracts				
Interest rate swap agreements	$ 8,969	n/a	$ (370)	$ (650)
Financial futures contracts	n/a	9,246	-	(1)
Interest rate cap and floor agreements	2,762	n/a	(26)	(26)
Total interest rate contracts	11,731	9,246	(396)	(677)
Equity and index contracts				
Option contracts	88	40,400	49	49
Index futures contracts	n/a	923	-	(1)
Stock rights	-	-	-	-
Total equity and index contracts	88	41,323	49	48
Foreign currency contracts				
Foreign currency swap agreements	1,196	n/a	162	222
Foreign currency forward contracts	10	n/a	-	-
Total foreign currency contracts	1,206	n/a	162	222
Other derivative financial instruments				
Credit default swap agreements - buying protection	1,145	n/a	32	32
Credit default swap agreements - selling protection	417	n/a	-	(64)
Total other derivative financial instruments	1,562	n/a	32	(32)
Total derivative financial instruments	$ 14,587	50,569	$ (153)	$ (439)

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
Foreign currency swap agreements	$ 199	$ 179
Interest rate swap agreements	19	(104)
Interest rate cap and floor agreements	(4)	(9)
Credit default swap agreements - buying protection	-	16
Option contracts	3	-
Total derivative financial instruments	$ 217	$ 82

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. At September 30, 2009 and December 31, 2008, the Company pledged $16 million and $28 million, respectively, of securities in the form of margin deposits. 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 $54 million in cash and $39 million in securities to the Company, and the Company pledged $235 million in securities to counterparties. At December 31, 2008, counterparties pledged $20 million in cash to the Company, and the Company pledged $526 million in securities to counterparties.

Other than derivative financial instruments

1. The contractual amounts of off-balance sheet financial instruments, other than derivatives, were as follows:

(in millions)	September 30, 2009	December 31, 2008
Commitments to invest in limited partnership interests	$ 878	$ 1,074
Credit guarantees	168	195
Commitments to extend mortgage loans	3	3
Revolving loans	3	-
Private placement commitments	7	-
Commitments to invest - other	-	2

3. The contractual amounts presented in Part 1 above represent the amount at risk if the contract is 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.

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

B. Transfer and Servicing of Financial Assets

2. The Company entered into securities lending agreements using U.S. Treasury and corporate bonds within the General Account and Separate Accounts in 2009 and 2008. The same policies and procedures are used for General Account and Separate Accounts securities lending transactions. Securities lent were either specifically identified by the lending bank or segregated into a separate custody account. The fair values of securities loaned within the General Account were $196 million and $183 million at September 30, 2009 and December 31, 2008, respectively. The fair values of securities loaned within the Separate Accounts were $93 million and $10 million at September 30, 2009 and December 31, 2008, respectively. The Company receives collateral for securities loaned in an amount generally equal to 102% and 105% of the fair value of securities and records the related obligations to return the collateral within liabilities. All collateral is received in the form of cash, unrestricted and maintained in a separate custody account. None of the collateral was sold or repledged.

   Generally, collateral is invested in short-term investments or bonds during the agreement period. The Company monitors the fair value of securities loaned on a daily basis and obtains additional collateral as necessary to mitigate counterparty credit risk. The Company maintains the right and ability to redeem the securities loaned on short notice. Substantially all of the Company's securities loaned were placed with large brokerage firms. Securities lending transactions are generally short-term in nature, usually 30 days or less.

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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 Company had no wash sales during the third quarter of 2009 or 2008 that required disclosure per SSAP No. 91R, *Accounting for Transfers and Servicing of Financial Assets and Extinguishments of Liabilities.*

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

The aggregate amount of direct premiums written/produced by managing general agents/third party administrators was $85 million and $162 million for the nine months ended September 30, 2009 and 2008, respectively, which was less than 5% of the Company's surplus.

20. Other Items

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") and asset-backed collateralized debt obligations ("ABS CDO"). 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. The ABS CDO portfolio contains securities collateralized by a variety of residential mortgage-backed and other securities, which may include subprime residential mortgage-backed securities. The gross and net unrealized gains and losses for investments having exposure to subprime mortgage risk are presented below:

(in millions)	September 30, 2009			December 31, 2008		
Type of Investment	Gross Unrealized Losses	Gross Unrealized Gains	Net Unrealized Gains (Losses)	Gross Unrealized Losses	Gross Unrealized Gains	Net Unrealized Gains (Losses)
ABS RMBS	$ (611)	$ -	$ (611)	$ (745)	$ -	$ (745)
ABS CDO	-	1	1	(4)	-	(4)
Total	$ (611)	$ 1	$ (610)	$ (749)	$ -	$ (749)

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 $116 million, of which $118 million were gross unrealized losses and $2 million were gross unrealized gains. At December 31, 2008, the Alt-A portfolio had net unrealized losses of $148 million, of which $150 million were gross unrealized losses and $2 million were gross unrealized gains.

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

Type of Investment	September 30, 2009	December 31, 2008
ABS RMBS	59 %	85 %
Alt-A	50 %	84 %

None of the ABS CDO securities were considered highly rated by the NAIC at September 30, 2009 or December 31, 2008.

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. The Company recorded the following investment write-downs related to asset impairments:

(in millions) Type of Investment	Nine Months Ended September 30, 2009	Year ended December 31, 2008
ABS RMBS	$ 46	$ 20
ABS CDO	6	23
Total	$ 52	$ 43

The Company did not record investment write-downs in the ABS RMBS or ABS CDO portfolios at September 30, 2009 or December 31, 2008 related to the potential sale of assets to meet future cash flow requirements. In addition, the Company also recorded investment write-downs in the Alt-A portfolio of $9 million for the nine months ended September 30, 2009 and $21 million for the year ended December 31, 2008 related to asset impairments. There were no investment write-downs recorded at September 30, 2009 or December 31, 2008 in the Alt-A portfolio 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, ABS CDO 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 in the form of ABS RMBS and ABS CDO is summarized as follows:

(in millions)	September 30, 2009		
Type of Investment	Actual Cost	Book/Adjusted Carrying Values	Fair Values
ABS RMBS	$ 1,463	$ 1,356	$ 745
ABS CDO	1	1	2
Total	$ 1,464	$ 1,357	$ 747

(in millions)	December 31, 2008		
Type of Investment	Actual Cost	Book/Adjusted Carrying Values	Fair Values
ABS RMBS	$ 1,749	$ 1,735	$ 991
ABS CDO	12	6	2
Total	$ 1,761	$ 1,741	$ 993

The Company recorded other-than-temporary losses in the ABS RMBS portfolio of $46 million during the nine month period ended September 30, 2009 and $20 million for the year ended December 31, 2008. Within the ABS CDO portfolio, $6 million of other-than-

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temporary losses were recorded for the nine month period ended September 30, 2009 and $23 million for the year ended December 31, 2008.

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	$ 420	$ 421
Book/adjusted carrying values	420	414
Fair values	304	267

Other-than-temporary losses of $9 million were recorded in the Alt-A portfolio during the nine months ended September 30, 2009 and $21 million for the year ended December 31, 2008.

24. Change in Incurred Losses and Loss Adjustment Expenses

Life and accident and health insurance products within the Company's book of business for which incurred losses and loss adjustment expenses were accrued at September 30, 2009 and December 31, 2008 were immaterial.

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 [X] N/A [ ]
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). 08/04/2005

6.4 By what department or departments?
DELAWARE, ILLINOIS AND 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:
$251,979,825 PLEDGED AS COLLATERAL, $175,131,119 LETTER STOCK OR SECURITIES RESTRICTED TO SALE, $19,461,606 ON DEPOSIT WITH STATE OR OTHER REGULATORY BODY.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $253,363,911

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	$ 750,000,932	$ 825,374,691
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$ 345,716,165	$ 395,298,809
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,095,717,097	$ 1,220,673,500
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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 - LIFE & HEALTH

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 5,711,347,516
	1.14 Total Mortgages in Good Standing	$ 5,711,347,516
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 5,711,347,516
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsurer	5 Location	6 Type of Reinsurance Ceded	7 Is Insurer Authorized? (Yes or No)

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

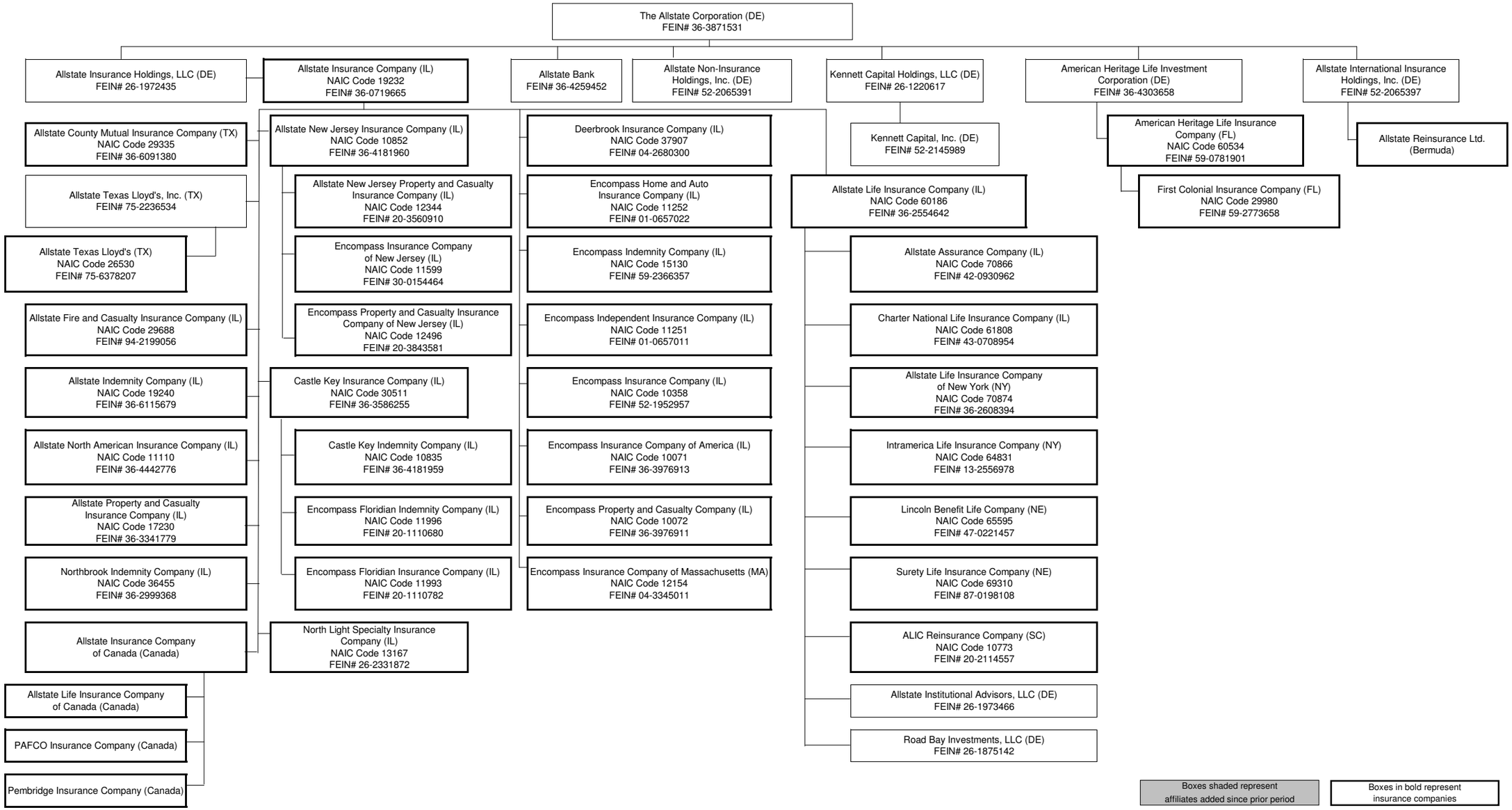
			1	Direct Business Only					
				Life Contracts		4	5	6	7
				2	3				
	States, Etc.		Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama	AL	L	6,936,274	3,141,182	617,135		10,694,590	
2.	Alaska	AK	L	1,316,880	1,444,111	103,254		2,864,244	
3.	Arizona	AZ	L	8,832,837	8,551,051	463,221		17,847,108	
4.	Arkansas	AR	L	2,934,086	2,184,173	499,106		5,617,365	
5.	California	CA	L	63,409,751	59,021,672	4,232,727		126,664,150	1,012,057
6.	Colorado	CO	L	6,466,284	5,990,054	412,076		12,868,414	120,469
7.	Connecticut	CT	L	7,296,417	9,972,474	351,862		17,620,753	
8.	Delaware	DE	L	1,345,382	9,022,614	82,783		10,450,778	
9.	District of Columbia	DC	L	623,146	3,666,576	44,167		4,333,890	
10.	Florida	FL	L	34,771,337	90,279,402	3,799,857		128,850,596	39,000
11.	Georgia	GA	L	17,167,863	6,950,936	1,290,759		25,409,558	
12.	Hawaii	HI	L	2,466,986	5,404,991	379,927		8,251,904	
13.	Idaho	ID	L	2,636,790	3,450,533	131,860		6,219,183	
14.	Illinois	IL	L	42,689,970	36,979,186	1,298,933		80,968,090	
15.	Indiana	IN	L	17,821,975	12,766,685	598,361		31,187,020	
16.	Iowa	IA	L	2,302,360	3,202,829	174,007		5,679,195	
17.	Kansas	KS	L	2,392,202	1,962,977	266,317		4,621,496	
18.	Kentucky	KY	L	11,067,680	9,400,173	560,414		21,028,267	19,493
19.	Louisiana	LA	L	11,799,132	8,841,153	629,746		21,270,030	
20.	Maine	ME	L	1,402,291	871,650	77,849		2,351,790	
21.	Maryland	MD	L	13,849,295	8,919,587	494,541		23,263,423	15,000
22.	Massachusetts	MA	L	2,850,619	6,913,588	622,712		10,386,919	
23.	Michigan	MI	L	22,038,852	32,101,473	723,056		54,863,382	
24.	Minnesota	MN	L	3,884,129	24,372,101	366,354		28,622,585	
25.	Mississippi	MS	L	4,131,780	2,001,184	380,264		6,513,228	
26.	Missouri	MO	L	7,392,959	5,510,641	638,105		13,541,705	
27.	Montana	MT	L	1,283,273	379,297	104,281		1,766,852	
28.	Nebraska	NE	L	1,798,391	42,095,922	113,483		44,007,797	77,617,675
29.	Nevada	NV	L	5,420,477	4,157,719	252,088		9,830,284	
30.	New Hampshire	NH	L	2,067,555	3,078,620	113,421		5,259,596	
31.	New Jersey	NJ	L	10,600,180	42,762,910	1,503,022		54,866,111	
32.	New Mexico	NM	L	3,917,733	1,062,504	240,637		5,220,874	
33.	New York	NY	Q	1,454,481	606,732	514,244		2,575,458	
34.	North Carolina	NC	L	14,687,056	10,671,441	871,204		26,229,701	
35.	North Dakota	ND	L	477,865	1,773,416	49,028		2,300,309	
36.	Ohio	OH	L	31,244,715	31,435,816	1,006,709		63,687,240	
37.	Oklahoma	OK	L	4,096,815	216,885	395,865		4,709,565	
38.	Oregon	OR	L	6,002,514	1,899,181	76,814		7,978,509	
39.	Pennsylvania	PA	L	28,306,317	33,630,364	1,842,441		63,779,122	
40.	Rhode Island	RI	L	1,710,650	3,128,930	85,687		4,925,268	
41.	South Carolina	SC	L	6,579,666	5,375,365	322,591		12,277,622	
42.	South Dakota	SD	L	410,902	2,593,491	66,449		3,070,843	
43.	Tennessee	TN	L	9,105,314	6,527,470	763,624		16,396,408	
44.	Texas	TX	L	46,243,209	40,280,603	2,125,511		88,649,324	
45.	Utah	UT	L	3,405,369	4,368,206	121,727		7,895,302	
46.	Vermont	VT	L	570,452	741,391	113,762		1,425,606	
47.	Virginia	VA	L	14,793,590	8,188,568	1,292,317		24,274,474	76,653
48.	Washington	WA	L	9,883,923	782,939	232,701		10,899,563	
49.	West Virginia	WV	L	2,293,440	1,348,721	168,732		3,810,893	
50.	Wisconsin	WI	L	4,912,296	25,179,508	391,877		30,483,681	
51.	Wyoming	WY	L	608,899	44,954	68,441		722,295	
52.	American Samoa	AS	N	804		119		923	
53.	Guam	GU	N	11,528		530		12,058	
54.	Puerto Rico	PR	L	38,366	1,600	10,587		50,552	
55.	U.S. Virgin Islands	VI	N	16,419		2,888		19,307	
56.	Northern Mariana Islands	MP	N	3,916		43		3,959	
57.	Canada	CN	N	46,112		4,472		50,584	
58.	Aggregate Other Aliens	OT	XXX	370,173	959,355	13,094		1,342,622	21,213,564
59.	Subtotal		(a) 51	512,189,676	636,214,906	32,107,782		1,180,512,364	100,113,912
90.	Reporting entity contributions for employee benefits plans		XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities		XXX						
92.	Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93.	Premium or annuity considerations waived under disability or other contract provisions		XXX	974,478				974,478	
94.	Aggregate or other amounts not allocable by State		XXX						
95.	Totals (Direct Business)		XXX	513,164,154	636,214,906	32,107,782		1,181,486,842	100,113,912
96.	Plus Reinsurance Assumed		XXX	796,207,191	786,794,230	58,471,827		1,641,473,249	23,013,794
97	Totals (All Business)		XXX	1,309,371,346	1,423,009,136	90,579,609		2,822,960,091	123,127,706
98.	Less Reinsurance Ceded		XXX	209,651,158	27,567,548	30,146,055		267,364,761	
99.	Totals (All Business) less Reinsurance Ceded		XXX	1,099,720,187	1,395,441,589	60,433,554		2,555,595,330	123,127,706
	DETAILS OF WRITE-INS								
5801.	AFGHANISTAN		XXX	4,000				4,000	
5802.	ARGENTINA		XXX			158		158	
5803.	AUSTRALIA		XXX	8,374		415		8,788	
5898.	Summary of remaining write-ins for Line 58 from overflow page		XXX	357,799	959,355	12,522		1,329,676	21,213,564
5899.	Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)		XXX	370,173	959,355	13,094		1,342,622	21,213,564
9401.			XXX						
9402.			XXX						
9403.			XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

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

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

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

PART 1 – ORGANIZATIONAL CHART



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 the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	SEE EXPLANATION
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	SEE EXPLANATION
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	SEE EXPLANATION
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	YES

Explanation:

1.

2.

3. The Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under "Type 1" methods. The Company uses a "Type 2" method.

5. The Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under "Type 1" methods. The Company uses a "Type 2" method.

6. The Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under "Type 2a" methods. The Company uses a "Type 2" method.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

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

6 0 1 8 6 2 0 0 9 4 9 0 0 0 0 0 3
6 0 1 8 6 2 0 0 9 3 6 5 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 23

2304.	Investment accounts receivable	214,800		214,800	
2305.	Prepaid expenses	2,500,000	2,500,000		
2306.	Customer receivable	818,904	818,904		
2307.	Negative interest maintenance reserve	449,687,517	449,687,517		
2308.	Prepaid commissions	22,359,374	22,359,374		
2397.	Summary of remaining write-ins for Line 23 from overflow page	475,580,596	475,365,796	214,800	

Additional Write-ins for Liabilities Line 25

2504.	Deposit-type fund suspense	16,403,150	14,478,321
2505.	Reserve for uncashed checks	13,701,397	13,208,127
2506.	Accounts payable	11,309,049	16,358,018
2507.	Deferred fee income	3,965,326	4,188,102
2508.	Discontinued operations liability	257,812	257,812
2597.	Summary of remaining write-ins for Line 25 from overflow page	45,636,734	48,490,380

Additional Write-ins for Summary of Operations Line 8.3

08.304.	Gain on sale of business		(2,862)	422,138
08.305.	Allocated share of loss on sale of fixed assets	(178,969)	(58,141)	(67,134)
08.397.	Summary of remaining write-ins for Line 5 from overflow page	(178,969)	(61,003)	355,004

Additional Write-ins for Schedule T Line 58

5804.	BARBADOS	XXX		914,627			914,627	21,213,564
5805.	BELGIUM	XXX	434				434	
5806.	BERMUDA	XXX	243				243	
5807.	BRAZIL	XXX		40,000	311		40,311	
5808.	BAHAMAS	XXX			100		100	
5809.	BOLIVIA	XXX			89		89	
5810.	COLOMBIA	XXX	401		74		475	
5811.	CHINA	XXX	1,144		256		1,399	
5812.	CHILE	XXX			27		27	
5813.	COSTA RICA	XXX	294				294	
5814.	ECUADOR	XXX	15		240		255	
5815.	EGYPT	XXX			64		64	
5816.	ENGLAND	XXX	2,976		204		3,180	
5817.	FINLAND	XXX	110				110	
5818.	FIJI	XXX			88		88	
5819.	FRANCE	XXX	971		358		1,329	
5820.	GHANA	XXX	235		89		325	
5821.	GREECE	XXX	186		179		365	
5822.	GERMANY	XXX	2,095		814		2,909	
5823.	HONDURAS	XXX			95		95	
5824.	HUNGARY	XXX			53		53	
5825.	IRELAND	XXX			230		230	
5826.	INDONESIA	XXX			77		77	
5827.	IRAN	XXX			9		9	
5828.	ISRAEL	XXX	1,895		401		2,296	
5829.	ITALY	XXX	203		164		367	
5830.	JAPAN	XXX	2,448		29		2,478	
5831.	KOREA	XXX	32				32	
5832.	SOUTH KOREA	XXX	104				104	
5833.	LITHUANIA	XXX			89		89	
5834.	MEXICO	XXX	4,317		508		4,825	
5835.	NIGERIA	XXX			4		4	
5836.	NETHERLANDS	XXX	589		135		724	
5837.	NICARAGUA	XXX			36		36	
5838.	NEW ZEALAND	XXX	798		118		915	
5839.	Other Foreign	XXX	273,264				273,264	
5840.	PHILIPPINES	XXX	810		90		900	
5841.	POLAND	XXX	595		89		684	
5842.	PORTUGAL	XXX			36		36	
5843.	PERU	XXX			119		119	
5844.	SWITZERLAND	XXX	1,690		174		1,864	
5845.	RUSSIAN FEDERATION	XXX			59		59	
5846.	SWEDEN	XXX	338	1,328	117		1,783	
5847.	SINGAPORE	XXX	309		40		349	
5848.	THAILAND	XXX	391		101		492	
5849.	TRINIDAD AND TOBAGO	XXX			39		39	
5850.	UNITED KINGDOM	XXX	3,000		987		3,986	
5851.	VENEZUELA	XXX			53		53	
5852.	WALES	XXX			119		119	
5853.	ARMY & FLEET POST OFFICE	XXX	57,914	3,400	5,658		66,973	
5897.	Summary of remaining write-ins for Line 58 from overflow page	XXX	357,799	959,355	12,522		1,329,676	21,213,564

SCHEDULE A - VERIFICATION

Real Estate

NONE

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
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		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

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	7,035,306,082	7,432,100,872
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	74,939,884	633,266,405
	2.2 Additional investment made after acquisition	30,127,366	55,813,288
3.	Capitalized deferred interest and other	5,866,215	
4.	Accrual of discount	2,647,915	3,005,212
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals	(49,429,841)	(22,410,477)
7.	Deduct amounts received on disposals	1,274,220,118	1,063,091,094
8.	Deduct amortization of premium and mortgage interest points and commitment fees	6,463,807	2,505,126
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized	56,865,922	872,999
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	5,761,907,772	7,035,306,082
12.	Total valuation allowance	(50,560,255)	(20,942,335)
13.	Subtotal (Line 11 plus Line 12)	5,711,347,517	7,014,363,747
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	5,711,347,517	7,014,363,747

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	1,368,963,965	1,137,873,944
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	5,733,155	111,985,338
	2.2 Additional investment made after acquisition	192,341,775	447,905,338
3.	Capitalized deferred interest and other	11,908,930	18,521,992
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	(176,135,069)	(88,442,195)
6.	Total gain (loss) on disposals	524,167	5,024,041
7.	Deduct amounts received on disposals	29,083,558	179,287,926
8.	Deduct amortization of premium and depreciation	220,469	1,559,163
9.	Total foreign exchange change in book/adjusted carrying value	(1,675,137)	859,496
10.	Deduct current year's other than temporary impairment recognized	119,986,960	83,916,900
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,252,370,801	1,368,963,965
12.	Deduct total nonadmitted amounts	1,316,422	4,088,247
13.	Statement value at end of current period (Line 11 minus Line 12)	1,251,054,379	1,364,875,718

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	39,361,818,084	46,655,102,875
2.	Cost of bonds and stocks acquired	10,663,073,301	6,718,254,080
3.	Accrual of discount	190,220,272	281,765,229
4.	Unrealized valuation increase (decrease)	56,665,965	(100,485,331)
5.	Total gain (loss) on disposals	312,933,625	19,363,097
6.	Deduct consideration for bonds and stocks disposed of	12,620,097,152	13,031,397,328
7.	Deduct amortization of premium	64,804,312	77,009,108
8.	Total foreign exchange change in book/adjusted carrying value	42,478,608	(54,314,798)
9.	Deduct current year's other than temporary impairment recognized	672,254,658	1,049,460,630
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	37,270,033,733	39,361,818,084
11.	Deduct total nonadmitted amounts	15,763,129	14,825,126
12.	Statement value at end of current period (Line 10 minus Line 11)	37,254,270,604	39,346,992,958

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)	23,949,776,341	20,306,092,763	20,113,535,150	(629,708,002)	25,775,277,172	23,949,776,341	23,512,625,951	26,627,717,748
2. Class 2 (a)	10,758,617,920	742,754,120	575,509,997	(101,792,510)	10,859,756,926	10,758,617,920	10,824,069,533	10,612,619,129
3. Class 3 (a)	2,113,961,612	18,999,566	507,870,349	156,780,609	2,343,949,141	2,113,961,612	1,781,871,438	1,665,245,592
4. Class 4 (a)	803,871,880	56,439,153	193,983,016	191,057,794	1,056,079,152	803,871,880	857,385,811	810,503,068
5. Class 5 (a)	686,127,531	953,521	83,639,141	228,144,323	534,342,033	686,127,531	831,586,234	298,531,956
6. Class 6 (a)	59,498,777	10,018,684	6,941,219	32,578,315	45,469,764	59,498,777	95,154,557	23,099,947
7. Total Bonds	38,371,854,060	21,135,257,808	21,481,478,873	(122,939,470)	40,614,874,187	38,371,854,060	37,902,693,524	40,037,717,439
PREFERRED STOCK								
8. Class 1	28,889,835		7,500,000		28,889,835	28,889,835	21,389,835	569,684,103
9. Class 2	14,283,495			(26,426)	14,309,512	14,283,495	14,257,069	954,181,898
10. Class 3	13,963,298			(249)	6,010,645	13,963,298	13,963,049	240,596,161
11. Class 4								10,533,995
12. Class 5	1,248,864	277,237		(88,984)	1,239,163	1,248,864	1,437,117	1,239,163
13. Class 6	403,000		403,000		308,595	403,000		
14. Total Preferred Stock	58,788,491	277,237	7,903,000	(115,658)	50,757,750	58,788,491	51,047,069	1,776,235,320
15. Total Bonds and Preferred Stock	38,430,642,551	21,135,535,044	21,489,381,873	(123,055,128)	40,665,631,937	38,430,642,551	37,953,740,594	41,813,952,759

(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 $ 1,575,313,562 ; 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	364,827,968	XXX	362,054,955	35,761	

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	1,170,716,477	136,794,450
2.	Cost of short-term investments acquired	1,374,355,308	5,411,141,022
3.	Accrual of discount	3,781,211	3,371,633
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	3,662	(70,211)
6.	Deduct consideration received on disposals	2,183,958,430	4,380,520,416
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	70,261	
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	364,827,967	1,170,716,477
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	364,827,967	1,170,716,477

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
26056@CM6	ALLSTATE BESPOKE AA due 06/20/2014, CDS attached to Cash Security-CSX CORP	2Z	6,759,229	3,716,854	CDS CX4722570 ON ALLSTATE BESPOKE AA	(3,077,573)	126408-GM-9	CSX CORP	6,759,229	6,794,427	2FE
26056@CM6	ALLSTATE BESPOKE AA due 06/20/2014, CDS attached to Cash Security-ROPER INDUSTRIES INC	2Z	7,829,613	4,282,451	CDS CX4722570 ON ALLSTATE BESPOKE AA	(3,846,966)	776696-AC-0	ROPER INDUSTRIES INC	7,829,613	8,129,417	2FE
26056@CM6	ALLSTATE BESPOKE AA due 06/20/2014, CDS attached to Cash Security-SANDVIK AB UNSECURED NOTES 12 YEAR	1Z	31,325,301	16,875,260	CDS CX4722570 ON ALLSTATE BESPOKE AA	(15,387,864)	W7468#-AD-3	SANDVIK AB UNSECURED NOTES 12 YEAR	31,325,301	32,263,124	1
26056@CM6	ALLSTATE BESPOKE AA due 06/20/2014, CDS attached to Cash Security-SMUCKER (J.M.) CO. (UNITED STATES) 15/10	1Z	19,578,313	10,439,236	CDS CX4722570 ON ALLSTATE BESPOKE AA	(9,617,415)	832696-C*-7	SMUCKER (J.M.) CO. (UNITED STATES) 15/10	19,578,313	20,056,651	1
205887X@6	CONAGRA FOODS INC due 12/20/2010, CDS attached to Cash Security-NEW YORK LIFE GLOBAL FDG	2	10,041,142	10,760,324	CDS SPG4025N1 ON CONAGRA FOODS INC	47,894	64952W-AJ-2	NEW YORK LIFE GLOBAL FDG	10,041,142	10,712,430	1FE
20825CA*5	CONOCO PHILLIPS due 03/20/2012, CDS attached to Cash Security-ANGLO IRISH BANK CORP. SUB NTS SER A	1	10,000,000	4,985,660	CDS SPS500V67 ON CONOCO PHILLIPS	(14,340)	G0350#-AF-2	ANGLO IRISH BANK CORP. SUB NTS SER A	10,000,000	5,000,000	2
244217B@3	JOHN DEERE CAPITAL CORP due 06/20/2012, CDS attached to Cash Security-IIRSA NORTE FINANCE LIMITED (PERU) SEN S	1	5,000,000	5,120,612	CDS SP1500V82 ON JOHN DEERE CAPITAL CORP	(4,388)	451738-AA-6	IIRSA NORTE FINANCE LIMITED (PERU) SEN S	5,000,000	5,125,000	2FE
294549C*9	EQUITABLE RESOURCES INC due 12/20/2010, CDS attached to Cash Security-L-3 COMMUNICATIONS CORP	2	9,964,200	9,826,856	CDS SPH4026I0 ON EQUITABLE RESOURCES INC	(137,344)	502413-AX-5	L-3 COMMUNICATIONS CORP	9,964,200	9,964,200	2FE
30275#AA9	MUNI140,140,150,080,118 due 03/20/2010, CDS attached to Cash Security-ERIE CNTY NY TOBACCO ASSET SEC 05 E	1	9,900,639	7,908,200	CDS SPK4015X6 ON 140,140,150,080,118	(281,700)	295095-BF-9	ERIE CNTY NY TOBACCO ASSET SEC 05 E	9,900,639	8,189,900	2FE
30275#AB7	CAT,DD,GD,GE,IBM due 03/20/2010, CDS attached to Cash Security-PRINCIPAL LIFE INC FNDG	1	14,986,822	15,334,495	CDS SPI2014A4 ON CAT,DD,GD,GE,IBM	(120,215)	74254P-AK-8	PRINCIPAL LIFE INC FNDG	14,986,822	15,454,710	1FE
30275#AC5	PX,PG,APA,ED,AIG due 03/20/2010, CDS attached to Cash Security-MERRILL LYNCH CREDIT-LINKED TRUST, SER.	1	15,000,000	14,759,791	CDS SPK4015Y4 ON PX,PG,APA,ED,AIG	(548,059)	22544@-AA-3	MERRILL LYNCH CREDIT-LINKED TRUST, SER.	15,000,000	15,307,850	1
30275#AD3	MUNI140,000,080,080, 116 10 due 03/20/2010, CDS attached to Cash Security-AEGIS GROUP PLC SER A SR UNSEC NTS	1	10,000,000	9,588,704	CDS SPF401A57 ON 140,000,080,080, 116 10	(242,096)	00760H-B*-2	AEGIS GROUP PLC SER A SR UNSEC NTS	10,000,000	9,830,800	2
30275#AE1	SO,BHI,BDX,TJX,COST due 06/20/2010, CDS attached to Cash Security-UTAH STATE RETIREMENT INV. FUND SER. A,	1	15,000,000	15,581,122	CDS SPI2014S5 ON SO,BHI,BDX,TJX,COST	(73,548)	91756*-AA-3	UTAH STATE RETIREMENT INV. FUND SER. A,	15,000,000	15,654,671	2
30275#AF8	CVX,UPS,CLX,ADM, due 09/20/2010, CDS attached to Cash Security-SHEBOYGAN POWER (WI PWR & LT LEASE) 2005	1	15,000,000	13,237,240	CDS SPH300L81 ON CVX,UPS,CLX,ADM,	(111,260)	82101#-AA-0	SHEBOYGAN POWER (WI PWR & LT LEASE) 2005	15,000,000	13,348,500	1
30275#AK7	FTD FLA, IL, NJ, NC, WISC due 07/20/2017, CDS attached to Cash Security-HENDERSON LAND DEVELOPMENT CO., LTD. 12-	1	23,839,862	15,048,747	CDS CN9297281 ON FTD FLA, IL, NJ, NC, WISC	(6,676,380)	Y3175#-AD-4	HENDERSON LAND DEVELOPMENT CO., LTD. 12-	23,839,862	21,725,128	1
30275#AK7	FTD FLA, IL, NJ, NC, WISC due 07/20/2017, CDS attached to Cash Security-PHHMC 2007-2 A1	1	24,675,546	14,247,881	CDS CN9297281 ON FTD FLA, IL, NJ, NC, WISC	(6,863,242)	69337G-AA-1	PHHMC 2007-2 A1	24,675,546	21,111,124	1FE
30275#AK7	FTD FLA, IL, NJ, NC, WISC due 07/20/2017, CDS attached to Cash Security-SOCIETE GENERALE	1	27,813,172	12,236,374	CDS CN9297281 ON FTD FLA, IL, NJ, NC, WISC	(7,789,110)	83367T-AA-7	SOCIETE GENERALE	27,813,172	20,025,484	1FE

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
30275#AK7	FTD FLA, IL, NJ, NC, WISC due 07/20/2017, CDS attached to Cash Security-STOCKLAND TRUST GROUP 2007 11-YR	1	23,839,862	14,838,692	CDS CN9297281 ON FTD FLA, IL, NJ, NC, WISC	(6,676,380)	Q8773#-AS-5	STOCKLAND TRUST GROUP 2007 11-YR	23,839,862	21,515,072	1
369622@R7	GENERAL ELECTRIC CAPITA due 06/20/2010, CDS attached to Cash Security-CREDIT SUISSE NEW YORK	1	9,990,443	10,659,720	CDS SPH300L73 ON GENERAL ELECTRIC CAPITA	(86,070)	22546Q-AA-5	CREDIT SUISSE NEW YORK	9,990,443	10,745,790	1FE
370334E@9	GENERAL MILLS INC due 09/20/2012, CDS attached to Cash Security-PRINCIPAL LIFE GLOBAL	2	10,178,689	10,264,882	CDS SPH300MI8 ON GENERAL MILLS INC	82,052	7425A0-A5-9	PRINCIPAL LIFE GLOBAL	10,178,689	10,182,830	1FE
574599C#1	MASCO CORP due 12/20/2010, CDS attached to Cash Security-SCHERING-PLOUGH	3	5,311,132	5,416,144	CDS SPM401X05 ON MASCO CORP	(57,821)	806605-AE-1	SCHERING-PLOUGH	5,311,132	5,473,965	2FE
701094B@2	PARKER HANNIFIN CORP due 09/20/2010, CDS attached to Cash Security-WAWA INC SR UNSEC. NTS	1	10,000,000	9,139,504	CDS SPG4023G8 ON PARKER HANNIFIN CORP	(41,496)	94403*-AY-2	WAWA INC SR UNSEC. NTS	10,000,000	9,181,000	2
717880A*9	MUNI110,130,160,140, 100 due 03/20/2010, CDS attached to Cash Security-CLARK CNTY NV G O TRANSN BABS 09B-1	1	15,000,000	15,771,178	CDS SPO100WP7 ON 110,130,160,140, 100	(418,022)	180848-DY-6	CLARK CNTY NV G O TRANSN BABS 09B-1	15,000,000	16,189,200	1FE
837004D*8	SOUTH CAROLINA ELECTRIC due 09/20/2010, CDS attached to Cash Security-NATIONAL CAPITAL TRST II	2	5,884,356	4,481,883	CDS SPG4025B7 ON SOUTH CAROLINA ELECTRIC	(33,742)	635192-AA-5	NATIONAL CAPITAL TRST II	5,884,356	4,515,625	1FE
867229B#2	SUNCOR ENERGY INC. due 12/20/2009, CDS attached to Cash Security-IBERDROLA INTERNATIONAL BV 2005-C	2	5,000,000	4,830,893	CDS SPH4014W3 ON SUNCOR ENERGY INC.	(8,407)	N4345#-AF-4	IBERDROLA INTERNATIONAL BV 2005-C	5,000,000	4,839,300	1
94106LD*7	WASTE MANAGEMENT INC due 06/20/2010, CDS attached to Cash Security-JOHNSON MATTHEY PLC (2006 TRANSACTION) 7	2	5,000,000	5,092,676	CDS SP1500U34 ON WASTE MANAGEMENT INC	1,526	479142-B@-9	JOHNSON MATTHEY PLC (2006 TRANSACTION) 7	5,000,000	5,091,150	1
62618#AL4	CITY OF NEW YORK RR40% due 12/20/2017, CDS attached to Cash Security-NORTHGROUP PFD CAP CORP	1Z	9,954,446	6,334,566	CDS CS2275200 ON CITY OF NEW YORK RR40%	(1,905,923)	66644P-AA-5	NORTHGROUP PFD CAP CORP	9,954,446	8,240,490	1FE
62618#AL4	CITY OF NEW YORK RR40% due 12/20/2017, CDS attached to Cash Security-PORT OF SPAIN GOV'T OF TRINIDAD &	2Z	15,045,554	12,923,668	CDS CS2275200 ON CITY OF NEW YORK RR40%	(2,880,690)	P7906#-AA-7	PORT OF SPAIN GOV'T OF TRINIDAD &	15,045,554	15,804,358	2
9999999 - Totals			371,918,319	283,703,613	XXX	(66,768,580)	XXX	XXX	371,918,319	350,472,193	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	44	414,210,621	39	449,202,664	30	399,530,153			44	414,210,621
2. Add: Opened or Acquired Transactions	6	98,131,009	3	29,959,926	4	44,131,355			13	172,222,289
3. Add: Increases in Replicated Asset Statement Value	XXX	5,152,267	XXX	1,428,159	XXX	1,182,850	XXX		XXX	7,763,275
4. Less: Closed or Disposed of Transactions	11	67,155,993	12	79,888,769	6	70,591,799			29	217,636,562
5. Less: Positions Disposed of For Failing Effectiveness Criteria										
6. Less: Decreases in Replicated (Synthetic) Asset Statement Value	XXX	1,135,239	XXX	1,171,827	XXX	2,334,240	XXX		XXX	4,641,306
7. Ending Inventory	39	449,202,664	30	399,530,153	28	371,918,319			28	371,918,319

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	2,088,806,326	200,995,259
2.	Cost of cash equivalents acquired	56,821,388,167	124,983,306,889
3.	Accrual of discount	7,061,730	67,975,206
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	5,800	(30,604)
6.	Deduct consideration received on disposals	57,706,776,427	123,163,440,425
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)	1,210,485,595	2,088,806,326
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	1,210,485,595	2,088,806,326

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

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
122959	NEW YORK	NY		07/19/2007	3.180		97,912	1,904,587
122960	NEW YORK	NY		07/19/2007	3.180		191,836	1,841,370
123050	BROOKHAVEN	NY		07/23/2008	6.640		2,156,336	9,212,729
0599999. Mortgages in good standing - Commercial mortgages-all other							2,446,084	12,958,685
0899999. Total Mortgages in good standing							2,446,084	12,958,685
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals							2,446,084	12,958,685

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
121344	BOISE	ID		07/25/1994	07/29/2009	20,460							20,460	20,460			
121355	SONOMA	CA		11/14/1994	07/30/2009	110,202							110,202	110,202			
121633	MIRA LOMA	CA		06/12/1998	09/11/2009	8,335,401		2,614			2,614		8,332,786	8,332,786		61,909	61,909
121741	SECAUCUS	NJ		07/14/1999	07/30/2009	5,226,334							5,226,334	5,226,334			
121798	MIRA LOMA	CA		03/01/2000	09/11/2009	4,821,637		(46)			(46)		4,821,590	4,821,590		13,647	13,647
121844	FISHERS	IN		03/29/2000	08/31/2009	4,939,808							4,939,808	4,939,808			
121888	LARGO	FL		10/05/2000	09/30/2009	4,269,942		1,000			1,000		4,268,942	4,268,942		31,082	31,082
122209	SAN DIEGO	CA		10/15/2002	09/24/2009	7,681,438							7,681,438	7,681,438			
122212	BERWYN	PA		09/19/2002	09/29/2009	3,599,632							3,599,632	3,599,632			
122249	CHICAGO	IL		12/30/2002	09/09/2009	8,000,000							8,000,000	8,000,000			
122270	BRUNSWICK	OH		05/06/2003	09/30/2009	2,850,000							2,850,000	2,850,000		(150,000)	(150,000)
122271	MEDINA	OH		05/06/2003	09/30/2009	2,137,500							2,137,500	2,137,500		(112,500)	(112,500)
122493	ANNOPOLIS	MD		07/21/2004	09/18/2009	27,233,000							27,233,000	27,233,000			
122574	BATAVIA	IL		12/29/2004	07/01/2009	5,500,000							5,500,000	5,500,000			
122747	COLUMBIA	MD		03/01/2006	09/23/2009	32,073,649		(185,228)			(185,228)		31,888,421	31,888,421		(2,167,204)	(2,167,204)
122748	CRANBURY	NJ		03/01/2006	09/23/2009	22,777,347		20,610			20,610		22,756,737	22,756,737		(663,561)	(663,561)
122749	BETHLEHAM	PA		03/01/2006	09/23/2009	23,889,617		21,617			21,617		23,868,000	23,868,000		(695,964)	(695,964)
122751	BENSENVILLE	IL		03/01/2006	09/23/2009	19,343,819		17,503			17,503		19,326,316	19,326,316		(563,533)	(563,533)
122753	HOLLYWOOD	FL		03/01/2006	09/23/2009	20,601,167		18,641			18,641		20,582,526	20,582,526		(600,163)	(600,163)
122754	CHARLOTTE	NC		03/01/2006	09/23/2009	6,093,303		5,514			5,514		6,087,789	6,087,789		(177,513)	(177,513)
122755	DENVER	CO		03/01/2006	09/23/2009	4,449,078		4,026			4,026		4,445,053	4,445,053		(129,613)	(129,613)
122756	RENO	NV		03/01/2006	09/23/2009	5,754,786		5,207			5,207		5,749,579	5,749,579		(167,651)	(167,651)
122883	HOUSTON	TX		12/05/2006	09/29/2009	5,005,851		5,811			5,811		5,000,040	5,000,040		3,926	3,926
123060	VARIOUS	TX		09/27/2007	09/23/2009											(26,000,000)	(26,000,000)

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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
0199999. Mortgages closed by repayment						224,713,971		(82,731)			(82,731)		224,426,153	224,426,153		(31,317,138)	(31,317,138)
102007	FARMINGDALE	NY		04/13/1995		88,473								88,473			
104000	PITTSBURGH	PA		08/27/1990		150,001		(494)			(494)			149,507			
111001	SAN DIEGO	CA		04/22/1999		51,347		1,456			1,456			49,891			
118035	WHITESTONE	NY		11/20/1998		108,782		2,165			2,165			106,617			
118038	NEW YORK	NY		10/02/1998		87,016		(1,850)			(1,850)			85,166			
121021	CUYAHOGA FALLS	OH		11/05/1990		110,944								110,944			
121022	PITTSBURGH	PA		11/05/1990		61,508								61,508			
121023	PITTSBURGH	PA		11/05/1990		33,042								33,042			
121024	PITTSBURGH	PA		11/05/1990		20,715								20,715			
121071	REDMOND	WA		02/15/1996		53,852								53,852			
121235	WEST LONG BRANCH	NJ		06/17/1993		458,960		7,806			7,806			451,154			
121281	CITY OF INDUSTRY	CA		07/09/1998		26,247								26,247			
121315	AUSTIN	TX		12/30/1993		143,743		504			504			143,239			
121330	HOUSTON	TX		03/30/1994		59,865		(141)			(141)			59,724			
121332	LEAWOOD	KS		06/30/1994		127,365		1,042			1,042			126,323			
121347	BUTLER	PA		07/29/1994		258,034		30			30			258,004			
121361	BUTLER	PA		09/30/1994		33,378								33,378			
121367	OMAHA	NE		10/20/1994		33,246		(2)			(2)			33,245			
121371	IRVINE	CA		12/19/1994		30,116								30,116			
121374	WILMETTE	IL		05/15/1995		372,737		(932)			(932)			371,805			
121381	MUKILTEO	WA		01/18/1995		15,754								15,754			
121390	RENTON	WA		06/21/1995		27,362		771			771			26,591			
121408	NEW YORK	NY		10/23/1995		80,432		168			168			80,264			
121431	MENLO PARK	CA		09/18/1995		123,636		2,060			2,060			121,576			
121441	SAN DIEGO	CA		12/01/1995		90,271		(125)			(125)			90,146			
121446	AUSTIN	TX		01/12/1996		13,769		1,450			1,450			12,319			
121463	REDMOND	WA		05/15/1996		33,666								33,666			
121466	AUBURN	WA		05/03/1996		18,240		14			14			18,226			
121485	SALT LAKE CITY	UT		07/22/1996		73,528		(2,959)			(2,959)			70,569			
121489	LOS ANGELES	CA		07/18/1996		36,770		(833)			(833)			35,937			
121493	PHOENIX	AZ		08/07/1996		27,633								27,633			
121499	COLUMBIA	SC		08/30/1996		136,278		(779)			(779)			135,499			
121507	SAN DIEGO	CA		12/02/1996		45,626		(10)			(10)			45,616			
121544	SEATTLE	WA		09/05/1997		99,018		(871)			(871)			98,147			
121557	HAUPPAUGE	NY		09/30/1997		28,342		435			435			27,907			
121560	SHELTON	CT		09/11/1997		86,326		749			749			85,577			
121562	KANSAS CITY	MO		09/18/1997		49,227		1,062			1,062			48,166			
121563	CARROLLTON	TX		10/06/1997		122,501								122,501			
121567	CARSON	CA		12/12/1997		72,727								72,727			
121581	LAS VEGAS	NV		12/16/1999		96,680								96,680			
121583	LINCOLNSHIRE	IL		12/15/1997		27,713		(841)			(841)			26,872			
121587	VILLA PARK	IL		02/12/1998		29,777		(1,390)			(1,390)			28,387			
121594	O'HARA TOWNSHIP	PA		01/27/1998		64,622		(2,304)			(2,304)			62,317			
121596	SAN DIEGO	CA		07/02/1998		58,856		(1,320)			(1,320)			57,537			
121599	YORK	SC		06/03/1998		27,370		(20)			(20)			27,350			
121600	GREENWOOD VILLAGE	CO		03/26/1998		48,096		(358)			(358)			47,737			
121601	BURBANK	CA		04/08/1998		110,041		(2,856)			(2,856)			107,186			
121607	CHARLOTTE	NC		06/04/1998		32,606		134			134			32,472			
121609	GARDENA	CA		04/08/1998		23,398		(208)			(208)			23,191			
121611	BURLINGTON	MA		04/27/1998		62,017		(112)			(112)			61,905			
121623	SEATTLE	WA		05/29/1998		22,209		1,655			1,655			20,554			
121628	REDMOND	WA		05/22/1998		64,079		6,926			6,926			57,153			
121651	SUNRISE	FL		08/25/1998		45,935		(1,311)			(1,311)			44,624			
121652	LOMBARD	IL		10/14/1998		42,797		(219)			(219)			42,578			
121656	IRWINDALE	CA		09/15/1998		31,726		(367)			(367)			31,359			
121658	RANCHO CUCAMONGA	CA		12/29/1998		34,618		149			149			34,470			
121659	IRWINDALE	CA		09/15/1998		31,480		13			13			31,467			
121665	FT. COLLINS	CO		08/27/1998		20,652		(15)			(15)			20,637			
121668	CROMWELL	CT		10/30/1998		59,466		(77)			(77)			59,389			
121674	SUNNYVALE	CA		12/09/1998		52,424		(700)			(700)			51,724			

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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
121680	EDGEWATER	NJ		01/26/1999		229,002		(9,645)			(9,645)			219,356			
121685	BERLIN	CT		12/30/1998		51,037		(128)			(128)			50,909			
121688	SAN DIEGO	CA		03/01/1999		10,275		1,061			1,061			9,214			
121692	MIDDLETON	WI		02/19/1999		22,681								22,681			
121697	ALEXANDRIA	VA		03/30/1999		94,262		274			274			93,988			
121709	PITTSBURGH	PA		04/01/1999		348,373		(2,158)			(2,158)			346,215			
121713	KENT	WA		03/25/1999		44,416		1,875			1,875			42,541			
121714	GREENVILLE	SC		04/27/1999		69,967								69,967			
121715	CHARLOTTE	NC		04/15/1999		22,218		25			25			22,193			
121733	SEATTLE	WA		05/13/1999		64,384		1,655			1,655			62,729			
121734	PITTSBURGH	PA		06/30/1999		73,639								73,639			
121737	COLLEGE PARK	MD		02/17/2000		169,244		2,484			2,484			166,760			
121742	DELANO	MN		07/21/1999		76,086								76,086			
121753	RANCHO CORDOVA	CA		09/03/1999		85,336		1,225			1,225			84,112			
121754	RANCHO CORDOVA	CA		09/02/1999		41,710								41,710			
121755	NEWARK	NJ		09/30/1999		43,608		200			200			43,408			
121757	READINGTON	NJ		10/01/1999		117,752		1,340			1,340			116,412			
121759	MINNEAPOLIS	MN		11/09/1999		66,601		297			297			66,305			
121766	CARSON	CA		11/10/1999		15,995		(138)			(138)			15,856			
121768	DELAWARE	OH		11/10/1999		54,369		493			493			53,876			
121769	BLOOMINGTON	MN		11/10/1999		56,597		723			723			55,875			
121785	ALPHARETTA	GA		12/22/1999		36,091		241			241			35,849			
121795	ROCK HILL	SC		02/18/2000		43,764								43,764			
121802	AUBURN	WA		12/09/1999		38,244		(1,109)			(1,109)			37,135			
121806	PENNSAUKEN	NJ		01/07/2000		125,866								125,866			
121820	MILFORD	OH		01/20/2000		162,767		1,478			1,478			161,289			
121825	SAN DIEGO	CA		03/27/2000		105,630		(415)			(415)			105,215			
121835	COLUMBUS	OH		05/01/2000		15,356								15,356			
121836	CERITOS	CA		05/18/2000		41,949								41,949			
121838	EL PASO	TX		04/25/2000		27,158		1,029			1,029			26,129			
121840	EVERETT	WA		05/23/2000		67,962								67,962			
121843	FAIRFAX	VA		05/31/2000		124,214		2,734			2,734			121,480			
121852	CARLSBAD	CA		06/14/2000		71,561								71,561			
121859	BEACHWOOD	OH		07/18/2000		75,900								75,900			
121861	PROSPECT	KY		09/28/2000		100,757		3,727			3,727			97,030			
121870	WALTHAM	MA		09/27/2000		103,016		(1,417)			(1,417)			101,599			
121871	SUNNYVALE	CA		09/18/2000		38,848		(1,022)			(1,022)			37,825			
121873	MINNETONKA	MN		09/22/2000		58,251		(1,642)			(1,642)			56,609			
121874	PALO ALTO	CA		07/21/2000		43,234								43,234			
121876	ALEXANDRIA	VA		08/22/2000		50,252		(634)			(634)			49,618			
121885	TAMPA	FL		10/18/2000		82,982								82,982			
121891	PINELLAS PARK	FL		10/05/2000		48,878								48,878			
121893	SUNNYVALE	CA		09/20/2000		52,419		171			171			52,248			
121897	COLUMBIA	MD		12/05/2000		262,103		(782)			(782)			261,321			
121898	COLUMBIA	SC		10/31/2000		43,517		(250)			(250)			43,267			
121900	PORT ORCHARD	WA		10/04/2000		55,124								55,124			
121910	RALEIGH	NC		04/25/2001		21,904								21,904			
121911	BRAINTREE	MA		12/28/2000		99,946								99,946			
121912	RALEIGH	NC		04/25/2001		61,374		1,134			1,134			60,239			
121931	SAN MARCOS	CA		01/05/2001		28,755								28,755			
121937	CLEVELAND	OH		01/19/2001		23,194								23,194			
121938	MENTOR	OH		01/19/2001		14,347		(512)			(512)			13,835			
121943	BUFFALO	NY		05/04/2001		58,101								58,101			
121945	FT COLLINS	CO		01/24/2001		56,273		(66)			(66)			56,207			
121946	BAINBRIDGE ISLAND	WA		03/14/2001		109,982								109,982			
121952	JERSEY CITY	NJ		09/20/2001		158,597								158,597			
121954	HAUPPAUGE	NY		02/09/2001		46,731								46,731			
121959	WARREN	OH		05/04/2001		31,895		(71)			(71)			31,823			
121962	MEMPHIS	TN		03/30/2001		23,422		184			184			23,239			
121970	LEVITTOWN	NY		03/15/2001		98,652								98,652			
121977	IRVING	TX		03/16/2001		36,441								36,441			

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	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
121980	PINEVILLE	NC		06/19/2001		91,262								91,262			
121987	DES MOINES	IA		05/23/2001		30,549								30,549			
121988	DUBUQUE	IA		05/23/2001		28,544								28,544			
122019	GARDENDALE	AL		12/11/2001		28,123								28,123			
122077	NASHVILLE	TN		09/04/2001		39,869								39,869			
122088	OVERLAND PARK	KS		11/20/2001		23,301								23,301			
122090	ROSCOE	IL		11/16/2001		25,081								25,081			
122091	APPLETON	WI		11/20/2001		33,746								33,746			
122092	BELOIT	WI		11/16/2001		33,798								33,798			
122093	GREEN BAY	WI		11/16/2001		32,735								32,735			
122101	BLOOMINGTON	MN		11/15/2001		31,307								31,307			
122106	FOUNTAIN VALLEY	CA		12/21/2001		69,325								69,325			
122112	SHAKOPEE	MN		12/20/2001		33,286								33,286			
122113	SHEBOYGAN	WI		12/20/2001		29,300								29,300			
122114	ST. ANTHONY	MN		12/20/2001		22,624								22,624			
122116	ALPHARETTA	GA		11/27/2001		25,365								25,365			
122117	WESLEY CHAPEL	FL		12/13/2001		17,572								17,572			
122118	DULUTH	GA		12/07/2001		18,924								18,924			
122119	LAWRENCEVILLE	GA		12/05/2001		28,386								28,386			
122122	ALEXANDRIA	VA		12/26/2001		34,545		(15,628)			(15,628)			18,917			
122123	BRIDGETON	MO		03/27/2002		29,629								29,629			
122132	DREXEL HILL	PA		02/01/2002		85,839								85,839			
122143	GRAPEVINE	TX		05/01/2002		13,418								13,418			
122146	MIDVALE	UT		04/15/2002		18,915								18,915			
122152	MONONA	WI		04/30/2002		42,632								42,632			
122158	TUCSON	AZ		05/03/2002		51,964								51,964			
122167	ISSAQUAH	WA		05/30/2002		27,684								27,684			
122168	PARSIPANNY	NJ		07/31/2002		64,354								64,354			
122171	PHILADELPHIA	PA		05/30/2002		35,070								35,070			
122173	BALTIMORE	MD		08/29/2002		59,311								59,311			
122174	GOLETA	CA		07/18/2002		36,268								36,268			
122183	PURCHASE	NY		08/16/2002		87,650								87,650			
122185	HIGHLAND HEIGHTS	OH		08/20/2002		29,517								29,517			
122186	SOLON	OH		08/20/2002		35,974								35,974			
122192	MEDFORD	NY		09/04/2002		22,887		1,776			1,776			21,111			
122197	FLORHAM PARK	NJ		12/16/2002		38,705								38,705			
122198	CHATAM	NJ		12/16/2002		65,050								65,050			
122207	STERLING HEIGHTS	MI		03/31/2003		49,182								49,182			
122208	SAN DIEGO	CA		10/01/2002		88,195		2,108			2,108			86,087			
122215	ORLANDO	FL		10/25/2002		41,563								41,563			
122216	PORT ST. LUCIE	FL		10/29/2002		34,880								34,880			
122218	EL PASO	TX		10/10/2002		78,478								78,478			
122221	MIAMI	FL		10/29/2002		43,720								43,720			
122226	GREAT NECK	NY		12/10/2002		36,833								36,833			
122227	GREAT NECK	NY		12/19/2002		45,831								45,831			
122239	HUNTINGDON VALLEY	PA		12/16/2002		99,976								99,976			
122242	DANA POINT	CA		12/23/2002		9,290								9,290			
122244	MARLBOROUGH	MA		12/31/2002		89,355								89,355			
122245	ALEXANDRIA	VA		01/29/2003		26,645								26,645			
122250	AUBURN	WA		02/04/2003		43,338								43,338			
122252	ONTARIO	CA		04/24/2003		26,396								26,396			
122259	METTAWA	IL		03/06/2003		396,261								396,261			
122266	SAN JOSE	CA		04/21/2003		93,089								93,089			
122274	MACUNGIE	PA		05/01/2003		33,145								33,145			
122276	COLUMBIA	SC		05/29/2003		64,760								64,760			
122282	SHIRLEY	NY		08/08/2003		42,336								42,336			
122284	WEST VALLEY CITY	UT		06/10/2003		33,313								33,313			
122287	STOCKTON	CA		02/04/2004		71,284								71,284			
122290	NAPLES	FL		09/29/2003		22,868								22,868			
122291	MARIETTA	GA		09/29/2003		80,579								80,579			
122293	BUFFALO	NY		11/25/2003		56,583								56,583			

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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
122295	DRAPER	UT		09/04/2003		32,874								32,874			
122296	SALT LAKE CITY	UT		09/04/2003		31,432								31,432			
122298	CHICAGO	IL		07/31/2003		99,189								99,189			
122304	VANCOUVER	WA		06/19/2003		36,586								36,586			
122305	CERRITOS	CA		10/29/2003		8,522								8,522			
122307	HENDERSON	NV		07/01/2003		43,969		740			740			43,229			
122309	TINLEY PARK	IL		08/04/2003		42,731								42,731			
122315	LIBERTYVILLE	IL		07/31/2003		129,919								129,919			
122316	SAN DIEGO	CA		11/06/2003		14,587								14,587			
122324	SAN MARCOS	CA		12/09/2003		41,422								41,422			
122326	GREENSBORO	NC		03/09/2004		168,505								168,505			
122348	MACEDONIA	OH		09/08/2003		231,880			377,095	161,861	(215,234)			16,646			
122360	MESA	AZ		09/10/2003		444,941								444,941			
122362	MURFREESBORO	TN		02/13/2004		17,866								17,866			
122363	MURFREEBORO	TN		02/13/2004		23,530								23,530			
122369	AUSTIN	TX		11/24/2003		106,130								106,130			
122370	GLENDALE	WI		12/12/2003		119,709								119,709			
122372	SAN ANTONIO	TX		11/26/2003		84,472								84,472			
122376	HOUSTON	TX		12/03/2003		29,306								29,306			
122378	EDISON	NJ		01/14/2004		38,677								38,677			
122389	DARIEN	CT		03/17/2004		61,410								61,410			
122394	CHEEKTOWAGA	NY		03/18/2004		188,585								188,585			
122401	LOS ANGELES	CA		03/01/2004		37,889		(13,115)			(13,115)			24,775			
122405	SAN DIEGO	CA		06/21/2004		33,531								33,531			
122410	PITTSBURGH	PA		03/15/2004		91,911								91,911			
122414	HOUSTON	TX		08/10/2004		189,443								189,443			
122415	MENTOR	OH		05/11/2004		78,137								78,137			
122416	RENO	NV		04/15/2004		249,676		8,704			8,704			240,972			
122417	HARRISBURG	PA		04/15/2004		181,558		6,321			6,321			175,238			
122420	GREENVALE	NY		04/08/2004		57,598		(4,375)			(4,375)			53,223			
122421	BRYN MAWR	PA		01/04/2005		91,076								91,076			
122422	PHOENIXVILLE	PA		05/28/2004		48,124								48,124			
122424	LOS ANGELES	CA		03/31/2004		103,261		6,855			6,855			96,406			
122425	PALM HARBOR	FL		04/30/2004		88,787								88,787			
122429	SAN FRANCISCO	CA		09/01/2004		144,170		1,363			1,363			142,807			
122430	FREEHOLD	NJ		09/21/2004		28,496								28,496			
122431	BUTLER	PA		05/14/2004		34,102		(82)			(82)			34,019			
122433	HOUSTON	TX		05/26/2004		45,201								45,201			
122434	MAITLAND	FL		05/26/2004		91,822								91,822			
122435	PLEASANTON	CA		05/03/2004		66,598								66,598			
122437	CLAYTON	MO		06/09/2004		17,649								17,649			
122441	PHOENIX	AZ		06/15/2004		154,124		(35,953)			(35,953)			118,171			
122444	LAS VEGAS	NV		05/27/2004		20,489								20,489			
122445	W. CHESTER TOWNSHIP	OH		12/15/2004		19,216								19,216			
122447	TEMPE	AZ		06/15/2004		18,983								18,983			
122451	MURRIETA	CA		06/28/2004		68,394								68,394			
122452	TEMPE	AZ		05/27/2004		79,126								79,126			
122453	ALEXANDRIA	VA		05/25/2004		98,860		(2,192)		83,752	81,560			17,300			
122454	HOUSTON	TX		05/19/2004		47,990								47,990			
122456	OCEAN	NJ		12/21/2004		144,436								144,436			
122457	RED BANK	NJ		04/29/2005		30,030								30,030			
122458	SEA GIRT	NJ		06/24/2004		46,297								46,297			
122459	DREXEL HILL	PA		06/11/2004		96,075								96,075			
122466	STERLING	VA		07/01/2004		106,603		1,237			1,237			105,366			
122480	ALLENTOWN	PA		07/01/2004		81,439								81,439			
122503	PHOENIX	AZ		08/25/2004		99,010		4,737			4,737			94,272			
122506	SEWICKLEY	PA		01/14/2005		28,209								28,209			
122523	MAITLAND	FL		09/07/2004		41,085								41,085			
122529	MAITLAND	FL		09/07/2004		18,149								18,149			
122530	SAN DIEGO	CA		11/22/2004		35,773		(16,360)			(16,360)			19,413			
122537	PALM SPRINGS	CA		04/01/2005		42,650								42,650			

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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
122544	EDEN PRAIRE	MN		11/30/2004		75,230								75,230			
122545	STAMFORD	CT		11/22/2005		124,421								124,421			
122547	VIRGINIA BEACH	VA		08/01/2005		67,877								67,877			
122554	ROCKVILLE	MD		02/18/2005		52,878		9,336			9,336			43,542			
122555	ROCKVILLE	MD		02/18/2005		45,436								45,436			
122556	CHICAGO	IL		01/21/2005		77,361								77,361			
122560	KENOSHA	WI		01/26/2005		32,656								32,656			
122568	COLUMBUS	OH		04/28/2005		34,553		746			746			33,807			
122569	ONTARIO	CA		03/31/2005		28,523								28,523			
122581	SAN DIEGO	CA		04/15/2005		41,177								41,177			
122586	FEDERAL WAY	WA		04/22/2005		71,194								71,194			
122588	MESA	AZ		02/18/2005		2,910,000			2,598,625		(2,598,625)			311,375			
122594	WESTMONT	IL		03/04/2005		48,605								48,605			
122603	RICHARDSON	TX		04/29/2005		124,022								124,022			
122615	COSTA MESA	CA		05/31/2005		37,538								37,538			
122618	GREENSBORO	NC		08/02/2005		49,732								49,732			
122620	LONG BEACH	CA		04/06/2005		262,257		(151,863)			(151,863)			110,394			
122621	MAHWAH	NJ		06/17/2005		43,544		(17,054)			(17,054)			26,490			
122632	CHULA VISTA	CA		07/25/2005		48,151								48,151			
122634	PARK CITY	IL		09/06/2005		22,705								22,705			
122635	LAS VEGAS	NV		08/10/2005		40,174								40,174			
122640	FREEHOLD	NJ		07/25/2005		83,188								83,188			
122643	WILLIAMSBURG	VA		01/19/2006		68,396								68,396			
122645	NEWTOWN SQUARE	PA		08/22/2005		140,835								140,835			
122657	SACRAMENTO	CA		09/08/2005		326,456		173,859			173,859			152,597			
122658	TUSTIN	CA		08/31/2005		117,878								117,878			
122659	ROCHESTER	NY		03/07/2006		83,080								83,080			
122660	JACKSONVILLE	FL		08/22/2005		56,149								56,149			
122673	ADDISON	TX		10/17/2005		42,462								42,462			
122675	LOUISVILLE	KY		05/24/2006		116,936								116,936			
122677	MADISON	WI		12/01/2005		72,303								72,303			
122678	HERNDON	VA		11/01/2005		37,743								37,743			
122684	BLUE SPRINGS	MO		10/14/2005		36,974								36,974			
122694	DAVENPORT	IA		12/22/2005		48,469								48,469			
122697	ST. LOUIS	MO		12/08/2005		61,282								61,282			
122700	FAIRFAX	VA		11/23/2005		45,400								45,400			
122714	INDIO	CA		11/30/2005		30,700								30,700			
122715	TUALATIN	OR		11/15/2006		123,978								123,978			
122718	LOS ANGELES	CA		12/14/2005		33,459								33,459			
122719	AUSTIN	TX		12/30/2005		63,667								63,667			
122720	NAPERVILLE	IL		12/21/2005		52,204								52,204			
122722	SALT LAKE CITY	UT		03/23/2006		198,562								198,562			
122724	PEABODY	MA		12/28/2005		894,059			1,903,467	1,065,615	(837,852)			56,207			
122759	CHANDLER	AZ		02/08/2006		75,462								75,462			
122764	BALTIMORE	MD		01/20/2006		32,428								32,428			
122765	MORENO VALLEY	CA		05/04/2006		69,862								69,862			
122766	NORCROSS	GA		02/14/2006		296,633		(49,405)			(49,405)			247,228			
122776	LOS ANGELES	CA		03/28/2006		277,429		(152,458)			(152,458)			124,971			
122779	MIDDLETOWN	NJ		11/29/2006		17,313								17,313			
122782	NEW YORK	NY		01/05/2006		63,341								63,341			
122785	MESA	AZ		01/23/2006		229,825								229,825			
122787	GREAT NECK	NY		05/17/2006		12,079								12,079			
122789	SACRAMENTO	CA		04/17/2006		30,493								30,493			
122791	FREEHOLD	NJ		05/01/2006		48,680								48,680			
122795	SHIREMANSTOWN	PA		05/15/2006		103,012								103,012			
122799	GLENVIEW	IL		03/22/2006		23,119		(566)			(566)			22,553			
122812	WOODINVILLE	WA		06/07/2006		214,939								214,939			
122818	CHICO	CA		05/19/2006		46,605								46,605			
122830	DENVER	CO		07/19/2006		110,150								110,150			
122834	PHOENIX	AZ		08/16/2006		95,773		(348)			(348)			95,425			
122836	GOSHEN	NY		08/29/2006		76,878								76,878			

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	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
122842	CITY OF INDUSTRY	CA		07/13/2006		12,211								12,211			
122849	BELLEVUE	WA		09/01/2006		24,996		10,994			10,994			14,002			
122850	SCOTTS VALLEY	CA		11/29/2006		19,800								19,800			
122856	STUDIO CITY	CA		08/15/2006		32,007								32,007			
122863	MCLEAN	VA		10/12/2006		61,152								61,152			
122864	MCLEAN	VA		10/12/2006		77,318								77,318			
122865	MCLEAN	VA		10/12/2006		89,788								89,788			
122868	BOSTON	MA		09/28/2006		77,081		153			153			76,927			
122870	VENTURA	CA		11/20/2006		35,039								35,039			
122872	BOSTON	MA		09/28/2006		13,456		279			279			13,177			
122876	SEATTLE	WA		11/17/2006		98,980								98,980			
122878	BRAINTREE	MA		11/20/2006		9,516								9,516			
122879	BRAINTREE	MA		11/20/2006		13,024								13,024			
122880	BRAINTREE	MA		11/20/2006		22,483								22,483			
122881	BRAINTREE	MA		11/20/2006		13,240								13,240			
122882	BRAINTREE	MA		11/20/2006		9,093								9,093			
122884	ATLANTA	GA		07/20/2007		1,317,676								1,317,676			
122890	WOOD DALE	IL		10/26/2006		84,496		17,493			17,493			67,003			
122891	SPRING VALLEY	CA		12/28/2006		78,878								78,878			
122896	HONOLULU	HI		01/25/2007		154,880								154,880			
122897	HONOLULU	HI		01/10/2007		77,823								77,823			
122898	ANNAPOLIS	MD		12/28/2006		55,086								55,086			
122899	CORONA	CA		12/06/2006		34,379								34,379			
122913	LOS ANGELES	CA		01/25/2007		164,285								164,285			
122914	SPARKS	NV		12/19/2006		68,402								68,402			
122916	LIVONIA	MI		01/23/2007		980,000			942,436		(942,436)			37,564			
122917	KENOSHA	WI		02/07/2007		33,903								33,903			
122925	SAN DIEGO	CA		02/16/2007		35,570								35,570			
122947	HOUSTON	TX		03/30/2007		78,285								78,285			
122952	PORTLAND	ME		03/06/2007		28,407								28,407			
122953	MURRIETA	CA		04/26/2007		13,811								13,811			
122956	WINSTON-SALEM	NC		04/13/2007		117,530								117,530			
122957	EL PASO	TX		05/30/2007		45,879								45,879			
122958	EL PASO	TX		05/30/2007		87,871								87,871			
122959	NEW YORK	NY		07/19/2007		1,348								1,348			
122961	BOCA RATON	FL		05/24/2007		33,557								33,557			
122962	VIRGINIA BEACH	VA		04/30/2007		7,941								7,941			
122964	MINNEAPOLIS	MN		04/09/2007		20,823		1,357			1,357			19,465			
122980	DALLAS	TX		04/20/2007		14,984								14,984			
122983	NAPERVILLE	IL		06/13/2007		33,237								33,237			
122984	PORTLAND	OR		06/26/2007		25,767								25,767			
122985	HOUSTON	TX		05/18/2007		238,302		(120,522)			(120,522)			117,779			
122992	FEDERAL WAY	WA		05/11/2007		516,022								516,022			
122998	SAN DIEGO	CA		05/15/2007		6,137								6,137			
123008	NASHVILLE	TN		04/01/2008		18,927								18,927			
123010	THORNWOOD	NY		08/27/2007		76,524								76,524			
123011	EAST HANOVER	NJ		10/01/2007		49,432		11,829			11,829			37,603			
123012	DENVER	CO		07/31/2007		8,874								8,874			
123014	ONTARIO	CA		06/12/2007		2,242,502			1,964,046		(1,964,046)			278,457			
123016	COLUMBUS	OH		09/28/2007		9,271								9,271			
123017	COLUMBUS	OH		09/28/2007		19,029								19,029			
123018	SAN DIEGO	CA		08/08/2007		36,375								36,375			
123019	SIMI VALLEY	CA		06/28/2007		23,442								23,442			
123031	HAWTHORNE	CA		06/28/2007		72,947		(1,497)			(1,497)			71,450			
123043	BRANCHBURG	NJ		10/25/2007		19,945								19,945			
123064	AURORA	OH		08/23/2007		82,116								82,116			
123067	MATAWAN	NJ		09/27/2007		19,048								19,048			
123068	WEYMOUTH	MA		10/12/2007		10,153								10,153			
123069	QUINCY	MA		10/12/2007		5,825								5,825			
123070	BIRMINGHAM	AL		10/02/2007		63,143								63,143			
123073	PASADENA	CA		10/09/2007		161,132		(58,981)			(58,981)			102,151			

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123081	RALEIGH	NC		11/06/2007		46,615								46,615			
123084	SHREWSBURY	NJ		09/26/2007		195,295		(109,761)			(109,761)			85,535			
123090	CAMBRIDGE	MA		10/18/2007		19,221								19,221			
123097	VALLEY VIEW	OH		01/22/2008		32,254								32,254			
123104	SANDY	UT		11/20/2007		64,990								64,990			
123105	TEMPE	AZ		10/24/2007		20,997								20,997			
123108	EVERETT	WA		12/03/2007		20,642								20,642			
123109	FOSTER CITY	CA		09/27/2007		55,130								55,130			
123114	SALT LAKE CITY	UT		12/21/2007		197,888								197,888			
123117	FRANKLIN TOWNSHIP	NJ		12/20/2007		13,624								13,624			
123118	MIRA LOMA	CA		12/12/2007		19,886								19,886			
123124	BUFFALO GROVE	IL		11/15/2007		10,319		(3,734)			(3,734)			6,586			
123126	MEDFORD	MA		12/07/2007		29,486								29,486			
123127	NEW WINDSOR	NY		03/17/2008		8,086								8,086			
123128	LENEXA	KS		01/15/2008		49,301		2,632			2,632			46,669			
123129	SAN FRANCISCO	CA		12/10/2007		43,099								43,099			
123130	OGDEN	UT		03/13/2008		103,056								103,056			
123133	VISTA	CA		01/24/2008		53,334		(897)			(897)			52,438			
123136	HOCKESSIN	DE		02/11/2008		75,518								75,518			
123137	RIVERSIDE	CA		01/10/2008		10,789								10,789			
123138	MIDDLEBURG HEIGHTS	OH		03/21/2008		29,499								29,499			
123139	TAMPA	FL		01/15/2008		56,158								56,158			
123140	PACOINA	CA		01/24/2008		16,150								16,150			
123141	BRANCHBURG	NJ		02/05/2008		43,196								43,196			
123145	BOSTON	MA		02/14/2008		165,228								165,228			
123146	LAYTON	UT		02/22/2008		33,332								33,332			
123149	WESTBURY	NY		02/28/2008		51,093								51,093			
123151	SHREWSBURY	NJ		02/13/2008		37,469								37,469			
123152	PHOENIX	AZ		01/31/2008		51,800								51,800			
123154	SAN MARCOS	CA		03/19/2008		15,461								15,461			
123158	SALT LAKE CITY	UT		04/01/2008		14,876								14,876			
123161	PHILADELPHIA	PA		03/31/2008		30,018								30,018			
123169	ALEXANDRIA CITY	VA		03/31/2008		37,977								37,977			
123173	WARMINSTER	PA		06/03/2008		30,131								30,131			
123174	BOUND BROOK	NJ		06/18/2008		29,694								29,694			
123178	TOWSON	MD		06/26/2008		112,208								112,208			
123184	WOODLAWN	MD		05/30/2008		21,323								21,323			
123190	HENDERSON	NV		09/11/2008		14,167								14,167			
325005	GREENSBORO	NC		12/07/1998		42,628		(576)			(576)			42,052			
500002	GLENDALE	CA		11/17/2005		93,324		9,512			9,512			83,812			
500004	TAMPA	FL		04/27/2006		790,250								790,250			
550005	NEW YORK	NY		06/29/2007		39,308								39,308			
122387	COLUMBUS	OH		02/20/2004		60,179		1,394			1,394			58,786			
122283	WEST JORDAN	UT		07/15/2003		91,883								91,883			
123193	VARIOUS	MI		05/29/2009		258,449		(55,282)		(9,954)	(65,235)			193,214		(59)	(59)
0299999. Mortgages with partial repayments						36,877,395		(527,372)	7,785,669	1,301,274	(7,011,766)			29,053,788		(59)	(59)
121854	MEMPHIS	TN		06/29/2000		3,876,819								3,876,819			
121855	MEMPHIS	TN		06/29/2000		1,085,311								1,085,311			
0399999. Mortgages disposed						4,962,130								4,962,130			
0599999 - Totals						266,553,496		(610,104)	7,785,669	1,301,274	(7,094,498)		224,426,153	258,442,071		(31,317,197)	(31,317,197)

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	CAPMARK STRUCTURED RE PARTNERS LP	HORSHAM	PA	Capmark Financial		12/13/2006			591,380		463,034	2.000
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated									591,380		463,034	XXX
000000-00-0	ALLBRIDGE INVESTMENTS FUND	New York	NY	Allied Capital Corp		12/20/2007			2,702,107			11.430
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated									2,702,107			XXX
34619@-12-6	FOREST RESOURCES, LLC	DOVER	DE	HANCOCK PARTNERS	RP5A	05/05/2006			(88,984)			2.200
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated									(88,984)			XXX
000000-00-0	1903 EQUITY FUND, LP	Boston	MA	Gordon Brothers		11/30/2006			115,183		5,400,239	3.020
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Central	HK	Affinity Equity Part		01/29/2007			3,478,861		11,421,873	0.690
000000-00-0	APOLLO INVESTMENT FUND VI	New York	NY	Apollo Management		05/11/2006			1,095,853		3,249,511	0.350
000000-00-0	ARGAN CAPITAL LP	London	EG	Argan Capital		02/12/2007			310,579			2.870
000000-00-0	ASTORG IV	Paris	FR	Astorg Partners		03/20/2008			2,478,692		6,934,118	0.960
000000-00-0	AUDAX MEZZANINE FUND II	Boston	MA	Audax Group		11/30/2006			922,657		8,563,112	4.290
000000-00-0	AURIGEN RE CAPITAL LIMITED	Toronto	ON	EdgeStone Capital Pa		10/01/2007			107,513		6,269,743	2.290
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV, LP	New York	NY	Avenue Capital Group		07/20/2006			465,951		2,165,725	0.260
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	Birch Hill Equity Pa		03/17/2006			34,429		973,580	2.560
11440#-10-1	BROOKS HOLDINGS, LLC	DOVER	DE	HANCOCK PARTNERS		04/28/2006			2,197			0.280
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital		04/18/2008			1,128,314		11,567,760	1.010
000000-00-0	CERBERUS INSTITUTIONAL PARTNERS LP (SERIES FOUR)	New York	NY	Cerberus		03/07/2007			750,000		2,625,000	0.250
000000-00-0	DOUGHTY HANSON & CO V	London	EG	Doughty Hanson & Com		05/04/2007			230,507		12,825,860	0.750
000000-00-0	DX INVESTMENTS, LLC	HOUSTON	TX	HANCOCK MEZZ PARTNER		09/15/2009		59,325				4.900
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Pa		04/18/2006			185,696		5,030,721	4.620
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Pa		04/18/2006			174,669		5,114,881	4.620
000000-00-0	ELEVATION PARTNERS, LP	Menlo Park	CA	Elevation Associates		12/13/2004			743,205		5,484,999	0.900
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	EnerVest Management		06/22/2007			2,366,379		6,440,231	4.250
000000-00-0	EQT V FUND	Stockholm	SW	EQT		11/10/2006			27,680		8,417,652	0.150
000000-00-0	ETHOS PE FUND V	Johannesburg	SF	Ethos Equity Ltd.		10/20/2006			124,888		3,273,949	2.340
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	IS	FIMI Opportunity LTD		01/07/2008			238,804		6,683,471	1.650
000000-00-0	GTCR FUND IX	Chicago	IL	GTCR Golder Rauner		12/01/2006			2,458,868		14,830,851	0.710
000000-00-0	KOHLBERG INVESTORS V, LP	Mount Kisco	NY	KOHLBERG & CO		12/28/2004			175,000		1,868,281	2.500
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co		06/20/2007			362,910		10,267,132	1.880
000000-00-0	KRG CAPITAL FUND III, LP	Denver	CO	KRG Capital Partners		06/08/2005			384,814		2,710,975	2.330
000000-00-0	KRG CAPITAL FUND IV, LP	Denver	CO	KRG Capital Partners		01/04/2008			1,162,199		19,134,524	1.250
000000-00-0	LEHMAN BROTHERS MERCHANT BANKING III, LP	NEW YORK	NY	Trilantic Capital Pa		11/17/2004			84,260			2.580
000000-00-0	LEXINGTON V, LP	New York	NY	Lexington Partners		07/01/2003			151			0.500
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	Lincolnshire Partner		10/01/2004			970,142			2.600
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNRS		08/05/2009		35,569			17,893,018	2.160
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	Goldberg Lindsay & C		08/17/2006			572,138		3,518,827	0.550
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners		03/28/2008			173,745		8,390,322	0.270
66705@-10-7	NORTHSTAR MEZZANINE PARTNER V	Minneapolis	MN	Northstar Capital, L		11/28/2007			346,336		16,840,985	4.490
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	Oak Hill Partners		12/28/2004			121,264		1,870,237	1.030
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners		03/11/2008			897,935		15,385,020	0.520
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners		08/27/2004			22,205			2.000
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	ODYSSEY PARTNERS		12/10/2008			10,430		14,937,810	1.800
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	London	GR	Partners Group		06/27/2006			553,110		6,458,290	3.630
000000-00-0	PATRIA III, LP	Sao Paulo	BR	Patria-Brazilian PE		10/16/2008			524,655		6,423,402	1.920
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	Providence Equity Pa		03/16/2007			420,757		13,064,573	0.150
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	New York	NY	Quadrangle Group		02/28/2006			426,273		4,743,768	1.220
000000-00-0	SENTINEL CAPITAL PARTNERS III, LP	New York	NY	Sentinel Partners		05/20/2005			27,882		1,601,657	2.500
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners		10/22/2007			1,648,084		10,835,127	0.190
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	Tenaska, Inc.		10/15/2007			167,299		12,421,418	1.110
000000-00-0	TENASKA POWER FUND, LP	Omaha	NE	Tenaska, Inc.		03/25/2005			2,629		416,096	2.660
000000-00-0	TPG V	Fort Worth	TX	Texas Pacific Group		06/27/2006			184,949		3,296,007	0.160
000000-00-0	TPG VI	Fort Worth	TX	Texas Pacific Group		05/22/2008			846,198		19,084,201	0.100
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	Vista Equity Partner		11/04/2008			2,881,773		7,685,094	1.750
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus		10/24/2007			646,000		19,622,250	0.180
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	Wayzata	MN	Wayzata Partners		02/17/2006			146,250		401,024	1.020
000000-00-0	WCAS XI	New York	NY	Welsh Carson Anderso		02/13/2009			317,814		23,455,651	0.390
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners		02/15/2006			30,210		3,875,661	2.700
1599999. Joint Venture Interests - Common Stock - Unaffiliated								94,894	31,548,336		373,474,626	XXX
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	Brazos Partners		03/17/2006			280,812		3,615,789	4.910
000000-00-0	EXCELLERE CAPITAL FUND LP	Denver	CO	EXCELLERE PARTNERS		03/27/2007			6,168		10,393,765	6.570
000000-00-0	FIMI OPPORTUNITY FUND II	Tel-Aviv	IS	FIMI Opportunity LTD		10/11/2005			409,365		1,683,962	7.490
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS		12/13/2004			108,835		1,888,827	7.000

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	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners		06/25/2004			187,194			6.010
02001@-AC-7	ROAD BAY INVESTMENTS, LLC	DOVER	DE	DIRECT		06/30/2008			37,724,296			0.000
1699999. Joint Venture Interests - Common Stock - Affiliated									38,716,670		17,582,343	XXX
000000-00-0	ASLAN REALTY PARTNERS III	Chicago	IL	Transwestern Inv		12/20/2005			1,625,000		615,000	2.000
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group		04/21/2006			55,667		3,594,047	0.430
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group		09/27/2007			18,694		17,582,167	0.300
000000-00-0	CABOT INDUSTRIAL VALUE FUND III	Boston	MA	Cabot Properties		12/17/2008			294,000		18,822,500	2.900
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PARTNERS		07/27/2005			299,860			4.000
000000-00-0	LION GABLES APARTMENT FUND	New York	NY	ING Clarion		11/02/2005			1,950,000			1.860
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	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	ROCKPOINT REAL ESTATE FUND I	San Francisco	CA	Rockpoint Group		09/28/2004			(418,754)			1.380
000000-00-0	WALTON STREET REAL ESTATE FUND VI	Chicago	IL	Walton Street		06/30/2009			2,640,000		17,760,000	0.960
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners		12/03/2007			3,300,000		5,100,000	1.200
1799999. Joint Venture Interests - Real Estate - Unaffiliated								1,428,003	10,764,467		95,045,711	XXX
000000-00-0	GLOBAL PRIVATE EQUITY VI	Boston	MA	Advent Group		07/07/2008			230,250		12,280,000	0.230
1999999. Joint Venture Interests - Other - Unaffiliated									230,250		12,280,000	XXX
3999999. Total - Unaffiliated								1,522,897	43,045,449		481,263,371	XXX
4099999. Total - Affiliated									41,418,777		17,582,343	XXX
4199999 - Totals								1,522,897	84,464,226		498,845,714	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
000000-00-0	H/2 SPECIAL OPPORTUNITIES	STAMFORD	CT	H/2 Secured Credit P	06/25/2008	07/31/2009	309,966	77,539				77,539		387,505	387,505				
000000-00-0	HARTFORD MEZZANINE INVESTORS I, LLC	HARTFORD	CT	HIMCO & Key	01/22/2007	09/30/2009	511,129	(47,166)				(47,166)		463,963	463,963				(26,246)
000000-00-0	NYLIM-GCR FUND I-2002, LP	New York	NY	NEW YORK LIFE INV	04/15/2004	08/31/2009									38,430		38,430	38,430	
40450#-AA-5	HD SUPPLY / HUGHES SUPPLY / MIAMI CTL, DUE 2024	MIAMI	FL	DIRECT	01/01/2008	09/30/2009	29,370							29,370	29,370				422
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							850,466	30,372				30,372		880,838	919,268		38,430	38,430	(25,824)
000000-00-0	ALLBRIDGE INVESTMENTS FUND	New York	NY	Allied Capital Corp	12/20/2007	09/09/2009	86,709	25,733				25,733		112,442	112,442				389
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated							86,709	25,733				25,733		112,442	112,442				389
13138@-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	09/03/2004	09/30/2009	(178,817)	(4,247)				(4,247)		(183,064)	(183,064)				4,001
13139#-10-3	CALTIUS PARTNERS IV	Los Angeles	CA	Caltius Capital	10/21/2008	08/31/2009	1,662,170	(9,604)				(9,604)		1,652,566	1,652,566				
34619@-12-6	FOREST RESOURCES, LLC	DOVER	DE	HANCOCK PARTNERS	05/05/2006	09/30/2009	(22,067)	10,249				10,249		(11,818)	(11,818)				
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated							1,461,286	(3,602)				(3,602)		1,457,684	1,457,684				4,001
000000-00-0	AIG HIGHSTAR CAPITAL II	New York	NY	Highstar Capital	05/24/2004	09/30/2009	19,101	(31)				(31)		19,070	19,070				(44)
000000-00-0	APOLLO INVESTMENT FUND VI	New York	NY	Apollo Management	05/11/2006	09/25/2009	2,119,648							2,119,648	2,119,648				
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management	01/28/2008	09/21/2009	(232,082)	759,309				759,309		527,227	527,227				
000000-00-0	ARCAP HIGH YEILD CMBS FUND II	IRVING	TX	ARCAP REIT, INC	06/28/2004	07/31/2009	254,877	20,442				20,442		275,319	392,561		117,242	117,242	(20,442)
000000-00-0	ARCLIGHT ENERGY PARTNERS II, LP	Boston	MA	ArcLight Partners	12/16/2003	09/30/2009	758,902	15,191				15,191		774,092	774,092				19,859
000000-00-0	ARGAN CAPITAL LP	London	EG	Argan Capital	02/12/2007	09/30/2009	5,357	140			43	183	56	5,596	5,596				(2)
000000-00-0	AUDAX MEZZANINE FUND II	Boston	MA	Audax Group	11/30/2006	07/15/2009	241,957	(2,012)			5,481	3,469		245,425	245,425				3,180
05069#-10-3	AUDAX MEZZANINE FUND, L.P.	Boston	MA	Audax Group	10/22/2001	07/15/2009	2,203	(85)			9	(76)		2,127	2,127				45
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV, LP	New York	NY	Avenue Capital Group	07/20/2006	09/17/2009	268,454	135,482				135,482		403,936	403,936				

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	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	81,303	15,759			470	16,228	(2,445)	95,086	95,086				
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	01/30/2006	07/29/2009	365,781	(1,474)			1,122	(352)		365,429	365,429				
11440#-10-1	BROOKS HOLDINGS, LLC	DOVER	DE	HANCOCK PARTNERS	04/28/2006	09/30/2009	4,590	(53)		2,285		(2,338)		2,251	2,251				(3)
11443#-10-8	BROOKS PROVISIONS CO-INVESTORS, LLC	DOVER	DE	HANCOCK PARTNERS	04/28/2006	09/30/2009	417	6		211		(205)		212	212				(1)
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital	04/18/2008	07/02/2009	2,048	(66,284)			121,257	54,973		57,021	57,021				
000000-00-0	DOUGHTY HANSON & CO V	London	EG	Doughty Hanson & Com	05/04/2007	08/06/2009	859,270	192,320			52,299	244,620	77,744	1,181,634	1,181,634				
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Pa	04/18/2006	09/24/2009	253,638	(20,514)			5,891	(14,623)	2,824	241,840	241,840				
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Pa	04/18/2006	09/24/2009	243,855	(17,781)			5,645	(12,136)		231,719	231,719				
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	EnerVest Management	06/22/2007	09/30/2009	787,140	(95,078)				(95,078)		692,061	692,061				(13,503)
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners	07/10/2006	09/30/2009	(4,418)	130				130		(4,288)	(4,288)				3
000000-00-0	GLOBAL PRIVATE EQUITY II	Boston	MA	ADVENT GROUP	04/08/1994	09/30/2009		327,157				327,157		327,157	327,157				(327,157)
000000-00-0	GTCR FUND VII	Chicago	IL	GTCR Golder Rauner	03/27/2000	09/22/2009	218,253							218,253	218,253				78,008
000000-00-0	KRG CAPITAL FUND III, LP	Denver	CO	KRG Capital Partners	06/08/2005	09/15/2009	23,541	(1,279)			80	(1,200)		22,341	22,341				
000000-00-0	LATIN AMERICAN DISTRIBUTORS LLC-BROOKS	TOTOWA	NY	HANCOCK PARTNERS	09/30/2008	09/30/2009		2,197				2,197		2,197	2,197				(2,197)
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	New York	NY	Leeds Weld Associate	07/21/2004	09/30/2009	(27,878)	4,109			104	4,213		(23,665)	(23,665)				70
000000-00-0	LEHMAN BROTHERS MERCHANT BANKING III, LP	NEW YORK	NY	Trilantic Capital Pa	11/17/2004	07/31/2009	590,596	23,270				23,270		613,866	613,866				1,000
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	Lincolnshire Partner	10/01/2004	08/24/2009	41,232	(750)			1,010	260		41,492	41,492				160
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	Goldberg Lindsay & C	08/17/2006	09/18/2009	32,472	(3,773)			189	(3,584)		28,888	28,888				
000000-00-0	MERIT MEZZANINE FUND IV	Chicago	IL	Merit Capital Partne	01/13/2005	07/14/2009	16,032							16,032	16,032				268
66705@-10-7	NORTHSTAR MEZZANINE PARTNER V	Minneapolis	MN	Northstar Capital, L	11/28/2007	08/03/2009	49,861	19,595		19,889		(294)		49,566	49,566				(634)
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	Oak Hill Partners	12/28/2004	09/30/2009	(141,567)	1,755			752	2,507		(139,060)	(139,060)				1,130
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners	03/11/2008	07/15/2009	849	(70)			31	(40)		809	809				
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners	08/27/2004	09/30/2009	25,149	22			113	136		25,285	25,285				(39)
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	ODYSSEY PARTNERS	12/10/2008	07/01/2009	(10,148)	(36,837)			67,145	30,308		20,159	20,159				
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	London	GR	Partners Group	06/27/2006	09/30/2009	(427,825)	1,027				1,027	(39,582)	(466,379)	(466,379)				49,968
70712#-10-8	PENINSULA FUND IV	Detroit	MI	Peninsula Partners	09/30/2005	09/28/2009	11,313	(733)				(733)		10,580	10,580				261
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	Providence Equity Pa	03/16/2007	09/11/2009	486,836	21,207				21,207		508,043	508,043				
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	Prudential Capital G	04/28/2005	09/11/2009	(41,661)	70			175	245		(41,416)	(41,416)				1,449
74461@-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP	Chicago	IL	Prudential Capital G	10/16/2008	09/03/2009	1,454,368	3,784			83,800	87,585		1,541,953	1,541,953				
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	New York	NY	Quadrangle Group	02/28/2006	09/14/2009	379,769	32,504			2,744	35,248		415,017	415,017				
000000-00-0	STERLING CAPITAL PARTNERS II, LP	Westport	CT	Sterling Partners	08/18/2005	09/30/2009	35,500	1,717				1,717		37,217	37,217				(130)
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	Tenaska, Inc.	10/15/2007	07/02/2009	255,655	(950)			7,968	7,018		262,673	262,673				
000000-00-0	TENASKA POWER FUND, LP	Omaha	NE	Tenaska, Inc.	03/25/2005	07/06/2009	132,371	(32)			798	765		133,136	133,136				(381)
000000-00-0	TPG V	Fort Worth	TX	Texas Pacific Group	06/27/2006	09/29/2009	93,317							93,317	93,317				
000000-00-0	TPG VI	Fort Worth	TX	Texas Pacific Group	05/22/2008	09/30/2009	53,617	(1,387)			12,479	11,092		64,709	64,709				(9,029)
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	New York	NY	WARBURG PINCUS	07/26/2005	08/12/2009	395,012	32,488				32,488		427,500	427,500				
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	Wayzata	MN	Wayzata Partners	02/17/2006	09/30/2009	(161,108)	24,519				24,519		(136,589)	(136,589)				1,414
1599999. Joint Venture Interests - Common Stock - Unaffiliated							9,619,281	1,383,390		22,386	369,603	1,730,607	38,598	11,388,487	11,505,729		117,242	117,242	(216,747)
000000-00-0	CALTIUS MEZZANINE PARTNERS II-A, L.P.	Los Angeles	CA	Caltius Capital	08/16/2001	09/30/2009	(17,628)	509				509		(17,119)	(17,119)				319
000000-00-0	CRESCENT MACH I LIMITED PARTNERSHIP	DALLAS	TX	CRESCENT/MACH I	05/15/2002	08/31/2009	224,119	(1,897)				(1,897)		222,222	222,222				
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				(5)
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners	06/25/2004	09/30/2009	95,371	(2,414)			35	(2,379)		92,991	92,991				660
000000-00-0	TPF GENCO CO-INVESTMENT FUND LP	Omaha	NE	Tenaska, Inc.	12/13/2006	08/07/2009	207,201	51				51		207,252	207,252				
1699999. Joint Venture Interests - Common Stock - Affiliated							512,427	(3,116)			35	(3,081)		509,347	509,347				974
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV, LP	Boston	MA	Beacon Capital Partn	06/22/2006	09/30/2009	118,300	(7,929)				(7,929)		110,371	110,371				(1,555)
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group	04/21/2006	09/30/2009	(11,105)	221		1,985	34	(1,730)		(12,835)	(12,835)				8
000000-00-0	CB STRATEGIC PARTNERS IV, LP	Los Angeles	CA	CB Richard Ellis	12/07/2005	09/30/2009	313,883	(33,744)				(33,744)		280,139	280,139				(10,279)
000000-00-0	GEM REALTY FUND III	Chicago	IL	GEM Realty Capital,	10/26/2005	08/31/2009	59,749	(1,338)				(1,338)		58,412	58,412				
000000-00-0	JER FUND III	McLean	VA	JER Partners	01/05/2005	09/30/2009	(82,428)	(4,657)				(4,657)		(87,084)	(87,084)				1,044
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PARTNERS	10/24/2005	07/01/2009	18,070	(571)			78	(493)		17,577	17,577				41
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PARTNERS	07/27/2005	09/30/2009	85,410	(4,999)				(4,999)		80,411	80,411				
000000-00-0	LEHMAN BROTHERS REAL ESTATE PARTNERS II, LP	New York	NY	Lehman Brothers Inve	08/26/2005	09/04/2009	394,763	10,610			3,544	14,154		408,917	408,917				(22,383)
000000-00-0	MORGAN STANLEY REAL ESTATE FUND II	NEW YORK	NY	MORGAN STANLEY RE GP	01/23/1995	09/30/2009	604,427	202,199		39,722		162,477		766,904	766,904				(202,199)
0000000-00-0	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)

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	ROCKPOINT REAL ESTATE FUND II, LP	San Francisco	CA	Rockpoint Group	09/29/2005	09/30/2009	431,223	(4,306)			1,468	(2,838)		428,385	428,385				(17,831)
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners	12/03/2007	09/30/2009	116,638	(38,420)			2,155	(36,264)		80,373	80,373				(2,328)
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	Westbrook Partners	05/05/2006	09/30/2009	638,627	(40,098)			2,066	(38,032)		600,595	600,595				(32,585)
1799999. Joint Venture Interests - Real Estate - Unaffiliated							2,880,881	4,683		41,707	9,345	(27,679)		2,853,202	2,853,202				(298,327)
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				
00935Q-10-2	US AIRWAYS	WILMINGTON	DE	EXCHANGE	07/30/2003	09/30/2009	72,690							72,690	72,690				
00935S-10-8	US AIRWAYS	WILMINGTON	DE	EXCHANGE	07/30/2003	09/30/2009	60,710							60,710	60,710				
00935T-10-6	US AIRWAYS	WILMINGTON	DE	EXCHANGE	07/30/2003	09/30/2009	60,710							60,710	60,710				
3799999. Any Other Class of Assets - Unaffiliated							194,110							194,110	194,110				
3999999. Total - Unaffiliated							15,006,024	1,414,843		64,092	378,948	1,729,699	38,598	16,774,322	16,929,993		155,671	155,671	(536,896)
4099999. Total - Affiliated							643,317	22,643			35	22,677		665,994	665,994				1,363
4199999 - Totals							15,649,341	1,437,485		64,092	378,983	1,752,376	38,598	17,440,316	17,595,987		155,671	155,671	(535,533)

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		09/15/2009	GOLDMAN, SACHS & CO.		25,030,975	25,000,000	43,750	1FE
3133XU-UJ-0	FEDERAL HOME LOAN BANK 09/26/2012		09/15/2009	Various		49,779,020	50,000,000	8,125	1FE
31771E-AN-1	FINANCING CORP PRINCIPAL STRI 12/27/2018		07/15/2009	HSBC SECURITIES, INC.		4,540,459	7,000,000		1
76116E-CJ-7	RESOLUTION TR CORP 04/15/2018		08/31/2009	HSBC SECURITIES, INC.		19,792,500	28,000,000		1
76116E-FR-6	RESOLUTION TR CORP 01/15/2018		08/31/2009	Various		66,278,080	93,500,000		1
76116E-HJ-2	RESOLUTION TR CORP 10/15/2027		08/28/2009	FTN FINANCIAL		6,095,628	14,387,000		1
76116E-HN-3	RESOLUTION TR CORP 10/15/2029		08/27/2009	CANTOR FITZGERALD		3,695,629	9,565,000		1
76116F-AG-2	RFCO STRIP PRINC 01/15/2021		08/31/2009	FTN FINANCIAL		60,282,750	100,000,000		1
76116E-GH-7	RFCO STRIPS 01/15/2026		08/28/2009	FTN FINANCIAL		5,932,486	13,001,000		1
76116F-AB-3	RFCS 01/15/2030		08/31/2009	FTN FINANCIAL		20,350,830	52,375,000		1
76116F-AE-7	RFCSP 0 10/15/20 10/15/2020		08/28/2009	FTN FINANCIAL		13,345,203	21,833,000		1
912810-PZ-5	TSY INFL IX N/B 01/15/2029		07/27/2009	J. P. MORGAN SECURITIES, INC.		101,340,316	100,000,000	108,259	1
912828-LA-6	TSY INFL IX N/B 07/15/2019		07/06/2009	J. P. MORGAN SECURITIES, INC.		99,592,340	100,000,000		1
912828-KB-5	US TREASURY N/B 01/15/2012		09/29/2009	Various		74,951,423	75,000,000	175,017	1
912828-KC-3	US TREASURY N/B 02/15/2012		09/29/2009	Various		200,856,140	200,000,000	335,343	1
912828-KG-4	US TREASURY N/B 03/15/2012		09/25/2009	GREENWICH CAPITAL MARKETS, INC.		100,430,025	100,000,000	49,378	1
912828-KK-5	US TREASURY N/B 04/15/2012		09/29/2009	BARCLAYS BANK		25,067,468	25,000,000	157,787	1
912828-KP-4	US TREASURY N/B 05/15/2012		09/29/2009	J. P. MORGAN SECURITIES, INC.		50,127,120	50,000,000	257,813	1
912828-KX-7	US TREASURY N/B 06/15/2012		09/29/2009	Various		456,429,243	450,000,000	2,401,383	1
912828-LB-4	US TREASURY N/B 07/15/2012		09/29/2009	Various		275,635,695	275,000,000	774,457	1
912828-LH-1	US TREASURY N/B 08/15/2012		09/29/2009	Various		277,191,268	275,000,000	483,865	1
912828-LM-0	US TREASURY N/B 09/15/2012		09/23/2009	Various		323,676,970	325,000,000	61,723	1
912828-LW-8	US TREASURY N/B 09/30/2011		09/23/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		249,826,680	250,000,000		1
0399999. Bonds - U.S. Governments						2,510,248,246	2,639,661,000	4,856,900	XXX
D20659-PN-8	BUNDESOBLIGATION 04/11/2014	D	07/15/2009	GREENWICH CAPITAL MARKETS, INC.		9,773,196	9,842,091	69,771	1FE
105756-BK-5	FED REPUBLIC OF BRAZIL 01/20/2037	F	07/29/2009	DEUTSCHE BANK A.G.		2,172,600	2,000,000	5,938	2FE
451738-AA-6	IIRSA NORTE FINANCE LIMITED (05/30/2024	F	05/30/2009	SCHEDULED PAY UP		1,898	1,898		2FE
R63339-FD-3	NORWEGIAN GOVERNMENT 05/15/2013	D	07/15/2009	GREENWICH CAPITAL MARKETS, INC.		11,476,292	10,151,518	119,315	1FE
105756-BM-1	REPUBLIC OF BRAZIL 01/17/2017	F	09/10/2009	BARCLAYS BANK		4,252,000	4,000,000	38,667	2FE
X08158-BE-0	REPUBLIC OF BULGARIA 01/15/2015	F	09/22/2009	GREENWICH CAPITAL MARKETS, INC.		3,465,000	3,000,000	48,125	2FE
195325-BJ-3	REPUBLIC OF COLOMBIA 01/27/2017	F	09/23/2009	JEFFERIES & COMPANY, INC.		5,667,500	5,000,000	62,483	3FE
445545-AC-0	REPUBLIC OF HUNGARY 02/03/2015	F	09/22/2009	GREENWICH CAPITAL MARKETS, INC.		5,050,000	5,000,000	34,306	2FE
715638-AN-2	REPUBLIC OF PERU 02/06/2015	F	09/23/2009	JEFFERIES & COMPANY, INC.		6,307,500	5,000,000	71,319	2FE
731011-AN-2	REPUBLIC OF POLAND 01/15/2014	F	09/22/2009	JEFFERIES & COMPANY, INC.		5,342,500	5,000,000	51,042	1FE
731011-AR-3	REPUBLIC OF POLAND 07/15/2019	F	09/25/2009	Various		30,755,600	30,000,000	95,625	1FE
836205-AM-6	REPUBLIC OF SOUTH AFRICA 05/27/2019	F	08/27/2009	BARCLAYS BANK		2,150,220	2,000,000	37,049	2FE
900123-BE-9	REPUBLIC OF TURKEY 07/14/2017	F	07/24/2009	DEUTSCHE BANK A.G.		5,259,000	5,000,000	17,708	3FE
833656-AH-4	SFEF 09/22/2014	F	09/15/2009	PARIBAS CAPITAL MARKETS		1,989,300	2,000,000		1FE
W9478G-GL-1	SGB 6.750 05/05/14 05/05/2014	D	07/15/2009	GREENWICH CAPITAL MARKETS, INC.		11,406,168	9,578,495	134,698	1FE
74727P-AG-6	STATE OF QATAR 04/09/2019	F	08/17/2009	Various		23,260,000	22,000,000	513,629	1FE
91086Q-AW-8	UNITED MEXICAN STATES 03/19/2019	F	09/18/2009	CHASE SECURITIES		10,612,500	10,000,000	9,917	2FE
1099999. Bonds - All Other Governments						138,941,274	129,574,003	1,309,590	XXX
196711-LZ-6	COLORADO COP R L CARR JUSTICE 09/15/2039		07/16/2009	BAUM, GEORGE K. & COMPANY		4,953,500	5,000,000		1FE
167505-KH-8	CHICAGO IL BRD OF ED G O DED 12/01/2039		09/10/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		10,000,000	10,000,000		1FE
167560-PL-9	CHICAGO IL MET WTR RECLM DIST 12/01/2038		08/11/2009	MESIROW FINANCIAL, INC.		12,000,000	12,000,000		1FE
088365-DU-2	BEXAR CNTY TX HOSP CTFS BABS 02/15/2039		08/05/2009	SEIBERT BRANFORD		25,000,000	25,000,000		1FE
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						51,953,500	52,000,000		XXX
3133TM-Z3-3	FHR 2205 ZA 08/15/2028		09/01/2009	SCHEDULED PAY UP		133,095	133,095		1
59266T-CJ-8	METROPOLITAN WTR DIST SOUTHN 07/01/2039		07/31/2009	J. P. MORGAN SECURITIES, INC.		10,000,000	10,000,000		1FE
769047-HB-0	RIVERSIDE CA SEWER BABS 2009 08/01/2039		08/06/2009	WELLS FARGO		9,944,600	10,000,000		1FE
59334P-CP-0	MIAMI-DADE CNTY FL TRANS SALE 07/01/2039		09/17/2009	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000		1FE
452024-GT-3	ILLINOIS MUN ELEC PWR SUPP BA 02/01/2035		07/16/2009	J. P. MORGAN SECURITIES, INC.		16,700,000	16,700,000		1FE
665250-BW-5	NORTHERN IL PWR AGY BABS PRAI 01/01/2039		08/05/2009	CITIGROUP GLOBAL MARKETS		17,000,000	17,000,000		1FE
46257T-BC-2	IOWA ST SPL OBLIG IJOBS PROG 06/01/2034		07/14/2009	BARCLAYS BANK		14,415,320	14,500,000		1FE
744434-CW-9	PUBLIC PWR GEN NE WHELAN ENER 01/01/2041		07/10/2009	GOLDMAN, SACHS & CO.		20,185,000	20,185,000		1FE
65830T-AG-0	NORTH CAROLINA TRNPK TRIANGLE 01/01/2039		07/15/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		19,952,600	20,000,000		1FE
172311-GB-2	CINCINNATI OH WTR SYS BABS 20 12/01/2034		07/23/2009	MORGAN STANLEY DEAN WITTER		5,000,000	5,000,000		1FE
592643-AA-8	METRO WA DC ARPT DULLES TOLL 10/01/2046		08/05/2009	MORGAN STANLEY DEAN WITTER		9,000,000	9,000,000		2FE
3199999. Bonds - U.S. Special Revenues						127,330,615	127,518,095		XXX
88579Y-AB-7	3M COMPANY 0% 11/21/2032 11/21/2032		07/23/2009	MCMAHAN SECURITIES CO LP		843,375	975,000		1FE
990501-9B-6	AFFINION GROUP HOLDINGS, INC. 03/01/2012		08/31/2009	SCHEDULED PAY UP		119,126	119,126		5FE
00846U-AD-3	AGILENT TECHNOLOGIES INC 09/14/2012		09/18/2009	WALL STREET ACCESS		2,024,420	2,000,000	2,225	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)
00846U-AE-1	AGILENT TECHNOLOGIES INC 09/14/2015		09/09/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		1,993,740	2,000,000		2FE
009158-AP-1	AIR PRODUCTS & CHEMICALS 08/21/2019		08/18/2009	PARIBAS CAPITAL MARKETS		11,991,360	12,000,000		1FE
009363-AG-7	AIRGAS INC 09/15/2014		09/08/2009	BANK OF AMERICA		3,995,200	4,000,000		2FE
017363-AK-8	ALLEGHENY ENERGY SUPPLY 10/15/2019		09/22/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		9,963,500	10,000,000		2FE
01741R-AD-4	ALLEGHENY TECHNOLOGIES 4.2500 06/01/2014		07/30/2009	J. P. MORGAN SECURITIES, INC.		1,034,681	1,000,000	7,319	2FE
018490-AL-6	ALLERGAN INC 1.500000% 04/01/ 04/01/2026		09/21/2009	EXCHANGE		6,278,781	6,500,000	46,042	1FE
018802-AA-6	ALLIANT ENERGY CORP 10/15/2014		09/30/2009	CITIBANK		996,510	1,000,000		2FE
01903#-AR-3	ALLIED CAPITAL CORP. SER A SR 10/13/2010		09/29/2009	VARIOUS		939,342			3
01903#-AZ-5	ALLIED CAPITAL CORPORATION SE 06/15/2010		08/28/2009	EXCHANGE		4,750,000	5,000,000		4Z
01903#-BA-9	ALLIED CAPITAL CORPORATION SE 06/15/2011		08/28/2009	EXCHANGE		4,750,000	5,000,000		4
01903#-BB-7	ALLIED CAPITAL CORPORATION SE 03/31/2012		08/28/2009	EXCHANGE		4,750,000	5,000,000		4
01903#-BC-5	ALLIED CAPITAL CORPORATION SE 04/01/2012		08/28/2009	Various		1,111,327	2,339,636		4Z
030610-AD-1	AMERICREDIT AUTOMOBILE RECEIV 09/06/2013		08/12/2009	BROADPOINT FINANCIAL		5,117,188	5,000,000	8,617	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
03061N-JJ-9	AMERICREDIT AUTOMOBILE RECEIV 05/06/2012		08/04/2009	BARCLAYS BANK		9,116,540	9,243,640	91	1FE
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	Various		4,525,589	4,500,000	2,489	1FE
78443*-AN-1	ANDERSEN CORP / SLBP HLDGS CO 06/30/2014		09/30/2009	Various		9,968,007	10,000,000	4,492	2Z
78443*-AE-1	ANDERSEN CORP / SLBP HLDGS CO 06/30/2020		09/30/2009	VARIOUS		(40,000)			2
78443*-AM-3	ANDERSEN CORP / SLBP HLDGS CO 06/30/2020		07/15/2009	EXCHANGE		20,000,000	20,000,000	51,667	2Z
03350#-AF-3	ANDERSEN CORP SR NTS (2004 TR 05/15/2016		07/15/2009	EXCHANGE		17,000,000	17,000,000	161,500	2Z
03350#-AD-8	ANDERSEN CORP. SER 2004-A, TR 05/15/2016		09/30/2009	VARIOUS		(34,000)			2
03938L-AC-8	ARCELORMITTAL 06/01/2013	F	09/11/2009	RBC DOMINION SECURITIES		2,550,000	2,500,000	39,193	2FE
042735-BA-7	ARROW ELECTRONICS INC 04/01/2020		09/23/2009	J. P. MORGAN SECURITIES, INC.		14,995,350	15,000,000		2FE
05379B-AP-2	AVISTA CORP 04/01/2022		09/15/2009	WARBURG DILLION READ LLC		9,977,000	10,000,000		2FE
05874D-AA-1	BALLY 2006-1A, A 08/28/2019	F	08/03/2009	CREDIT SUISSE FIRST BOSTON		3,983,250	4,700,000	8,077	1FE
060505-DP-6	BANK OF AMERICA CORP 12/01/2017		09/02/2009	Various		12,198,500	12,500,000	176,094	1FE
06050B-AG-6	BANK OF AMERICA CORP 04/30/2012		09/04/2009	BANK OF AMERICA		10,120,050	10,000,000	75,833	1FE
06050B-AJ-0	BANK OF AMERICA CORP 06/22/2012		09/08/2009	HSBC SECURITIES, INC.		20,376,400	20,000,000	104,236	1FE
06051G-EA-3	BANK OF AMERICA CORP 08/01/2016		07/23/2009	BANK OF AMERICA		14,962,350	15,000,000		1FE
06739F-GF-2	BARCLAYS BANK PLC 09/22/2016	R	09/17/2009	BARCLAYS BANK		3,994,840	4,000,000		1FE
071813-BA-6	BAXTER INTERNATIONAL INC 08/15/2019		08/17/2009	BANK OF AMERICA		11,959,920	12,000,000		1FE
081437-AF-2	BEMIS COMPANY INC 08/01/2019		07/20/2009	WACHOVIA SECURITIES		2,990,730	3,000,000		2FE
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
05948K-EW-5	BOAA 2003-7 2A1 09/25/2018		09/21/2009	STIFEL NICOLAUS & CO, INC.		2,766,620	2,742,622	8,761	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
096630-AB-4	BOARDWALK PIPELINES LLC 09/15/2019		08/20/2009	Various		19,871,600	20,000,000	3,194	2FE
097023-AZ-8	BOEING CO 02/15/2020		07/23/2009	MORGAN STANLEY DEAN WITTER		9,895,800	10,000,000		1FE
097023-BA-2	BOEING CO 02/15/2040		07/23/2009	MORGAN STANLEY DEAN WITTER		7,814,400	8,000,000		1FE
11442#-AA-7	BROOKS PROVISIONS, LLC (14% S 04/28/2013		06/30/2009	SCHEDULED PAY UP		4,677	4,677		5
118230-AH-4	BUCKEYE PARTNERS LP 08/15/2019		08/11/2009	BARCLAYS BANK		11,921,880	12,000,000		2FE
991173-9C-1	BUFFETS, INC 2ND LIEN EXIT TL 05/01/2013		07/28/2009	SCHEDULED PAY UP		21,685	21,685		5Z
991173-9B-3	BUFFETS, INC. 2ND LIEN EXIT P 05/01/2013		06/30/2009	SCHEDULED PAY UP		1,406	1,406		5Z
12189N-AA-5	BURLINGTON NORTHERN SECD NTS, 06/28/2012		07/29/2009	VARIOUS		115,463			1
12189N-AB-3	BURLINGTON NORTHERN SECD NTS, 01/02/2012		07/29/2009	VARIOUS		154,512			1
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
14043C-AB-9	CAPITAL ONE CAPITAL V 08/15/2039		07/29/2009	J. P. MORGAN SECURITIES, INC.		9,884,600	10,000,000		2FE
14170T-AA-9	CAREFUSION CORP 08/01/2019		07/14/2009	GOLDMAN, SACHS & CO.		4,917,900	5,000,000		2FE
149123-BL-4	CATERPILLAR INC 09/15/2035		07/13/2009	J. P. MORGAN SECURITIES, INC.		12,441,660	14,000,000	249,394	1FE
12513Y-AM-2	CD 2007-CD4, D 01/01/9999		07/29/2009	VARIOUS		2,229,623			4FE
15128@-AH-6	CEMEX ESPANA FINANCE LLC EXCH 02/14/2014	F	09/16/2009	Various		20,118,713	21,654,172	132,667	4FE
15135U-AA-7	CENOVUS ENERGY INC 09/15/2014	A	09/15/2009	BANK OF AMERICA		1,998,060	2,000,000		2FE
15135U-AC-3	CENOVUS ENERGY INC 10/15/2019	A	09/15/2009	BANK OF AMERICA		6,995,310	7,000,000		2FE
15234Q-AJ-7	CENT ELET BRASILEIRAS SA 07/30/2019	F	07/23/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		7,928,960	8,000,000		2FE
151895-B*-9	CENTERPOINT PROPERTIES TR. SE 06/15/2013		07/28/2009	VARIOUS		(57,000)			2
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	09/29/2009	CITIBANK		23,000,000	23,000,000	8,361	1FE
156700-AM-8	CENTURY LINK 09/15/2039		09/14/2009	J. P. MORGAN SECURITIES, INC.		7,996,400	8,000,000		2FE
990512-9C-1	CHARTER COMM. OPERATING CO. N 03/06/2014		06/25/2009	Various		9,936,032	11,969,620		6FE
172895-A@-3	CITATION CORP. PIK TERM LOAN 04/06/2013		06/30/2009	SCHEDULED PAY UP		26,665	26,665		5
17313Y-AG-6	CITIGROUP FUNDING INC 07/12/2012		09/11/2009	Various		35,399,260	35,000,000	155,243	1FE
172967-CT-6	CITIGROUP INC 12/11/2034		09/02/2009	CITIBANK		4,916,640	6,000,000	84,825	1FE
172967-EH-0	CITIGROUP INC 08/15/2017		07/01/2009	CITIBANK		8,774,000	10,000,000	236,667	1FE

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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)
186108-CJ-3	CLEVELAND ELECTRIC ILLUM 08/15/2024		08/13/2009	GOLDMAN, SACHS & CO.		12,930,580	13,000,000		2FE
G2109Y-AC-8	CMHI FINANCE (BVI) CO 06/18/2018	F	08/25/2009	NOMURA SECURITIES INTERNATIONAL, INC.		1,072,700	1,000,000	13,854	2FE
14041G-CV-6	COAFT 06-A A4 12/15/2012		08/04/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		14,648,184	15,052,726	2,707	2FE
191219-BW-3	COCA-COLA ENTERPRISES 08/15/2019		08/04/2009	BANK OF AMERICA		4,949,100	5,000,000		1FE
20272B-AK-0	COMMONWEALTH BANK AUST 09/17/2014	F	09/10/2009	GOLDMAN, SACHS & CO.		1,995,840	2,000,000		1FE
219239-AB-6	CORNERSTONE CLO 2007-1A, CLAS 07/15/2021	F	09/10/2009	GOLDMAN, SACHS & CO.		3,400,000	5,000,000	8,083	1FE
224044-BM-8	COX COMMUNICATIONS INC 12/15/2014		07/21/2009	ROYAL BANK OF SCOTLAND PLC		4,135,640	4,000,000	23,617	2FE
22546Q-AC-1	CREDIT SUISSE NEW YORK 08/13/2019	F	08/10/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		19,983,200	20,000,000		1FE
126408-GM-9	CSX CORP 03/15/2018		08/26/2009	BANK OF AMERICA		8,636,000	8,000,000	230,556	2FE
126650-BR-0	CVS CAREMARK CORP 09/15/2039		09/08/2009	BARCLAYS BANK		5,980,320	6,000,000		2FE
02146P-AB-1	CWALT 2006-HY12 A2 08/25/2036		07/16/2009	CANTOR FITZGERALD		11,985,729	12,055,308	41,071	2FE
233882-AF-6	DAIMLER CHRYSLER AUTO TRUST 03/08/2013		09/24/2009	WACHOVIA SECURITIES		7,872,656	7,500,000	23,100	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
25459H-AH-8	DIRECTV HOLDINGS/FING 10/01/2019		09/14/2009	J. P. MORGAN SECURITIES, INC.		9,925,900	10,000,000		2FE
25459H-AJ-4	DIRECTV HOLDINGS/FING 10/01/2014		09/14/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		1,994,580	2,000,000		2FE
25470D-AA-7	DISCOVERY COMMUNICATIONS 08/15/2019		08/12/2009	J. P. MORGAN SECURITIES, INC.		22,868,440	23,000,000		2FE
256853-AA-0	DOLPHIN ENERGY LTD 06/15/2019	F	07/23/2009	ROYAL BANK OF SCOTLAND PLC		22,500,000	22,500,000		1FE
26358E-AA-0	DUANE STREET 4, CLASS A1T 11/14/2021	F	09/23/2009	Various		12,717,333	15,998,668	26,027	1FE
26358B-AA-6	DUANE STREET CLO 2006-3A, CLA 01/11/2021	F	09/18/2009	BANK OF AMERICA		25,462,570	29,868,118	46,661	1FE
278058-AY-8	EATON CORP 10/15/2034		07/22/2009	J. P. MORGAN SECURITIES, INC.		4,038,000	5,000,000	77,208	1FE
26835P-AC-4	EDP FINANCE BV 10/01/2019	F	09/22/2009	CITIBANK		4,968,000	5,000,000		1FE
991043-9B-8	EDWARDS (CAYMAN ISLANDS II) L 11/30/2014	F	09/01/2009	SCHEDULED PAY UP		11,931	11,931		5FE
29268B-AD-3	ENEL FINANCE INTL SA 10/07/2014	F	09/30/2009	J. P. MORGAN SECURITIES, INC.		2,991,900	3,000,000		1FE
29268B-AF-8	ENEL FINANCE INTL SA 10/07/2039	F	09/30/2009	J. P. MORGAN SECURITIES, INC.		1,989,260	2,000,000		1FE
29365P-AP-7	ENTERGY GULF STATES LA 10/01/2024		09/29/2009	BARCLAYS BANK		6,994,400	7,000,000		2FE
Q3629#-AC-7	ETSA UTILITIES / ETSA FINANCE 09/16/2014	F	07/15/2009	BANK OF AMERICA		10,000,000	10,000,000		1FE
30161M-AF-0	EXELON GENERATION CO LLC 10/01/2019		09/16/2009	BARCLAYS BANK		9,980,500	10,000,000		2FE
30161M-AG-8	EXELON GENERATION CO LLC 10/01/2039		09/16/2009	MORGAN STANLEY DEAN WITTER		9,986,300	10,000,000		2FE
33766J-AC-7	FIRSTENERGY SOLUTIONS CO 08/15/2021		08/04/2009	MORGAN STANLEY DEAN WITTER		11,999,760	12,000,000		2FE
33766J-AE-3	FIRSTENERGY SOLUTIONS CO 08/15/2039		08/04/2009	MORGAN STANLEY DEAN WITTER		7,972,400	8,000,000		2FE
33842R-AA-1	FLAGSHIP 06-1A, CLASS A 09/20/2019	F	08/31/2009	GOLDMAN, SACHS & CO.		16,173,735	19,563,000	24,625	1FE
33938E-AJ-6	FLEXTRONICS INTL LTD 05/15/2013		07/30/2009	VARIOUS		(62,500)			3FE
34382#-AC-7	FLUID ENTERPRISES CORP. (HOMA 10/31/2012		06/30/2009	SCHEDULED PAY UP		3,614	3,614		5
34382#-AD-5	FLUID ENTERPRISES CORP. (HOMA 11/02/2013		06/30/2009	SCHEDULED PAY UP		2,162	2,162		5
36962G-3A-0	GENERAL ELEC CAP CORP 08/07/2037		09/04/2009	CITIBANK		9,163,400	10,000,000	56,375	1FE
36962G-4D-3	GENERAL ELEC CAP CORP 08/07/2019		08/04/2009	BARCLAYS BANK		9,988,800	10,000,000		1FE
36967H-AY-3	GENERAL ELEC CAP CORP 12/28/2012		08/27/2009	J. P. MORGAN SECURITIES, INC.		10,194,390	10,000,000	53,229	1FE
G3725@-AE-9	GEORGE WIMPEY PLC 5.73% NOTES 07/03/2012	F	07/01/2009	DIRECT			78,185		4
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.		4,600,938	4,593,761	6,699	1FE
36230*-AA-4	GPX INTERNATIONAL TIRE CORP. 03/31/2012		08/13/2009	SCHEDULED PAY UP		31,655	31,655		5
392484-A@-0	GREEKTOWN HOLDINGS LLC DELAYE 12/31/2009		08/31/2009	SCHEDULED PAY UP		39,309	39,309		3Z
362631-AB-9	GSR 2006-OA1 2A1 08/25/2046		08/04/2009	BANK OF AMERICA		11,412,561	16,130,829	2,341	2FE
990651-9N-3	GUN HILL ROAD II LLC DRAW 11 03/02/2014		08/06/2009	DEUTSCHE BANK SECURITIES		1,131,912	1,131,912		2Z
990651-9P-8	GUN HILL ROAD II LLC DRAW 12 03/02/2014		09/03/2009	DEUTSCHE BANK SECURITIES		669,875	669,875		5Z
413875-AJ-4	HARRIS CORPORATION 10/01/2015		07/08/2009	CITIBANK		1,962,820	2,000,000	28,333	2FE
420029-A#-7	HAWAIIAN TELECOM COMM. TERM C 06/01/2014		08/31/2009	SCHEDULED PAY UP		6,727	6,727		6
423074-AF-0	HEINZ (H.J.) CO 07/15/2028		07/30/2009	J. P. MORGAN SECURITIES, INC.		8,098,240	8,000,000	26,917	2FE
42307T-AG-3	HJ HEINZ FINANCE CO 03/15/2032		08/24/2009	ROYAL BANK OF SCOTLAND PLC		5,407,350	5,000,000	151,875	2FE
441520-AA-1	HOUGHTON INTL 14.25% SR SUB N 12/19/2014		06/30/2009	Various		4,491	4,491		4
446148-AC-2	HUNTINGTON AUTO TRUST 06/17/2013		09/09/2009	SALOMON SMITH BARNEY		22,642,814	22,000,000	69,826	1FE
448055-AD-5	HUSKY ENERGY INC 09/15/2037	A	07/28/2009	RBC DOMINION SECURITIES		4,081,120	4,000,000	102,756	2FE
448055-AE-3	HUSKY ENERGY INC 06/15/2014	A	08/31/2009	CITIBANK		3,235,380	3,000,000	55,067	2FE
44841A-AA-6	HUTCHISON WHAMPOA FINANC 09/11/2015	F	09/08/2009	HSBC SECURITIES, INC.		6,988,030	7,000,000		1FE
448579-AB-8	HYATT HOTELS CORPS 08/15/2019		08/10/2009	BANK OF AMERICA		2,995,920	3,000,000		2FE
456866-AM-4	INGERSOLL-RAND CO 11/15/2027	F	09/10/2009	RAYMOND JAMES & ASSOCIATES, INC.		11,877,219	11,105,000	234,090	2FE
45686X-CF-8	INGERSOLL-RAND CO 02/15/2028	F	09/04/2009	RAYMOND JAMES & ASSOCIATES, INC.		13,093,644	12,485,000	52,151	2FE
458140-AD-2	INTEL CORP 2.950000% 12/15/20 12/15/2035		09/22/2009	EXCHANGE		6,780,287	7,500,000	59,615	1FE
458140-AF-7	INTEL CORP 3.250000% 08/01/20 08/01/2039		07/22/2009	J. P. MORGAN SECURITIES, INC.		2,000,000	2,000,000		1FE
45111#-AA-5	INTERCONNECT DEVICES 14% SR S 05/11/2014		06/30/2009	SCHEDULED PAY UP		12,984	12,984		5
461070-AG-9	INTERSTATE POWER & LIGHT 07/15/2039		07/07/2009	WACHOVIA SECURITIES		4,968,400	5,000,000		2FE
476759-AA-3	JERSEY STREET CLO, CLASS A 10/20/2018	F	07/30/2009	BANK OF AMERICA		24,675,000	30,000,000	10,767	1FE
24424D-AA-7	JOHN DEERE CAPITAL CORP 06/19/2012		08/27/2009	SALOMON SMITH BARNEY		10,279,100	10,000,000	57,500	1FE

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48121C-YK-6	JP MORGAN CHASE BANK NA 10/01/2017		09/25/2009	J. P. MORGAN SECURITIES, INC.		24,400,470	23,000,000	686,167	1FE
46625M-AC-3	JPMCC 2001-CIBC, A3 03/15/2033		08/28/2009	VARIOUS		193,616			1FE
46630J-AW-9	JPMCC 2007-LDPX, E 01/01/9999		07/29/2009	VARIOUS		1,518,669			4FE
481247-AE-4	JPMORGAN CHASE & CO 06/22/2012		09/11/2009	BARCLAYS BANK		15,222,338	15,000,000	74,375	1FE
500255-AN-4	KOHLS CORPORATION 01/15/2033		08/18/2009	Various		9,904,872	10,400,000	62,400	2FE
500255-AQ-7	KOHLS CORPORATION 12/15/2037		08/11/2009	CITIBANK		3,577,189	3,363,000	37,892	2FE
50075N-AV-6	KRAFT FOODS INC 08/23/2018		08/11/2009	J. P. MORGAN SECURITIES, INC.		2,155,780	2,000,000	58,188	2FE
502413-AX-5	L-3 COMMUNICATIONS CORP 10/15/2019		09/29/2009	BANK OF AMERICA		9,964,200	10,000,000		2FE
50180J-AL-9	LBUBS 2007-C2, E 02/15/2040		07/29/2009	VARIOUS		661,127			4FE
54238R-AD-3	LONG BEACH AUTO RECEIVABLES T 01/15/2014		09/17/2009	Various		6,892,054	6,955,000	16,205	1FE
548661-CL-9	LOWE'S COMPANIES INC 10/15/2036		08/11/2009	CANTOR, FITZGERALD & CO.		994,490	1,000,000	19,172	1FE
559080-AE-6	MAGELLAN MIDSTREAM PARTN 07/15/2019		08/05/2009	J. P. MORGAN SECURITIES, INC.		5,394,800	5,000,000	41,847	2FE
57037@-AE-5	MARK ANDY 15% SR SUB NOTES (H 04/08/2014		09/15/2009	SCHEDULED PAY UP		34,381	34,381		4
55382*-AB-8	MCNEIL TECH SR SUB (HANCOCK M 09/13/2013		07/01/2009	SCHEDULED PAY UP		5,866	5,866		5
583491-AA-3	MECCANICA HOLDINGS USA 07/15/2019		07/08/2009	BANK OF AMERICA		7,937,920	8,000,000		2FE
583491-AB-1	MECCANICA HOLDINGS USA 07/15/2039		07/08/2009	MORGAN STANLEY DEAN WITTER		6,910,960	7,000,000		2FE
585055-AM-8	MEDTRONIC INC 1.625000% 04/15 04/15/2013		09/22/2009	EXCHANGE		3,962,810	4,000,000	28,347	1FE
59217E-BZ-6	MET LIFE GLOB FUNDING I 09/17/2012		09/10/2009	BANK OF AMERICA		997,150	1,000,000		1FE
59565A-AA-8	MIDCONTINENT EXPRESS PIP 09/15/2014		09/09/2009	DEUTSCHE BANK SECURITIES		1,996,540	2,000,000		2FE
59023B-AL-8	MLMT 2006 C1, D 05/12/2039		07/29/2009	VARIOUS		2,132,914			3FE
61747Y-CJ-2	MORGAN STANLEY 09/23/2019		09/16/2009	MORGAN STANLEY DEAN WITTER		16,929,450	17,000,000		1FE
62431R-AB-5	MOUNTAIN VIEW CLO III, CLASS 04/16/2021	F	08/28/2009	BROADPOINT FINANCIAL		5,005,000	7,000,000	9,953	1FE
61750H-AJ-5	MSC 2006-HQ10 C 11/12/2041		07/29/2009	VARIOUS		475,740			2FE
55406*-AA-2	MULTIAD SVC INC 14.5% SR SUB 11/07/2014		07/31/2009	SCHEDULED PAY UP		6,735	6,735		5
63250@-AC-7	NATIONAL AMUSEMENTS INC. SER 12/31/2010		06/19/2009	VARIOUS		(53,602)	(53,602)		2
63250@-AE-3	NATIONAL AMUSEMENTS, INC. SEN 12/31/2010		08/01/2009	EXCHANGE		16,511,131	28,587,966		4Z
636792-AA-1	NATL LIFE INSURANCE-VRMT 09/15/2039		09/18/2009	GOLDMAN, SACHS & CO.		3,500,000	3,500,000		2FE
651639-AL-0	NEWMONT MINING CORP 10/01/2019		09/15/2009	WARBURG DILLION READ LLC		4,975,100	5,000,000		2FE
651639-AM-8	NEWMONT MINING CORP 10/01/2039		09/15/2009	DEUTSCHE BANK SECURITIES		4,940,400	5,000,000		2FE
65334H-AJ-1	NEXEN INC 07/30/2039	I	07/27/2009	DEUTSCHE BANK SECURITIES		9,944,500	10,000,000		2FE
65334H-AK-8	NEXEN INC 07/30/2019	I	07/27/2009	BANK OF AMERICA		6,986,070	7,000,000		2FE
65364U-AA-4	NIAGARA MOHAWK POWER 08/15/2019		08/03/2009	BANK OF AMERICA		5,000,000	5,000,000		1FE
666807-BA-9	NORTHROP GRUMMAN CORP 08/01/2019		07/27/2009	J. P. MORGAN SECURITIES, INC.		7,986,960	8,000,000		2FE
669729-B#-1	NORWOOD PROM. PRODUCTS TERM A 08/16/2009		07/01/2009	SCHEDULED PAY UP		75,925	75,925		6
681919-AT-3	OMNICOM GROUP INC 0% 07/01/20 07/01/2038		09/14/2009	KBC FINANCIAL PRODUCTS USA INC		1,957,500	2,000,000		1FE
68233D-AR-8	ONCOR ELECTRIC DELIVERY 09/01/2022		08/14/2009	BANK OF AMERICA		6,190,745	5,500,000	179,667	2FE
690113-A*-6	OUTLOOK (FKA - VISTA) GROUP C 07/26/2014		06/30/2009	SCHEDULED PAY UP		7,813	7,813		5
Q7325*-AB-1	PAPERLINX LTD/PAPER AUSTRALIA 02/11/2014	D	09/28/2009	Various		(308)	1,439,595		4Z
71657Y-AD-4	PETRO CO TRIN/TOBAGO LTD 08/14/2019	F	08/11/2009	CHASE SECURITIES		4,960,850	5,000,000		2FE
P78954-AA-5	PETRO CO TRIN/TOBAGO LTD 05/08/2022	F	07/23/2009	FAHNESTOCK & CO., INC.		4,672,913	5,475,000	73,000	2FE
71656L-AB-7	PETROLEOS MEXICANOS 03/15/2015	F	09/10/2009	HSBC SECURITIES, INC.		3,970,040	4,000,000		2FE
716743-AD-1	PETRONAS CAPITAL LTD 08/12/2019	F	08/17/2009	Various		31,734,660	32,000,000	17,500	1FE
716743-AC-3	PETRONAS GLOBAL SUKUK LT 08/12/2014	F	08/17/2009	MORGAN STANLEY DEAN WITTER		4,960,000	5,000,000	4,722	1FE
743873-BX-8	PFMLT 2005-2 2A1B 10/25/2035		06/04/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		(92,015)	(170,398)	(176)	1FE
72650R-AW-2	PLAINS ALL AMER PIPELINE 01/15/2020		09/01/2009	WACHOVIA SECURITIES		9,952,300	10,000,000		2FE
127216-AD-1	PRATT INDUSTRIES (USA), INC. 06/12/2018		09/28/2009	VARIOUS		20,000			3
74005P-AU-8	PRAXAIR INC 08/15/2019		08/10/2009	BANK OF AMERICA		14,925,900	15,000,000		1FE
Y7084N-AC-0	PSA INTERNATIONAL PTE LT 09/11/2019	F	09/10/2009	Various		44,914,200	45,000,000	8,993	1FE
745332-CA-2	PUGET SOUND ENERGY INC 10/01/2039		09/08/2009	J. P. MORGAN SECURITIES, INC.		12,000,000	12,000,000		2FE
74836J-AF-0	QUESTAR MARKET RESOURCES 03/01/2020		08/24/2009	J. P. MORGAN SECURITIES, INC.		14,973,300	15,000,000		2FE
751028-AD-3	RALCORP HOLDINGS CORP 08/15/2039		08/11/2009	J. P. MORGAN SECURITIES, INC.		10,967,220	11,000,000		2FE
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
754730-AB-5	RAYMOND JAMES FINANCIAL 08/15/2019		08/13/2009	J. P. MORGAN SECURITIES, INC.		9,998,300	10,000,000		2FE
75508A-AD-8	RAYONIER TRS HOLDINGS IN 4.50 08/15/2015		08/06/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		500,000	500,000		2FE
68578@-AA-5	RBS ORECK TERM LOAN 02/02/2012		07/31/2009	SCHEDULED PAY UP		5,527	5,527		5*
760761-AA-4	REPUBLIC SERVICES INC 09/15/2019		08/31/2009	BANK OF AMERICA		9,928,500	10,000,000		2FE
75157E-AB-8	RMPRT 2007-1A B 10/25/2021	F	07/09/2009	SOUTHRIDGE INVESTMENT GROUP		7,373,250	13,050,000	50,665	1FE
771196-AS-1	ROCHE HLDGS INC 03/01/2019		09/14/2009	CITIBANK		2,225,820	2,000,000	5,333	1FE
776696-AC-0	ROPER INDUSTRIES INC 09/01/2019		08/26/2009	BANK OF AMERICA		14,996,700	15,000,000		2FE
779382-AK-6	ROWAN COMPANIES INC 08/01/2019		07/15/2009	BARCLAYS BANK		13,411,035	13,500,000		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
786514-BR-9	SAFEWAY INC 08/15/2019		07/31/2009	DEUTSCHE BANK SECURITIES		5,950,500	6,000,000		2FE
80104M-BF-4	SANKATY HIGH YIELD PARTNERS I 11/30/2009		08/28/2009	VARIOUS		53,056			1FE

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)
803111-AM-5	SARA LEE CORP 11/01/2032		09/11/2009	J. P. MORGAN SECURITIES, INC.		4,121,680	4,000,000	91,875	2FE
863579-VQ-8	SARM 2005-17 4A2 08/25/2035		08/11/2009	CANTOR FITZGERALD		3,756,032	3,874,695	7,206	1FE
811904-AK-7	SEACOR HOLDINGS INC 10/01/2019		09/21/2009	J. P. MORGAN SECURITIES, INC.		5,959,740	6,000,000		2FE
822582-AG-7	SHELL INTERNATIONAL FIN 09/22/2011	F	09/15/2009	MORGAN STANLEY DEAN WITTER		2,999,880	3,000,000		1FE
822582-AH-5	SHELL INTERNATIONAL FIN 09/22/2015	F	09/15/2009	MORGAN STANLEY DEAN WITTER		2,993,850	3,000,000		1FE
822582-AJ-1	SHELL INTERNATIONAL FIN 09/22/2019	F	09/15/2009	MORGAN STANLEY DEAN WITTER		15,944,640	16,000,000		1FE
826418-BD-6	SIERRA PACIFIC POWER CO 05/15/2016		08/18/2009	BARCLAYS BANK		10,617,100	10,000,000	160,000	2FE
82668Q-AA-1	SIGNATURE V, CLASS A 10/27/2012	F	09/25/2009	BANK OF AMERICA		701,819	735,853	6,909	1FE
84755T-AD-9	SPECTRA ENERGY CAPITAL 03/01/2020		08/25/2009	ROYAL BANK OF SCOTLAND PLC		4,989,400	5,000,000		2FE
790849-AF-0	ST JUDE MEDICAL INC 07/15/2019		07/23/2009	BANK OF AMERICA		6,911,100	7,000,000		1FE
85748K-AA-1	STATE STREET CAPITAL TRU 04/30/2012		09/09/2009	BARCLAYS BANK		10,134,333	10,000,000	78,236	1FE
86959L-AB-9	SVENSKA HANDELSBANKEN AB 09/14/2012	F	09/09/2009	CITIBANK		9,987,700	10,000,000		1FE
84474Y-AA-4	SW AIRLINES 07-1 TRUST 08/01/2022		08/17/2009	PIPER JAFFRAY INC.		7,357,437	7,478,971	24,275	1FE
00254E-JE-3	SWEDISH EXPORT CREDIT 09/16/2014	F	09/09/2009	BANK OF AMERICA		4,995,400	5,000,000		1FE
00386S-AF-9	TAQA ABU DHABI NATL ENER 09/15/2014	F	09/10/2009	Various		17,533,825	17,500,000	1,319	1FE
00388W-AA-9	TAQA ABU DHABI NATL ENER 10/25/2012	F	08/14/2009	HSBC SECURITIES, INC.		9,258,750	9,000,000	162,980	1FE
G8692#-AA-3	TAYLOR WOODROW PLC SER. A SR 07/03/2012	F	07/01/2009	DIRECT			566,887		4
G8692#-AB-1	TAYLOR WOODROW PLC SER. B SR 07/03/2012	F	07/01/2009	DIRECT			239,885		4
87927V-AF-5	TELECOM ITALIA CAPITAL 11/15/2033	F	09/21/2009	BANK OF AMERICA		3,580,675	3,500,000	79,953	2FE
881575-AC-8	TESCO PLC 11/15/2037	F	08/04/2009	J. P. MORGAN SECURITIES, INC.		5,751,240	5,500,000	77,046	1FE
884903-BG-9	THOMSON REUTERS CORP 10/15/2019	A	09/22/2009	BANK OF AMERICA		8,968,410	9,000,000		1FE
88947E-AJ-9	TOLL BROS FINANCE CORP 11/01/2019		09/15/2009	J. P. MORGAN SECURITIES, INC.		4,999,300	5,000,000		3FE
89152U-AA-0	TOTAL CAPITAL SA 10/02/2015	F	09/25/2009	BANK OF AMERICA		9,956,100	10,000,000		1FE
89578P-AD-1	TRIAD AUTO RECEIVABLES OWNER 05/13/2013		09/29/2009	Various		20,912,969	21,000,000	53,469	2FE
896223-AC-8	TRIMARAN 06-1A, CLASS A2 03/15/2018	F	08/18/2009	SOUTHRIDGE INVESTMENT GROUP		9,555,000	13,000,000	24,421	1FE
902118-BM-9	TYCO INTERNATIONAL FINAN 10/15/2014	R	09/30/2009	BANK OF AMERICA		996,530	1,000,000		2FE
9021EQ-AC-8	TYCO/TYCO INTL FIN SA 12/15/2019	R	08/19/2009	J. P. MORGAN SECURITIES, INC.		4,346,220	4,035,000	54,136	2FE
9021EQ-AD-6	TYCO/TYCO INTL FIN SA 01/15/2021	R	08/19/2009	Various		13,550,901	12,695,000	94,551	2FE
991841-9C-3	US SHIPPING PARTNERS L.P. TER 08/06/2012		06/30/2009	SCHEDULED PAY UP		21,801	21,801		5FE
920355-AF-1	VALSPAR CORP 06/15/2019		07/20/2009	BANK OF AMERICA		913,428	900,000	6,163	2FE
922463-AA-2	VEER 2008-1A SENIOR INCOME NO 07/19/2017		09/10/2009	BROADPOINT FINANCIAL		2,644,882	2,939,700	7,163	1FE
92553P-AD-4	VIACOM INC 09/15/2019		08/19/2009	CITIBANK		9,924,700	10,000,000		2FE
931142-CM-3	WAL-MART STORES INC 04/15/2038		07/20/2009	GOLDMAN, SACHS & CO.		13,780,130	13,000,000	228,367	1FE
942683-AE-3	WATSON PHARMACEUTICALS I 08/15/2019		08/18/2009	BANK OF AMERICA		6,985,720	7,000,000		2FE
988498-AF-8	YUM! BRANDS INC 09/15/2019		08/20/2009	GOLDMAN, SACHS & CO.		6,989,430	7,000,000		2FE
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						1,626,696,897	1,674,960,986	5,712,336	XXX
86800X-AA-6	SUNTRUST PREFERRED CAP I 01/01/9999		07/30/2009	VARIOUS		(11,250)			3FE
4899999. Bonds - Hybrid Securities						(11,250)			XXX
8399997. Total - Bonds - Part 3						4,455,159,282	4,623,714,083	11,878,826	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						4,455,159,282	4,623,714,083	11,878,826	XXX
18976#-12-4	ACCUBUILT SERIES B (HANCOCK MEZZ)		09/10/2009	DIRECT	0.000	188,253	188.25		RP4VZ
34619@-12-6	FOREST RESOURCES SERIES C		05/05/2006	DIRECT	985.210	88,984	0.00		RP5A
8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						277,237	XXX		XXX
8999997. Total - Preferred Stocks - Part 3						277,237	XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						277,237	XXX		XXX
18976#-11-6	COACH BUILDING_HOLDINGS SERIES A P/S		09/10/2009	EXCHANGE	188.250	74,291			A
464287-43-2	ISHARES BARLCAYS 20+ YR TR ETF		09/29/2009	CANTOR, FITZGERALD & CO.	1,300.000	125,184			L
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		09/29/2009	CANTOR, FITZGERALD & CO.	530.000	32,505			L
999999-@Z-9	LANDSOURCE HOLDING CO TERM LOAN DIP CRED		07/20/2009	EXCHANGE	225,009.000	248,777			L
78462F-10-3	SPDR S&P DEP RCPT TRADES AND QUOTES		09/29/2009	CANTOR, FITZGERALD & CO.	3,795.000	401,500			L
877409-11-0	TAYLOR WIMPEY WARRANTS	F	06/01/2009	DIRECT	837,100.000				V
92342Y-10-9	VERIFONE HOLDINGS INC		09/04/2009	DISTRIBUTION	9,724.000	112,215			L
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						994,471	XXX		XXX
02001@-10-3	ALLSTATE LIFE INSURANCE CO. OF NEW YORK		07/01/2009	VARIOUS	528,740.630	528,741			K
9199999. Common Stocks - Parent, Subsidiaries and Affiliates						528,741	XXX		XXX
261934-10-3	DREYFUS MONEY MARKET		09/01/2009	DIRECT	43.150	43			L
9399999. Common Stocks - Money Market Mutual Funds						43	XXX		XXX
9799997. Total - Common Stocks - Part 3						1,523,255	XXX		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)
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						1,523,255	XXX		XXX
9899999. Total - Preferred and Common Stocks						1,800,492	XXX		XXX
9999999 - Totals						4,456,959,773	XXX	11,878,826	XXX

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

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)
31771K-AA-5	FICO STRIP PRINC		09/16/2009	HSBC SECURITIES, INC.		10,737,676	17,000,000	10,055,500			149,725		149,725		10,205,225		532,451	532,451		09/26/2019	1FE
31771E-AP-6	FICO STRIP PRN15		09/16/2009	HSBC SECURITIES, INC.		13,057,260	20,000,000	12,342,600			178,991		178,991		12,521,591		535,669	535,669		03/07/2019	1
31771E-AN-1	FINANCING CORP PRINCIPAL STRIP		09/15/2009	HSBC SECURITIES, INC.		79,796,713	121,291,000	30,279,778	40,599,365		2,466,713		2,466,713		62,229,899		17,566,814	17,566,814		12/27/2018	1
36209V-6W-9	GOVT NATL MTG ASSN #483385		09/01/2009	SCHEDULED REDEMPTION		4	4	4	4						4					05/15/2029	1
362076-7M-7	GOVT NATL MTG ASSOC I # 45900		09/01/2009	SCHEDULED REDEMPTION		334	334	324	330		5		5		334				34	06/15/2011	1
362077-VP-1	GOVT NATL MTG ASSOC I # 46522		09/01/2009	SCHEDULED REDEMPTION		108	108	111	109		(1)		(1)		108				10	04/15/2011	1
362079-3Y-9	GOVT NATL MTG ASSOC I # 48515		09/01/2009	SCHEDULED REDEMPTION		268	268	265	267		1		1		268				27	06/15/2011	1
362096-M2-2	GOVT NATL MTG ASSOC I #063377		09/01/2009	SCHEDULED REDEMPTION		425	425	476	447		(22)		(22)		425				21	04/15/2013	1
36214E-DR-3	GOVT NATL MTG ASSOC I #103712		09/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5				1	10/15/2013	1
36215H-U8-8	GOVT NATL MTG ASSOC I #135707		09/01/2009	SCHEDULED REDEMPTION		180	180	223	209		(29)		(29)		180				13	02/15/2016	1
36215N-3T-9	GOVT NATL MTG ASSOC I #140410		09/01/2009	SCHEDULED REDEMPTION		34	34	36	36		(2)		(2)		34				2	03/15/2016	1
362153-NM-6	GOVT NATL MTG ASSOC I #152596		09/01/2009	SCHEDULED REDEMPTION		252	252	275	269		(17)		(17)		252				15	06/15/2016	1
362157-XA-2	GOVT NATL MTG ASSOC I #156473		09/01/2009	SCHEDULED REDEMPTION		7	7	7	7		(1)		(1)		7				1	05/15/2016	1
36216A-N9-8	GOVT NATL MTG ASSOC I #158916		09/01/2009	SCHEDULED REDEMPTION		1,027	1,027	1,067	1,053		(26)		(26)		1,027				67	09/15/2016	1
36216N-A9-4	GOVT NATL MTG ASSOC I #169332		09/01/2009	SCHEDULED REDEMPTION		27	27	28	27		(1)		(1)		27				2	10/15/2016	1
36216V-HR-9	GOVT NATL MTG ASSOC I #175840		09/01/2009	SCHEDULED REDEMPTION		60	60	72	70		(10)		(10)		60				4	01/15/2020	1
362164-R8-0	GOVT NATL MTG ASSOC I #183311		09/01/2009	SCHEDULED REDEMPTION		22	22	24	24		(2)		(2)		22				2	09/15/2016	1
362165-KQ-4	GOVT NATL MTG ASSOC I #184003		09/01/2009	SCHEDULED REDEMPTION		942	942	1,031	1,011		(69)		(69)		942				54	06/15/2017	1
362167-D8-8	GOVT NATL MTG ASSOC I #185627		09/01/2009	SCHEDULED REDEMPTION		86	86	89	89		(3)		(3)		86				5	03/15/2017	1
362169-JT-2	GOVT NATL MTG ASSOC I #186674		09/01/2009	SCHEDULED REDEMPTION		165	165	172	171		(6)		(6)		165				12	12/15/2016	1
362169-TR-5	GOVT NATL MTG ASSOC I #186960		09/01/2009	SCHEDULED REDEMPTION		576	576	568	569		8		8		576				27	08/15/2029	1
36217D-3Z-5	GOVT NATL MTG ASSOC I #190816		09/01/2009	SCHEDULED REDEMPTION		993	993	1,032	1,022		(29)		(29)		993				65	03/15/2017	1
36217G-W7-8	GOVT NATL MTG ASSOC I #193370		09/01/2009	SCHEDULED REDEMPTION		46	46	51	51		(5)		(5)		46				3	09/15/2017	1
36217J-PK-1	GOVT NATL MTG ASSOC I #194926		09/01/2009	SCHEDULED REDEMPTION		31	31	31	31						31				2	02/15/2017	1
36217J-P9-6	GOVT NATL MTG ASSOC I #194948		09/01/2009	SCHEDULED REDEMPTION		19	19	21	20		(2)		(2)		19				1	07/15/2017	1
36217M-C7-7	GOVT NATL MTG ASSOC I #197294		09/01/2009	SCHEDULED REDEMPTION		77	77	84	83		(6)		(6)		77				5	01/15/2017	1
36217W-YC-0	GOVT NATL MTG ASSOC I #206007		09/01/2009	SCHEDULED REDEMPTION		555	555	608	595		(40)		(40)		555				32	06/15/2017	1
362171-K6-6	GOVT NATL MTG ASSOC I #209217		09/01/2009	SCHEDULED REDEMPTION		1,393	1,393	1,526	1,496		(103)		(103)		1,393				82	03/15/2017	1
362171-UB-4	GOVT NATL MTG ASSOC I #209478		09/01/2009	SCHEDULED REDEMPTION		941	941	1,030	1,011		(70)		(70)		941				54	06/15/2017	1
362172-CW-6	GOVT NATL MTG ASSOC I #209885		09/01/2009	SCHEDULED REDEMPTION		439	439	436	436		3		3		439				27	02/15/2017	1
362172-DF-2	GOVT NATL MTG ASSOC I #209902		09/01/2009	SCHEDULED REDEMPTION		289	289	317	311		(22)		(22)		289				17	05/15/2017	1
362172-V4-7	GOVT NATL MTG ASSOC I #210435		09/01/2009	SCHEDULED REDEMPTION		881	881	965	946		(64)		(64)		881				51	05/15/2017	1
36218E-B5-9	GOVT NATL MTG ASSOC I #219760		09/01/2009	SCHEDULED REDEMPTION		2,007	2,007	2,197	2,152		(146)		(146)		2,007				116	05/15/2017	1
36218F-NG-9	GOVT NATL MTG ASSOC I #220991		09/01/2009	SCHEDULED REDEMPTION		166	166	192	193		(27)		(27)		166				11	12/15/2017	1
36218L-M9-3	GOVT NATL MTG ASSOC I #225484		09/01/2009	SCHEDULED REDEMPTION		245	245	285	286		(42)		(42)		245				17	11/15/2018	1
36218P-LY-0	GOVT NATL MTG ASSOC I #228143		09/01/2009	SCHEDULED REDEMPTION		60	60	61	60		(1)		(1)		60				4	08/15/2017	1
36218R-H9-6	GOVT NATL MTG ASSOC I #229856		09/01/2009	SCHEDULED REDEMPTION		31	31	32	34		(3)		(3)		31				2	09/15/2019	1
36218R-N6-5	GOVT NATL MTG ASSOC I #230013		09/01/2009	SCHEDULED REDEMPTION		400	400	441	431		(31)		(31)		400				25	07/15/2017	1
36218S-TK-6	GOVT NATL MTG ASSOC I #231054		09/01/2009	SCHEDULED REDEMPTION		28	28	31	30		(2)		(2)		28				2	11/15/2021	1
362181-AD-1	GOVT NATL MTG ASSOC I #237704		09/01/2009	SCHEDULED REDEMPTION		301	301	331	327		(27)		(27)		301				18	06/15/2020	1
36219H-R5-4	GOVT NATL MTG ASSOC I #249908		09/01/2009	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15				1	08/15/2018	1
36219N-ND-8	GOVT NATL MTG ASSOC I #254288		09/01/2009	SCHEDULED REDEMPTION		17	17	19	19		(2)		(2)		17				1	08/15/2018	1
36219Q-V9-1	GOVT NATL MTG ASSOC I #256340		09/01/2009	SCHEDULED REDEMPTION		90	90	99	98		(8)		(8)		90				6	11/15/2022	1
36219Q-XU-2	GOVT NATL MTG ASSOC I #256391		09/01/2009	SCHEDULED REDEMPTION		421	421	461	457		(36)		(36)		421				24	04/15/2023	1
36219T-CP-0	GOVT NATL MTG ASSOC I #258478		09/01/2009	SCHEDULED REDEMPTION		182	182	232	222		(39)		(39)		182				13	06/15/2018	1
36219W-ZT-0	GOVT NATL MTG ASSOC I #261854		09/01/2009	SCHEDULED REDEMPTION		300	300	313	308		(9)		(9)		300				21	02/15/2019	1
362191-PL-6	GOVT NATL MTG ASSOC I #264227		09/01/2009	SCHEDULED REDEMPTION		296	296	285	284		12		12		296				16	09/15/2023	1
362196-Y8-4	GOVT NATL MTG ASSOC I #269035		09/01/2009	SCHEDULED REDEMPTION		68	68	70	70		(3)		(3)		68				5	12/15/2018	1
362196-ZF-7	GOVT NATL MTG ASSOC I #269042		09/01/2009	SCHEDULED REDEMPTION		4	4	5	5						4					12/15/2018	1
36220J-HM-1	GOVT NATL MTG ASSOC I #279336		09/01/2009	SCHEDULED REDEMPTION		151	151	175	171		(20)		(20)		151				10	08/15/2019	1
36220J-QZ-2	GOVT NATL MTG ASSOC I #279572		09/01/2009	SCHEDULED REDEMPTION		924	924	1,143	1,099		(174)		(174)		924				60	12/15/2019	1
36220M-3L-1	GOVT NATL MTG ASSOC I #282603		09/01/2009	SCHEDULED REDEMPTION		6	6	6	6						6					01/15/2023	1
36220X-CN-3	GOVT NATL MTG ASSOC I #290877		09/01/2009	SCHEDULED REDEMPTION		39	39	38	38		1		1		39				3	07/15/2020	1
362200-BM-8	GOVT NATL MTG ASSOC I #292644		09/01/2009	SCHEDULED REDEMPTION		73	73	80	79		(6)		(6)		73				4	04/15/2021	1
362200-J3-2	GOVT NATL MTG ASSOC I #292882		09/01/2009	SCHEDULED REDEMPTION		10	10	10	10						10				1	08/15/2020	1
362204-Z6-9	GOVT NATL MTG ASSOC I #296965		09/01/2009	SCHEDULED REDEMPTION		433	433	462	459		(27)		(27)		433				22	10/15/2023	1
362208-PS-3	GOVT NATL MTG ASSOC I #300233		09/01/2009	SCHEDULED REDEMPTION		86	86	90	91		(4)		(4)		86				6	12/15/2020	1
36223A-S6-0	GOVT NATL MTG ASSOC I #302141		09/01/2009	SCHEDULED REDEMPTION		84	84	88	87		(3)		(3)		84				6	04/15/2021	1
36223S-WZ-2	GOVT NATL MTG ASSOC I #316664		09/01/2009	SCHEDULED REDEMPTION		1,330	1,330	1,455	1,443		(112)		(112)		1,330				80	03/15/2023	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)
36223W-EJ-9	GOVT NATL MTG ASSOC I #319737		09/01/2009	SCHEDULED REDEMPTION		654	654	719	713		(59)		(59)		654				40	01/15/2022	1
36224A-RK-9	GOVT NATL MTG ASSOC I #322790		09/01/2009	SCHEDULED REDEMPTION		189	189	195	193		(4)		(4)		189				12	03/15/2022	1
36224C-Y4-3	GOVT NATL MTG ASSOC I #324831		09/01/2009	SCHEDULED REDEMPTION		19	19	19	19		(1)		(1)		19				1	10/15/2022	1
36224H-NH-5	GOVT NATL MTG ASSOC I #328992		09/01/2009	SCHEDULED REDEMPTION		455	455	498	494		(38)		(38)		455				27	02/15/2023	1
36224J-BK-7	GOVT NATL MTG ASSOC I #329542		09/01/2009	SCHEDULED REDEMPTION		245	245	268	266		(21)		(21)		245				14	07/15/2022	1
36224J-2K-7	GOVT NATL MTG ASSOC I #330278		09/01/2009	SCHEDULED REDEMPTION		103	103	112	111		(8)		(8)		103				6	08/15/2023	1
36224K-EQ-8	GOVT NATL MTG ASSOC I #330543		09/01/2009	SCHEDULED REDEMPTION		61	61	67	66		(5)		(5)		61				4	10/15/2022	1
36224N-3N-1	GOVT NATL MTG ASSOC I #333905		09/01/2009	SCHEDULED REDEMPTION		11	11	12	12		(1)		(1)		11				1	08/15/2022	1
36224N-4F-7	GOVT NATL MTG ASSOC I #333922		09/01/2009	SCHEDULED REDEMPTION		59	59	65	64		(5)		(5)		59				3	09/15/2022	1
36224Q-ZK-5	GOVT NATL MTG ASSOC I #335646		09/01/2009	SCHEDULED REDEMPTION		685	685	749	743		(58)		(58)		685				40	03/15/2023	1
36224Q-ZL-3	GOVT NATL MTG ASSOC I #335647		09/01/2009	SCHEDULED REDEMPTION		96	96	105	104		(8)		(8)		96				5	03/15/2023	1
36224Q-2T-2	GOVT NATL MTG ASSOC I #335686		09/01/2009	SCHEDULED REDEMPTION		515	515	563	558		(43)		(43)		515				30	05/15/2023	1
36224S-YF-3	GOVT NATL MTG ASSOC I #337410		09/01/2009	SCHEDULED REDEMPTION		123	123	123	123						123				7	05/15/2023	1
36224V-CS-2	GOVT NATL MTG ASSOC I #339481		09/01/2009	SCHEDULED REDEMPTION		398	398	435	432		(34)		(34)		398				23	03/15/2023	1
36224V-7K-5	GOVT NATL MTG ASSOC I #340298		09/01/2009	SCHEDULED REDEMPTION		12	12	12	12						12				1	02/15/2023	1
36224W-GP-2	GOVT NATL MTG ASSOC I #340506		09/01/2009	SCHEDULED REDEMPTION		215	215	215	215		1		1		215				12	04/15/2023	1
36203C-KB-7	GOVT NATL MTG ASSOC I #345090		09/01/2009	SCHEDULED REDEMPTION		7,966	7,966	7,148	6,983		983		983		7,966				403	11/15/2023	1
36203E-AY-4	GOVT NATL MTG ASSOC I #346623		09/01/2009	SCHEDULED REDEMPTION		154	154	154	154						154				8	06/15/2023	1
36203M-L7-3	GOVT NATL MTG ASSOC I #353250		09/01/2009	SCHEDULED REDEMPTION		598	598	654	649		(51)		(51)		598				35	04/15/2023	1
36203N-3U-0	GOVT NATL MTG ASSOC I #354611		09/01/2009	SCHEDULED REDEMPTION		496	496	477	479		17		17		496				25	07/15/2023	1
36203N-5U-8	GOVT NATL MTG ASSOC I #354659		09/01/2009	SCHEDULED REDEMPTION		1,838	1,838	2,010	1,997		(158)		(158)		1,838				110	09/15/2023	1
36203N-6W-3	GOVT NATL MTG ASSOC I #354685		09/01/2009	SCHEDULED REDEMPTION		19,489	19,489	17,497	17,490		1,999		1,999		19,489				1,016	11/15/2023	1
36203P-AV-5	GOVT NATL MTG ASSOC I #354720		09/01/2009	SCHEDULED REDEMPTION		3,034	3,034	3,091	3,086		(52)		(52)		3,034				153	01/15/2024	1
36203P-BA-0	GOVT NATL MTG ASSOC I #354733		09/01/2009	SCHEDULED REDEMPTION		17,716	17,716	17,442	17,440		276		276		17,716				831	01/15/2024	1
36203P-CA-9	GOVT NATL MTG ASSOC I #354765		09/01/2009	SCHEDULED REDEMPTION		31,765	31,765	28,559	28,579		3,186		3,186		31,765				1,587	02/15/2024	1
36203S-TE-7	GOVT NATL MTG ASSOC I #357949		09/01/2009	SCHEDULED REDEMPTION		4,202	4,202	4,490	4,463		(261)		(261)		4,202				200	10/15/2023	1
36203T-P6-6	GOVT NATL MTG ASSOC I #358745		09/01/2009	SCHEDULED REDEMPTION		201	201	219	218		(17)		(17)		201				12	09/15/2023	1
36203X-G6-7	GOVT NATL MTG ASSOC I #362121		09/01/2009	SCHEDULED REDEMPTION		10,046	10,046	9,670	9,739		306		306		10,046				516	10/15/2023	1
36203X-JV-9	GOVT NATL MTG ASSOC I #362176		09/01/2009	SCHEDULED REDEMPTION		3,672	3,672	3,791	3,765		(93)		(93)		3,672				199	01/15/2024	1
36204C-QH-7	GOVT NATL MTG ASSOC I #365956		09/01/2009	SCHEDULED REDEMPTION		442	442	472	470		(28)		(28)		442				22	10/15/2023	1
36204D-AC-3	GOVT NATL MTG ASSOC I #366403		09/01/2009	SCHEDULED REDEMPTION		46,400	46,400	45,662	45,660		741		741		46,400				2,253	01/15/2024	1
36204D-GR-4	GOVT NATL MTG ASSOC I #366608		09/01/2009	SCHEDULED REDEMPTION		152	152	137	138		14		14		152				8	02/15/2024	1
36204G-PV-8	GOVT NATL MTG ASSOC I #369536		09/01/2009	SCHEDULED REDEMPTION		349	349	358	357		(8)		(8)		349				21	09/15/2024	1
36204H-MN-7	GOVT NATL MTG ASSOC I #370365		09/01/2009	SCHEDULED REDEMPTION		72,055	72,055	65,892	65,248		6,806		6,806		72,055				4,042	10/15/2023	1
36204H-6E-5	GOVT NATL MTG ASSOC I #370869		09/01/2009	SCHEDULED REDEMPTION		1,416	1,416	1,513	1,504		(87)		(87)		1,416				71	10/15/2023	1
36204J-DK-9	GOVT NATL MTG ASSOC I #371006		09/01/2009	SCHEDULED REDEMPTION		3,689	3,689	3,756	3,746		(57)		(57)		3,689				192	01/15/2024	1
36204J-5P-7	GOVT NATL MTG ASSOC I #371754		09/01/2009	SCHEDULED REDEMPTION		12,169	12,169	11,188	11,262		907		907		12,169				580	04/15/2024	1
36204Q-DD-9	GOVT NATL MTG ASSOC I #376400		09/01/2009	SCHEDULED REDEMPTION		25,764	25,764	25,178	25,248		517		517		25,764				1,207	02/15/2024	1
36204Q-MK-3	GOVT NATL MTG ASSOC I #376662		09/01/2009	SCHEDULED REDEMPTION		194	194	198	197		(3)		(3)		194				9	02/15/2024	1
36204R-B7-2	GOVT NATL MTG ASSOC I #377262		09/01/2009	SCHEDULED REDEMPTION		65	65	67	67		(1)		(1)		65				4	08/15/2026	1
36204R-RQ-3	GOVT NATL MTG ASSOC I #377695		09/01/2009	SCHEDULED REDEMPTION		271	271	272	273		(2)		(2)		271				15	02/15/2026	1
36204U-SE-2	GOVT NATL MTG ASSOC I #380417		09/01/2009	SCHEDULED REDEMPTION		5,578	5,578	5,684	5,680		(102)		(102)		5,578				284	01/15/2024	1
36204X-WC-5	GOVT NATL MTG ASSOC I #383243		09/01/2009	SCHEDULED REDEMPTION		22,625	22,625	20,313	20,794		1,831		1,831		22,625				966	05/15/2024	1
36205C-QY-9	GOVT NATL MTG ASSOC I #386671		09/01/2009	SCHEDULED REDEMPTION		305	305	315	316		(11)		(11)		305				20	02/15/2025	1
36205E-K3-9	GOVT NATL MTG ASSOC I #388314		09/01/2009	SCHEDULED REDEMPTION		25,453	25,453	25,054	25,125		328		328		25,453				1,228	02/15/2024	1
36205J-U3-7	GOVT NATL MTG ASSOC I #392202		09/01/2009	SCHEDULED REDEMPTION		22	22	22	22						22				1	05/15/2024	1
36205L-JN-1	GOVT NATL MTG ASSOC I #393669		09/01/2009	SCHEDULED REDEMPTION		67	67	69	70		(3)		(3)		67				4	01/15/2025	1
36205M-PA-0	GOVT NATL MTG ASSOC I #394717		09/01/2009	SCHEDULED REDEMPTION		6	6	7	7						6				1	03/15/2030	1
36205R-T9-8	GOVT NATL MTG ASSOC I #398476		09/01/2009	SCHEDULED REDEMPTION		313	313	313	311		2		2		313				15	03/15/2026	1
36205S-BB-0	GOVT NATL MTG ASSOC I #398834		09/01/2009	SCHEDULED REDEMPTION		39	39	40	40		(1)		(1)		39				2	08/15/2026	1
36205X-WP-5	GOVT NATL MTG ASSOC I #403954		09/01/2009	SCHEDULED REDEMPTION		145	145	150	150		(5)		(5)		145				9	09/15/2024	1
36205X-2N-3	GOVT NATL MTG ASSOC I #404081		09/01/2009	SCHEDULED REDEMPTION		910	910	1,001	996		(86)		(86)		910				55	04/15/2025	1
36206A-QK-2	GOVT NATL MTG ASSOC I #405558		09/01/2009	SCHEDULED REDEMPTION		124	124	124	125		(1)		(1)		124				7	01/15/2026	1
36206C-E8-8	GOVT NATL MTG ASSOC I #407059		08/01/2009	SCHEDULED REDEMPTION		190	190	182	190						190				5	09/15/2009	1
36206F-QA-3	GOVT NATL MTG ASSOC I #410049		09/01/2009	SCHEDULED REDEMPTION		633	633	693	689		(57)		(57)		633				36	07/15/2025	1
36206H-5L-8	GOVT NATL MTG ASSOC I #412251		09/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					11/15/2030	1
36206N-E3-5	GOVT NATL MTG ASSOC I #416054		09/01/2009	SCHEDULED REDEMPTION		218	218	219	219		(1)		(1)		218				12	01/15/2026	1
36206T-KY-7	GOVT NATL MTG ASSOC I #420711		09/01/2009	SCHEDULED REDEMPTION		31	31	31	31						31				2	02/15/2026	1
36206U-HB-8	GOVT NATL MTG ASSOC I #421526		09/01/2009	SCHEDULED REDEMPTION		193	193	195	195		(2)		(2)		193				11	01/15/2027	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)
36206V-KT-3	GOVT NATL MTG ASSOC I #422506		09/01/2009	SCHEDULED REDEMPTION		351	351	351	349		2		2		351				16	03/15/2026	1
36206V-TC-1	GOVT NATL MTG ASSOC I #422747		09/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					05/15/2026	1
36206V-VU-8	GOVT NATL MTG ASSOC I #422827		09/01/2009	SCHEDULED REDEMPTION		133	133	135	136		(3)		(3)		133				8	06/15/2026	1
36206V-YJ-0	GOVT NATL MTG ASSOC I #422913		09/01/2009	SCHEDULED REDEMPTION		46	46	46	46		(1)		(1)		46				3	06/15/2026	1
36206V-YY-7	GOVT NATL MTG ASSOC I #422927		09/01/2009	SCHEDULED REDEMPTION		39	39	40	40		(1)		(1)		39				2	06/15/2026	1
36206W-B2-0	GOVT NATL MTG ASSOC I #423157		09/01/2009	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20				1	10/15/2029	1
36206W-NP-6	GOVT NATL MTG ASSOC I #423498		09/01/2009	SCHEDULED REDEMPTION		357	357	357	355		2		2		357				17	02/15/2026	1
36206W-7M-1	GOVT NATL MTG ASSOC I #424000		09/01/2009	SCHEDULED REDEMPTION		22	22	22	22						22				1	09/15/2026	1
36206X-6F-5	GOVT NATL MTG ASSOC I #424870		09/01/2009	SCHEDULED REDEMPTION		141	141	138	138		4		4		141				7	11/15/2027	1
36206Y-6M-8	GOVT NATL MTG ASSOC I #425776		09/01/2009	SCHEDULED REDEMPTION		40	40	40	41						40				2	09/15/2026	1
36207A-K6-8	GOVT NATL MTG ASSOC I #426117		09/01/2009	SCHEDULED REDEMPTION		481	481	483	484		(3)		(3)		481				27	06/15/2026	1
36207A-LG-5	GOVT NATL MTG ASSOC I #426127		09/01/2009	SCHEDULED REDEMPTION		91	91	91	91		(1)		(1)		91				5	07/15/2026	1
36207E-AZ-7	GOVT NATL MTG ASSOC I #429424		09/01/2009	SCHEDULED REDEMPTION		287	287	288	289		(2)		(2)		287				16	04/15/2026	1
36207J-VR-1	GOVT NATL MTG ASSOC I #433624		09/01/2009	SCHEDULED REDEMPTION		28,748	28,748	27,509	27,698		1,050		1,050		28,748				1,361	02/15/2028	1
36207J-YS-6	GOVT NATL MTG ASSOC I #433721		09/01/2009	SCHEDULED REDEMPTION		3,230	3,230	3,355	3,284		(54)		(54)		3,230				114	04/15/2013	1
36207J-5P-4	GOVT NATL MTG ASSOC I #433854		09/01/2009	SCHEDULED REDEMPTION		4,735	4,735	4,919	4,816		(81)		(81)		4,735				168	06/15/2013	1
36207J-7J-6	GOVT NATL MTG ASSOC I #433897		09/01/2009	SCHEDULED REDEMPTION		1,284	1,284	1,334	1,306		(22)		(22)		1,284				45	07/15/2013	1
36207K-HU-7	GOVT NATL MTG ASSOC I #434143		09/01/2009	SCHEDULED REDEMPTION		103	103	103	103						103				4	01/15/2029	1
36207K-RX-0	GOVT NATL MTG ASSOC I #434402		09/01/2009	SCHEDULED REDEMPTION		484	484	483	483						484				21	06/15/2029	1
36207K-TU-4	GOVT NATL MTG ASSOC I #434463		09/01/2009	SCHEDULED REDEMPTION		245	245	250	250		(5)		(5)		245				12	07/15/2029	1
36207L-BK-3	GOVT NATL MTG ASSOC I #434842		09/01/2009	SCHEDULED REDEMPTION		16	16	16	16						16				1	08/15/2030	1
36207L-W9-5	GOVT NATL MTG ASSOC I #435472		09/01/2009	SCHEDULED REDEMPTION		226	226	232	236		(10)		(10)		226				14	07/15/2026	1
36207M-RP-3	GOVT NATL MTG ASSOC I #436194		09/01/2009	SCHEDULED REDEMPTION		3,489	3,489	3,489	3,470		19		19		3,489				170	02/15/2028	1
36207N-4P-6	GOVT NATL MTG ASSOC I #437430		09/01/2009	SCHEDULED REDEMPTION		172	172	168	168		3		3		172				9	11/15/2027	1
36207N-6M-1	GOVT NATL MTG ASSOC I #437476		09/01/2009	SCHEDULED REDEMPTION		30	30	30	30						30				1	03/15/2029	1
36207Q-MB-0	GOVT NATL MTG ASSOC I #438754		09/01/2009	SCHEDULED REDEMPTION		599	599	613	609		(10)		(10)		599				30	10/15/2028	1
36207U-BG-2	GOVT NATL MTG ASSOC I #442039		09/01/2009	SCHEDULED REDEMPTION		40	40	41	41						40				2	10/15/2026	1
36207V-6C-5	GOVT NATL MTG ASSOC I #443767		09/01/2009	SCHEDULED REDEMPTION		2,243	2,243	2,250	2,250		(7)		(7)		2,243				111	12/15/2027	1
36207W-XQ-2	GOVT NATL MTG ASSOC I #444487		09/01/2009	SCHEDULED REDEMPTION		431	431	422	423		8		8		431				22	10/15/2027	1
36207Y-J3-5	GOVT NATL MTG ASSOC I #445882		09/01/2009	SCHEDULED REDEMPTION		304	304	300	300		3		3		304				14	04/15/2029	1
36207Y-MM-9	GOVT NATL MTG ASSOC I #445964		09/01/2009	SCHEDULED REDEMPTION		242	242	242	242						242				10	01/15/2029	1
36207Y-ZN-3	GOVT NATL MTG ASSOC I #446349		09/01/2009	SCHEDULED REDEMPTION		630	630	643	644		(15)		(15)		630				34	09/15/2027	1
36208D-MD-4	GOVT NATL MTG ASSOC I #447756		09/01/2009	SCHEDULED REDEMPTION		26	26	26	26						26				1	07/15/2027	1
36208D-NL-5	GOVT NATL MTG ASSOC I #447795		09/01/2009	SCHEDULED REDEMPTION		3,146	3,146	3,267	3,189		(44)		(44)		3,146				107	05/15/2013	1
36208E-TY-9	GOVT NATL MTG ASSOC I #448867		09/01/2009	SCHEDULED REDEMPTION		340	340	332	334		6		6		340				17	10/15/2027	1
36208E-ZF-3	GOVT NATL MTG ASSOC I #449042		09/01/2009	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31				2	06/15/2028	1
36208F-J7-6	GOVT NATL MTG ASSOC I #449486		09/01/2009	SCHEDULED REDEMPTION		1,908	1,908	1,941	1,933		(24)		(24)		1,908				97	11/15/2027	1
36208F-ME-7	GOVT NATL MTG ASSOC I #449557		09/01/2009	SCHEDULED REDEMPTION		3,393	3,393	3,525	3,459		(65)		(65)		3,393				120	06/15/2013	1
36208G-H2-7	GOVT NATL MTG ASSOC I #450349		09/01/2009	SCHEDULED REDEMPTION		2,338	2,338	2,378	2,366		(28)		(28)		2,338				118	06/15/2028	1
36208H-LA-2	GOVT NATL MTG ASSOC I #451321		09/01/2009	SCHEDULED REDEMPTION		3,733	3,733	3,829	3,828		(95)		(95)		3,733				201	07/15/2027	1
36208H-LB-0	GOVT NATL MTG ASSOC I #451322		09/01/2009	SCHEDULED REDEMPTION		39	39	39	39						39				2	07/15/2027	1
36208H-R5-7	GOVT NATL MTG ASSOC I #451508		09/01/2009	SCHEDULED REDEMPTION		138	138	141	142		(4)		(4)		138				9	10/15/2027	1
36208L-AV-9	GOVT NATL MTG ASSOC I #453720		09/01/2009	SCHEDULED REDEMPTION		447	447	438	440		7		7		447				23	10/15/2027	1
36208L-LZ-8	GOVT NATL MTG ASSOC I #454044		09/01/2009	SCHEDULED REDEMPTION		422	422	431	431		(10)		(10)		422				22	04/15/2028	1
36208L-SE-8	GOVT NATL MTG ASSOC I #454217		09/01/2009	SCHEDULED REDEMPTION		207	207	203	204		3		3		207				10	10/15/2028	1
36208M-Z2-4	GOVT NATL MTG ASSOC I #455361		09/01/2009	SCHEDULED REDEMPTION		814	814	776	781		33		33		814				42	12/15/2027	1
36208N-JX-2	GOVT NATL MTG ASSOC I #455778		09/01/2009	SCHEDULED REDEMPTION		11	11	11	11						11				1	09/15/2027	1
36208P-E7-9	GOVT NATL MTG ASSOC I #456558		07/01/2009	SCHEDULED REDEMPTION		20,043	20,043	19,623	19,631		412		412		20,043				817	10/15/2027	1
36208P-NW-4	GOVT NATL MTG ASSOC I #456805		09/01/2009	SCHEDULED REDEMPTION		576	576	551	555		21		21		576				27	04/15/2028	1
36208P-S2-5	GOVT NATL MTG ASSOC I #456937		09/01/2009	SCHEDULED REDEMPTION		1,209	1,209	1,256	1,231		(22)		(22)		1,209				41	05/15/2013	1
36208P-7M-4	GOVT NATL MTG ASSOC I #457300		09/01/2009	SCHEDULED REDEMPTION		1,137	1,137	1,080	1,084		53		53		1,137				53	02/15/2028	1
36208Q-YL-4	GOVT NATL MTG ASSOC I #458015		09/01/2009	SCHEDULED REDEMPTION		16	16	15	15						16				1	02/15/2029	1
36208Q-ZR-0	GOVT NATL MTG ASSOC I #458052		09/01/2009	SCHEDULED REDEMPTION		266	266	266	266						266				12	02/15/2029	1
36208R-FN-9	GOVT NATL MTG ASSOC I #458373		09/01/2009	SCHEDULED REDEMPTION		336	336	348	342		(6)		(6)		336				18	01/15/2013	1
36208R-U8-5	GOVT NATL MTG ASSOC I #458807		09/01/2009	SCHEDULED REDEMPTION		546	546	523	527		20		20		546				26	02/15/2028	1
36208R-YY-4	GOVT NATL MTG ASSOC I #458927		09/01/2009	SCHEDULED REDEMPTION		3	3	3	3						3					09/15/2028	1
36208T-CP-3	GOVT NATL MTG ASSOC I #460078		09/01/2009	SCHEDULED REDEMPTION		2,983	2,983	3,098	3,048		(65)		(65)		2,983				106	05/15/2013	1
36208T-R3-6	GOVT NATL MTG ASSOC I #460506		09/01/2009	SCHEDULED REDEMPTION		1,080	1,080	1,079	1,079		1		1		1,080				47	01/15/2029	1
36208V-QV-0	GOVT NATL MTG ASSOC I #462268		09/01/2009	SCHEDULED REDEMPTION		14	14	14	14						14				1	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)
36208V-TU-9	GOVT NATL MTG ASSOC I #462363		09/01/2009	SCHEDULED REDEMPTION		294	294	301	300		(6)		(6)		294				15	11/15/2027	1
36208V-UH-6	GOVT NATL MTG ASSOC I #462384		09/01/2009	SCHEDULED REDEMPTION		115	115	113	113		2		2		115				6	11/15/2027	1
36208V-XZ-3	GOVT NATL MTG ASSOC I #462496		09/01/2009	SCHEDULED REDEMPTION		4	4	4	4						4					01/15/2028	1
36208X-GV-7	GOVT NATL MTG ASSOC I #463812		09/01/2009	SCHEDULED REDEMPTION		25,254	25,254	25,254	25,121		133		133		25,254				1,229	04/15/2028	1
36208X-TY-7	GOVT NATL MTG ASSOC I #464167		09/01/2009	SCHEDULED REDEMPTION		120	120	122	121		(2)		(2)		120				6	09/15/2028	1
36208Y-C6-4	GOVT NATL MTG ASSOC I #464593		09/01/2009	SCHEDULED REDEMPTION		674	674	674	674						674				29	02/15/2029	1
36208Y-SE-0	GOVT NATL MTG ASSOC I #465017		09/01/2009	SCHEDULED REDEMPTION		47	47	46	46		1		1		47				2	03/15/2029	1
36208Y-2G-3	GOVT NATL MTG ASSOC I #465275		09/01/2009	SCHEDULED REDEMPTION		238	238	234	234		3		3		238				11	04/15/2029	1
36208Y-6L-8	GOVT NATL MTG ASSOC I #465375		09/01/2009	SCHEDULED REDEMPTION		82	82	82	82						82				4	01/15/2029	1
36209A-EE-6	GOVT NATL MTG ASSOC I #465533		09/01/2009	SCHEDULED REDEMPTION		225	225	228	228		(3)		(3)		225				11	06/15/2028	1
36209B-C9-7	GOVT NATL MTG ASSOC I #466396		09/01/2009	SCHEDULED REDEMPTION		4,483	4,483	4,407	4,421		62		62		4,483				196	10/15/2028	1
36209C-RS-7	GOVT NATL MTG ASSOC I #467697		09/01/2009	SCHEDULED REDEMPTION		523	523	535	534		(12)		(12)		523				26	03/15/2028	1
36209C-5K-8	GOVT NATL MTG ASSOC I #468050		09/01/2009	SCHEDULED REDEMPTION		1,278	1,278	1,214	1,213		65		65		1,278				60	07/15/2028	1
36209C-6T-8	GOVT NATL MTG ASSOC I #468082		09/01/2009	SCHEDULED REDEMPTION		386	386	380	381		5		5		386				18	07/15/2028	1
36209D-B8-6	GOVT NATL MTG ASSOC I #468163		09/01/2009	SCHEDULED REDEMPTION		1,081	1,081	1,095	1,092		(11)		(11)		1,081				55	08/15/2028	1
36209E-WG-3	GOVT NATL MTG ASSOC I #469647		09/01/2009	SCHEDULED REDEMPTION		5,466	5,466	5,374	5,390		75		75		5,466				266	10/15/2028	1
36209E-6U-1	GOVT NATL MTG ASSOC I #469883		09/01/2009	SCHEDULED REDEMPTION		16	16	15	15						16				1	01/15/2029	1
36209F-A2-5	GOVT NATL MTG ASSOC I #469925		09/01/2009	SCHEDULED REDEMPTION		115	115	117	118		(3)		(3)		115				6	01/15/2029	1
36209F-CV-9	GOVT NATL MTG ASSOC I #469984		09/01/2009	SCHEDULED REDEMPTION		185	185	179	182		3		3		185				8	02/15/2029	1
36209F-DS-5	GOVT NATL MTG ASSOC I #470013		09/01/2009	SCHEDULED REDEMPTION		160	160	164	164		(4)		(4)		160				8	02/15/2029	1
36209F-E8-8	GOVT NATL MTG ASSOC I #470059		09/01/2009	SCHEDULED REDEMPTION		128	128	130	130		(2)		(2)		128				6	02/15/2029	1
36209F-LS-6	GOVT NATL MTG ASSOC I #470237		09/01/2009	SCHEDULED REDEMPTION		13	13	13	13						13				1	04/15/2029	1
36209F-L3-1	GOVT NATL MTG ASSOC I #470246		09/01/2009	SCHEDULED REDEMPTION		8	8	9	9						8				1	04/15/2029	1
36209F-N4-7	GOVT NATL MTG ASSOC I #470311		09/01/2009	SCHEDULED REDEMPTION		174	174	172	171		2		2		174				8	05/15/2029	1
36209F-VJ-5	GOVT NATL MTG ASSOC I #470517		09/01/2009	SCHEDULED REDEMPTION		126	126	128	129		(3)		(3)		126				6	06/15/2029	1
36209F-ZX-0	GOVT NATL MTG ASSOC I #470658		09/01/2009	SCHEDULED REDEMPTION		9	9	9	9						9				1	07/15/2029	1
36209J-MC-2	GOVT NATL MTG ASSOC I #472955		09/01/2009	SCHEDULED REDEMPTION		139	139	143	143		(3)		(3)		139				7	11/15/2029	1
36209K-Y5-1	GOVT NATL MTG ASSOC I #474232		09/01/2009	SCHEDULED REDEMPTION		1,549	1,549	1,606	1,575		(26)		(26)		1,549				55	04/15/2013	1
36209L-3H-7	GOVT NATL MTG ASSOC I #475200		09/01/2009	SCHEDULED REDEMPTION		368	368	377	374		(6)		(6)		368				19	07/15/2028	1
36209M-EK-6	GOVT NATL MTG ASSOC I #475438		09/01/2009	SCHEDULED REDEMPTION		223	223	232	228		(4)		(4)		223				8	06/15/2013	1
36209M-JF-2	GOVT NATL MTG ASSOC I #475562		09/01/2009	SCHEDULED REDEMPTION		809	809	774	781		29		29		809				38	09/15/2028	1
36209M-K3-7	GOVT NATL MTG ASSOC I #475614		09/01/2009	SCHEDULED REDEMPTION		77	77	76	76		1		1		77				4	10/15/2028	1
36209M-3X-0	GOVT NATL MTG ASSOC I #476114		09/01/2009	SCHEDULED REDEMPTION		4,638	4,638	4,560	4,565		73		73		4,638				225	07/15/2028	1
36209M-4L-5	GOVT NATL MTG ASSOC I #476127		09/01/2009	SCHEDULED REDEMPTION		1,724	1,724	1,765	1,753		(29)		(29)		1,724				87	12/15/2028	1
36209N-DX-7	GOVT NATL MTG ASSOC I #476318		09/01/2009	SCHEDULED REDEMPTION		422	422	432	431		(8)		(8)		422				21	05/15/2028	1
36209N-3W-0	GOVT NATL MTG ASSOC I #477013		09/01/2009	SCHEDULED REDEMPTION		251	251	259	260		(9)		(9)		251				14	10/15/2029	1
36209P-MJ-3	GOVT NATL MTG ASSOC I #477461		09/01/2009	SCHEDULED REDEMPTION		149	149	151	151		(2)		(2)		149				6	09/15/2028	1
36209Q-3F-0	GOVT NATL MTG ASSOC I #478798		09/01/2009	SCHEDULED REDEMPTION		8	8	8	8						8					10/15/2029	1
36209R-XR-9	GOVT NATL MTG ASSOC I #479588		09/01/2009	SCHEDULED REDEMPTION		6	6	6	7						6					09/15/2030	1
36209W-HW-5	GOVT NATL MTG ASSOC I #483645		09/01/2009	SCHEDULED REDEMPTION		251	251	247	248		4		4		251				12	10/15/2028	1
36209W-H7-0	GOVT NATL MTG ASSOC I #483654		09/01/2009	SCHEDULED REDEMPTION		423	423	416	417		6		6		423				20	10/15/2028	1
36209X-YS-3	GOVT NATL MTG ASSOC I #485021		09/01/2009	SCHEDULED REDEMPTION		74	74	73	73		1		1		74				3	10/15/2028	1
36209X-2C-3	GOVT NATL MTG ASSOC I #485071		09/01/2009	SCHEDULED REDEMPTION		132	132	130	130		2		2		132				6	11/15/2028	1
36210A-L5-4	GOVT NATL MTG ASSOC I #486448		09/01/2009	SCHEDULED REDEMPTION		1,776	1,776	1,807	1,800		(24)		(24)		1,776				85	08/15/2028	1
36210A-RV-1	GOVT NATL MTG ASSOC I #486600		09/01/2009	SCHEDULED REDEMPTION		48	48	49	50		(1)		(1)		48				3	10/15/2028	1
36210A-SJ-7	GOVT NATL MTG ASSOC I #486621		09/01/2009	SCHEDULED REDEMPTION		153	153	151	151		2		2		153				7	10/15/2028	1
36210A-XN-2	GOVT NATL MTG ASSOC I #486785		09/01/2009	SCHEDULED REDEMPTION		196	196	201	201		(5)		(5)		196				10	12/15/2028	1
36210B-BW-4	GOVT NATL MTG ASSOC I #487053		09/01/2009	SCHEDULED REDEMPTION		67	67	70	69		(3)		(3)		67				3	03/15/2029	1
36210B-QZ-1	GOVT NATL MTG ASSOC I #487472		09/01/2009	SCHEDULED REDEMPTION		51	51	47	48		3		3		51				2	04/15/2029	1
36210B-TT-2	GOVT NATL MTG ASSOC I #487562		09/01/2009	SCHEDULED REDEMPTION		25	25	25	25						25				1	07/15/2029	1
36210E-DM-8	GOVT NATL MTG ASSOC I #489808		09/01/2009	SCHEDULED REDEMPTION		6,541	6,541	6,454	6,455		86		86		6,541				283	06/15/2029	1
36210E-EC-9	GOVT NATL MTG ASSOC I #489831		09/01/2009	SCHEDULED REDEMPTION		33	33	35	35		(2)		(2)		33				2	07/15/2029	1
36210E-SB-6	GOVT NATL MTG ASSOC I #490214		09/01/2009	SCHEDULED REDEMPTION		83	83	81	82		1		1		83				4	07/15/2029	1
36210F-EQ-5	GOVT NATL MTG ASSOC I #490743		09/01/2009	SCHEDULED REDEMPTION		1,169	1,169	1,195	1,189		(20)		(20)		1,169				59	12/15/2028	1
36210F-FH-4	GOVT NATL MTG ASSOC I #490768		09/01/2009	SCHEDULED REDEMPTION		241	241	237	237		3		3		241				11	10/15/2028	1
36210F-RG-3	GOVT NATL MTG ASSOC I #491087		09/01/2009	SCHEDULED REDEMPTION		400	400	388	394		6		6		400				17	01/15/2029	1
36210F-ZG-4	GOVT NATL MTG ASSOC I #491343		09/01/2009	SCHEDULED REDEMPTION		57	57	58	59		(2)		(2)		57				3	03/15/2029	1
36210F-6Q-4	GOVT NATL MTG ASSOC I #491479		09/01/2009	SCHEDULED REDEMPTION		5,111	5,111	5,043	5,049		62		62		5,111				243	06/15/2029	1
36210J-J8-2	GOVT NATL MTG ASSOC I #493587		09/01/2009	SCHEDULED REDEMPTION		298	298	293	294		4		4		298				14	10/15/2028	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)
36210J-WB-0	GOVT NATL MTG ASSOC I #493942		09/01/2009	SCHEDULED REDEMPTION		9,629	9,629	9,328	9,458		171		171		9,629				431	05/15/2029	1
36210J-XJ-2	GOVT NATL MTG ASSOC I #493981		09/01/2009	SCHEDULED REDEMPTION		5	5	6	6						5					06/15/2029	1
36210J-2P-2	GOVT NATL MTG ASSOC I #494082		09/01/2009	SCHEDULED REDEMPTION		8,771	8,771	8,952	9,019		(248)		(248)		8,771				493	08/15/2029	1
36210K-AC-9	GOVT NATL MTG ASSOC I #494203		09/01/2009	SCHEDULED REDEMPTION		701	701	692	692		9		9		701				33	03/15/2029	1
36210K-KQ-7	GOVT NATL MTG ASSOC I #494503		09/01/2009	SCHEDULED REDEMPTION		502	502	495	495		7		7		502				24	04/15/2029	1
36210K-WR-2	GOVT NATL MTG ASSOC I #494856		09/01/2009	SCHEDULED REDEMPTION		11,880	11,880	11,722	11,728		152		152		11,880				579	07/15/2029	1
36210L-MR-1	GOVT NATL MTG ASSOC I #495468		09/01/2009	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15				1	01/15/2030	1
36210L-TZ-6	GOVT NATL MTG ASSOC I #495668		09/01/2009	SCHEDULED REDEMPTION		29	29	29	30		(1)		(1)		29				2	08/15/2029	1
36210M-6E-6	GOVT NATL MTG ASSOC I #496869		09/01/2009	SCHEDULED REDEMPTION		66	66	65	65		1		1		66				3	04/15/2029	1
36210N-NR-6	GOVT NATL MTG ASSOC I #497300		09/01/2009	SCHEDULED REDEMPTION		137	137	140	139		(3)		(3)		137				7	12/15/2028	1
36210P-N3-4	GOVT NATL MTG ASSOC I #498210		09/01/2009	SCHEDULED REDEMPTION		18,046	18,046	17,482	17,580		466		466		18,046				723	05/15/2031	1
36210R-M2-3	GOVT NATL MTG ASSOC I #499977		09/01/2009	SCHEDULED REDEMPTION		3	3	3	3						3					09/15/2029	1
36210S-C5-5	GOVT NATL MTG ASSOC I #500592		09/01/2009	SCHEDULED REDEMPTION		1,845	1,845	1,782	1,799		46		46		1,845				87	02/15/2029	1
36210T-EV-4	GOVT NATL MTG ASSOC I #501548		09/01/2009	SCHEDULED REDEMPTION		185	185	183	183		2		2		185				9	03/15/2029	1
36210T-SE-7	GOVT NATL MTG ASSOC I #501917		09/01/2009	SCHEDULED REDEMPTION		17	17	18	18						17				1	05/15/2029	1
36210U-N5-8	GOVT NATL MTG ASSOC I #502712		09/01/2009	SCHEDULED REDEMPTION		137	137	135	136		2		2		137				6	06/15/2029	1
36210U-W4-1	GOVT NATL MTG ASSOC I #502967		09/01/2009	SCHEDULED REDEMPTION		639	639	644	643		(4)		(4)		639				32	03/15/2029	1
36210V-EH-0	GOVT NATL MTG ASSOC I #503336		09/01/2009	SCHEDULED REDEMPTION		45	45	46	46		(1)		(1)		45				2	01/15/2030	1
36210V-GA-3	GOVT NATL MTG ASSOC I #503393		09/01/2009	SCHEDULED REDEMPTION		6,892	6,892	6,656	6,692		200		200		6,892				320	03/15/2029	1
36210V-MQ-1	GOVT NATL MTG ASSOC I #503567		09/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					03/15/2029	1
36210V-WJ-6	GOVT NATL MTG ASSOC I #503849		09/01/2009	SCHEDULED REDEMPTION		2,694	2,694	2,658	2,658		35		35		2,694				131	04/15/2029	1
36210W-FX-2	GOVT NATL MTG ASSOC I #504282		09/01/2009	SCHEDULED REDEMPTION		125	125	123	124		1		1		125				6	04/15/2029	1
36210W-KC-2	GOVT NATL MTG ASSOC I #504391		09/01/2009	SCHEDULED REDEMPTION		6	6	7	7						6					06/15/2029	1
36210W-NT-2	GOVT NATL MTG ASSOC I #504502		09/01/2009	SCHEDULED REDEMPTION		18	18	18	18						18				1	08/15/2029	1
36210W-QU-6	GOVT NATL MTG ASSOC I #504567		09/01/2009	SCHEDULED REDEMPTION		106	106	108	109		(3)		(3)		106				6	09/15/2029	1
36210X-VB-0	GOVT NATL MTG ASSOC I #505610		09/01/2009	SCHEDULED REDEMPTION		62	62	64	64		(1)		(1)		62				3	04/15/2029	1
36210X-2N-6	GOVT NATL MTG ASSOC I #505781		09/01/2009	SCHEDULED REDEMPTION		166	166	169	169		(3)		(3)		166				9	08/15/2029	1
36210X-5M-5	GOVT NATL MTG ASSOC I #505852		09/01/2009	SCHEDULED REDEMPTION		205	205	209	209		(4)		(4)		205				11	09/15/2029	1
36210Y-UV-5	GOVT NATL MTG ASSOC I #506496		09/01/2009	SCHEDULED REDEMPTION		83	83	82	82		1		1		83				4	04/15/2029	1
36210Y-YH-2	GOVT NATL MTG ASSOC I #506612		09/01/2009	SCHEDULED REDEMPTION		2,898	2,898	2,799	2,812		86		86		2,898				135	03/15/2029	1
36210Y-YP-4	GOVT NATL MTG ASSOC I #506618		09/01/2009	SCHEDULED REDEMPTION		14	14	14	14						14				1	03/15/2029	1
36210Y-2E-4	GOVT NATL MTG ASSOC I #506673		09/01/2009	SCHEDULED REDEMPTION		14	14	14	14						14				1	04/15/2029	1
36211A-N8-5	GOVT NATL MTG ASSOC I #507215		09/01/2009	SCHEDULED REDEMPTION		1,829	1,829	1,826	1,826		3		3		1,829				86	04/15/2029	1
36211A-4P-8	GOVT NATL MTG ASSOC I #507630		09/01/2009	SCHEDULED REDEMPTION		172	172	166	169		3		3		172				7	06/15/2029	1
36211B-YB-4	GOVT NATL MTG ASSOC I #508406		09/01/2009	SCHEDULED REDEMPTION		24	24	25	25						24				1	12/15/2030	1
36211B-ZM-9	GOVT NATL MTG ASSOC I #508448		09/01/2009	SCHEDULED REDEMPTION		10,197	10,197	10,062	10,090		107		107		10,197				497	02/15/2031	1
36211D-DV-9	GOVT NATL MTG ASSOC I #509616		09/01/2009	SCHEDULED REDEMPTION		274	274	290	290		(16)		(16)		274				14	07/15/2029	1
36211D-UK-4	GOVT NATL MTG ASSOC I #510086		09/01/2009	SCHEDULED REDEMPTION		109	109	108	108		1		1		109				5	07/15/2029	1
36211E-EP-9	GOVT NATL MTG ASSOC I #510542		09/01/2009	SCHEDULED REDEMPTION		88	88	90	90		(2)		(2)		88				5	10/15/2029	1
36211E-E7-9	GOVT NATL MTG ASSOC I #510558		09/01/2009	SCHEDULED REDEMPTION		180	180	184	186		(5)		(5)		180				9	10/15/2029	1
36211E-LK-2	GOVT NATL MTG ASSOC I #510730		09/01/2009	SCHEDULED REDEMPTION		146	146	144	144		2		2		146				7	11/15/2029	1
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		09/01/2009	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14				1	06/15/2029	1
36211F-PN-9	GOVT NATL MTG ASSOC I #511729		09/01/2009	SCHEDULED REDEMPTION		1,296	1,296	1,372	1,369		(73)		(73)		1,296				68	10/15/2030	1
36211G-C5-0	GOVT NATL MTG ASSOC I #512292		09/01/2009	SCHEDULED REDEMPTION		49	49	50	50		(1)		(1)		49				2	01/15/2030	1
36211G-UU-5	GOVT NATL MTG ASSOC I #512795		09/01/2009	SCHEDULED REDEMPTION		839	839	859	857		(18)		(18)		839				44	06/15/2029	1
36211G-3H-4	GOVT NATL MTG ASSOC I #513000		09/01/2009	SCHEDULED REDEMPTION		15	15	15	15		(1)		(1)		15				1	07/15/2029	1
36211H-G6-2	GOVT NATL MTG ASSOC I #513321		09/01/2009	SCHEDULED REDEMPTION		37	37	38	38		(1)		(1)		37				2	08/15/2029	1
36211H-U4-1	GOVT NATL MTG ASSOC I #513703		09/01/2009	SCHEDULED REDEMPTION		960	960	982	981		(21)		(21)		960				48	06/15/2029	1
36211H-U6-6	GOVT NATL MTG ASSOC I #513705		09/01/2009	SCHEDULED REDEMPTION		7	7	8	8						7					07/15/2029	1
36211H-VR-9	GOVT NATL MTG ASSOC I #513724		09/01/2009	SCHEDULED REDEMPTION		226	226	234	233		(7)		(7)		226				13	07/15/2029	1
36211H-XQ-9	GOVT NATL MTG ASSOC I #513787		09/01/2009	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26				1	07/15/2029	1
36211J-PM-3	GOVT NATL MTG ASSOC I #514428		09/01/2009	SCHEDULED REDEMPTION		64	64	66	66		(2)		(2)		64				3	08/15/2029	1
36211L-EQ-1	GOVT NATL MTG ASSOC I #515943		08/01/2009	SCHEDULED REDEMPTION		37,997	37,997	37,492	37,464		532		532		37,997				1,644	08/15/2029	1
36211M-ZQ-6	GOVT NATL MTG ASSOC I #517451		09/01/2009	SCHEDULED REDEMPTION		4	4	5	5						4					12/15/2029	1
36211N-5L-8	GOVT NATL MTG ASSOC I #518451		09/01/2009	SCHEDULED REDEMPTION		4	4	4	4						4					09/15/2029	1
36211P-BN-2	GOVT NATL MTG ASSOC I #518545		09/01/2009	SCHEDULED REDEMPTION		80	80	81	82		(2)		(2)		80				4	10/15/2029	1
36211Q-GQ-8	GOVT NATL MTG ASSOC I #519607		09/01/2009	SCHEDULED REDEMPTION		86	86	93	93		(6)		(6)		86				5	08/15/2030	1
36211Q-YE-5	GOVT NATL MTG ASSOC I #520109		09/01/2009	SCHEDULED REDEMPTION		8	8	9	9						8				1	04/15/2030	1
36211R-FN-4	GOVT NATL MTG ASSOC I #520473		09/01/2009	SCHEDULED REDEMPTION		55	55	59	59		(4)		(4)		55				3	01/15/2030	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)
36211R-H4-4	GOVT NATL MTG ASSOC I #520551		09/01/2009	SCHEDULED REDEMPTION		18	18	18	18						18				1	02/15/2030	1
36211R-Q7-7	GOVT NATL MTG ASSOC I #520778		09/01/2009	SCHEDULED REDEMPTION		20	20	20	20		(1)		(1)		20				1	07/15/2030	1
36211S-RY-5	GOVT NATL MTG ASSOC I #521703		09/01/2009	SCHEDULED REDEMPTION		93	93	99	99		(5)		(5)		93				5	12/15/2029	1
36211T-SX-4	GOVT NATL MTG ASSOC I #522634		09/01/2009	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17				1	01/15/2030	1
36211T-4V-4	GOVT NATL MTG ASSOC I #522936		09/01/2009	SCHEDULED REDEMPTION		193	193	204	204		(11)		(11)		193				10	12/15/2030	1
36211U-HC-9	GOVT NATL MTG ASSOC I #523227		09/01/2009	SCHEDULED REDEMPTION		159	159	171	171		(12)		(12)		159				9	10/15/2030	1
36211U-XU-1	GOVT NATL MTG ASSOC I #523691		09/01/2009	SCHEDULED REDEMPTION		70	70	71	71		(1)		(1)		70				4	12/15/2029	1
36211U-5G-3	GOVT NATL MTG ASSOC I #523847		09/01/2009	SCHEDULED REDEMPTION		273	273	289	288		(16)		(16)		273				14	03/15/2030	1
36211W-V2-1	GOVT NATL MTG ASSOC I #525433		09/01/2009	SCHEDULED REDEMPTION		1,451	1,451	1,483	1,477		(27)		(27)		1,451				89	02/15/2030	1
36212A-4M-4	GOVT NATL MTG ASSOC I #528328		09/01/2009	SCHEDULED REDEMPTION		12	12	12	12		(1)		(1)		12				1	02/15/2030	1
36212B-HG-1	GOVT NATL MTG ASSOC I #528631		09/01/2009	SCHEDULED REDEMPTION		1,976	1,976	2,022	2,028		(52)		(52)		1,976				101	02/15/2030	1
36212B-KW-2	GOVT NATL MTG ASSOC I #528709		09/01/2009	SCHEDULED REDEMPTION		22	22	22	22		(1)		(1)		22				1	04/15/2030	1
36212B-LJ-0	GOVT NATL MTG ASSOC I #528729		09/01/2009	SCHEDULED REDEMPTION		2	2	2	2						2					04/15/2030	1
36212C-CV-1	GOVT NATL MTG ASSOC I #529384		09/01/2009	SCHEDULED REDEMPTION		84	84	83	83		1		1		84				3	04/15/2031	1
36212D-KK-4	GOVT NATL MTG ASSOC I #530498		09/01/2009	SCHEDULED REDEMPTION		11	11	11	11		(1)		(1)		11				1	09/15/2030	1
36212D-L9-8	GOVT NATL MTG ASSOC I #530552		09/01/2009	SCHEDULED REDEMPTION		12	12	12	12						12				1	01/15/2031	1
36212E-H5-9	GOVT NATL MTG ASSOC I #531352		09/01/2009	SCHEDULED REDEMPTION		95	95	98	98		(3)		(3)		95				5	09/15/2030	1
36212J-5T-9	GOVT NATL MTG ASSOC I #535558		09/01/2009	SCHEDULED REDEMPTION		83	83	88	88		(5)		(5)		83				4	12/15/2030	1
36212K-L7-6	GOVT NATL MTG ASSOC I #535950		09/01/2009	SCHEDULED REDEMPTION		78	78	83	82		(4)		(4)		78				4	11/15/2030	1
36212L-AJ-0	GOVT NATL MTG ASSOC I #536509		09/01/2009	SCHEDULED REDEMPTION		12	12	12	12						12				1	02/15/2031	1
36212L-7F-2	GOVT NATL MTG ASSOC I #537394		09/01/2009	SCHEDULED REDEMPTION		1	1	2	2						1					01/15/2031	1
36212Q-HT-0	GOVT NATL MTG ASSOC I #540342		09/01/2009	SCHEDULED REDEMPTION		3	3	3	3						3					04/15/2031	1
36212Q-YQ-7	GOVT NATL MTG ASSOC I #540819		09/01/2009	SCHEDULED REDEMPTION		57	57	59	59		(2)		(2)		57				3	10/15/2030	1
36212S-KZ-8	GOVT NATL MTG ASSOC I #542212		09/01/2009	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19				1	12/15/2030	1
36212U-AC-5	GOVT NATL MTG ASSOC I #543703		09/01/2009	SCHEDULED REDEMPTION		5	5	6	6						5					11/15/2030	1
36212U-ZM-6	GOVT NATL MTG ASSOC I #544448		09/01/2009	SCHEDULED REDEMPTION		61	61	63	63		(2)		(2)		61				3	04/15/2031	1
36212Y-ZR-7	GOVT NATL MTG ASSOC I #548052		09/01/2009	SCHEDULED REDEMPTION		12	12	12	13		(1)		(1)		12				1	02/15/2031	1
36213A-H9-8	GOVT NATL MTG ASSOC I #548456		09/01/2009	SCHEDULED REDEMPTION		74	74	76	75		(1)		(1)		74				4	02/15/2031	1
36213B-DS-8	GOVT NATL MTG ASSOC I #549213		09/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					03/15/2031	1
36213E-AE-6	GOVT NATL MTG ASSOC I #551805		09/01/2009	SCHEDULED REDEMPTION		24	24	24	24		(1)		(1)		24				1	05/15/2032	1
36213F-XE-8	GOVT NATL MTG ASSOC I #553377		09/01/2009	SCHEDULED REDEMPTION		187	187	193	192		(5)		(5)		187				8	07/15/2033	1
36213H-GU-7	GOVT NATL MTG ASSOC I #554711		09/01/2009	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19				1	03/15/2031	1
36213H-6A-2	GOVT NATL MTG ASSOC I #555365		09/01/2009	SCHEDULED REDEMPTION		14	14	14	14						14				1	06/15/2031	1
36213J-3S-2	GOVT NATL MTG ASSOC I #556209		09/01/2009	SCHEDULED REDEMPTION		18	18	18	18						18				1	06/15/2031	1
36213K-E7-3	GOVT NATL MTG ASSOC I #556458		09/01/2009	SCHEDULED REDEMPTION		99	99	102	103		(4)		(4)		99				5	03/15/2031	1
36213U-JF-8	GOVT NATL MTG ASSOC I #564662		09/01/2009	SCHEDULED REDEMPTION		220	220	224	224		(4)		(4)		220				10	06/15/2031	1
36201G-4T-9	GOVT NATL MTG ASSOC I #583234		09/01/2009	SCHEDULED REDEMPTION		52,254	52,254	53,707	53,676		(1,422)		(1,422)		52,254				2,269	04/15/2032	1
36201K-D6-0	GOVT NATL MTG ASSOC I #585225		09/01/2009	SCHEDULED REDEMPTION		1,050	1,050	1,087	1,078		(28)		(28)		1,050				53	05/15/2032	1
36201V-3G-5	GOVT NATL MTG ASSOC I #594899		09/01/2009	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22				1	09/15/2032	1
36200C-5U-5	GOVT NATL MTG ASSOC I #597659		09/01/2009	SCHEDULED REDEMPTION		105,305	105,305	109,468	109,002		(3,697)		(3,697)		105,305				4,571	08/15/2036	1
36200G-CU-8	GOVT NATL MTG ASSOC I #600483		09/01/2009	SCHEDULED REDEMPTION		21,932	21,932	22,799	22,768		(835)		(835)		21,932				1,066	01/15/2036	1
36201X-RM-2	GOVT NATL MTG ASSOC I #606292		09/01/2009	SCHEDULED REDEMPTION		35,846	35,846	36,779	36,575		(729)		(729)		35,846				1,745	05/15/2036	1
36291A-R5-0	GOVT NATL MTG ASSOC I #622508		09/01/2009	SCHEDULED REDEMPTION		88	88	90	90		(2)		(2)		88				4	10/15/2033	1
36291Q-4V-3	GOVT NATL MTG ASSOC I #635436		09/01/2009	SCHEDULED REDEMPTION		2,774	2,774	2,851	2,840		(66)		(66)		2,774				135	12/15/2035	1
36291S-2K-5	GOVT NATL MTG ASSOC I #637178		09/01/2009	SCHEDULED REDEMPTION		58	58	60	60		(1)		(1)		58				3	06/15/2035	1
36292H-FE-8	GOVT NATL MTG ASSOC I #649165		09/01/2009	SCHEDULED REDEMPTION		2,674	2,674	2,748	2,735		(61)		(61)		2,674				130	01/15/2036	1
36292K-6T-8	GOVT NATL MTG ASSOC I #651682		09/01/2009	SCHEDULED REDEMPTION		56	56	57	57		(1)		(1)		56				3	01/15/2036	1
36292L-BY-9	GOVT NATL MTG ASSOC I #651755		09/01/2009	SCHEDULED REDEMPTION		10,628	10,628	10,905	10,852		(224)		(224)		10,628				518	03/15/2036	1
36292L-DV-3	GOVT NATL MTG ASSOC I #651816		09/01/2009	SCHEDULED REDEMPTION		22	22	23	23						22				1	05/15/2036	1
36294N-ZY-7	GOVT NATL MTG ASSOC I #655159		09/01/2009	SCHEDULED REDEMPTION		74,183	74,183	77,115	76,894		(2,712)		(2,712)		74,183				3,329	06/15/2036	1
36294P-PF-4	GOVT NATL MTG ASSOC I #655722		09/01/2009	SCHEDULED REDEMPTION		1,430	1,430	1,408	1,409		21		21		1,430				52	04/15/2038	1
36294P-5V-1	GOVT NATL MTG ASSOC I #656160		09/01/2009	SCHEDULED REDEMPTION		3,733	3,733	3,880	3,867		(135)		(135)		3,733				175	07/15/2036	1
36294Q-6F-3	GOVT NATL MTG ASSOC I #657070		09/01/2009	SCHEDULED REDEMPTION		8,259	8,259	8,474	8,418		(159)		(159)		8,259				402	08/15/2036	1
36294S-D3-8	GOVT NATL MTG ASSOC I #658122		09/01/2009	SCHEDULED REDEMPTION		6,212	6,212	6,374	6,328		(115)		(115)		6,212				299	10/15/2036	1
36294V-6F-2	GOVT NATL MTG ASSOC I #661570		09/01/2009	SCHEDULED REDEMPTION		4,979	4,979	5,117	5,075		(96)		(96)		4,979				238	12/15/2036	1
36295A-B7-9	GOVT NATL MTG ASSOC I #664362		09/01/2009	SCHEDULED REDEMPTION		64,128	64,128	66,663	66,151		(2,024)		(2,024)		64,128				2,960	09/15/2037	1
36295M-ZW-2	GOVT NATL MTG ASSOC I #674957		09/01/2009	SCHEDULED REDEMPTION		3,397	3,397	3,531	3,504		(107)		(107)		3,397				151	11/15/2037	1
36295N-GR-2	GOVT NATL MTG ASSOC I #675308		09/01/2009	SCHEDULED REDEMPTION		11,688	11,688	11,509	11,519		170		170		11,688				429	04/15/2038	1
36295N-JV-0	GOVT NATL MTG ASSOC I #675376		09/01/2009	SCHEDULED REDEMPTION		21,960	21,960	21,623	21,642		318		318		21,960				798	05/01/2038	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)
36295Q-B7-4	GOVT NATL MTG ASSOC I #676962		09/01/2009	SCHEDULED REDEMPTION		1,121	1,121	1,104	1,105		16		16		1,121				41	05/15/2038	1
36295S-W9-3	GOVT NATL MTG ASSOC I #679372		09/01/2009	SCHEDULED REDEMPTION		238,264	238,264	242,136	241,839		(3,575)		(3,575)		238,264				9,560	04/01/2038	1
36295U-3V-1	GOVT NATL MTG ASSOC I #681312		09/01/2009	SCHEDULED REDEMPTION		5,800	5,800	5,711	5,716		84		84		5,800				210	05/01/2038	1
36295X-A5-4	GOVT NATL MTG ASSOC I #683228		09/01/2009	SCHEDULED REDEMPTION		269,593	269,593	273,973	273,638		(4,045)		(4,045)		269,593				9,956	04/15/2038	1
36295Y-DA-8	GOVT NATL MTG ASSOC I #684197		09/01/2009	SCHEDULED REDEMPTION		2,097	2,097	2,065	2,067		30		30		2,097				76	05/15/2038	1
36295Y-J3-8	GOVT NATL MTG ASSOC I #684382		09/01/2009	SCHEDULED REDEMPTION		1,627	1,627	1,602	1,603		24		24		1,627				59	04/15/2038	1
36296B-XN-7	GOVT NATL MTG ASSOC I #686585		09/01/2009	SCHEDULED REDEMPTION		1,988	1,988	1,958	1,960		29		29		1,988				72	05/01/2038	1
36296B-5G-3	GOVT NATL MTG ASSOC I #686747		09/01/2009	SCHEDULED REDEMPTION		37,989	37,989	37,405	37,439		550		550		37,989				1,268	05/15/2038	1
36296C-NA-4	GOVT NATL MTG ASSOC I #687185		09/01/2009	SCHEDULED REDEMPTION		10,582	10,582	10,420	10,429		154		154		10,582				385	04/15/2038	1
36225A-M7-2	GOVT NATL MTG ASSOC I #780382		09/01/2009	SCHEDULED REDEMPTION		28,895	28,895	27,934	28,343		552		552		28,895				1,847	08/15/2020	1
36225A-M8-0	GOVT NATL MTG ASSOC I #780383		09/01/2009	SCHEDULED REDEMPTION		8,690	8,690	8,388	8,485		205		205		8,690				604	08/15/2020	1
36225A-VL-1	GOVT NATL MTG ASSOC I #780619		09/01/2009	SCHEDULED REDEMPTION		13,790	13,790	13,954	13,870		(79)		(79)		13,790				696	08/15/2012	1
36225A-XC-9	GOVT NATL MTG ASSOC I #780675		09/01/2009	SCHEDULED REDEMPTION		145	145	148	148		(3)		(3)		145				7	09/15/2024	1
36225A-3H-1	GOVT NATL MTG ASSOC I #780800		09/01/2009	SCHEDULED REDEMPTION		15,120	15,120	15,706	15,369		(250)		(250)		15,120				543	04/15/2013	1
36225B-CN-6	GOVT NATL MTG ASSOC I #780977		09/01/2009	SCHEDULED REDEMPTION		1,228	1,228	1,253	1,254		(26)		(26)		1,228				66	12/15/2028	1
36225B-C3-0	GOVT NATL MTG ASSOC I #780990		09/01/2009	SCHEDULED REDEMPTION		109	109	113	113		(4)		(4)		109				6	12/15/2028	1
36225B-DT-2	GOVT NATL MTG ASSOC I #781014		09/01/2009	SCHEDULED REDEMPTION		6,470	6,470	6,268	6,364		106		106		6,470				278	04/15/2029	1
36225B-EG-9	GOVT NATL MTG ASSOC I #781035		09/01/2009	SCHEDULED REDEMPTION		1,207	1,207	1,191	1,192		15		15		1,207				57	05/15/2029	1
36202A-B9-7	GOVT NATL MTG ASSOC II # 64		09/01/2009	SCHEDULED REDEMPTION		2	2	1	2						2					01/20/2014	1
36202A-M4-6	GOVT NATL MTG ASSOC II # 379		09/01/2009	SCHEDULED REDEMPTION		36	36	37	37		(1)		(1)		36				3	08/20/2015	1
36202A-PY-7	GOVT NATL MTG ASSOC II # 439		09/01/2009	SCHEDULED REDEMPTION		49	49	50	50		(1)		(1)		49				4	11/20/2015	1
36202A-Q6-7	GOVT NATL MTG ASSOC II # 477		09/01/2009	SCHEDULED REDEMPTION		108	108	111	110		(1)		(1)		108				8	01/20/2016	1
36202A-RR-0	GOVT NATL MTG ASSOC II # 496		09/01/2009	SCHEDULED REDEMPTION		1,556	1,556	1,591	1,575		(19)		(19)		1,556				118	02/20/2016	1
36202A-SA-6	GOVT NATL MTG ASSOC II # 513		09/01/2009	SCHEDULED REDEMPTION		199	199	200	200		(1)		(1)		199				11	03/20/2016	1
36202A-SB-4	GOVT NATL MTG ASSOC II # 514		09/01/2009	SCHEDULED REDEMPTION		1,295	1,295	1,327	1,295						1,295				98	03/20/2016	1
36202A-VS-3	GOVT NATL MTG ASSOC II # 625		09/01/2009	SCHEDULED REDEMPTION		47	47	44	44		3		3		47				3	09/20/2016	1
36202A-XW-2	GOVT NATL MTG ASSOC II # 693		09/01/2009	SCHEDULED REDEMPTION		8	8	7	8		1		1		8					01/20/2017	1
36202A-XX-0	GOVT NATL MTG ASSOC II # 694		09/01/2009	SCHEDULED REDEMPTION		50	50	47	48		2		2		50				3	01/20/2017	1
36202A-Y3-5	GOVT NATL MTG ASSOC II # 730		09/01/2009	SCHEDULED REDEMPTION		11	11	10	10		1		1		11				1	03/20/2017	1
36202A-Y4-3	GOVT NATL MTG ASSOC II # 731		09/01/2009	SCHEDULED REDEMPTION		423	423	391	398		25		25		423				28	03/20/2017	1
36202A-ZM-2	GOVT NATL MTG ASSOC II # 748		09/01/2009	SCHEDULED REDEMPTION		396	396	368	376		20		20		396				26	04/20/2017	1
36202A-Z5-9	GOVT NATL MTG ASSOC II # 764		09/01/2009	SCHEDULED REDEMPTION		503	503	453	465		38		38		503				31	05/20/2017	1
36202A-2P-1	GOVT NATL MTG ASSOC II # 782		09/01/2009	SCHEDULED REDEMPTION		149	149	139	138		11		11		149				10	06/20/2017	1
36202A-3G-0	GOVT NATL MTG ASSOC II # 799		09/01/2009	SCHEDULED REDEMPTION		27	27	25	25		2		2		27				2	07/20/2017	1
36202A-3Z-8	GOVT NATL MTG ASSOC II # 816		09/01/2009	SCHEDULED REDEMPTION		136	136	127	131		5		5		136				9	08/20/2017	1
36202A-4U-8	GOVT NATL MTG ASSOC II # 835		09/01/2009	SCHEDULED REDEMPTION		660	660	616	644		16		16		660				43	09/20/2017	1
36202A-5N-3	GOVT NATL MTG ASSOC II # 853		09/01/2009	SCHEDULED REDEMPTION		78	78	72	70		7		7		78				5	10/20/2017	1
36202A-6F-9	GOVT NATL MTG ASSOC II # 870		09/01/2009	SCHEDULED REDEMPTION		295	295	275	268		27		27		295				19	11/20/2017	1
36202A-6Y-8	GOVT NATL MTG ASSOC II # 887		09/01/2009	SCHEDULED REDEMPTION		1,038	1,038	969	966		72		72		1,038				67	12/20/2017	1
36202B-AF-2	GOVT NATL MTG ASSOC II # 906		09/01/2009	SCHEDULED REDEMPTION		155	155	145	152		3		3		155				10	01/20/2018	1
36202A-WC-7	GOVT NATL MTG ASSOC II #000643		09/01/2009	SCHEDULED REDEMPTION		13	13	15	14		(1)		(1)		13				1	10/20/2016	1
36202B-A4-7	GOVT NATL MTG ASSOC II #000927		09/01/2009	SCHEDULED REDEMPTION		34	34	39	38		(4)		(4)		34				2	02/20/2018	1
36202B-JN-6	GOVT NATL MTG ASSOC II #001169		09/01/2009	SCHEDULED REDEMPTION		23	23	23	24		(1)		(1)		23				2	04/20/2019	1
36202B-VR-3	GOVT NATL MTG ASSOC II #001524		09/01/2009	SCHEDULED REDEMPTION		68	68	76	74		(6)		(6)		68				4	12/20/2020	1
36202B-XZ-3	GOVT NATL MTG ASSOC II #001596		09/01/2009	SCHEDULED REDEMPTION		125	125	129	128		(3)		(3)		125				8	04/20/2021	1
36202B-Z9-9	GOVT NATL MTG ASSOC II #001668		09/01/2009	SCHEDULED REDEMPTION		177	177	182	181		(5)		(5)		177				11	08/20/2021	1
36202C-A6-0	GOVT NATL MTG ASSOC II #001829		09/01/2009	SCHEDULED REDEMPTION		35	35	39	39		(3)		(3)		35				2	05/20/2022	1
36215X-5T-5	GOVT NATL MTG ASSOC II #148558		09/01/2009	SCHEDULED REDEMPTION		724	724	725	724						724				55	01/20/2016	1
36216G-TY-4	GOVT NATL MTG ASSOC II #164467		09/01/2009	SCHEDULED REDEMPTION		106	106	98	101		5		5		106				7	09/20/2016	1
63252F-AA-7	NATIONAL ARCHIVES CORP		09/01/2009	SCHEDULED REDEMPTION		230,389	230,389	257,367	244,087		(13,698)		(13,698)		230,389				19,583	09/01/2019	1FE
76116F-AC-1	RESOLUTION TR		09/11/2009	BARCLAYS BANK		75,394,800	195,000,000	67,401,850			998,576		998,576		68,400,426		6,994,374	6,994,374		04/15/2030	1
76116E-BV-1	RESOLUTION TR CORP		07/23/2009	HSBC SECURITIES, INC.		1,936,252	2,000,000	1,862,960	1,873,925		24,753		24,753		1,898,679		37,573	37,573		10/15/2011	1
76116E-CC-2	RESOLUTION TR CORP		09/15/2009	UNION BANK OF SWITZERLAND		26,286,555	31,444,000	25,881,242			250,433		250,433		26,131,675		154,880	154,880		04/15/2015	1
76116E-CE-8	RESOLUTION TR CORP		09/24/2009	Various		63,538,876	80,797,000	61,302,695	27,124,978		1,201,440		1,201,440		62,772,695		766,181	766,181		04/15/2016	1
76116E-CF-5	RESOLUTION TR CORP		09/22/2009	UNION BANK OF SWITZERLAND		21,508,467	28,179,000	20,366,654	20,558,706		613,697		613,697		21,172,403		336,064	336,064		10/15/2016	1
76116E-CG-3	RESOLUTION TR CORP		09/22/2009	CANTOR FITZGERALD		30,424,870	41,000,000	29,344,520			398,705		398,705		29,743,225		681,645	681,645		04/15/2017	1
76116E-CH-1	RESOLUTION TR CORP		08/31/2009	FTN FINANCIAL		70,205,240	98,000,000	14,998,485	49,560,768		2,628,928		2,628,928		52,189,696		18,015,544	18,015,544		10/15/2017	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)
76116E-CJ-7	RESOLUTION TR CORP		09/25/2009	Various		37,408,940	53,000,000	36,766,250			295,784		295,784		37,062,034		346,906	346,906		04/15/2018	1
76116E-EY-2	RESOLUTION TR CORP		07/15/2009	MATURED		200,000	200,000	71,980	192,897		7,103		7,103		200,000					07/15/2009	1
76116E-FK-1	RESOLUTION TR CORP		07/15/2009	HSBC SECURITIES, INC.		4,391,168	5,220,000	4,048,319	4,079,543		90,994		90,994		4,170,537		220,631	220,631		01/15/2015	1
76116E-FM-7	RESOLUTION TR CORP		09/25/2009	UNION BANK OF SWITZERLAND		38,580,000	48,000,000	36,275,040	36,626,947		1,057,001		1,057,001		37,683,949		896,051	896,051		01/15/2016	1
76116E-FP-0	RESOLUTION TR CORP		09/21/2009	FTN FINANCIAL		46,693,800	62,379,000	44,595,371	45,016,902		1,341,820		1,341,820		46,358,723		335,078	335,078		01/15/2017	1
76116E-FQ-8	RESOLUTION TR CORP		08/28/2009	FTN FINANCIAL		57,897,200	80,000,000	11,842,177	40,876,905		2,190,007		2,190,007		43,066,911		14,830,289	14,830,289		07/15/2017	1
76116E-FR-6	RESOLUTION TR CORP		09/25/2009	FTN FINANCIAL		66,680,290	93,500,000	66,278,080			226,263		226,263		66,504,343		175,947	175,947		01/15/2018	1
76116E-FS-4	RESOLUTION TR CORP		09/22/2009	HSBC SECURITIES, INC.		9,291,424	13,443,000	9,054,398			122,381		122,381		9,176,779		114,644	114,644		07/15/2018	1
76116E-GF-1	RESOLUTION TR CORP		09/22/2009	BARCLAYS BANK		8,403,501	17,800,000	7,839,476			131,861		131,861		7,971,337		432,164	432,164		01/15/2025	1
76116E-GG-9	RESOLUTION TR CORP		09/23/2009	FTN FINANCIAL		8,150,693	17,792,000	7,715,857			126,031		126,031		7,841,887		308,806	308,806		07/15/2025	1
76116E-HC-7	RESOLUTION TR CORP		09/22/2009	BARCLAYS BANK		15,817,814	33,000,000	14,669,420			227,696		227,696		14,897,116		920,698	920,698		10/15/2024	1
76116E-HD-5	RESOLUTION TR CORP		09/22/2009	BARCLAYS BANK		7,713,807	16,566,000	7,164,464			109,083		109,083		7,273,547		440,260	440,260		04/15/2025	1
76116E-HE-3	RESOLUTION TR CORP		09/23/2009	FTN FINANCIAL		11,330,000	25,000,000	10,516,250			158,946		158,946		10,675,196		654,804	654,804		10/15/2025	1
76116E-HF-0	RESOLUTION TR CORP		09/23/2009	FTN FINANCIAL		2,269,936	5,142,000	2,112,694			32,422		32,422		2,145,116		124,820	124,820		04/15/2026	1
76116E-HH-6	RESOLUTION TR CORP		09/23/2009	FTN FINANCIAL		4,223,400	10,000,000	3,945,150			59,756		59,756		4,004,906		218,494	218,494		04/15/2027	1
76116E-HJ-2	RESOLUTION TR CORP		09/24/2009	FTN FINANCIAL		9,235,746	22,387,000	9,162,508	3,105,932		136,342		136,342		9,337,902		(102,156)	(102,156)		10/15/2027	1
76116E-HN-3	RESOLUTION TR CORP		09/29/2009	CANTOR FITZGERALD		3,715,046	9,565,000	3,695,629			15,754		15,754		3,711,383		3,663	3,663		10/15/2029	1
76116F-AD-9	RESOLUTION TR CORP		09/24/2009	BARCLAYS BANK		117,292,575	187,500,000	108,065,228	91,430,583		3,444,314		3,444,314		112,585,997		4,706,578	4,706,578		07/15/2020	1
76116F-AA-5	RFCO STRIP PRINC		09/24/2009	BARCLAYS BANK		234,569,010	359,000,000	222,631,990			3,130,769		3,130,769		225,762,759		8,806,251	8,806,251		10/15/2019	1
76116F-AG-2	RFCO STRIP PRINC		09/24/2009	FTN FINANCIAL		55,391,700	91,000,000	54,850,350			161,765		161,765		55,012,115		379,585	379,585		01/15/2021	1
76116E-FF-2	RFCO STRIPS		09/22/2009	CANTOR FITZGERALD		8,614,653	9,242,000	8,217,894	8,270,466		166,950		166,950		8,437,416		177,237	177,237		01/15/2013	1
76116E-GH-7	RFCO STRIPS		09/29/2009	CANTOR FITZGERALD		5,984,230	13,001,000	5,932,486			23,353		23,353		5,955,839		28,391	28,391		01/15/2026	1
76116E-HG-8	RFCO STRIPS		09/22/2009	FTN FINANCIAL		33,652,788	78,410,000	31,478,400			505,498		505,498		31,983,899		1,668,889	1,668,889		10/15/2026	1
76116F-AB-3	RFCS		09/25/2009	Various		35,498,323	92,375,000	34,774,430			274,690		274,690		35,049,120		449,202	449,202		01/15/2030	1
76116F-AE-7	RFCSP 0 10/15/20		09/24/2009	FTN FINANCIAL		17,212,484	27,833,000	16,746,903	3,442,156		162,645		162,645		16,950,003		262,481	262,481		10/15/2020	1
465139-EC-3	STATE OF ISRAEL GOVT LOAN TR	F	08/27/2009	CANTOR FITZGERALD		39,231,441	48,251,000	9,627,131	29,305,656		1,484,004		1,484,004		30,789,659		8,441,781	8,441,781		08/15/2015	1
465139-FV-0	STATE OF ISRAEL GOVT LOAN TR	F	08/27/2009	CANTOR FITZGERALD		23,699,594	29,149,000	5,521,373	17,023,236		931,637		931,637		17,954,873		5,744,722	5,744,722		08/15/2015	1
899768-AF-2	TUNISIA A.I.D. 8.97% GOVT GTD NTS		09/01/2009	SCHEDULED REDEMPTION		205,024	205,024	219,991	205,024						205,024				18,391	09/01/2019	1
899768-AE-5	TUNISIA A.I.D. 9.29% GOVT GTD NTS		09/01/2009	SCHEDULED REDEMPTION		150,000	150,000	162,563	159,042		(9,042)		(9,042)		150,000				13,935	09/01/2020	1
912833-CW-8	U S TREAS STRIP		08/15/2009	MATURED		2,700,000	2,700,000	565,919	2,570,856		129,144		129,144		2,700,000					08/15/2009	1
0399999. Bonds - U.S. Governments						1,301,039,786	2,088,469,513	1,050,361,942	423,985,934		25,633,374		25,633,374		1,204,832,372		96,207,414	96,207,414	128,321	XXX	XXX
D20659-PN-8	BUNDESOBLIGATION	D	07/28/2009	CHASE SECURITIES		11,186,615	11,223,096	10,901,274			7,753		7,753		10,909,027	106,642	170,946	277,588	88,023	04/11/2014	1FE
135087-YS-7	CANADA GOVT	C	07/27/2009	CASGRAIN & CO., LTD.,		18,749,821	17,489,045	17,803,848			(6,335)		(6,335)		17,797,514	1,023,286	(70,978)	952,307	89,686	06/01/2014	1FE
105756-BH-2	FED REPUBLIC OF BRAZIL	F	07/15/2009	SCHEDULED REDEMPTION		194,444	194,444	222,989	220,041		(25,596)		(25,596)		194,444				15,556	01/15/2018	2FE
105756-BK-5	FED REPUBLIC OF BRAZIL	F	09/10/2009	Various		12,352,000	11,000,000	11,692,100	9,514,145		(4,273)		(4,273)		11,682,472		669,528	669,528	706,958	01/20/2037	2FE
V36283-AA-3	GABONESE REPUBLIC	F	09/03/2009	CITIBANK		2,958,750	3,000,000	3,105,000	3,101,550		(5,637)		(5,637)		3,095,913		(137,163)	(137,163)	182,450	12/12/2017	3FE
R63339-FD-3	NORWEGIAN GOVERNMENT	D	07/29/2009	CITIBANK		10,845,052	9,564,347	10,791,453			(44,939)		(44,939)		10,746,514	61,038	37,499	98,538	137,033	05/15/2013	1FE
698299-AW-4	PANAMA (REPUBLIC OF)	F	09/02/2009	CITIBANK		2,461,260	2,413,000	2,494,439	2,492,610		(776)		(776)		2,491,834		(30,574)	(30,574)	180,533	01/26/2036	3FE
195325-BK-0	REPUBLIC OF COLOMBIA	F	09/11/2009	DEUTSCHE BANK A.G.		2,712,500	2,500,000	2,711,250	2,708,353		(1,769)		(1,769)		2,706,584		5,916	5,916	183,351	09/18/2037	3FE
455780-AX-4	REPUBLIC OF INDONESIA	F	09/03/2009	CRT CAPITAL GROUP		6,475,000	7,000,000	6,520,800	6,527,933		3,715		3,715		6,531,648		(56,648)	(56,648)	492,090	02/17/2037	3FE
715638-AS-1	REPUBLIC OF PERU	F	07/30/2009	TPCG CAPITAL		5,395,000	5,000,000	5,406,500	5,389,252		(7,934)		(7,934)		5,381,318		13,682	13,682	380,771	07/21/2025	2FE
715638-AU-6	REPUBLIC OF PERU	F	08/03/2009	BARCLAYS BANK		5,917,763	5,970,000	5,894,600	5,895,744		536		536		5,896,280		21,483	21,483	349,759	03/14/2037	2FE
718286-BB-2	REPUBLIC OF PHILIPPINES	F	09/02/2009	JEFFERIES & COMPANY, INC.		3,270,000	3,000,000	3,405,000	3,395,798		(5,673)		(5,673)		3,390,125		(120,125)	(120,125)	267,375	01/14/2031	3FE
718286-BD-8	REPUBLIC OF PHILIPPINES	F	09/03/2009	MORGAN STANLEY DEAN WITTER		8,032,500	8,500,000	8,294,175	8,296,750		2,691		2,691		8,299,440		(266,940)	(266,940)	622,625	01/15/2032	3FE
Y6972F-AS-9	REPUBLIC OF PHILIPPINES	D	07/28/2009	NOMURA SECURITIES INTERNATIONAL, INC.		4,054,795	4,109,589	4,022,877	4,143,685		4,945		4,945	(110,347)	4,038,283	144,856	(128,343)	16,513	342,742	03/15/2016	3FE
X77765-AA-7	REPUBLIC OF SERBIA	F	09/10/2009	Various		13,220,000	14,000,000	13,238,650	13,596,845		241,088		241,088		13,837,933		(617,933)	(617,933)	455,000	11/01/2024	3FE
900123-AY-6	REPUBLIC OF TURKEY	F	07/23/2009	DEUTSCHE BANK A.G.		2,880,000	3,000,000	2,872,500	2,873,793		890		890		2,874,682		5,318	5,318	178,177	03/17/2036	3FE
900123-BB-5	REPUBLIC OF TURKEY	F	06/30/2009	BARCLAYS BANK					2,857,623		702		702						108,750	03/05/2038	3FE
900123-BE-9	REPUBLIC OF TURKEY	F	08/03/2009	Various		5,312,500	5,000,000	5,259,000			(140)		(140)		5,258,860		53,640	53,640	19,792	07/14/2017	3FE
760942-AS-1	REPUBLICA ORIENT URUGUAY	F	09/08/2009	CHASE SECURITIES		8,251,800	8,090,000	8,334,238	8,330,918		(2,096)		(2,096)		8,328,822		(77,022)	(77,022)	599,727	03/21/2036	3FE
X74344-DM-5	RUSSIA 5 03/31/30	F	09/30/2009	VARIOUS		1,854,000	1,854,000								1,854,000					03/31/2030	2FE
W9478G-LF-8	SWEDISH GOVERNMENT	D	07/29/2009	CITIBANK		11,829,152	10,558,387	11,696,687			(49,362)		(49,362)		11,647,325	119,267	62,561	181,827	480,733	10/08/2012	1FE
910860-AV-0	UNITED MEXICAN STATES	F	09/10/2009	CITIBANK		12,610,000	13,000,000	12,571,000	12,574,020		3,267		3,267		12,577,287		32,713	32,713	926,322	01/11/2040	2FE
1099999. Bonds - All Other Governments						150,562,951	146,465,909	147,238,378	91,919,059		111,056		111,056	(110,347)	149,540,304	1,455,089	(432,442)	1,022,647	6,807,453	XXX	XXX

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)
574369-AA-2	MARYSVILLE CA PUB FIN COP B ST 2006		09/09/2009	ALLSTATE LIFE REINSURANCE		1,027,710	1,000,000	1,000,000	1,000,000						1,000,000		27,710	27,710	53,517	10/01/2018	1FE
83413Q-AL-3	SOLANO CNTY CA TXBL PENSION 2004 A CUR		09/09/2009	ALLSTATE LIFE REINSURANCE		4,396,166	4,365,000	4,365,000	4,365,000						4,365,000		31,166	31,166	291,146	01/15/2018	1FE
83740N-AH-3	SOUTH COAST CA AIR QUAL MGMT PENSION 04		09/09/2009	ALLSTATE LIFE REINSURANCE		3,063,000	3,000,000	3,000,000	3,000,000						3,000,000		63,000	63,000	186,728	08/01/2018	1FE
10901R-AW-9	BRIER CREEK IN SCH BLDG BABS 09		08/18/2009	RAYMOND JAMES & ASSOCIATES, INC.		1,037,800	1,000,000	1,000,000							1,000,000		37,800	37,800	15,237	01/15/2029	1FE
649875-MG-3	NEW YORK ST JOB DEV GTD SPL PURP 04B		09/09/2009	ALLSTATE LIFE REINSURANCE		3,182,702	3,085,000	3,085,000	3,085,000						3,085,000		97,702	97,702	168,085	03/01/2017	1FE
686053-CH-0	OREGON SCH BRD PENSION OBLIG 03A		09/09/2009	ALLSTATE LIFE REINSURANCE		2,670,904	4,475,000	1,938,391	2,538,336		106,578		106,578		2,644,914		25,990	25,990		06/30/2018	1FE
295173-LH-9	ERIE CNTY PA G O TAXABLE 2005 C		09/01/2009	CALLED @ 100.00		75,000	75,000	74,883	74,906		12		12		74,918		82	82	3,938	09/01/2017	1FE
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						15,453,282	17,000,000	14,463,274	14,063,242		106,590		106,590		15,169,832		283,450	283,450	718,649	XXX	XXX
313401-HA-2	FED HOME LOAN MTG CORP #160096		08/01/2009	SCHEDULED REDEMPTION		5	5	6	5						5					11/01/2009	1
313401-JP-7	FED HOME LOAN MTG CORP #170027		09/01/2009	SCHEDULED REDEMPTION		17	17	20	17						17				1	03/01/2010	1
313401-KD-2	FED HOME LOAN MTG CORP #170039		08/01/2009	SCHEDULED REDEMPTION		9	9	8	9						9				1	11/01/2010	1
313401-NB-3	FED HOME LOAN MTG CORP #170095		09/01/2009	SCHEDULED REDEMPTION		69	69	67	67		2		2		69				7	05/01/2014	1
31343A-6P-8	FED HOME LOAN MTG CORP #270878		09/01/2009	SCHEDULED REDEMPTION		717	717	712	717						717				52	06/01/2010	1
31344L-EK-5	FED HOME LOAN MTG CORP #281938		09/01/2009	SCHEDULED REDEMPTION		65	65	72	71		(6)		(6)		65				5	11/01/2016	1
313446-F2-7	FED HOME LOAN MTG CORP #296485		09/01/2009	SCHEDULED REDEMPTION		83	83	92	91		(8)		(8)		83				6	07/01/2017	1
313401-U2-5	FED HOME LOAN MTG CORP #360088		09/01/2009	SCHEDULED REDEMPTION		57	57	56	54		3		3		57				4	01/01/2020	1
313401-Y8-8	FED HOME LOAN MTG CORP #360101		09/01/2009	SCHEDULED REDEMPTION		177	177	174	168		9		9		177				13	04/01/2020	1
31353G-PF-3	FED HOME LOAN MTG CORP #884022		09/01/2009	SCHEDULED REDEMPTION		7,349	7,349	7,881	7,752		(403)		(403)		7,349				606	06/01/2019	1
312910-HS-4	FED HOME LOAN MTG CORP 1289 PZ		09/01/2009	SCHEDULED REDEMPTION		98,800	98,800	89,502	97,674		1,126		1,126		98,800				5,329	06/15/2022	1
312910-PH-9	FED HOME LOAN MTG CORP 1302 PZ		09/01/2009	SCHEDULED REDEMPTION		142,957	142,957	132,969	142,014		943		943		142,957				8,313	06/15/2022	1
312911-4L-1	FED HOME LOAN MTG CORP 1376 Z		09/01/2009	SCHEDULED REDEMPTION		141,686	141,686	128,289	137,519		4,167		4,167		141,686				7,822	09/15/2022	1
31335T-CW-1	FED HOME LOAN MTG CORP 1725 Z		09/01/2009	SCHEDULED REDEMPTION		115,968	115,968	100,532	109,197		6,771		6,771		115,968				5,867	04/15/2024	1
31335T-LA-9	FED HOME LOAN MTG CORP 1730 Z		09/01/2009	SCHEDULED REDEMPTION		279,191	279,191	218,897	263,725		15,466		15,466		279,191				14,209	05/15/2024	1
31295V-7C-8	FED HOME LOAN MTG CORP GOLD #A00891		09/01/2009	SCHEDULED REDEMPTION		123	123	130	132		(9)		(9)		123				8	04/01/2020	1
31295W-NQ-7	FED HOME LOAN MTG CORP GOLD #A01299		09/01/2009	SCHEDULED REDEMPTION		139	139	147	150		(11)		(11)		139				9	04/01/2021	1
31296K-P6-4	FED HOME LOAN MTG CORP GOLD #A11345		09/01/2009	SCHEDULED REDEMPTION		16,508	16,508	16,937	16,884		(376)		(376)		16,508				742	07/01/2033	1
31296L-6B-2	FED HOME LOAN MTG CORP GOLD #A12666		09/01/2009	SCHEDULED REDEMPTION		4,001	4,001	4,107	4,086		(86)		(86)		4,001				180	06/01/2033	1
31296N-SQ-1	FED HOME LOAN MTG CORP GOLD #A14127		09/01/2009	SCHEDULED REDEMPTION		100	100	102	102		(2)		(2)		100				4	10/01/2033	1
31296N-T9-8	FED HOME LOAN MTG CORP GOLD #A14176		09/01/2009	SCHEDULED REDEMPTION		3,211	3,211	3,282	3,278		(66)		(66)		3,211				129	10/01/2033	1
31296N-UA-3	FED HOME LOAN MTG CORP GOLD #A14177		09/01/2009	SCHEDULED REDEMPTION		38,481	38,481	39,322	38,842		(360)		(360)		38,481				1,549	10/01/2033	1
31296P-VB-5	FED HOME LOAN MTG CORP GOLD #A15110		09/01/2009	SCHEDULED REDEMPTION		542,541	542,541	561,615	556,341		(13,800)		(13,800)		542,541				23,321	10/01/2033	1
31296Q-YK-0	FED HOME LOAN MTG CORP GOLD #A16114		09/01/2009	SCHEDULED REDEMPTION		76,172	76,172	77,077	76,892		(720)		(720)		76,172				2,831	12/01/2033	1
31296R-ZA-9	FED HOME LOAN MTG CORP GOLD #A17037		09/01/2009	SCHEDULED REDEMPTION		3,072	3,072	3,139	3,136		(63)		(63)		3,072				134	12/01/2033	1
31296T-RC-0	FED HOME LOAN MTG CORP GOLD #A18583		09/01/2009	SCHEDULED REDEMPTION		48,624	48,624	49,614	49,516		(892)		(892)		48,624				2,094	02/01/2034	1
31296X-XY-6	FED HOME LOAN MTG CORP GOLD #A21595		09/01/2009	SCHEDULED REDEMPTION		10,899	10,899	11,137	11,122		(222)		(222)		10,899				490	02/01/2034	1
31296X-5S-0	FED HOME LOAN MTG CORP GOLD #A21757		09/01/2009	SCHEDULED REDEMPTION		1,674	1,674	1,710	1,707		(34)		(34)		1,674				75	05/01/2034	1
31297A-4X-9	FED HOME LOAN MTG CORP GOLD #A23538		09/01/2009	SCHEDULED REDEMPTION		10,880	10,880	10,539	10,571		310		310		10,880				332	06/01/2034	1
31297B-ZH-8	FED HOME LOAN MTG CORP GOLD #A24344		09/01/2009	SCHEDULED REDEMPTION		425	425	433	432		(8)		(8)		425				18	07/01/2034	1
31297C-FJ-4	FED HOME LOAN MTG CORP GOLD #A24669		09/01/2009	SCHEDULED REDEMPTION		15,093	15,093	15,430	15,397		(304)		(304)		15,093				677	07/01/2034	1
31297C-T8-3	FED HOME LOAN MTG CORP GOLD #A25075		09/01/2009	SCHEDULED REDEMPTION		85,425	85,425	87,163	86,995		(1,570)		(1,570)		85,425				3,673	07/01/2034	1
31297D-AM-0	FED HOME LOAN MTG CORP GOLD #A25412		09/01/2009	SCHEDULED REDEMPTION		2,179	2,179	2,227	2,222		(43)		(43)		2,179				92	08/01/2034	1
31297D-E8-7	FED HOME LOAN MTG CORP GOLD #A25559		09/01/2009	SCHEDULED REDEMPTION		311	311	318	317		(6)		(6)		311				14	08/01/2034	1
31297E-GP-5	FED HOME LOAN MTG CORP GOLD #A26506		09/01/2009	SCHEDULED REDEMPTION		815	815	832	830		(16)		(16)		815				35	09/01/2034	1
31297F-DG-5	FED HOME LOAN MTG CORP GOLD #A27303		09/01/2009	SCHEDULED REDEMPTION		13,951	13,951	14,255	14,218		(267)		(267)		13,951				626	10/01/2034	1
31297K-JG-8	FED HOME LOAN MTG CORP GOLD #A30263		09/01/2009	SCHEDULED REDEMPTION		12,524	12,524	12,401	12,422		102		102		12,524				452	12/01/2034	1
31297L-WK-2	FED HOME LOAN MTG CORP GOLD #A31550		09/01/2009	SCHEDULED REDEMPTION		19,979	19,979	19,352	19,436		543		543		19,979				672	03/01/2035	1
31297N-GW-0	FED HOME LOAN MTG CORP GOLD #A32913		09/01/2009	SCHEDULED REDEMPTION		522	522	534	531		(9)		(9)		522				23	05/01/2035	1
31297N-LE-4	FED HOME LOAN MTG CORP GOLD #A33025		09/01/2009	SCHEDULED REDEMPTION		13,029	13,029	13,181	13,170		(141)		(141)		13,029				512	08/01/2035	1
31297N-PS-9	FED HOME LOAN MTG CORP GOLD #A33133		09/01/2009	SCHEDULED REDEMPTION		377	377	385	384		(7)		(7)		377				16	01/01/2035	1
31297Q-3B-3	FED HOME LOAN MTG CORP GOLD #A35294		09/01/2009	SCHEDULED REDEMPTION		15,627	15,627	15,831	15,817		(189)		(189)		15,627				643	06/01/2035	1
31297S-A9-6	FED HOME LOAN MTG CORP GOLD #A36332		09/01/2009	SCHEDULED REDEMPTION		14,163	14,163	14,378	14,363		(200)		(200)		14,163				525	08/01/2035	1
31297S-UF-0	FED HOME LOAN MTG CORP GOLD #A36882		09/01/2009	SCHEDULED REDEMPTION		20,151	20,151	20,418	20,399		(249)		(249)		20,151				797	08/01/2035	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)
31297U-YR-5	FED HOME LOAN MTG CORP GOLD #A38820		09/01/2009	SCHEDULED REDEMPTION		4,979	4,979	5,035	5,031		(52)		(52)		4,979				190	05/01/2035	1
3128K0-6R-9	FED HOME LOAN MTG CORP GOLD #A40880		09/01/2009	SCHEDULED REDEMPTION		1,940	1,940	1,962	1,961		(20)		(20)		1,940				76	12/01/2035	1
3128K1-RK-9	FED HOME LOAN MTG CORP GOLD #A41390		09/01/2009	SCHEDULED REDEMPTION		3,068	3,068	3,103	3,100		(32)		(32)		3,068				121	01/01/2036	1
3128K1-YG-0	FED HOME LOAN MTG CORP GOLD #A41611		09/01/2009	SCHEDULED REDEMPTION		6,138	6,138	6,216	6,210		(72)		(72)		6,138				238	01/01/2036	1
3128K1-ZF-1	FED HOME LOAN MTG CORP GOLD #A41642		09/01/2009	SCHEDULED REDEMPTION		3,559	3,559	3,613	3,609		(50)		(50)		3,559				142	01/01/2036	1
3128K1-3Y-5	FED HOME LOAN MTG CORP GOLD #A41715		09/01/2009	SCHEDULED REDEMPTION		11,215	11,215	11,386	11,374		(159)		(159)		11,215				414	01/01/2036	1
3128K1-5P-2	FED HOME LOAN MTG CORP GOLD #A41754		09/01/2009	SCHEDULED REDEMPTION		5,744	5,744	5,819	5,813		(69)		(69)		5,744				218	01/01/2036	1
3128K2-AA-7	FED HOME LOAN MTG CORP GOLD #A41801		09/01/2009	SCHEDULED REDEMPTION		6,504	6,504	6,599	6,592		(88)		(88)		6,504				253	01/01/2036	1
3128K2-HZ-5	FED HOME LOAN MTG CORP GOLD #A42048		09/01/2009	SCHEDULED REDEMPTION		2,554	2,554	2,593	2,591		(36)		(36)		2,554				100	01/01/2036	1
3128K2-H2-8	FED HOME LOAN MTG CORP GOLD #A42049		09/01/2009	SCHEDULED REDEMPTION		2,636	2,636	2,677	2,674		(37)		(37)		2,636				104	01/01/2036	1
3128K2-LH-0	FED HOME LOAN MTG CORP GOLD #A42128		09/01/2009	SCHEDULED REDEMPTION		2,770	2,770	2,812	2,809		(39)		(39)		2,770				108	01/01/2036	1
3128K2-LR-8	FED HOME LOAN MTG CORP GOLD #A42136		09/01/2009	SCHEDULED REDEMPTION		1,507	1,507	1,524	1,523		(16)		(16)		1,507				56	01/01/2036	1
3128K2-MY-2	FED HOME LOAN MTG CORP GOLD #A42175		09/01/2009	SCHEDULED REDEMPTION		3,222	3,222	3,259	3,256		(34)		(34)		3,222				133	01/01/2036	1
3128K2-MZ-9	FED HOME LOAN MTG CORP GOLD #A42176		09/01/2009	SCHEDULED REDEMPTION		5,362	5,362	5,443	5,438		(76)		(76)		5,362				206	01/01/2036	1
3128K2-N7-0	FED HOME LOAN MTG CORP GOLD #A42214		09/01/2009	SCHEDULED REDEMPTION		2,827	2,827	2,870	2,867		(40)		(40)		2,827				112	01/01/2036	1
3128K2-PQ-6	FED HOME LOAN MTG CORP GOLD #A42231		09/01/2009	SCHEDULED REDEMPTION		157	157	159	158		(2)		(2)		157				6	02/01/2036	1
3128K2-Q3-6	FED HOME LOAN MTG CORP GOLD #A42274		09/01/2009	SCHEDULED REDEMPTION		451	451	458	457		(6)		(6)		451				18	01/01/2036	1
3128K2-Q6-9	FED HOME LOAN MTG CORP GOLD #A42277		09/01/2009	SCHEDULED REDEMPTION		1,703	1,703	1,723	1,721		(18)		(18)		1,703				63	01/01/2036	1
3128K2-RW-1	FED HOME LOAN MTG CORP GOLD #A42301		09/01/2009	SCHEDULED REDEMPTION		6,018	6,018	6,086	6,082		(63)		(63)		6,018				232	02/01/2036	1
3128K2-V2-2	FED HOME LOAN MTG CORP GOLD #A42433		09/01/2009	SCHEDULED REDEMPTION		33,278	33,278	33,698	33,669		(391)		(391)		33,278				1,308	02/01/2036	1
3128K2-3W-7	FED HOME LOAN MTG CORP GOLD #A42613		09/01/2009	SCHEDULED REDEMPTION		5,921	5,921	6,011	6,005		(84)		(84)		5,921				244	02/01/2036	1
3128K2-5L-9	FED HOME LOAN MTG CORP GOLD #A42651		09/01/2009	SCHEDULED REDEMPTION		5,736	5,736	5,823	5,817		(81)		(81)		5,736				236	02/01/2036	1
3128K3-KL-0	FED HOME LOAN MTG CORP GOLD #A42999		09/01/2009	SCHEDULED REDEMPTION		96	96	97	97		(1)		(1)		96				4	01/01/2036	1
3128K4-VC-6	FED HOME LOAN MTG CORP GOLD #A44211		09/01/2009	SCHEDULED REDEMPTION		5,550	5,550	5,385	5,404		146		146		5,550				221	03/01/2036	1
3128K6-FQ-8	FED HOME LOAN MTG CORP GOLD #A45575		09/01/2009	SCHEDULED REDEMPTION		42,324	42,324	43,248	43,066		(742)		(742)		42,324				1,902	06/01/2035	1
3128K6-XX-3	FED HOME LOAN MTG CORP GOLD #A46094		09/01/2009	SCHEDULED REDEMPTION		5,311	5,311	5,392	5,386		(75)		(75)		5,311				218	07/01/2035	1
3128K7-BF-4	FED HOME LOAN MTG CORP GOLD #A46338		09/01/2009	SCHEDULED REDEMPTION		462	462	467	467		(5)		(5)		462				18	08/01/2035	1
3128K7-NF-1	FED HOME LOAN MTG CORP GOLD #A46690		09/01/2009	SCHEDULED REDEMPTION		1,520	1,520	1,537	1,536		(16)		(16)		1,520				58	08/01/2035	1
3128K8-6K-7	FED HOME LOAN MTG CORP GOLD #A48074		09/01/2009	SCHEDULED REDEMPTION		4,356	4,356	4,422	4,418		(62)		(62)		4,356				176	01/01/2036	1
3128K8-7D-2	FED HOME LOAN MTG CORP GOLD #A48092		09/01/2009	SCHEDULED REDEMPTION		12,987	12,987	13,134	13,124		(137)		(137)		12,987				477	01/01/2036	1
3128K9-AE-4	FED HOME LOAN MTG CORP GOLD #A48105		09/01/2009	SCHEDULED REDEMPTION		3,880	3,880	3,937	3,929		(50)		(50)		3,880				160	01/01/2036	1
312964-FR-5	FED HOME LOAN MTG CORP GOLD #B11976		09/01/2009	SCHEDULED REDEMPTION		5,052	5,052	5,197			(145)		(145)		5,052				84	01/01/2019	1
312964-LA-5	FED HOME LOAN MTG CORP GOLD #B12121		09/01/2009	SCHEDULED REDEMPTION		395	395	381	385		10		10		395				11	01/01/2019	1
312965-CV-6	FED HOME LOAN MTG CORP GOLD #B12784		09/01/2009	SCHEDULED REDEMPTION		21,095	21,095	20,346	20,567		528		528		21,095				600	03/01/2019	1
312966-P3-2	FED HOME LOAN MTG CORP GOLD #B14042		09/01/2009	SCHEDULED REDEMPTION		877	877	847	855		22		22		877				25	05/01/2019	1
312966-UB-8	FED HOME LOAN MTG CORP GOLD #B14178		09/01/2009	SCHEDULED REDEMPTION		9,786	9,786	9,457	9,549		237		237		9,786				284	05/01/2019	1
312967-HM-7	FED HOME LOAN MTG CORP GOLD #B14736		09/01/2009	SCHEDULED REDEMPTION		13,585	13,585	13,111	13,244		341		341		13,585				386	05/01/2019	1
312967-KE-1	FED HOME LOAN MTG CORP GOLD #B14793		09/01/2009	SCHEDULED REDEMPTION		11,281	11,281	10,887	10,997		285		285		11,281				331	06/01/2019	1
31292G-BY-1	FED HOME LOAN MTG CORP GOLD #C00005		09/01/2009	SCHEDULED REDEMPTION		91	91	102	101		(10)		(10)		91				6	08/01/2021	1
31292G-BL-9	FED HOME LOAN MTG CORP GOLD #C00043		09/01/2009	SCHEDULED REDEMPTION		468	468	565	555		(87)		(87)		468				31	06/01/2021	1
31292G-C4-6	FED HOME LOAN MTG CORP GOLD #C00091		09/01/2009	SCHEDULED REDEMPTION		218	218	230	231		(13)		(13)		218				14	12/01/2021	1
31292G-4U-7	FED HOME LOAN MTG CORP GOLD #C00835		09/01/2009	SCHEDULED REDEMPTION		3,007	3,007	2,965	2,967		40		40		3,007				139	07/01/2029	1
31292G-4V-5	FED HOME LOAN MTG CORP GOLD #C00836		09/01/2009	SCHEDULED REDEMPTION		5,826	5,826	5,888	5,884		(58)		(58)		5,826				287	07/01/2029	1
31292G-5V-4	FED HOME LOAN MTG CORP GOLD #C00860		09/01/2009	SCHEDULED REDEMPTION		2,295	2,295	2,335	2,332		(37)		(37)		2,295				114	09/01/2029	1
31292G-6K-7	FED HOME LOAN MTG CORP GOLD #C00874		09/01/2009	SCHEDULED REDEMPTION		25	25	26	26						25				1	10/01/2029	1
31292G-6S-0	FED HOME LOAN MTG CORP GOLD #C00881		09/01/2009	SCHEDULED REDEMPTION		74	74	75	75		(1)		(1)		74				4	11/01/2029	1
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		09/01/2009	SCHEDULED REDEMPTION		712	712	740	736		(24)		(24)		712				38	12/01/2029	1
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		09/01/2009	SCHEDULED REDEMPTION		151	151	155	155		(5)		(5)		151				8	01/01/2030	1
31292H-GR-9	FED HOME LOAN MTG CORP GOLD #C01108		09/01/2009	SCHEDULED REDEMPTION		40	40	41	42		(2)		(2)		40				3	12/01/2030	1
31292H-G4-0	FED HOME LOAN MTG CORP GOLD #C01119		09/01/2009	SCHEDULED REDEMPTION		48	48	48	48		1		1		48				2	11/01/2030	1
31292H-LB-8	FED HOME LOAN MTG CORP GOLD #C01222		09/01/2009	SCHEDULED REDEMPTION		536	536	541	540		(4)		(4)		536				27	09/01/2031	1
31292H-L3-6	FED HOME LOAN MTG CORP GOLD #C01246		09/01/2009	SCHEDULED REDEMPTION		13,911	13,911	14,105	14,076		(166)		(166)		13,911				722	10/01/2031	1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		09/01/2009	SCHEDULED REDEMPTION		15	15	15	15						15				1	10/01/2031	1
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		09/01/2009	SCHEDULED REDEMPTION		7,487	7,487	7,580	7,562		(75)		(75)		7,487				371	02/01/2032	1
31292H-P3-2	FED HOME LOAN MTG CORP GOLD #C01342		09/01/2009	SCHEDULED REDEMPTION		236	236	243	242		(5)		(5)		236				13	02/01/2032	1
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		09/01/2009	SCHEDULED REDEMPTION		4,617	4,617	4,552	4,566		51		51		4,617				214	05/01/2032	1
31292H-RR-7	FED HOME LOAN MTG CORP GOLD #C01396		09/01/2009	SCHEDULED REDEMPTION		1,794	1,794	1,769	1,776		18		18		1,794				83	09/01/2032	1
31292H-SD-7	FED HOME LOAN MTG CORP GOLD #C01416		09/01/2009	SCHEDULED REDEMPTION		1,032	1,032	1,043	1,040		(8)		(8)		1,032				54	09/01/2032	1
31292H-UQ-5	FED HOME LOAN MTG CORP GOLD #C01491		09/01/2009	SCHEDULED REDEMPTION		1,027	1,027	1,054	1,050		(23)		(23)		1,027				44	02/01/2033	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)
31292H-YU-2	FED HOME LOAN MTG CORP GOLD #C01623		09/01/2009	SCHEDULED REDEMPTION		32,709	32,709	33,083	33,050		(341)		(341)		32,709				1,276	09/01/2033	1
31292V-B7-7	FED HOME LOAN MTG CORP GOLD #C10962		09/01/2009	SCHEDULED REDEMPTION		2,228	2,228	2,260	2,153		75		75		2,228				114	05/01/2028	1
31293D-Y4-8	FED HOME LOAN MTG CORP GOLD #C17931		09/01/2009	SCHEDULED REDEMPTION		12	12	12	12						12				1	11/01/2028	1
31293D-3X-8	FED HOME LOAN MTG CORP GOLD #C18014		09/01/2009	SCHEDULED REDEMPTION		1,014	1,014	978	983		31		31		1,014				40	11/01/2028	1
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107		09/01/2009	SCHEDULED REDEMPTION		157	157	152	153		5		5		157				6	11/01/2028	1
31293E-J8-4	FED HOME LOAN MTG CORP GOLD #C18387		09/01/2009	SCHEDULED REDEMPTION		1,299	1,299	1,253	1,264		35		35		1,299				52	11/01/2028	1
31293K-AX-4	FED HOME LOAN MTG CORP GOLD #C21822		08/01/2009	SCHEDULED REDEMPTION		4,790	4,790	4,914	4,907		(117)		(117)		4,790				191	02/01/2029	1
31293M-ZH-8	FED HOME LOAN MTG CORP GOLD #C24344		09/01/2009	SCHEDULED REDEMPTION		1,978	1,978	1,950	1,951		28		28		1,978				93	04/01/2029	1
31293P-3M-5	FED HOME LOAN MTG CORP GOLD #C26204		09/01/2009	SCHEDULED REDEMPTION		356	356	331	332		24		24		356				17	05/01/2029	1
31293P-7D-1	FED HOME LOAN MTG CORP GOLD #C26292		09/01/2009	SCHEDULED REDEMPTION		1,150	1,150	1,076	1,080		70		70		1,150				54	05/01/2029	1
31293Q-E3-3	FED HOME LOAN MTG CORP GOLD #C26454		09/01/2009	SCHEDULED REDEMPTION		350	350	330	331		19		19		350				16	05/01/2029	1
31293Q-2Y-8	FED HOME LOAN MTG CORP GOLD #C27091		09/01/2009	SCHEDULED REDEMPTION		24	24	24	24						24				1	06/01/2029	1
31293Q-6Q-1	FED HOME LOAN MTG CORP GOLD #C27179		09/01/2009	SCHEDULED REDEMPTION		355	355	332	333		22		22		355				17	06/01/2029	1
31293R-BA-8	FED HOME LOAN MTG CORP GOLD #C27233		09/01/2009	SCHEDULED REDEMPTION		247	247	231	232		15		15		247				12	06/01/2029	1
31293R-KF-7	FED HOME LOAN MTG CORP GOLD #C27494		09/01/2009	SCHEDULED REDEMPTION		788	788	735	738		50		50		788				35	06/01/2029	1
31293S-BL-2	FED HOME LOAN MTG CORP GOLD #C28143		09/01/2009	SCHEDULED REDEMPTION		35,550	35,550	33,294	33,412		2,138		2,138		35,550				1,732	06/01/2029	1
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		09/01/2009	SCHEDULED REDEMPTION		120	120	119	119		2		2		120				6	06/01/2029	1
31293S-E8-8	FED HOME LOAN MTG CORP GOLD #C28259		09/01/2009	SCHEDULED REDEMPTION		566	566	558	558		8		8		566				27	06/01/2029	1
31293S-FH-7	FED HOME LOAN MTG CORP GOLD #C28268		09/01/2009	SCHEDULED REDEMPTION		58	58	54	54		4		4		58				3	06/01/2029	1
31293S-XL-8	FED HOME LOAN MTG CORP GOLD #C28783		09/01/2009	SCHEDULED REDEMPTION		63	63	64	64		(1)		(1)		63				3	07/01/2029	1
31293T-AT-4	FED HOME LOAN MTG CORP GOLD #C29018		09/01/2009	SCHEDULED REDEMPTION		13	13	13	13						13				1	07/01/2029	1
31293T-A6-4	FED HOME LOAN MTG CORP GOLD #C29029		09/01/2009	SCHEDULED REDEMPTION		1,012	1,012	998	999		13		13		1,012				49	07/01/2029	1
31293V-H7-0	FED HOME LOAN MTG CORP GOLD #C30254		09/01/2009	SCHEDULED REDEMPTION		30	30	31	31						30				2	08/01/2029	1
31293W-DN-7	FED HOME LOAN MTG CORP GOLD #C31009		07/01/2009	SCHEDULED REDEMPTION		6,244	6,244	6,354	6,336		(92)		(92)		6,244				254	09/01/2029	1
31293W-HV-5	FED HOME LOAN MTG CORP GOLD #C31144		09/01/2009	SCHEDULED REDEMPTION		273	273	276	276		(2)		(2)		273				14	09/01/2029	1
31293X-BE-7	FED HOME LOAN MTG CORP GOLD #C31837		09/01/2009	SCHEDULED REDEMPTION		24,510	24,510	25,108	25,110		(599)		(599)		24,510				1,562	10/01/2029	1
31293X-QP-6	FED HOME LOAN MTG CORP GOLD #C32262		09/01/2009	SCHEDULED REDEMPTION		85	85	86	86		(1)		(1)		85				4	10/01/2029	1
31293Y-C3-8	FED HOME LOAN MTG CORP GOLD #C32790		09/01/2009	SCHEDULED REDEMPTION		11	11	11	11						11				1	10/01/2029	1
31293Y-KM-7	FED HOME LOAN MTG CORP GOLD #C33000		09/01/2009	SCHEDULED REDEMPTION		58	58	59	59		(1)		(1)		58				3	11/01/2029	1
31294B-X2-6	FED HOME LOAN MTG CORP GOLD #C35197		09/01/2009	SCHEDULED REDEMPTION		113	113	115	114		(1)		(1)		113				6	01/01/2030	1
31294B-4Q-5	FED HOME LOAN MTG CORP GOLD #C35331		09/01/2009	SCHEDULED REDEMPTION		43	43	41	41		2		2		43				2	01/01/2030	1
31294B-5Y-7	FED HOME LOAN MTG CORP GOLD #C35363		09/01/2009	SCHEDULED REDEMPTION		12	12	12	12						12				1	01/01/2030	1
31294C-SZ-7	FED HOME LOAN MTG CORP GOLD #C35936		09/01/2009	SCHEDULED REDEMPTION		12	12	11	11						12				1	01/01/2030	1
31294D-AJ-0	FED HOME LOAN MTG CORP GOLD #C36309		09/01/2009	SCHEDULED REDEMPTION		7	7	7	7						7					02/01/2030	1
31294D-EA-5	FED HOME LOAN MTG CORP GOLD #C36429		09/01/2009	SCHEDULED REDEMPTION		3	3	3	3						3					02/01/2030	1
31294D-X4-8	FED HOME LOAN MTG CORP GOLD #C36999		09/01/2009	SCHEDULED REDEMPTION		1,745	1,745	1,666	1,677		69		69		1,745				91	03/01/2030	1
31294E-LC-1	FED HOME LOAN MTG CORP GOLD #C37523		09/01/2009	SCHEDULED REDEMPTION		8	8	8	8						8					04/01/2030	1
31294E-PM-5	FED HOME LOAN MTG CORP GOLD #C37628		09/01/2009	SCHEDULED REDEMPTION		123	123	128	130		(7)		(7)		123				7	04/01/2030	1
31294E-RS-0	FED HOME LOAN MTG CORP GOLD #C37697		09/01/2009	SCHEDULED REDEMPTION		19	19	19	19						19				1	04/01/2030	1
31294E-WU-9	FED HOME LOAN MTG CORP GOLD #C37859		09/01/2009	SCHEDULED REDEMPTION		2	2	2	2						2					04/01/2030	1
31294E-W9-6	FED HOME LOAN MTG CORP GOLD #C37872		09/01/2009	SCHEDULED REDEMPTION		1	1	1	1						1					04/01/2030	1
31294F-A4-8	FED HOME LOAN MTG CORP GOLD #C38127		09/01/2009	SCHEDULED REDEMPTION		16,303	16,303	16,590	16,576		(273)		(273)		16,303				854	02/01/2030	1
31294F-SG-2	FED HOME LOAN MTG CORP GOLD #C38619		09/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					06/01/2030	1
31294F-6H-4	FED HOME LOAN MTG CORP GOLD #C38972		09/01/2009	SCHEDULED REDEMPTION		10,789	10,789	10,638	10,642		146		146		10,789				496	05/01/2029	1
31297X-EW-0	FED HOME LOAN MTG CORP GOLD #C40149		09/01/2009	SCHEDULED REDEMPTION		1,861	1,861	1,940	1,965		(104)		(104)		1,861				125	07/01/2030	1
31297X-XG-4	FED HOME LOAN MTG CORP GOLD #C40679		09/01/2009	SCHEDULED REDEMPTION		1,434	1,434	1,387	1,392		42		42		1,434				67	07/01/2030	1
31298A-CQ-4	FED HOME LOAN MTG CORP GOLD #C41879		09/01/2009	SCHEDULED REDEMPTION		2,013	2,013	2,032	2,031		(18)		(18)		2,013				101	05/01/2030	1
31298D-KF-3	FED HOME LOAN MTG CORP GOLD #C44794		09/01/2009	SCHEDULED REDEMPTION		25	25	27	26		(1)		(1)		25				1	11/01/2030	1
31298E-JX-4	FED HOME LOAN MTG CORP GOLD #C45678		09/01/2009	SCHEDULED REDEMPTION		3	3	3	3						3					12/01/2030	1
31298E-WP-6	FED HOME LOAN MTG CORP GOLD #C46054		09/01/2009	SCHEDULED REDEMPTION		34	34	35	35		(2)		(2)		34				2	12/01/2030	1
31298E-3E-3	FED HOME LOAN MTG CORP GOLD #C46197		09/01/2009	SCHEDULED REDEMPTION		207	207	210	210		(3)		(3)		207				10	02/01/2030	1
31298F-B2-7	FED HOME LOAN MTG CORP GOLD #C46357		09/01/2009	SCHEDULED REDEMPTION		34	34	36	37		(3)		(3)		34				2	01/01/2031	1
31298J-CP-7	FED HOME LOAN MTG CORP GOLD #C49078		08/01/2009	SCHEDULED REDEMPTION		14,376	14,376	14,024	14,068		308		308		14,376				569	03/01/2031	1
31298L-M8-9	FED HOME LOAN MTG CORP GOLD #C50383		09/01/2009	SCHEDULED REDEMPTION		3,113	3,113	3,035	3,046		67		67		3,113				93	04/01/2031	1
31298L-XT-1	FED HOME LOAN MTG CORP GOLD #C50690		09/01/2009	SCHEDULED REDEMPTION		20	20	20	20						20				1	04/01/2031	1
31298M-E3-7	FED HOME LOAN MTG CORP GOLD #C51054		09/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					05/01/2031	1
31298M-JF-5	FED HOME LOAN MTG CORP GOLD #C51162		09/01/2009	SCHEDULED REDEMPTION		735	735	724	725		10		10		735				36	05/01/2031	1
31298Q-AD-0	FED HOME LOAN MTG CORP GOLD #C53604		09/01/2009	SCHEDULED REDEMPTION		14	14	14	14						14				1	06/01/2031	1
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		09/01/2009	SCHEDULED REDEMPTION		800	800	788	789		10		10		800				39	06/01/2031	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)
31298Q-4Z-8	FED HOME LOAN MTG CORP GOLD #C54440		09/01/2009	SCHEDULED REDEMPTION		5,673	5,673	5,594	5,603		70		70		5,673				275	07/01/2031	1
31298R-KD-7	FED HOME LOAN MTG CORP GOLD #C54792		09/01/2009	SCHEDULED REDEMPTION		4,872	4,872	5,112	5,102		(230)		(230)		4,872				229	07/01/2031	1
31298R-NR-3	FED HOME LOAN MTG CORP GOLD #C54900		09/01/2009	SCHEDULED REDEMPTION		388	388	382	383		5		5		388				17	07/01/2031	1
31298R-VY-9	FED HOME LOAN MTG CORP GOLD #C55131		09/01/2009	SCHEDULED REDEMPTION		915	915	902	903		12		12		915				45	07/01/2031	1
31298S-HK-3	FED HOME LOAN MTG CORP GOLD #C55634		09/01/2009	SCHEDULED REDEMPTION		204	204	216	215		(11)		(11)		204				10	08/01/2031	1
31298S-LV-4	FED HOME LOAN MTG CORP GOLD #C55740		09/01/2009	SCHEDULED REDEMPTION		2,752	2,752	2,800	2,798		(46)		(46)		2,752				130	01/01/2030	1
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		09/01/2009	SCHEDULED REDEMPTION		3,703	3,703	3,651	3,653		50		50		3,703				179	03/01/2031	1
31298V-JF-5	FED HOME LOAN MTG CORP GOLD #C58362		09/01/2009	SCHEDULED REDEMPTION		1,753	1,753	1,729	1,732		22		22		1,753				86	09/01/2031	1
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		09/01/2009	SCHEDULED REDEMPTION		4,553	4,553	4,490	4,494		60		60		4,553				222	10/01/2031	1
31298W-GA-7	FED HOME LOAN MTG CORP GOLD #C59193		09/01/2009	SCHEDULED REDEMPTION		13	13	13	13						13				1	09/01/2031	1
31298W-JQ-9	FED HOME LOAN MTG CORP GOLD #C59271		09/01/2009	SCHEDULED REDEMPTION		6	6	6	6						6					10/01/2031	1
31298W-JR-7	FED HOME LOAN MTG CORP GOLD #C59272		09/01/2009	SCHEDULED REDEMPTION		107	107	113	113		(6)		(6)		107				5	10/01/2031	1
31298W-TE-5	FED HOME LOAN MTG CORP GOLD #C59549		09/01/2009	SCHEDULED REDEMPTION		221	221	218	218		3		3		221				10	11/01/2031	1
31298Y-AH-4	FED HOME LOAN MTG CORP GOLD #C60008		09/01/2009	SCHEDULED REDEMPTION		18	18	17	17						18				1	11/01/2031	1
31298Y-L3-3	FED HOME LOAN MTG CORP GOLD #C60346		09/01/2009	SCHEDULED REDEMPTION		4	4	4	4						4					10/01/2031	1
31298Y-XA-4	FED HOME LOAN MTG CORP GOLD #C60673		09/01/2009	SCHEDULED REDEMPTION		10,099	10,099	9,958	9,973		126		126		10,099				438	11/01/2031	1
31287L-7H-9	FED HOME LOAN MTG CORP GOLD #C61796		09/01/2009	SCHEDULED REDEMPTION		26	26	26	26						26				1	12/01/2031	1
31287M-MB-3	FED HOME LOAN MTG CORP GOLD #C62154		09/01/2009	SCHEDULED REDEMPTION		250	250	247	247		3		3		250				12	01/01/2032	1
31287Q-SQ-5	FED HOME LOAN MTG CORP GOLD #C65027		09/01/2009	SCHEDULED REDEMPTION		44,292	44,292	46,714	46,493		(2,201)		(2,201)		44,292				2,321	02/01/2032	1
31287Q-YS-4	FED HOME LOAN MTG CORP GOLD #C65221		09/01/2009	SCHEDULED REDEMPTION		1,179	1,179	1,163	1,166		13		13		1,179				51	03/01/2032	1
31287R-ZT-9	FED HOME LOAN MTG CORP GOLD #C66154		09/01/2009	SCHEDULED REDEMPTION		1,416	1,416	1,397	1,400		17		17		1,416				65	03/01/2032	1
31287S-JH-1	FED HOME LOAN MTG CORP GOLD #C66564		09/01/2009	SCHEDULED REDEMPTION		453	453	447	448		5		5		453				22	04/01/2032	1
31287T-CJ-2	FED HOME LOAN MTG CORP GOLD #C67273		09/01/2009	SCHEDULED REDEMPTION		9,499	9,499	9,590	9,570		(70)		(70)		9,499				481	05/01/2032	1
31287T-FZ-3	FED HOME LOAN MTG CORP GOLD #C67384		09/01/2009	SCHEDULED REDEMPTION		167	167	168	168		(1)		(1)		167				8	06/01/2032	1
31287T-SE-6	FED HOME LOAN MTG CORP GOLD #C67717		09/01/2009	SCHEDULED REDEMPTION		289	289	292	291		(2)		(2)		289				15	06/01/2032	1
31287T-VR-3	FED HOME LOAN MTG CORP GOLD #C67824		09/01/2009	SCHEDULED REDEMPTION		3	3	3	3						3					06/01/2032	1
31287U-CM-2	FED HOME LOAN MTG CORP GOLD #C68176		09/01/2009	SCHEDULED REDEMPTION		9	9	9	9						9				1	06/01/2032	1
31287U-G7-1	FED HOME LOAN MTG CORP GOLD #C68322		09/01/2009	SCHEDULED REDEMPTION		283	283	286	285		(2)		(2)		283				14	07/01/2032	1
31287U-JS-2	FED HOME LOAN MTG CORP GOLD #C68373		09/01/2009	SCHEDULED REDEMPTION		24,787	24,787	25,635	25,383		(596)		(596)		24,787				1,297	06/01/2032	1
31287U-VQ-2	FED HOME LOAN MTG CORP GOLD #C68723		09/01/2009	SCHEDULED REDEMPTION		16,723	16,723	16,883	16,850		(127)		(127)		16,723				877	07/01/2032	1
31287V-E7-1	FED HOME LOAN MTG CORP GOLD #C69158		09/01/2009	SCHEDULED REDEMPTION		36	36	35	35						36				2	07/01/2032	1
31287V-NX-4	FED HOME LOAN MTG CORP GOLD #C69406		09/01/2009	SCHEDULED REDEMPTION		678	678	668	668		10		10		678				32	05/01/2032	1
31287V-PE-4	FED HOME LOAN MTG CORP GOLD #C69421		09/01/2009	SCHEDULED REDEMPTION		13,802	13,802	13,609	13,647		154		154		13,802				673	07/01/2032	1
31287V-UJ-7	FED HOME LOAN MTG CORP GOLD #C69585		09/01/2009	SCHEDULED REDEMPTION		13	13	13	13						13				1	08/01/2032	1
31287V-W6-3	FED HOME LOAN MTG CORP GOLD #C69669		09/01/2009	SCHEDULED REDEMPTION		29	29	28	29						29				1	08/01/2032	1
31287V-6Q-8	FED HOME LOAN MTG CORP GOLD #C69879		09/01/2009	SCHEDULED REDEMPTION		571	571	563	565		6		6		571				25	08/01/2032	1
31287X-AN-6	FED HOME LOAN MTG CORP GOLD #C70013		09/01/2009	SCHEDULED REDEMPTION		26	26	26	26						26				1	08/01/2032	1
31287X-N7-7	FED HOME LOAN MTG CORP GOLD #C70414		09/01/2009	SCHEDULED REDEMPTION		7,052	7,052	6,953	6,954		98		98		7,052				344	03/01/2032	1
31288B-MZ-3	FED HOME LOAN MTG CORP GOLD #C73076		09/01/2009	SCHEDULED REDEMPTION		9,911	9,911	10,175	10,140		(228)		(228)		9,911				421	11/01/2032	1
31288D-FL-8	FED HOME LOAN MTG CORP GOLD #C74671		09/01/2009	SCHEDULED REDEMPTION		1,514	1,514	1,530	1,530		(16)		(16)		1,514				58	01/01/2033	1
31288H-7G-9	FED HOME LOAN MTG CORP GOLD #C78995		09/01/2009	SCHEDULED REDEMPTION		552	552	566	564		(12)		(12)		552				24	05/01/2033	1
31335G-EK-7	FED HOME LOAN MTG CORP GOLD #C80138		09/01/2009	SCHEDULED REDEMPTION		10,203	10,203	9,712	9,595		608		608		10,203				518	04/01/2024	1
31335G-KY-0	FED HOME LOAN MTG CORP GOLD #C80311		09/01/2009	SCHEDULED REDEMPTION		45	45	47	47		(2)		(2)		45				3	03/01/2025	1
31335G-PN-9	FED HOME LOAN MTG CORP GOLD #C80429		09/01/2009	SCHEDULED REDEMPTION		1,347	1,347	1,385	1,395		(48)		(48)		1,347				83	09/01/2026	1
3128F9-6K-1	FED HOME LOAN MTG CORP GOLD #D69874		09/01/2009	SCHEDULED REDEMPTION		4,074	4,074	3,891	3,902		173		173		4,074				195	04/01/2026	1
3128FB-CY-9	FED HOME LOAN MTG CORP GOLD #D70087		09/01/2009	SCHEDULED REDEMPTION		1,764	1,764	1,633	1,603		161		161		1,764				82	04/01/2026	1
3128FB-Y8-2	FED HOME LOAN MTG CORP GOLD #D70735		09/01/2009	SCHEDULED REDEMPTION		4,367	4,367	4,055	3,996		371		371		4,367				204	04/01/2026	1
3128FB-6F-7	FED HOME LOAN MTG CORP GOLD #D70870		09/01/2009	SCHEDULED REDEMPTION		619	619	575	568		51		51		619				29	05/01/2026	1
3128FF-FW-1	FED HOME LOAN MTG CORP GOLD #D73781		09/01/2009	SCHEDULED REDEMPTION		2,993	2,993	3,081	3,079		(86)		(86)		2,993				183	08/01/2026	1
31294J-NE-4	FED HOME LOAN MTG CORP GOLD #E00389		09/01/2009	SCHEDULED REDEMPTION		6,212	6,212	6,129	6,205		7		7		6,212				289	07/01/2010	1
31294J-PE-2	FED HOME LOAN MTG CORP GOLD #E00421		09/01/2009	SCHEDULED REDEMPTION		20,349	20,349	19,251	19,990		359		359		20,349				881	03/01/2011	1
31294J-PN-2	FED HOME LOAN MTG CORP GOLD #E00429		09/01/2009	SCHEDULED REDEMPTION		7,638	7,638	7,567	7,616		22		22		7,638				389	04/01/2011	1
31294J-QW-1	FED HOME LOAN MTG CORP GOLD #E00469		09/01/2009	SCHEDULED REDEMPTION		4,966	4,966	4,847	4,932		34		34		4,966				232	12/01/2011	1
31294J-UF-3	FED HOME LOAN MTG CORP GOLD #E00582		09/01/2009	SCHEDULED REDEMPTION		25,623	25,623	24,924	25,289		333		333		25,623				1,185	11/01/2013	1
31294J-6S-2	FED HOME LOAN MTG CORP GOLD #E00881		09/01/2009	SCHEDULED REDEMPTION		289	289	299	297		(9)		(9)		289				17	09/01/2015	1
31294K-AT-2	FED HOME LOAN MTG CORP GOLD #E00918		09/01/2009	SCHEDULED REDEMPTION		1,019	1,019	1,054	1,047		(28)		(28)		1,019				59	11/01/2015	1
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		09/01/2009	SCHEDULED REDEMPTION		892	892	924	916		(24)		(24)		892				51	01/01/2016	1
31294K-CE-3	FED HOME LOAN MTG CORP GOLD #E00969		09/01/2009	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26				2	02/01/2016	1
31294K-Q5-7	FED HOME LOAN MTG CORP GOLD #E01376		09/01/2009	SCHEDULED REDEMPTION		7,033	7,033	6,783	6,862		171		171		7,033				203	04/01/2018	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)
31280G-6H-8	FED HOME LOAN MTG CORP GOLD #E62672		09/01/2009	SCHEDULED REDEMPTION		7,791	7,791	7,601	7,736		55		55		7,791				368	01/01/2011	1
31280H-HF-8	FED HOME LOAN MTG CORP GOLD #E62930		09/01/2009	SCHEDULED REDEMPTION		13,392	13,392	13,066	13,316		76		76		13,392				616	02/01/2011	1
31280H-2H-0	FED HOME LOAN MTG CORP GOLD #E63476		09/01/2009	SCHEDULED REDEMPTION		2,247	2,247	2,147	2,222		25		25		2,247				98	03/01/2011	1
31280M-BD-8	FED HOME LOAN MTG CORP GOLD #E66336		09/01/2009	SCHEDULED REDEMPTION		4,992	4,992	4,770	4,908		85		85		4,992				195	02/01/2012	1
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496		09/01/2009	SCHEDULED REDEMPTION		7,689	7,689	7,427	7,585		104		104		7,689				278	11/01/2013	1
3128GC-HM-7	FED HOME LOAN MTG CORP GOLD #E77436		09/01/2009	SCHEDULED REDEMPTION		4,998	4,998	4,862	4,927		71		71		4,998				235	06/01/2014	1
3128GC-J8-6	FED HOME LOAN MTG CORP GOLD #E77487		09/01/2009	SCHEDULED REDEMPTION		1,136	1,136	1,105	1,120		16		16		1,136				53	06/01/2014	1
3128GE-BY-3	FED HOME LOAN MTG CORP GOLD #E79055		09/01/2009	SCHEDULED REDEMPTION		14,629	14,629	14,512	14,573		55		55		14,629				724	08/01/2014	1
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		09/01/2009	SCHEDULED REDEMPTION		2,926	2,926	3,029	2,986		(61)		(61)		2,926				169	02/01/2016	1
3128H4-R9-2	FED HOME LOAN MTG CORP GOLD #E96812		09/01/2009	SCHEDULED REDEMPTION		11,577	11,577	11,990			(414)		(414)		11,577				129	06/01/2018	1
3128H5-HJ-8	FED HOME LOAN MTG CORP GOLD #E97433		09/01/2009	SCHEDULED REDEMPTION		1,055	1,055	1,093			(38)		(38)		1,055				12	07/01/2018	1
31283G-Q3-4	FED HOME LOAN MTG CORP GOLD #G00474		09/01/2009	SCHEDULED REDEMPTION		184	184	192	192		(8)		(8)		184				12	04/01/2025	1
31283G-R3-3	FED HOME LOAN MTG CORP GOLD #G00506		09/01/2009	SCHEDULED REDEMPTION		6,382	6,382	6,936	6,816		(433)		(433)		6,382				440	12/01/2022	1
31283G-XX-0	FED HOME LOAN MTG CORP GOLD #G00694		09/01/2009	SCHEDULED REDEMPTION		3,492	3,492	3,532	3,530		(38)		(38)		3,492				203	03/01/2027	1
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		09/01/2009	SCHEDULED REDEMPTION		26,842	26,842	27,648	27,672		(830)		(830)		26,842				1,368	12/01/2029	1
31283H-H2-4	FED HOME LOAN MTG CORP GOLD #G01149		09/01/2009	SCHEDULED REDEMPTION		426	426	420	420		6		6		426				20	11/01/2030	1
31283H-H6-5	FED HOME LOAN MTG CORP GOLD #G01153		09/01/2009	SCHEDULED REDEMPTION		51	51	53	53		(1)		(1)		51				3	11/01/2030	1
31283H-H8-1	FED HOME LOAN MTG CORP GOLD #G01155		09/01/2009	SCHEDULED REDEMPTION		29,870	29,870	29,452	29,462		408		408		29,870				1,394	08/01/2030	1
31283H-JS-5	FED HOME LOAN MTG CORP GOLD #G01173		09/01/2009	SCHEDULED REDEMPTION		3,011	3,011	3,086	3,086		(75)		(75)		3,011				151	01/01/2031	1
31283H-LC-7	FED HOME LOAN MTG CORP GOLD #G01223		09/01/2009	SCHEDULED REDEMPTION		1,372	1,372	1,447	1,444		(72)		(72)		1,372				67	10/01/2029	1
31283H-ML-6	FED HOME LOAN MTG CORP GOLD #G01263		09/01/2009	SCHEDULED REDEMPTION		4,281	4,281	4,248	4,249		31		31		4,281				200	06/01/2031	1
31283H-N2-7	FED HOME LOAN MTG CORP GOLD #G01309		09/01/2009	SCHEDULED REDEMPTION		317	317	320	320		(3)		(3)		317				16	08/01/2031	1
31283H-N4-3	FED HOME LOAN MTG CORP GOLD #G01311		09/01/2009	SCHEDULED REDEMPTION		3,339	3,339	3,371	3,368		(29)		(29)		3,339				167	09/01/2031	1
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		09/01/2009	SCHEDULED REDEMPTION		5,732	5,732	5,799	5,793		(61)		(61)		5,732				288	04/01/2032	1
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		09/01/2009	SCHEDULED REDEMPTION		149,551	149,551	151,492	151,318		(1,767)		(1,767)		149,551				7,554	04/01/2032	1
31283H-TE-5	FED HOME LOAN MTG CORP GOLD #G01449		09/01/2009	SCHEDULED REDEMPTION		14,936	14,936	15,753	15,725		(789)		(789)		14,936				757	07/01/2032	1
31283H-6G-5	FED HOME LOAN MTG CORP GOLD #G01771		09/01/2009	SCHEDULED REDEMPTION		41,276	41,276	41,744	41,710		(434)		(434)		41,276				1,617	02/01/2035	1
3128M6-VB-1	FED HOME LOAN MTG CORP GOLD #G04810		09/01/2009	SCHEDULED REDEMPTION		195,243	195,243	200,848			(5,606)		(5,606)		195,243				3,694	10/01/2038	1
3128M7-EM-4	FED HOME LOAN MTG CORP GOLD #G05240		09/01/2009	SCHEDULED REDEMPTION		2,099,815	2,099,815	2,139,350			(39,536)		(39,536)		2,099,815				39,095	03/01/2038	1
3128M7-G7-5	FED HOME LOAN MTG CORP GOLD #G05322		09/01/2009	SCHEDULED REDEMPTION		378,070	378,070	388,925			(10,855)		(10,855)		378,070				7,077	08/01/2038	1
3128MJ-B4-1	FED HOME LOAN MTG CORP GOLD #G08058		09/01/2009	SCHEDULED REDEMPTION		13,063	13,063	13,261	13,247		(185)		(185)		13,063				510	05/01/2035	1
3128MJ-CE-8	FED HOME LOAN MTG CORP GOLD #G08068		09/01/2009	SCHEDULED REDEMPTION		11,462	11,462	11,635	11,623		(161)		(161)		11,462				449	07/01/2035	1
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		09/01/2009	SCHEDULED REDEMPTION		42,312	42,312	41,924	41,956		356		356		42,312				1,502	08/01/2035	1
3128MJ-DK-3	FED HOME LOAN MTG CORP GOLD #G08105		09/01/2009	SCHEDULED REDEMPTION		2,083	2,083	2,107	2,105		(22)		(22)		2,083				81	01/01/2036	1
3128MJ-DR-8	FED HOME LOAN MTG CORP GOLD #G08111		09/01/2009	SCHEDULED REDEMPTION		1,552	1,552	1,570	1,568		(16)		(16)		1,552				61	02/01/2036	1
3128MJ-H9-4	FED HOME LOAN MTG CORP GOLD #G08255		09/01/2009	SCHEDULED REDEMPTION		113,334	113,334	116,588			(3,254)		(3,254)		113,334				2,130	03/01/2038	1
31283K-A4-0	FED HOME LOAN MTG CORP GOLD #G10927		09/01/2009	SCHEDULED REDEMPTION		76,240	76,240	68,485	72,550		3,690		3,690		76,240				2,770	06/01/2014	1
3128M1-F6-1	FED HOME LOAN MTG CORP GOLD #G12089		09/01/2009	SCHEDULED REDEMPTION		4,413	4,413	4,571			(158)		(158)		4,413				47	11/01/2019	1
3128M1-KL-2	FED HOME LOAN MTG CORP GOLD #G12199		09/01/2009	SCHEDULED REDEMPTION		2,986	2,986	3,072			(86)		(86)		2,986				52	06/01/2021	1
3128MB-GS-0	FED HOME LOAN MTG CORP GOLD #G12709		09/01/2009	SCHEDULED REDEMPTION		157,707	157,707	163,344			(5,637)		(5,637)		157,707				1,688	07/01/2022	1
3128MB-JW-8	FED HOME LOAN MTG CORP GOLD #G12777		09/01/2009	SCHEDULED REDEMPTION		32,497	32,497	33,659			(1,162)		(1,162)		32,497				345	08/01/2022	1
3128MB-KK-2	FED HOME LOAN MTG CORP GOLD #G12798		09/01/2009	SCHEDULED REDEMPTION		604,446	604,446	626,050			(21,604)		(21,604)		604,446				6,511	09/01/2022	1
3128MB-M6-1	FED HOME LOAN MTG CORP GOLD #G12881		09/01/2009	SCHEDULED REDEMPTION		76,649	76,649	78,850			(2,201)		(2,201)		76,649				1,336	11/01/2022	1
3128MB-NE-3	FED HOME LOAN MTG CORP GOLD #G12889		09/01/2009	SCHEDULED REDEMPTION		8,771	8,771	9,084			(313)		(313)		8,771				95	12/01/2022	1
3128MB-PU-5	FED HOME LOAN MTG CORP GOLD #G12935		09/01/2009	SCHEDULED REDEMPTION		2,906	2,906	3,010			(104)		(104)		2,906				31	01/01/2023	1
3128MB-RR-0	FED HOME LOAN MTG CORP GOLD #G12996		09/01/2009	SCHEDULED REDEMPTION		41,045	41,045	42,512			(1,467)		(1,467)		41,045				448	02/01/2023	1
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087		09/01/2009	SCHEDULED REDEMPTION		225,855	225,855	233,927			(8,073)		(8,073)		225,855				2,358	04/01/2023	1
3128MB-US-4	FED HOME LOAN MTG CORP GOLD #G13093		09/01/2009	SCHEDULED REDEMPTION		784,494	784,494	805,883			(21,390)		(21,390)		784,494				7,612	04/01/2023	1
3128MB-V5-3	FED HOME LOAN MTG CORP GOLD #G13136		09/01/2009	SCHEDULED REDEMPTION		341,803	341,803	351,617			(9,814)		(9,814)		341,803				5,892	05/01/2023	1
3128MB-ZD-2	FED HOME LOAN MTG CORP GOLD #G13240		09/01/2009	SCHEDULED REDEMPTION		8,735	8,735	9,048			(312)		(312)		8,735				92	08/01/2023	1
3128MB-ZU-4	FED HOME LOAN MTG CORP GOLD #G13255		09/01/2009	SCHEDULED REDEMPTION		13,011	13,011	13,476			(465)		(465)		13,011				141	07/01/2023	1
3128MB-3F-2	FED HOME LOAN MTG CORP GOLD #G13298		09/01/2009	SCHEDULED REDEMPTION		17,287	17,287	17,905			(618)		(618)		17,287				186	10/01/2023	1
3128MB-3N-5	FED HOME LOAN MTG CORP GOLD #G13305		09/01/2009	SCHEDULED REDEMPTION		177,478	177,478	183,822			(6,343)		(6,343)		177,478				1,922	11/01/2023	1
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		09/01/2009	SCHEDULED REDEMPTION		1,165,285	1,165,285	1,206,935			(41,650)		(41,650)		1,165,285				12,130	12/01/2023	1
3128MC-BK-0	FED HOME LOAN MTG CORP GOLD #G13442		09/01/2009	SCHEDULED REDEMPTION		2,403	2,403	2,489			(86)		(86)		2,403				26	01/01/2024	1
3128MC-BV-6	FED HOME LOAN MTG CORP GOLD #G13452		09/01/2009	SCHEDULED REDEMPTION		3,352	3,352	3,472			(120)		(120)		3,352				37	02/01/2024	1
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		09/01/2009	SCHEDULED REDEMPTION		2,183,685	2,183,685	2,261,735			(78,050)		(78,050)		2,183,685				23,169	02/01/2024	1
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		09/01/2009	SCHEDULED REDEMPTION		1,117,778	1,117,778	1,157,729			(39,952)		(39,952)		1,117,778				12,039	01/01/2024	1
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		09/01/2009	SCHEDULED REDEMPTION		1,143,823	1,143,823	1,184,706			(40,883)		(40,883)		1,143,823				11,947	04/01/2024	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)
3128MC-FB-6	FED HOME LOAN MTG CORP GOLD #G13562		09/01/2009	SCHEDULED REDEMPTION		96,299	96,299	98,924			(2,626)		(2,626)		96,299				961	05/01/2024	1
3128MM-AF-0	FED HOME LOAN MTG CORP GOLD #G18005		09/01/2009	SCHEDULED REDEMPTION		52,173	52,173	54,038			(1,865)		(1,865)		52,173				570	08/01/2019	1
3128MM-AS-2	FED HOME LOAN MTG CORP GOLD #G18016		09/01/2009	SCHEDULED REDEMPTION		12,310	12,310	12,750			(440)		(440)		12,310				131	10/01/2019	1
3128MM-C3-5	FED HOME LOAN MTG CORP GOLD #G18089		09/01/2009	SCHEDULED REDEMPTION		3,265	3,265	3,382			(117)		(117)		3,265				34	12/01/2020	1
3128MM-FJ-7	FED HOME LOAN MTG CORP GOLD #G18168		09/01/2009	SCHEDULED REDEMPTION		85,374	85,374	88,425			(3,051)		(3,051)		85,374				890	02/01/2022	1
3128MM-FX-6	FED HOME LOAN MTG CORP GOLD #G18181		09/01/2009	SCHEDULED REDEMPTION		43,520	43,520	45,075			(1,555)		(1,555)		43,520				463	05/01/2022	1
3128MM-F7-3	FED HOME LOAN MTG CORP GOLD #G18189		09/01/2009	SCHEDULED REDEMPTION		7,117	7,117	7,372			(254)		(254)		7,117				74	06/01/2022	1
3128MM-GT-4	FED HOME LOAN MTG CORP GOLD #G18209		09/01/2009	SCHEDULED REDEMPTION		7,381	7,381	7,645			(264)		(264)		7,381				79	10/01/2022	1
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229		09/01/2009	SCHEDULED REDEMPTION		224,699	224,699	232,730			(8,031)		(8,031)		224,699				2,300	01/01/2023	1
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233		09/01/2009	SCHEDULED REDEMPTION		210,815	210,815	218,350			(7,535)		(7,535)		210,815				2,123	02/01/2023	1
3128MM-HX-4	FED HOME LOAN MTG CORP GOLD #G18245		09/01/2009	SCHEDULED REDEMPTION		43,131	43,131	44,370			(1,238)		(1,238)		43,131				734	03/01/2023	1
3128MM-H5-5	FED HOME LOAN MTG CORP GOLD #G18251		09/01/2009	SCHEDULED REDEMPTION		32,192	32,192	33,342			(1,151)		(1,151)		32,192				340	05/01/2023	1
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258		09/01/2009	SCHEDULED REDEMPTION		227,799	227,799	235,941			(8,142)		(8,142)		227,799				2,436	06/01/2023	1
3128MM-J4-6	FED HOME LOAN MTG CORP GOLD #G18282		09/01/2009	SCHEDULED REDEMPTION		4,579	4,579	4,743			(164)		(164)		4,579				47	10/01/2023	1
3128MM-J5-3	FED HOME LOAN MTG CORP GOLD #G18283		09/01/2009	SCHEDULED REDEMPTION		8,405	8,405	8,706			(300)		(300)		8,405				84	11/01/2023	1
3128MM-KV-4	FED HOME LOAN MTG CORP GOLD #G18307		09/01/2009	SCHEDULED REDEMPTION		13,840	13,840	14,335			(495)		(495)		13,840				168	04/01/2024	1
3128MM-KY-8	FED HOME LOAN MTG CORP GOLD #G18310		09/01/2009	SCHEDULED REDEMPTION		74,080	74,080	76,727			(2,648)		(2,648)		74,080				884	05/01/2024	1
3128MM-K4-4	FED HOME LOAN MTG CORP GOLD #G18314		09/01/2009	SCHEDULED REDEMPTION		18,213	18,213	18,864			(651)		(651)		18,213				225	06/01/2024	1
3128PE-G8-5	FED HOME LOAN MTG CORP GOLD #J02923		09/01/2009	SCHEDULED REDEMPTION		68,458	68,458	70,905			(2,447)		(2,447)		68,458				673	06/01/2021	1
3128PG-CW-1	FED HOME LOAN MTG CORP GOLD #J04585		09/01/2009	SCHEDULED REDEMPTION		13,434	13,434	13,914			(480)		(480)		13,434				149	04/01/2017	1
3128PJ-R3-3	FED HOME LOAN MTG CORP GOLD #J06806		09/01/2009	SCHEDULED REDEMPTION		44,652	44,652	46,248			(1,596)		(1,596)		44,652				483	02/01/2023	1
3128PJ-SV-0	FED HOME LOAN MTG CORP GOLD #J06832		09/01/2009	SCHEDULED REDEMPTION		76,046	76,046	78,764			(2,718)		(2,718)		76,046				934	01/01/2023	1
3128PJ-UV-7	FED HOME LOAN MTG CORP GOLD #J06896		09/01/2009	SCHEDULED REDEMPTION		8,513	8,513	8,817			(304)		(304)		8,513				98	02/01/2023	1
3128PJ-YA-9	FED HOME LOAN MTG CORP GOLD #J07005		09/01/2009	SCHEDULED REDEMPTION		10,254	10,254	10,621			(367)		(367)		10,254				108	02/01/2023	1
3128PJ-ZK-6	FED HOME LOAN MTG CORP GOLD #J07046		09/01/2009	SCHEDULED REDEMPTION		183,931	183,931	190,505			(6,574)		(6,574)		183,931				1,929	02/01/2023	1
3128PJ-5B-9	FED HOME LOAN MTG CORP GOLD #J07142		09/01/2009	SCHEDULED REDEMPTION		398	398	413			(14)		(14)		398				4	03/01/2023	1
3128PK-EW-0	FED HOME LOAN MTG CORP GOLD #J07349		09/01/2009	SCHEDULED REDEMPTION		5,921	5,921	6,132			(212)		(212)		5,921				57	03/01/2023	1
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567		09/01/2009	SCHEDULED REDEMPTION		80,992	80,992	83,887			(2,895)		(2,895)		80,992				862	04/01/2023	1
3128PK-MY-7	FED HOME LOAN MTG CORP GOLD #J07575		09/01/2009	SCHEDULED REDEMPTION		14,954	14,954	15,489			(535)		(535)		14,954				162	04/01/2023	1
3128PK-VE-1	FED HOME LOAN MTG CORP GOLD #J07813		09/01/2009	SCHEDULED REDEMPTION		4,351	4,351	4,476			(125)		(125)		4,351				74	05/01/2023	1
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891		09/01/2009	SCHEDULED REDEMPTION		421,424	421,424	436,487			(15,063)		(15,063)		421,424				4,398	05/01/2023	1
3128PK-YQ-1	FED HOME LOAN MTG CORP GOLD #J07919		09/01/2009	SCHEDULED REDEMPTION		638	638	656			(18)		(18)		638				11	05/01/2023	1
3128PK-7H-1	FED HOME LOAN MTG CORP GOLD #J08096		09/01/2009	SCHEDULED REDEMPTION		94,228	94,228	97,596			(3,368)		(3,368)		94,228				1,014	06/01/2023	1
3128PL-P7-1	FED HOME LOAN MTG CORP GOLD #J08546		09/01/2009	SCHEDULED REDEMPTION		505	505	523			(18)		(18)		505				5	08/01/2023	1
3128PL-7F-3	FED HOME LOAN MTG CORP GOLD #J08994		09/01/2009	SCHEDULED REDEMPTION		165,205	165,205	171,110			(5,905)		(5,905)		165,205				1,759	11/01/2023	1
3128PM-HQ-6	FED HOME LOAN MTG CORP GOLD #J09239		09/01/2009	SCHEDULED REDEMPTION		85,869	85,869	88,335			(2,465)		(2,465)		85,869				1,524	02/01/2024	1
3128PM-KS-8	FED HOME LOAN MTG CORP GOLD #J09305		09/01/2009	SCHEDULED REDEMPTION		1,819	1,819	1,884			(65)		(65)		1,819				21	02/01/2024	1
3128PM-ML-1	FED HOME LOAN MTG CORP GOLD #J09363		09/01/2009	SCHEDULED REDEMPTION		8,236	8,236	8,472			(236)		(236)		8,236				153	02/01/2024	1
3128PM-NQ-9	FED HOME LOAN MTG CORP GOLD #J09399		09/01/2009	SCHEDULED REDEMPTION		14,147	14,147	14,553			(406)		(406)		14,147				250	03/01/2024	1
3128PM-QU-7	FED HOME LOAN MTG CORP GOLD #J09467		09/01/2009	SCHEDULED REDEMPTION		5,689	5,689	5,893			(203)		(203)		5,689				63	04/01/2024	1
3128PM-Q4-5	FED HOME LOAN MTG CORP GOLD #J09475		09/01/2009	SCHEDULED REDEMPTION		249,440	249,440	256,601			(7,162)		(7,162)		249,440				4,274	04/01/2024	1
3128PM-Q8-6	FED HOME LOAN MTG CORP GOLD #J09479		09/01/2009	SCHEDULED REDEMPTION		1,382	1,382	1,431			(49)		(49)		1,382				15	04/01/2024	1
3128PM-RY-8	FED HOME LOAN MTG CORP GOLD #J09503		09/01/2009	SCHEDULED REDEMPTION		646,109	646,109	663,726			(17,617)		(17,617)		646,109				6,631	04/01/2024	1
3128PM-R2-8	FED HOME LOAN MTG CORP GOLD #J09505		09/01/2009	SCHEDULED REDEMPTION		84,999	84,999	88,037			(3,038)		(3,038)		84,999				1,050	04/01/2024	1
3128PM-SE-1	FED HOME LOAN MTG CORP GOLD #J09517		09/01/2009	SCHEDULED REDEMPTION		1,268	1,268	1,304			(36)		(36)		1,268				21	04/01/2024	1
3128PM-SH-4	FED HOME LOAN MTG CORP GOLD #J09520		09/01/2009	SCHEDULED REDEMPTION		54,760	54,760	56,332			(1,572)		(1,572)		54,760				981	04/01/2024	1
3128PM-SL-5	FED HOME LOAN MTG CORP GOLD #J09523		09/01/2009	SCHEDULED REDEMPTION		30,188	30,188	31,267			(1,079)		(1,079)		30,188				335	04/01/2024	1
3128PM-SX-9	FED HOME LOAN MTG CORP GOLD #J09534		09/01/2009	SCHEDULED REDEMPTION		3,709	3,709	3,841			(133)		(133)		3,709				41	04/01/2024	1
3128PM-V9-8	FED HOME LOAN MTG CORP GOLD #J09640		09/01/2009	SCHEDULED REDEMPTION		1,433,205	1,433,205	1,472,283			(39,077)		(39,077)		1,433,205				14,295	04/01/2024	1
3128PM-WE-6	FED HOME LOAN MTG CORP GOLD #J09645		09/01/2009	SCHEDULED REDEMPTION		15,928	15,928	16,497			(569)		(569)		15,928				177	04/01/2024	1
3128PM-WJ-5	FED HOME LOAN MTG CORP GOLD #J09649		09/01/2009	SCHEDULED REDEMPTION		12,902	12,902	13,273			(370)		(370)		12,902				226	04/01/2024	1
3128PM-WR-7	FED HOME LOAN MTG CORP GOLD #J09656		09/01/2009	SCHEDULED REDEMPTION		637,659	637,659	655,045			(17,386)		(17,386)		637,659				6,897	05/01/2024	1
3128PM-Y6-1	FED HOME LOAN MTG CORP GOLD #J09733		09/01/2009	SCHEDULED REDEMPTION		24,555	24,555	25,433			(878)		(878)		24,555				305	05/01/2024	1
3128PM-4V-9	FED HOME LOAN MTG CORP GOLD #J09836		09/01/2009	SCHEDULED REDEMPTION		6,852	6,852	7,039			(187)		(187)		6,852				58	06/01/2024	1
3128PM-5F-3	FED HOME LOAN MTG CORP GOLD #J09846		09/01/2009	SCHEDULED REDEMPTION		52,851	52,851	54,292			(1,441)		(1,441)		52,851				552	06/01/2024	1
3128PM-5L-0	FED HOME LOAN MTG CORP GOLD #J09851		09/01/2009	SCHEDULED REDEMPTION		21,944	21,944	22,542			(598)		(598)		21,944				221	05/01/2024	1
3128PM-5V-8	FED HOME LOAN MTG CORP GOLD #J09860		09/01/2009	SCHEDULED REDEMPTION		30,049	30,049	30,868			(819)		(819)		30,049				310	07/01/2024	1
3128PN-AA-6	FED HOME LOAN MTG CORP GOLD #J09901		09/01/2009	SCHEDULED REDEMPTION		140,808	140,808	144,647			(3,839)		(3,839)		140,808				1,437	06/01/2024	1
3128PN-BG-2	FED HOME LOAN MTG CORP GOLD #J09939		09/01/2009	SCHEDULED REDEMPTION		21,630	21,630	22,219			(590)		(590)		21,630				222	06/01/2024	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)
31281L-B3-1	FED HOME LOAN MTG CORP GOLD #N70058		09/01/2009	SCHEDULED REDEMPTION		2,170	2,170	2,219	2,213		(44)		(44)		2,170				118	07/01/2023	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		09/01/2009	SCHEDULED REDEMPTION		250,513	250,513	246,403	247,323		3,189		3,189		250,513				10,071	08/01/2028	1
31283Y-5V-6	FED HOME LOAN MTG CORP GOLD #P20061		09/01/2009	SCHEDULED REDEMPTION		1,248	1,248	1,228	1,232		16		16		1,248				54	08/01/2028	1
31283Y-7L-6	FED HOME LOAN MTG CORP GOLD #P20100		09/01/2009	SCHEDULED REDEMPTION		386	386	386	386						386				18	11/01/2028	1
31283Y-CL-0	FED HOME LOAN MTG CORP GOLD #P20176		09/01/2009	SCHEDULED REDEMPTION		115,152	115,152	115,296	115,265		(113)		(113)		115,152				5,021	03/01/2029	1
31283Y-CT-3	FED HOME LOAN MTG CORP GOLD #P20183		09/01/2009	SCHEDULED REDEMPTION		26,977	26,977	27,010	27,000		(24)		(24)		26,977				1,305	03/01/2029	1
31359E-KY-6	FED NATL MTG ASSN 1993-204 PJ		09/01/2009	SCHEDULED REDEMPTION		158,489	158,489	158,538	158,489		(1)		(1)		158,489				6,333	05/25/2023	1
31361D-QN-2	FED NATL MTG ASSOC #028361		09/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					06/01/2016	1
313610-JH-1	FED NATL MTG ASSOC #046164		09/01/2009	SCHEDULED REDEMPTION		8	8	7	7		1		1		8					05/01/2017	1
313613-AA-9	FED NATL MTG ASSOC #048601		09/01/2009	SCHEDULED REDEMPTION		67	67	62	64		2		2		67				4	07/01/2017	1
313614-Y3-7	FED NATL MTG ASSOC #050230		09/01/2009	SCHEDULED REDEMPTION		214	214	206	211		3		3		214				14	09/01/2019	1
313615-GJ-9	FED NATL MTG ASSOC #050601		09/01/2009	SCHEDULED REDEMPTION		264	264	290	293		(29)		(29)		264				16	07/01/2022	1
31362S-Q8-1	FED NATL MTG ASSOC #069779		09/01/2009	SCHEDULED REDEMPTION		258	258	258	258						258				17	01/01/2019	1
31362T-BW-2	FED NATL MTG ASSOC #070253		09/01/2009	SCHEDULED REDEMPTION		30	30	31	31		(1)		(1)		30				2	02/01/2017	1
313628-AC-3	FED NATL MTG ASSOC #081003		09/01/2009	SCHEDULED REDEMPTION		118	118	114	115		2		2		118				8	09/01/2019	1
313628-FD-6	FED NATL MTG ASSOC #081164		09/01/2009	SCHEDULED REDEMPTION		424	424	410	415		9		9		424				27	09/01/2019	1
313628-FE-4	FED NATL MTG ASSOC #081165		09/01/2009	SCHEDULED REDEMPTION		183	183	176	168		14		14		183				12	09/01/2019	1
313628-NP-0	FED NATL MTG ASSOC #081398		09/01/2009	SCHEDULED REDEMPTION		145	145	140	142		3		3		145				9	09/01/2019	1
31363W-JA-4	FED NATL MTG ASSOC #100256		09/01/2009	SCHEDULED REDEMPTION		29,150	29,150	30,725	30,882		(1,732)		(1,732)		29,150				2,127	10/15/2021	1
31364M-ZM-1	FED NATL MTG ASSOC #111548		09/01/2009	SCHEDULED REDEMPTION		173	173	176	176		(2)		(2)		173				11	12/01/2018	1
31365D-G5-8	FED NATL MTG ASSOC #124520		09/01/2009	SCHEDULED REDEMPTION		3,272	3,272	3,237	3,234		39		39		3,272				164	10/01/2022	1
31365D-G6-6	FED NATL MTG ASSOC #124521		09/01/2009	SCHEDULED REDEMPTION		752	752	744	744		9		9		752				38	10/01/2022	1
31368H-KA-0	FED NATL MTG ASSOC #190289		09/01/2009	SCHEDULED REDEMPTION		864	864	900	899		(34)		(34)		864				44	11/01/2027	1
31368T-FM-4	FED NATL MTG ASSOC #199172		09/01/2009	SCHEDULED REDEMPTION		1,672	1,672	1,718	1,693		(21)		(21)		1,672				91	12/01/2012	1
31371G-EK-2	FED NATL MTG ASSOC #251338		09/01/2009	SCHEDULED REDEMPTION		10,143	10,143	10,208	10,172		(29)		(29)		10,143				477	12/01/2012	1
31371G-YG-9	FED NATL MTG ASSOC #251911		09/01/2009	SCHEDULED REDEMPTION		7,038	7,038	6,813	6,835		202		202		7,038				287	08/01/2018	1
31371G-2T-6	FED NATL MTG ASSOC #251986		09/01/2009	SCHEDULED REDEMPTION		149	149	143	143		6		6		149				8	10/01/2028	1
31371G-4F-4	FED NATL MTG ASSOC #252022		09/01/2009	SCHEDULED REDEMPTION		960	960	930	932		28		28		960				42	10/01/2018	1
31371H-CE-6	FED NATL MTG ASSOC #252169		09/01/2009	SCHEDULED REDEMPTION		3,757	3,757	3,637	3,662		95		95		3,757				161	12/01/2018	1
31371H-DS-4	FED NATL MTG ASSOC #252213		09/01/2009	SCHEDULED REDEMPTION		1,410	1,410	1,399	1,404		6		6		1,410				62	01/01/2014	1
31371H-QT-8	FED NATL MTG ASSOC #252566		09/01/2009	SCHEDULED REDEMPTION		208	208	206	207		1		1		208				9	07/01/2014	1
31371H-Q2-7	FED NATL MTG ASSOC #252573		09/01/2009	SCHEDULED REDEMPTION		5,491	5,491	5,316	5,350		141		141		5,491				234	06/01/2019	1
31371H-Q4-3	FED NATL MTG ASSOC #252575		09/01/2009	SCHEDULED REDEMPTION		7,058	7,058	6,832	6,852		205		205		7,058				311	07/01/2019	1
31371H-2C-1	FED NATL MTG ASSOC #252871		09/01/2009	SCHEDULED REDEMPTION		1,586	1,586	1,599	1,585		1		1		1,586				86	11/01/2014	1
31371H-4J-4	FED NATL MTG ASSOC #252925		09/01/2009	SCHEDULED REDEMPTION		543	543	535	535		8		8		543				30	12/01/2029	1
31371H-6T-0	FED NATL MTG ASSOC #252982		09/01/2009	SCHEDULED REDEMPTION		55	55	57	58		(2)		(2)		55				3	01/01/2030	1
31371J-DS-0	FED NATL MTG ASSOC #253113		09/01/2009	SCHEDULED REDEMPTION		466	466	459	459		6		6		466				26	03/01/2030	1
31371J-JD-7	FED NATL MTG ASSOC #253260		09/01/2009	SCHEDULED REDEMPTION		5,626	5,626	5,682	5,661		(35)		(35)		5,626				326	04/01/2015	1
31371J-JJ-4	FED NATL MTG ASSOC #253265		09/01/2009	SCHEDULED REDEMPTION		1,071	1,071	1,096	1,100		(28)		(28)		1,071				59	05/01/2030	1
31371J-L5-1	FED NATL MTG ASSOC #253348		09/01/2009	SCHEDULED REDEMPTION		368	368	390	396		(28)		(28)		368				22	06/01/2030	1
31371J-NQ-3	FED NATL MTG ASSOC #253399		09/01/2009	SCHEDULED REDEMPTION		433	433	459	468		(35)		(35)		433				27	08/01/2030	1
31371J-Q2-3	FED NATL MTG ASSOC #253473		09/01/2009	SCHEDULED REDEMPTION		220	220	224	222		(2)		(2)		220				11	10/01/2015	1
31371J-Q9-8	FED NATL MTG ASSOC #253480		09/01/2009	SCHEDULED REDEMPTION		768	768	785	787		(19)		(19)		768				41	10/01/2030	1
31371J-R5-5	FED NATL MTG ASSOC #253508		09/01/2009	SCHEDULED REDEMPTION		80	80	82	81		(1)		(1)		80				4	11/01/2015	1
31371J-SE-5	FED NATL MTG ASSOC #253517		09/01/2009	SCHEDULED REDEMPTION		57	57	60	61		(4)		(4)		57				3	11/01/2030	1
31371J-UE-2	FED NATL MTG ASSOC #253581		09/01/2009	SCHEDULED REDEMPTION		1,397	1,397	1,421	1,409		(12)		(12)		1,397				69	01/01/2016	1
31371J-WA-8	FED NATL MTG ASSOC #253641		09/01/2009	SCHEDULED REDEMPTION		35	35	37	37		(2)		(2)		35				2	01/01/2031	1
31371J-W4-2	FED NATL MTG ASSOC #253667		09/01/2009	SCHEDULED REDEMPTION		566	566	577	566						566				31	02/01/2016	1
31371J-XA-7	FED NATL MTG ASSOC #253673		09/01/2009	SCHEDULED REDEMPTION		3,772	3,772	3,867	3,870		(98)		(98)		3,772				210	03/01/2031	1
31371J-XB-5	FED NATL MTG ASSOC #253674		09/01/2009	SCHEDULED REDEMPTION		11	11	11	12						11				1	03/01/2031	1
31371J-3E-2	FED NATL MTG ASSOC #253797		09/01/2009	SCHEDULED REDEMPTION		1,967	1,967	2,034	2,012		(45)		(45)		1,967				76	05/01/2016	1
31371J-3J-1	FED NATL MTG ASSOC #253801		09/01/2009	SCHEDULED REDEMPTION		8,035	8,035	7,779	7,801		234		234		8,035				342	05/01/2021	1
31371J-3W-2	FED NATL MTG ASSOC #253813		09/01/2009	SCHEDULED REDEMPTION		201	201	209	212		(11)		(11)		201				12	05/01/2031	1
31371J-5B-6	FED NATL MTG ASSOC #253842		09/01/2009	SCHEDULED REDEMPTION		16,352	16,352	16,585	16,609		(257)		(257)		16,352				822	06/01/2031	1
31371J-5G-5	FED NATL MTG ASSOC #253847		09/01/2009	SCHEDULED REDEMPTION		4,463	4,463	4,321	4,335		129		129		4,463				190	05/01/2021	1
31371J-6W-9	FED NATL MTG ASSOC #253885		09/01/2009	SCHEDULED REDEMPTION		1,326	1,326	1,284	1,288		38		38		1,326				58	07/01/2021	1
31371J-7C-2	FED NATL MTG ASSOC #253891		09/01/2009	SCHEDULED REDEMPTION		2,469	2,469	2,524	2,524		(56)		(56)		2,469				127	07/01/2031	1
31371K-EQ-0	FED NATL MTG ASSOC #254043		09/01/2009	SCHEDULED REDEMPTION		4,999	4,999	4,839	4,860		139		139		4,999				218	10/01/2021	1
31371K-EZ-0	FED NATL MTG ASSOC #254052		09/01/2009	SCHEDULED REDEMPTION		1,189	1,189	1,206	1,204		(15)		(15)		1,189				64	11/01/2031	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)
31371K-F2-2	FED NATL MTG ASSOC #254085		09/01/2009	SCHEDULED REDEMPTION		7,124	7,124	6,897	6,932		192		192		7,124				306	11/01/2021	1
31371K-F6-3	FED NATL MTG ASSOC #254089		09/01/2009	SCHEDULED REDEMPTION		7,729	7,729	8,114	8,034		(305)		(305)		7,729				336	12/01/2016	1
31371K-GV-7	FED NATL MTG ASSOC #254112		09/01/2009	SCHEDULED REDEMPTION		53	53	56	55		(2)		(2)		53				3	11/01/2031	1
31371K-HJ-3	FED NATL MTG ASSOC #254133		09/01/2009	SCHEDULED REDEMPTION		48,946	48,946	50,008	49,819		(873)		(873)		48,946				2,549	12/01/2031	1
31371K-HS-3	FED NATL MTG ASSOC #254141		09/01/2009	SCHEDULED REDEMPTION		41,115	41,115	43,161	42,799		(1,684)		(1,684)		41,115				1,789	01/01/2017	1
31371K-KE-0	FED NATL MTG ASSOC #254193		09/01/2009	SCHEDULED REDEMPTION		5,195	5,195	5,030	5,060		134		134		5,195				223	02/01/2022	1
31371K-LL-3	FED NATL MTG ASSOC #254231		09/01/2009	SCHEDULED REDEMPTION		11,029	11,029	10,680	10,750		278		278		11,029				469	03/01/2022	1
31371K-L7-4	FED NATL MTG ASSOC #254250		09/01/2009	SCHEDULED REDEMPTION		2,851	2,851	2,916	2,897		(45)		(45)		2,851				160	03/01/2032	1
31371K-ML-2	FED NATL MTG ASSOC #254263		09/01/2009	SCHEDULED REDEMPTION		2,032	2,032	2,094	2,088		(57)		(57)		2,032				93	04/01/2032	1
31371K-Q3-8	FED NATL MTG ASSOC #254374		09/01/2009	SCHEDULED REDEMPTION		6,512	6,512	6,304	6,356		156		156		6,512				282	06/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		09/01/2009	SCHEDULED REDEMPTION		6,069	6,069	5,877	5,928		141		141		6,069				264	07/01/2022	1
31371K-T4-3	FED NATL MTG ASSOC #254471		09/01/2009	SCHEDULED REDEMPTION		7,832	7,832	7,583	7,662		170		170		7,832				338	09/01/2022	1
31371K-UA-7	FED NATL MTG ASSOC #254477		09/01/2009	SCHEDULED REDEMPTION		8,620	8,620	8,557	8,561		59		59		8,620				340	10/01/2032	1
31371K-WD-9	FED NATL MTG ASSOC #254544		09/01/2009	SCHEDULED REDEMPTION		10,718	10,718	10,377	10,496		222		222		10,718				462	11/01/2022	1
31371K-WE-7	FED NATL MTG ASSOC #254545		09/01/2009	SCHEDULED REDEMPTION		8,013	8,013	8,225	8,184		(171)		(171)		8,013				289	12/01/2017	1
31371K-WW-7	FED NATL MTG ASSOC #254561		09/01/2009	SCHEDULED REDEMPTION		1,267	1,267	1,254	1,255		12		12		1,267				60	11/01/2032	1
31371K-2Z-3	FED NATL MTG ASSOC #254692		09/01/2009	SCHEDULED REDEMPTION		75,331	75,331	75,801	75,790		(459)		(459)		75,331				2,944	03/01/2033	1
31371K-5U-1	FED NATL MTG ASSOC #254759		09/01/2009	SCHEDULED REDEMPTION		2,851	2,851	2,892	2,879		(28)		(28)		2,851				92	06/01/2018	1
31371L-CD-9	FED NATL MTG ASSOC #254868		09/01/2009	SCHEDULED REDEMPTION		33,000	33,000	32,876	32,885		114		114		33,000				1,175	09/01/2033	1
31371L-HJ-1	FED NATL MTG ASSOC #255033		09/01/2009	SCHEDULED REDEMPTION		4,141	4,141	4,289	4,275		(134)		(134)		4,141				194	12/01/2033	1
31371L-MK-2	FED NATL MTG ASSOC #255162		09/01/2009	SCHEDULED REDEMPTION		2,986	2,986	2,988	2,987		(2)		(2)		2,986				140	03/01/2034	1
31371L-NZ-8	FED NATL MTG ASSOC #255208		09/01/2009	SCHEDULED REDEMPTION		40,122	40,122	37,853	38,467		1,656		1,656		40,122				1,158	04/01/2019	1
31371L-N9-6	FED NATL MTG ASSOC #255216		09/01/2009	SCHEDULED REDEMPTION		20,236	20,236	20,778	20,663		(427)		(427)		20,236				720	05/01/2019	1
31371L-2N-8	FED NATL MTG ASSOC #255581		09/01/2009	SCHEDULED REDEMPTION		4,208	4,208	4,332	4,320		(112)		(112)		4,208				182	02/01/2035	1
31371M-BE-6	FED NATL MTG ASSOC #255737		09/01/2009	SCHEDULED REDEMPTION		3,244	3,244	3,346	3,338		(94)		(94)		3,244				157	04/01/2035	1
31371M-F8-5	FED NATL MTG ASSOC #255891		09/01/2009	SCHEDULED REDEMPTION		1,414	1,414	1,452	1,445		(31)		(31)		1,414				51	10/01/2020	1
31371M-PC-5	FED NATL MTG ASSOC #256119		09/01/2009	SCHEDULED REDEMPTION		1,063	1,063	1,087	1,083		(20)		(20)		1,063				55	02/01/2036	1
31371M-PU-5	FED NATL MTG ASSOC #256135		09/01/2009	SCHEDULED REDEMPTION		517,222	517,222	509,464	510,516		6,706		6,706		517,222				20,532	02/01/2036	1
31371M-ZA-8	FED NATL MTG ASSOC #256437		09/01/2009	SCHEDULED REDEMPTION		41,392	41,392	41,763	41,724		(332)		(332)		41,392				1,911	10/01/2036	1
31371M-2J-5	FED NATL MTG ASSOC #256477		09/01/2009	SCHEDULED REDEMPTION		180,036	180,036	181,681	181,382		(1,346)		(1,346)		180,036				8,610	11/01/2036	1
31371N-MT-9	FED NATL MTG ASSOC #256970		09/01/2009	SCHEDULED REDEMPTION		40,133	40,133	41,604			(1,471)		(1,471)		40,133				390	10/01/2022	1
31371N-U9-4	FED NATL MTG ASSOC #257208		09/01/2009	SCHEDULED REDEMPTION		74,949	74,949	76,890			(1,941)		(1,941)		74,949				1,267	05/01/2023	1
31371N-3T-0	FED NATL MTG ASSOC #257410		09/01/2009	SCHEDULED REDEMPTION		59,362	59,362	61,602			(2,240)		(2,240)		59,362				1,205	10/01/2023	1
31371N-5N-1	FED NATL MTG ASSOC #257453		09/01/2009	SCHEDULED REDEMPTION		22,449	22,449	23,296			(847)		(847)		22,449				424	11/01/2023	1
31371Q-N7-9	FED NATL MTG ASSOC #258814		09/01/2009	SCHEDULED REDEMPTION		80,854	80,854	82,885	82,700		(1,845)		(1,845)		80,854				3,515	08/01/2036	1
31372P-V2-2	FED NATL MTG ASSOC #278833		09/01/2009	SCHEDULED REDEMPTION		262	262	267	268		(7)		(7)		262				16	12/01/2024	1
31372P-V3-0	FED NATL MTG ASSOC #278834		09/01/2009	SCHEDULED REDEMPTION		225	225	230	231		(6)		(6)		225				14	12/01/2024	1
31373U-LH-8	FED NATL MTG ASSOC #303728		09/01/2009	SCHEDULED REDEMPTION		1,122	1,122	1,113	1,121		1		1		1,122				49	01/01/2011	1
31373U-M9-5	FED NATL MTG ASSOC #303784		09/01/2009	SCHEDULED REDEMPTION		6,391	6,391	6,363	6,384		8		8		6,391				323	03/01/2011	1
31373U-P9-2	FED NATL MTG ASSOC #303848		09/01/2009	SCHEDULED REDEMPTION		755	755	768	755						755				22	01/01/2011	1
31373U-SA-6	FED NATL MTG ASSOC #303913		09/01/2009	SCHEDULED REDEMPTION		2,485	2,485	2,529	2,530		(45)		(45)		2,485				125	05/01/2026	1
31374A-3S-7	FED NATL MTG ASSOC #308709		09/01/2009	SCHEDULED REDEMPTION		76	76	75	75		1		1		76				4	08/01/2025	1
31374E-Y8-9	FED NATL MTG ASSOC #312235		09/01/2009	SCHEDULED REDEMPTION		101	101	107	106		(5)		(5)		101				6	07/01/2025	1
31374F-RU-5	FED NATL MTG ASSOC #312899		09/01/2009	SCHEDULED REDEMPTION		116	116	119	119		(3)		(3)		116				6	06/01/2025	1
31374F-WG-0	FED NATL MTG ASSOC #313047		09/01/2009	SCHEDULED REDEMPTION		50	50	53	53		(2)		(2)		50				3	12/01/2025	1
31374G-N5-2	FED NATL MTG ASSOC #313712		09/01/2009	SCHEDULED REDEMPTION		2,202	2,202	2,312	2,251		(49)		(49)		2,202				95	09/01/2012	1
31374N-Q6-2	FED NATL MTG ASSOC #319177		09/01/2009	SCHEDULED REDEMPTION		726	726	715	714		12		12		726				37	04/01/2026	1
31374T-B4-0	FED NATL MTG ASSOC #323259		09/01/2009	SCHEDULED REDEMPTION		1,886	1,886	1,872	1,879		7		7		1,886				82	08/01/2013	1
31374T-LK-3	FED NATL MTG ASSOC #323530		09/01/2009	SCHEDULED REDEMPTION		1,605	1,605	1,634	1,638		(33)		(33)		1,605				81	09/01/2026	1
31374T-NT-2	FED NATL MTG ASSOC #323602		09/01/2009	SCHEDULED REDEMPTION		980	980	988	987		(7)		(7)		980				57	02/01/2029	1
31374T-VL-0	FED NATL MTG ASSOC #323819		09/01/2009	SCHEDULED REDEMPTION		111	111	114	114		(3)		(3)		111				6	07/01/2029	1
31374T-W2-1	FED NATL MTG ASSOC #323865		09/01/2009	SCHEDULED REDEMPTION		1,297	1,297	1,343	1,337		(41)		(41)		1,297				61	07/01/2029	1
31375M-XC-2	FED NATL MTG ASSOC #339175		09/01/2009	SCHEDULED REDEMPTION		435	435	404	411		24		24		435				19	03/01/2026	1
31375N-PZ-8	FED NATL MTG ASSOC #339840		09/01/2009	SCHEDULED REDEMPTION		819	819	761	776		44		44		819				36	03/01/2026	1
31375N-2L-4	FED NATL MTG ASSOC #340179		09/01/2009	SCHEDULED REDEMPTION		21,889	21,889	22,978	22,001		(113)		(113)		21,889				953	12/01/2010	1
31375V-PC-1	FED NATL MTG ASSOC #346119		09/01/2009	SCHEDULED REDEMPTION		6,433	6,433	6,636	6,433						6,433				356	04/01/2011	1
31376J-VL-0	FED NATL MTG ASSOC #357119		09/01/2009	SCHEDULED REDEMPTION		11,288	11,288	11,849	11,739		(452)		(452)		11,288				493	05/01/2016	1
31376K-FE-1	FED NATL MTG ASSOC #357565		09/01/2009	SCHEDULED REDEMPTION		40,375	40,375	41,854			(1,479)		(1,479)		40,375				487	04/01/2019	1
31376K-QV-1	FED NATL MTG ASSOC #357868		09/01/2009	SCHEDULED REDEMPTION		34,385	34,385	32,968	33,170		1,215		1,215		34,385				1,199	06/01/2020	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)
31376T-BV-8	FED NATL MTG ASSOC #364652		09/01/2009	SCHEDULED REDEMPTION		36	36	38	38		(1)		(1)		36				2	01/01/2027	1
31378L-3K-6	FED NATL MTG ASSOC #402302		09/01/2009	SCHEDULED REDEMPTION		3,045	3,045	3,021	3,033		12		12		3,045				134	04/01/2013	1
31378Q-GX-3	FED NATL MTG ASSOC #405314		09/01/2009	SCHEDULED REDEMPTION		112	112	107	107		4		4		112				6	12/01/2027	1
31378X-BP-0	FED NATL MTG ASSOC #411446		09/01/2009	SCHEDULED REDEMPTION		318	318	319	321		(3)		(3)		318				16	02/01/2025	1
31379E-YT-8	FED NATL MTG ASSOC #417522		09/01/2009	SCHEDULED REDEMPTION		610	610	613	611		(2)		(2)		610				29	05/01/2013	1
31379F-GZ-1	FED NATL MTG ASSOC #417916		09/01/2009	SCHEDULED REDEMPTION		140	140	146	145		(5)		(5)		140				7	03/01/2028	1
31379G-B8-4	FED NATL MTG ASSOC #418663		09/01/2009	SCHEDULED REDEMPTION		621	621	630	626		(5)		(5)		621				25	04/01/2013	1
31379N-4W-4	FED NATL MTG ASSOC #424837		09/01/2009	SCHEDULED REDEMPTION		1,094	1,094	1,100	1,097		(3)		(3)		1,094				52	04/01/2013	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
31379R-MN-5	FED NATL MTG ASSOC #427065		09/01/2009	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21				1	05/01/2028	1
31379S-TZ-9	FED NATL MTG ASSOC #428168		09/01/2009	SCHEDULED REDEMPTION		2,410	2,410	2,480	2,467		(58)		(58)		2,410				131	02/01/2027	1
31379T-TG-9	FED NATL MTG ASSOC #429051		09/01/2009	SCHEDULED REDEMPTION		3,156	3,156	3,175	3,165		(9)		(9)		3,156				148	07/01/2013	1
31379T-3M-4	FED NATL MTG ASSOC #429304		09/01/2009	SCHEDULED REDEMPTION		670	670	674	672		(2)		(2)		670				31	06/01/2013	1
31379V-WD-7	FED NATL MTG ASSOC #430944		09/01/2009	SCHEDULED REDEMPTION		1,306	1,306	1,314	1,309		(3)		(3)		1,306				61	07/01/2013	1
31379Y-6V-0	FED NATL MTG ASSOC #433884		09/01/2009	SCHEDULED REDEMPTION		2,405	2,405	2,387	2,396		9		9		2,405				106	07/01/2013	1
31380B-GH-7	FED NATL MTG ASSOC #435000		09/01/2009	SCHEDULED REDEMPTION		1,217	1,217	1,269	1,268		(50)		(50)		1,217				53	08/01/2028	1
31380C-QW-1	FED NATL MTG ASSOC #436169		09/01/2009	SCHEDULED REDEMPTION		1,301	1,301	1,308	1,304		(4)		(4)		1,301				61	07/01/2013	1
31380C-2A-5	FED NATL MTG ASSOC #436469		09/01/2009	SCHEDULED REDEMPTION		534	534	557	555		(21)		(21)		534				28	07/01/2028	1
31380C-3A-4	FED NATL MTG ASSOC #436493		09/01/2009	SCHEDULED REDEMPTION		4,438	4,438	4,464	4,449		(11)		(11)		4,438				200	07/01/2013	1
31380C-3B-2	FED NATL MTG ASSOC #436494		09/01/2009	SCHEDULED REDEMPTION		1,188	1,188	1,195	1,192		(4)		(4)		1,188				56	07/01/2013	1
31380H-SX-6	FED NATL MTG ASSOC #440734		09/01/2009	SCHEDULED REDEMPTION		2,432	2,432	2,355	2,362		70		70		2,432				107	12/01/2018	1
31380K-N2-2	FED NATL MTG ASSOC #442409		09/01/2009	SCHEDULED REDEMPTION		34	34	33	33		1		1		34				1	11/01/2028	1
31380L-BT-4	FED NATL MTG ASSOC #442950		07/01/2009	SCHEDULED REDEMPTION		22,442	22,442	22,729	22,623		(181)		(181)		22,442				726	10/01/2028	1
31380L-FK-9	FED NATL MTG ASSOC #443070		09/01/2009	SCHEDULED REDEMPTION		501	501	500	500		1		1		501				23	09/01/2028	1
31380L-GF-9	FED NATL MTG ASSOC #443098		09/01/2009	SCHEDULED REDEMPTION		4,886	4,886	4,912	4,907		(21)		(21)		4,886				221	12/01/2028	1
31380M-DY-9	FED NATL MTG ASSOC #443919		09/01/2009	SCHEDULED REDEMPTION		499	499	506	505		(5)		(5)		499				23	10/01/2028	1
31380M-NF-9	FED NATL MTG ASSOC #444190		09/01/2009	SCHEDULED REDEMPTION		306	306	308	307		(1)		(1)		306				14	02/01/2029	1
31380P-YV-5	FED NATL MTG ASSOC #446324		09/01/2009	SCHEDULED REDEMPTION		71	71	68	68		3		3		71				4	08/01/2027	1
31380P-7J-2	FED NATL MTG ASSOC #446497		09/01/2009	SCHEDULED REDEMPTION		2,479	2,479	2,460	2,470		10		10		2,479				106	12/01/2013	1
31380T-ZD-6	FED NATL MTG ASSOC #449940		09/01/2009	SCHEDULED REDEMPTION		578	578	607	609		(31)		(31)		578				27	12/01/2028	1
31380T-4P-3	FED NATL MTG ASSOC #450030		09/01/2009	SCHEDULED REDEMPTION		279	279	280	280		(1)		(1)		279				13	12/01/2028	1
31380Y-PD-6	FED NATL MTG ASSOC #454120		09/01/2009	SCHEDULED REDEMPTION		79	79	78	78		1		1		79				4	12/01/2028	1
31380Y-7J-3	FED NATL MTG ASSOC #454597		09/01/2009	SCHEDULED REDEMPTION		2,228	2,228	2,086	2,162		66		66		2,228				97	02/01/2014	1
31381A-ZL-8	FED NATL MTG ASSOC #455347		09/01/2009	SCHEDULED REDEMPTION		798	798	838	825		(27)		(27)		798				35	03/01/2014	1
31381D-HW-8	FED NATL MTG ASSOC #457545		09/01/2009	SCHEDULED REDEMPTION		1,205	1,205	1,230	1,220		(15)		(15)		1,205				54	08/01/2018	1
31381D-TG-0	FED NATL MTG ASSOC #457851		09/01/2009	SCHEDULED REDEMPTION		2,487	2,487	2,613	2,599		(112)		(112)		2,487				121	01/01/2029	1
31382E-PB-2	FED NATL MTG ASSOC #480218		09/01/2009	SCHEDULED REDEMPTION		91	91	91	91						91				4	02/01/2029	1
31382J-CG-4	FED NATL MTG ASSOC #483471		09/01/2009	SCHEDULED REDEMPTION		515	515	512	514		2		2		515				22	10/01/2013	1
31382J-WG-2	FED NATL MTG ASSOC #484047		09/01/2009	SCHEDULED REDEMPTION		431	431	434	433		(2)		(2)		431				20	02/01/2029	1
31382K-QE-1	FED NATL MTG ASSOC #484753		09/01/2009	SCHEDULED REDEMPTION		3,969	3,969	3,972	3,972		(3)		(3)		3,969				193	03/01/2029	1
31382Q-TY-1	FED NATL MTG ASSOC #489367		09/01/2009	SCHEDULED REDEMPTION		1,495	1,495	1,549	1,542		(47)		(47)		1,495				70	03/01/2029	1
31382R-NY-5	FED NATL MTG ASSOC #490107		09/01/2009	SCHEDULED REDEMPTION		1,129	1,129	1,177	1,173		(43)		(43)		1,129				52	03/01/2029	1
31382R-Z7-1	FED NATL MTG ASSOC #490466		09/01/2009	SCHEDULED REDEMPTION		2	2	3	3						2					03/01/2029	1
31382S-FK-2	FED NATL MTG ASSOC #490770		09/01/2009	SCHEDULED REDEMPTION		6,114	6,114	6,119	6,118		(4)		(4)		6,114				266	03/01/2029	1
31382T-FW-4	FED NATL MTG ASSOC #491681		09/01/2009	SCHEDULED REDEMPTION		1,035	1,035	970	1,004		32		32		1,035				45	03/01/2014	1
31382T-PV-5	FED NATL MTG ASSOC #491936		09/01/2009	SCHEDULED REDEMPTION		1,257	1,257	1,205	1,208		49		49		1,257				55	04/01/2029	1
31382U-G6-7	FED NATL MTG ASSOC #492621		09/01/2009	SCHEDULED REDEMPTION		36	36	37	37		(2)		(2)		36				2	06/01/2029	1
31382U-RV-0	FED NATL MTG ASSOC #492900		09/01/2009	SCHEDULED REDEMPTION		336	336	331	331		5		5		336				16	10/01/2028	1
31382U-R3-2	FED NATL MTG ASSOC #492906		09/01/2009	SCHEDULED REDEMPTION		69	69	68	68		1		1		69				4	01/01/2029	1
31382U-WN-2	FED NATL MTG ASSOC #493053		09/01/2009	SCHEDULED REDEMPTION		1,233	1,233	1,186	1,189		45		45		1,233				54	05/01/2029	1
31382V-JG-0	FED NATL MTG ASSOC #493563		09/01/2009	SCHEDULED REDEMPTION		93	93	90	90		3		3		93				5	05/01/2029	1
31382W-WR-9	FED NATL MTG ASSOC #494856		09/01/2009	SCHEDULED REDEMPTION		26,182	26,182	27,000	26,962		(780)		(780)		26,182				1,052	05/01/2029	1
31383A-GY-9	FED NATL MTG ASSOC #497115		09/01/2009	SCHEDULED REDEMPTION		31	31	30	30		1		1		31				2	08/01/2029	1
31383A-RE-1	FED NATL MTG ASSOC #497385		09/01/2009	SCHEDULED REDEMPTION		211	211	203	203		8		8		211				10	05/01/2029	1
31383B-AB-3	FED NATL MTG ASSOC #497802		09/01/2009	SCHEDULED REDEMPTION		110	110	109	109						110				5	07/01/2014	1
31383B-5Z-6	FED NATL MTG ASSOC #498664		09/01/2009	SCHEDULED REDEMPTION		344	344	341	342		1		1		344				15	05/01/2014	1
31383C-DA-0	FED NATL MTG ASSOC #498797		09/01/2009	SCHEDULED REDEMPTION		467	467	463	464		2		2		467				20	07/01/2014	1
31383E-E7-2	FED NATL MTG ASSOC #500658		09/01/2009	SCHEDULED REDEMPTION		90	90	89	89						90				4	07/01/2014	1
31383E-5G-2	FED NATL MTG ASSOC #501347		09/01/2009	SCHEDULED REDEMPTION		209	209	206	207		2		2		209				11	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)
31383E-5J-6	FED NATL MTG ASSOC #501349		09/01/2009	SCHEDULED REDEMPTION		56	56	55	55		1		1		56				3	06/01/2029	1
31383F-XZ-6	FED NATL MTG ASSOC #502096		09/01/2009	SCHEDULED REDEMPTION		30	30	30	30						30				1	08/01/2014	1
31383G-NB-8	FED NATL MTG ASSOC #502686		09/01/2009	SCHEDULED REDEMPTION		13	13	13	13						13				1	09/01/2029	1
31383G-WH-5	FED NATL MTG ASSOC #502948		09/01/2009	SCHEDULED REDEMPTION		1,027	1,027	991	992		36		36		1,027				54	08/01/2029	1
31383G-ZT-6	FED NATL MTG ASSOC #503054		09/01/2009	SCHEDULED REDEMPTION		403	403	390	390		13		13		403				20	07/01/2029	1
31383H-SE-5	FED NATL MTG ASSOC #503717		09/01/2009	SCHEDULED REDEMPTION		560	560	553	554		5		5		560				30	06/01/2029	1
31383H-TN-4	FED NATL MTG ASSOC #503757		09/01/2009	SCHEDULED REDEMPTION		581	581	558	559		22		22		581				26	07/01/2029	1
31383J-CZ-1	FED NATL MTG ASSOC #504188		09/01/2009	SCHEDULED REDEMPTION		78	78	75	75		3		3		78				4	06/01/2029	1
31383J-GU-8	FED NATL MTG ASSOC #504311		09/01/2009	SCHEDULED REDEMPTION		163	163	161	161		2		2		163				8	08/01/2029	1
31383J-TM-2	FED NATL MTG ASSOC #504656		09/01/2009	SCHEDULED REDEMPTION		1,029	1,029	1,021	1,025		5		5		1,029				45	08/01/2014	1
31383K-AP-2	FED NATL MTG ASSOC #505014		09/01/2009	SCHEDULED REDEMPTION		1,501	1,501	1,488	1,494		6		6		1,501				65	08/01/2014	1
31383K-D5-3	FED NATL MTG ASSOC #505124		09/01/2009	SCHEDULED REDEMPTION		25	25	24	24						25				1	07/01/2029	1
31383L-D7-7	FED NATL MTG ASSOC #506026		09/01/2009	SCHEDULED REDEMPTION		121	121	119	119		1		1		121				7	08/01/2029	1
31383L-2Q-7	FED NATL MTG ASSOC #506683		09/01/2009	SCHEDULED REDEMPTION		208	208	207	208		1		1		208				9	07/01/2014	1
31383M-LZ-4	FED NATL MTG ASSOC #507144		09/01/2009	SCHEDULED REDEMPTION		2,101	2,101	2,083	2,091		10		10		2,101				93	10/01/2014	1
31383N-ZH-7	FED NATL MTG ASSOC #508444		09/01/2009	SCHEDULED REDEMPTION		677	677	671	674		3		3		677				28	08/01/2014	1
31383R-U5-9	FED NATL MTG ASSOC #511004		09/01/2009	SCHEDULED REDEMPTION		181	181	175	175		6		6		181				9	09/01/2029	1
31383R-4P-4	FED NATL MTG ASSOC #511230		09/01/2009	SCHEDULED REDEMPTION		391	391	378	378		13		13		391				19	10/01/2029	1
31383S-FP-0	FED NATL MTG ASSOC #511474		09/01/2009	SCHEDULED REDEMPTION		2,025	2,025	1,953	1,955		70		70		2,025				106	09/01/2029	1
31383S-SM-3	FED NATL MTG ASSOC #511824		09/01/2009	SCHEDULED REDEMPTION		768	768	794	788		(21)		(21)		768				30	07/01/2016	1
31383S-Z3-7	FED NATL MTG ASSOC #512062		09/01/2009	SCHEDULED REDEMPTION		995	995	1,005	1,001		(6)		(6)		995				57	11/01/2014	1
31383T-JV-1	FED NATL MTG ASSOC #512476		09/01/2009	SCHEDULED REDEMPTION		49	49	49	49		1		1		49				3	10/01/2029	1
31383T-KG-2	FED NATL MTG ASSOC #512495		09/01/2009	SCHEDULED REDEMPTION		38	38	37	37		1		1		38				2	10/01/2029	1
31383U-3H-6	FED NATL MTG ASSOC #513900		09/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					10/01/2029	1
31383V-RV-7	FED NATL MTG ASSOC #514500		09/01/2009	SCHEDULED REDEMPTION		1,193	1,193	1,150	1,151		42		42		1,193				56	11/01/2029	1
31383V-TJ-2	FED NATL MTG ASSOC #514553		09/01/2009	SCHEDULED REDEMPTION		85	85	82	82		3		3		85				4	12/01/2029	1
31383Y-DF-1	FED NATL MTG ASSOC #516802		09/01/2009	SCHEDULED REDEMPTION		60	60	57	57		2		2		60				3	12/01/2029	1
31384A-H2-7	FED NATL MTG ASSOC #517849		09/01/2009	SCHEDULED REDEMPTION		90	90	90	90						90				5	12/01/2029	1
31384B-WX-0	FED NATL MTG ASSOC #519162		09/01/2009	SCHEDULED REDEMPTION		1,433	1,433	1,415	1,415		18		18		1,433				80	11/01/2029	1
31384B-5E-2	FED NATL MTG ASSOC #519345		09/01/2009	SCHEDULED REDEMPTION		11	11	10	10						11				1	10/01/2029	1
31384C-NU-4	FED NATL MTG ASSOC #519803		09/01/2009	SCHEDULED REDEMPTION		62	62	64	62						62				3	12/01/2029	1
31384D-LC-4	FED NATL MTG ASSOC #520623		09/01/2009	SCHEDULED REDEMPTION		17	17	17	16						17				1	11/01/2029	1
31384D-WR-9	FED NATL MTG ASSOC #520956		09/01/2009	SCHEDULED REDEMPTION		43	43	42	42		1		1		43				2	11/01/2029	1
31384F-FX-0	FED NATL MTG ASSOC #522282		09/01/2009	SCHEDULED REDEMPTION		223	223	229	227		(4)		(4)		223				11	12/01/2014	1
31384J-CQ-0	FED NATL MTG ASSOC #524879		09/01/2009	SCHEDULED REDEMPTION		57	57	59	59		(2)		(2)		57				3	02/01/2030	1
31384J-PQ-6	FED NATL MTG ASSOC #525231		09/01/2009	SCHEDULED REDEMPTION		82	82	85	87		(5)		(5)		82				5	04/01/2030	1
31384K-HL-3	FED NATL MTG ASSOC #525935		09/01/2009	SCHEDULED REDEMPTION		167	167	168	168		(1)		(1)		167				10	01/01/2030	1
31384K-XE-1	FED NATL MTG ASSOC #526377		09/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					05/01/2030	1
31384L-QJ-6	FED NATL MTG ASSOC #527057		09/01/2009	SCHEDULED REDEMPTION		1,251	1,251	1,263	1,259		(8)		(8)		1,251				72	04/01/2015	1
31384L-XX-7	FED NATL MTG ASSOC #527294		09/01/2009	SCHEDULED REDEMPTION		357	357	354	355		1		1		357				15	10/01/2014	1
31384M-NP-3	FED NATL MTG ASSOC #527898		09/01/2009	SCHEDULED REDEMPTION		3,759	3,759	3,784	3,782		(23)		(23)		3,759				221	12/01/2024	1
31384M-NR-9	FED NATL MTG ASSOC #527900		09/01/2009	SCHEDULED REDEMPTION		392	392	395	395		(2)		(2)		392				23	10/01/2029	1
31384N-P8-7	FED NATL MTG ASSOC #528847		09/01/2009	SCHEDULED REDEMPTION		35	35	34	34		1		1		35				2	01/01/2030	1
31384N-SY-7	FED NATL MTG ASSOC #528935		09/01/2009	SCHEDULED REDEMPTION		398	398	401	401		(3)		(3)		398				20	07/01/2015	1
31384P-D8-5	FED NATL MTG ASSOC #529427		09/01/2009	SCHEDULED REDEMPTION		2	2	2	2						2					03/01/2030	1
31384P-QQ-1	FED NATL MTG ASSOC #529763		07/01/2009	SCHEDULED REDEMPTION		2,038	2,038	2,085	2,024		14		14		2,038				89	02/01/2030	1
31384Q-FU-2	FED NATL MTG ASSOC #530379		09/01/2009	SCHEDULED REDEMPTION		6	6	6	6						6					03/01/2015	1
31384R-KE-0	FED NATL MTG ASSOC #531393		09/01/2009	SCHEDULED REDEMPTION		471	471	483	480		(9)		(9)		471				24	05/01/2015	1
31384R-TH-4	FED NATL MTG ASSOC #531652		09/01/2009	SCHEDULED REDEMPTION		84	84	85	84						84				5	03/01/2015	1
31384S-E2-1	FED NATL MTG ASSOC #532153		09/01/2009	SCHEDULED REDEMPTION		157	157	161	156		1		1		157				8	02/01/2030	1
31384S-QY-8	FED NATL MTG ASSOC #532471		09/01/2009	SCHEDULED REDEMPTION		37	37	36	36		1		1		37				2	03/01/2030	1
31384S-WZ-8	FED NATL MTG ASSOC #532664		09/01/2009	SCHEDULED REDEMPTION		15	15	15	15						15				1	07/01/2015	1
31384S-2W-8	FED NATL MTG ASSOC #532789		09/01/2009	SCHEDULED REDEMPTION		2,334	2,334	2,374	2,349		(15)		(15)		2,334				118	04/01/2016	1
31384T-FN-2	FED NATL MTG ASSOC #533073		09/01/2009	SCHEDULED REDEMPTION		4	4	4	4						4					06/01/2030	1
31384T-JB-4	FED NATL MTG ASSOC #533158		09/01/2009	SCHEDULED REDEMPTION		537	537	520	525		11		11		537				27	03/01/2020	1
31384T-SC-2	FED NATL MTG ASSOC #533415		09/01/2009	SCHEDULED REDEMPTION		324	324	326	324						324				18	04/01/2015	1
31384T-SF-5	FED NATL MTG ASSOC #533418		09/01/2009	SCHEDULED REDEMPTION		72	72	73	72						72				4	04/01/2015	1
31384T-YV-3	FED NATL MTG ASSOC #533624		09/01/2009	SCHEDULED REDEMPTION		442	442	451	442						442				24	04/01/2015	1
31384U-FH-2	FED NATL MTG ASSOC #533968		09/01/2009	SCHEDULED REDEMPTION		499	499	504	503		(3)		(3)		499				29	07/01/2015	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)
31384U-FM-1	FED NATL MTG ASSOC #533972		09/01/2009	SCHEDULED REDEMPTION		24	24	25	26		(2)		(2)		24				1	03/01/2030	1
31384U-PG-3	FED NATL MTG ASSOC #534223		09/01/2009	SCHEDULED REDEMPTION		2	2	2	2						2					04/01/2030	1
31384V-LK-6	FED NATL MTG ASSOC #535030		09/01/2009	SCHEDULED REDEMPTION		855	855	891	888		(33)		(33)		855				43	12/01/2029	1
31384V-T4-4	FED NATL MTG ASSOC #535271		09/01/2009	SCHEDULED REDEMPTION		15	15	15	15		(1)		(1)		15				1	05/01/2030	1
31384V-UG-5	FED NATL MTG ASSOC #535283		09/01/2009	SCHEDULED REDEMPTION		446	446	464	465		(19)		(19)		446				25	05/01/2030	1
31384V-UL-4	FED NATL MTG ASSOC #535287		09/01/2009	SCHEDULED REDEMPTION		569	569	591	592		(23)		(23)		569				33	05/01/2030	1
31384V-UP-5	FED NATL MTG ASSOC #535290		09/01/2009	SCHEDULED REDEMPTION		774	774	804	806		(33)		(33)		774				43	05/01/2030	1
31384V-VZ-2	FED NATL MTG ASSOC #535332		09/01/2009	SCHEDULED REDEMPTION		158	158	167	168		(10)		(10)		158				10	04/01/2030	1
31384V-WD-0	FED NATL MTG ASSOC #535344		09/01/2009	SCHEDULED REDEMPTION		1,019	1,019	1,008	1,008		11		11		1,019				47	05/01/2030	1
31384V-X4-9	FED NATL MTG ASSOC #535399		09/01/2009	SCHEDULED REDEMPTION		169	169	176	179		(10)		(10)		169				10	07/01/2030	1
31384V-YT-3	FED NATL MTG ASSOC #535422		09/01/2009	SCHEDULED REDEMPTION		889	889	942	939		(50)		(50)		889				52	07/01/2030	1
31384V-Z2-1	FED NATL MTG ASSOC #535461		09/01/2009	SCHEDULED REDEMPTION		472	472	481	477		(4)		(4)		472				24	07/01/2015	1
31384V-5P-3	FED NATL MTG ASSOC #535554		09/01/2009	SCHEDULED REDEMPTION		18,150	18,150	18,465	18,307		(157)		(157)		18,150				905	10/01/2015	1
31384W-A8-3	FED NATL MTG ASSOC #535631		09/01/2009	SCHEDULED REDEMPTION		1,023	1,023	1,050	1,046		(23)		(23)		1,023				52	12/01/2015	1
31384W-B9-0	FED NATL MTG ASSOC #535664		09/01/2009	SCHEDULED REDEMPTION		983	983	1,024	1,021		(37)		(37)		983				49	01/01/2031	1
31384W-G2-0	FED NATL MTG ASSOC #535817		09/01/2009	SCHEDULED REDEMPTION		867	867	879	879		(12)		(12)		867				44	04/01/2031	1
31384W-G9-5	FED NATL MTG ASSOC #535824		09/01/2009	SCHEDULED REDEMPTION		1,660	1,660	1,684	1,692		(32)		(32)		1,660				84	04/01/2031	1
31384W-HL-7	FED NATL MTG ASSOC #535835		09/01/2009	SCHEDULED REDEMPTION		5,426	5,426	5,512	5,474		(49)		(49)		5,426				256	04/01/2016	1
31384W-KT-6	FED NATL MTG ASSOC #535906		09/01/2009	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23				1	05/01/2031	1
31384W-KY-5	FED NATL MTG ASSOC #535911		09/01/2009	SCHEDULED REDEMPTION		981	981	978	978		2		2		981				45	05/01/2031	1
31384W-KZ-2	FED NATL MTG ASSOC #535912		09/01/2009	SCHEDULED REDEMPTION		765	765	804	801		(36)		(36)		765				37	05/01/2031	1
31384W-W9-7	FED NATL MTG ASSOC #536272		09/01/2009	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14				1	06/01/2030	1
31384W-ZF-0	FED NATL MTG ASSOC #536342		09/01/2009	SCHEDULED REDEMPTION		4	4	4	4						4					04/01/2030	1
31384W-2H-2	FED NATL MTG ASSOC #536376		09/01/2009	SCHEDULED REDEMPTION		41	41	41	41						41				2	04/01/2015	1
31384W-2J-8	FED NATL MTG ASSOC #536377		09/01/2009	SCHEDULED REDEMPTION		271	271	276	271						271				15	05/01/2015	1
31384X-F4-5	FED NATL MTG ASSOC #536687		09/01/2009	SCHEDULED REDEMPTION		37	37	38	39		(2)		(2)		37				2	05/01/2030	1
31384X-PU-6	FED NATL MTG ASSOC #536935		09/01/2009	SCHEDULED REDEMPTION		333	333	346	351		(18)		(18)		333				18	05/01/2030	1
31384X-RT-7	FED NATL MTG ASSOC #536998		09/01/2009	SCHEDULED REDEMPTION		24,232	24,232	24,826	24,830		(598)		(598)		24,232				1,215	03/01/2030	1
31384X-RU-4	FED NATL MTG ASSOC #536999		09/01/2009	SCHEDULED REDEMPTION		6,799	6,799	7,060	7,164		(365)		(365)		6,799				363	03/01/2030	1
31384X-5D-6	FED NATL MTG ASSOC #537344		09/01/2009	SCHEDULED REDEMPTION		282	282	285	284		(2)		(2)		282				16	06/01/2015	1
31384Y-NX-0	FED NATL MTG ASSOC #537806		09/01/2009	SCHEDULED REDEMPTION		89	89	92	93		(4)		(4)		89				5	05/01/2030	1
31384Y-2U-9	FED NATL MTG ASSOC #538187		09/01/2009	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15				1	05/01/2030	1
31384Y-6P-6	FED NATL MTG ASSOC #538278		09/01/2009	SCHEDULED REDEMPTION		36	36	37	37		(1)		(1)		36				2	05/01/2015	1
31385A-LE-5	FED NATL MTG ASSOC #538625		09/01/2009	SCHEDULED REDEMPTION		11	11	11	11		(1)		(1)		11				1	06/01/2030	1
31385A-XJ-1	FED NATL MTG ASSOC #538981		09/01/2009	SCHEDULED REDEMPTION		1	1	1	1						1					06/01/2030	1
31385B-Z7-3	FED NATL MTG ASSOC #539966		09/01/2009	SCHEDULED REDEMPTION		6,649	6,649	6,778	6,650		(1)		(1)		6,649				345	05/01/2015	1
31385C-WQ-2	FED NATL MTG ASSOC #540755		09/01/2009	SCHEDULED REDEMPTION		65	65	68	69		(4)		(4)		65				4	05/01/2030	1
31385C-ZR-7	FED NATL MTG ASSOC #540852		09/01/2009	SCHEDULED REDEMPTION		27,693	27,693	29,071	28,754		(1,061)		(1,061)		27,693				1,277	04/01/2016	1
31385C-Z5-5	FED NATL MTG ASSOC #540864		09/01/2009	SCHEDULED REDEMPTION		1,219	1,219	1,280	1,268		(49)		(49)		1,219				53	06/01/2016	1
31385D-LG-4	FED NATL MTG ASSOC #541327		09/01/2009	SCHEDULED REDEMPTION		1,063	1,063	1,083	1,063						1,063				58	05/01/2015	1
31385D-4L-2	FED NATL MTG ASSOC #541827		09/01/2009	SCHEDULED REDEMPTION		2	2	2	2						2					06/01/2030	1
31385D-4U-2	FED NATL MTG ASSOC #541835		09/01/2009	SCHEDULED REDEMPTION		1,006	1,006	1,025	1,006						1,006				55	06/01/2015	1
31385D-6A-4	FED NATL MTG ASSOC #541865		09/01/2009	SCHEDULED REDEMPTION		4	4	4	4						4					07/01/2030	1
31385E-BT-5	FED NATL MTG ASSOC #541950		09/01/2009	SCHEDULED REDEMPTION		151	151	156	161		(10)		(10)		151				9	07/01/2030	1
31385E-WN-5	FED NATL MTG ASSOC #542553		08/01/2009	SCHEDULED REDEMPTION		3,603	3,603	3,673	3,604		(1)		(1)		3,603				177	07/01/2015	1
31385F-DQ-6	FED NATL MTG ASSOC #542911		09/01/2009	SCHEDULED REDEMPTION		8,659	8,659	8,992	9,087		(429)		(429)		8,659				519	06/01/2030	1
31385F-F8-4	FED NATL MTG ASSOC #542991		09/01/2009	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14				1	07/01/2030	1
31385F-LV-6	FED NATL MTG ASSOC #543140		09/01/2009	SCHEDULED REDEMPTION		199	199	211	210		(11)		(11)		199				12	06/01/2030	1
31385F-MZ-6	FED NATL MTG ASSOC #543176		09/01/2009	SCHEDULED REDEMPTION		72	72	74	77		(5)		(5)		72				4	07/01/2030	1
31385F-6E-1	FED NATL MTG ASSOC #543669		09/01/2009	SCHEDULED REDEMPTION		810	810	826	811						810				44	07/01/2015	1
31385G-DG-6	FED NATL MTG ASSOC #543803		09/01/2009	SCHEDULED REDEMPTION		3	3	3	3						3					07/01/2030	1
31385G-FZ-2	FED NATL MTG ASSOC #543884		09/01/2009	SCHEDULED REDEMPTION		72	72	75	78		(5)		(5)		72				4	07/01/2030	1
31385G-RH-9	FED NATL MTG ASSOC #544188		09/01/2009	SCHEDULED REDEMPTION		25,288	25,288	25,778	25,294		(6)		(6)		25,288				1,373	08/01/2015	1
31385G-S9-6	FED NATL MTG ASSOC #544244		09/01/2009	SCHEDULED REDEMPTION		4	4	4	4						4					07/01/2030	1
31385H-PZ-9	FED NATL MTG ASSOC #545040		09/01/2009	SCHEDULED REDEMPTION		696	696	723	696						696				32	09/01/2011	1
31385H-S3-7	FED NATL MTG ASSOC #545138		09/01/2009	SCHEDULED REDEMPTION		475	475	487	486		(12)		(12)		475				25	08/01/2031	1
31385H-TB-8	FED NATL MTG ASSOC #545146		09/01/2009	SCHEDULED REDEMPTION		728	728	739	738		(10)		(10)		728				39	07/01/2031	1
31385H-Z7-0	FED NATL MTG ASSOC #545366		09/01/2009	SCHEDULED REDEMPTION		2,321	2,321	2,415	2,394		(72)		(72)		2,321				98	12/01/2016	1
31385J-BZ-0	FED NATL MTG ASSOC #545556		09/01/2009	SCHEDULED REDEMPTION		226	226	231	230		(4)		(4)		226				12	04/01/2032	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)
31385J-DJ-4	FED NATL MTG ASSOC #545605		09/01/2009	SCHEDULED REDEMPTION		67,425	67,425	69,026	68,820		(1,394)		(1,394)		67,425				3,392	05/01/2032	1
31385J-D4-7	FED NATL MTG ASSOC #545623		09/01/2009	SCHEDULED REDEMPTION		32,925	32,925	34,463	34,176		(1,251)		(1,251)		32,925				1,423	05/01/2017	1
31385J-G8-5	FED NATL MTG ASSOC #545723		09/01/2009	SCHEDULED REDEMPTION		4,337	4,337	4,449	4,443		(106)		(106)		4,337				219	04/01/2032	1
31385J-JD-1	FED NATL MTG ASSOC #545760		09/01/2009	SCHEDULED REDEMPTION		2,300	2,300	2,347	2,343		(43)		(43)		2,300				108	07/01/2032	1
31385J-NG-9	FED NATL MTG ASSOC #545891		09/01/2009	SCHEDULED REDEMPTION		93	93	96	96		(3)		(3)		93				4	07/01/2032	1
31385J-U7-1	FED NATL MTG ASSOC #546106		09/01/2009	SCHEDULED REDEMPTION		86	86	90	91		(4)		(4)		86				5	07/01/2030	1
31385K-NE-1	FED NATL MTG ASSOC #546789		09/01/2009	SCHEDULED REDEMPTION		1,116	1,116	1,134	1,128		(12)		(12)		1,116				44	03/01/2016	1
31385K-NL-5	FED NATL MTG ASSOC #546795		09/01/2009	SCHEDULED REDEMPTION		211	211	214	212		(1)		(1)		211				11	03/01/2016	1
31385K-QT-5	FED NATL MTG ASSOC #546866		09/01/2009	SCHEDULED REDEMPTION		106	106	109	108		(2)		(2)		106				5	08/01/2015	1
31385K-UP-8	FED NATL MTG ASSOC #546990		09/01/2009	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12				1	07/01/2030	1
31385K-ZM-0	FED NATL MTG ASSOC #547148		09/01/2009	SCHEDULED REDEMPTION		45	45	46	46		(1)		(1)		45				2	11/01/2015	1
31385K-3H-6	FED NATL MTG ASSOC #547200		09/01/2009	SCHEDULED REDEMPTION		1,052	1,052	1,073	1,052						1,052				57	08/01/2015	1
31385N-CW-7	FED NATL MTG ASSOC #547385		09/01/2009	SCHEDULED REDEMPTION		8	8	8	9						8				1	07/01/2030	1
31385N-EV-7	FED NATL MTG ASSOC #547448		09/01/2009	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15				1	09/01/2030	1
31385N-FN-4	FED NATL MTG ASSOC #547473		09/01/2009	SCHEDULED REDEMPTION		79	79	82	84		(5)		(5)		79				5	07/01/2030	1
31385N-F3-8	FED NATL MTG ASSOC #547486		09/01/2009	SCHEDULED REDEMPTION		36	36	37	38		(2)		(2)		36				2	08/01/2030	1
31385N-GV-5	FED NATL MTG ASSOC #547512		09/01/2009	SCHEDULED REDEMPTION		6	6	7	7						6					08/01/2030	1
31385N-Q9-3	FED NATL MTG ASSOC #547780		09/01/2009	SCHEDULED REDEMPTION		7	7	7	7						7					09/01/2030	1
31385N-7B-9	FED NATL MTG ASSOC #548190		09/01/2009	SCHEDULED REDEMPTION		58	58	59	59		(2)		(2)		58				3	10/01/2030	1
31385P-H6-4	FED NATL MTG ASSOC #548453		09/01/2009	SCHEDULED REDEMPTION		265	265	278	278		(13)		(13)		265				12	11/01/2029	1
31385P-WV-2	FED NATL MTG ASSOC #548860		09/01/2009	SCHEDULED REDEMPTION		34	34	35	36		(2)		(2)		34				2	09/01/2030	1
31385P-5Y-6	FED NATL MTG ASSOC #549063		09/01/2009	SCHEDULED REDEMPTION		155	155	164	163		(8)		(8)		155				10	06/01/2030	1
31385Q-AR-3	FED NATL MTG ASSOC #549116		09/01/2009	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22				1	08/01/2030	1
31385Q-A4-4	FED NATL MTG ASSOC #549127		09/01/2009	SCHEDULED REDEMPTION		3	3	3	3						3					08/01/2030	1
31385Q-U3-4	FED NATL MTG ASSOC #549702		07/01/2009	SCHEDULED REDEMPTION		366	366	380	383		(17)		(17)		366				17	08/01/2030	1
31385Q-ZR-6	FED NATL MTG ASSOC #549852		09/01/2009	SCHEDULED REDEMPTION		317	317	329	328		(11)		(11)		317				15	08/01/2030	1
31385R-BF-6	FED NATL MTG ASSOC #550038		09/01/2009	SCHEDULED REDEMPTION		1,121	1,121	1,143	1,122						1,121				54	10/01/2015	1
31385R-K8-2	FED NATL MTG ASSOC #550319		09/01/2009	SCHEDULED REDEMPTION		152	152	158	162		(10)		(10)		152				9	08/01/2030	1
31385R-WX-4	FED NATL MTG ASSOC #550662		09/01/2009	SCHEDULED REDEMPTION		217	217	226	229		(12)		(12)		217				13	08/01/2030	1
31385R-3Y-4	FED NATL MTG ASSOC #550815		09/01/2009	SCHEDULED REDEMPTION		731	731	744	738		(6)		(6)		731				37	12/01/2015	1
31385R-6B-1	FED NATL MTG ASSOC #550866		09/01/2009	SCHEDULED REDEMPTION		77	77	79	77						77				4	10/01/2015	1
31385S-FW-3	FED NATL MTG ASSOC #551081		09/01/2009	SCHEDULED REDEMPTION		4	4	5	5						4					02/01/2031	1
31385S-NA-2	FED NATL MTG ASSOC #551285		09/01/2009	SCHEDULED REDEMPTION		1	1	1	1						1					09/01/2030	1
31385U-QP-1	FED NATL MTG ASSOC #553162		09/01/2009	SCHEDULED REDEMPTION		46	46	48	49		(3)		(3)		46				3	09/01/2030	1
31385U-7A-5	FED NATL MTG ASSOC #553589		09/01/2009	SCHEDULED REDEMPTION		42	42	43	44		(2)		(2)		42				2	10/01/2030	1
31385W-BN-8	FED NATL MTG ASSOC #554545		09/01/2009	SCHEDULED REDEMPTION		526	526	548	547		(21)		(21)		526				25	11/01/2030	1
31385W-KD-0	FED NATL MTG ASSOC #554792		09/01/2009	SCHEDULED REDEMPTION		7	7	7	7						7				1	11/01/2030	1
31385W-W7-0	FED NATL MTG ASSOC #555170		09/01/2009	SCHEDULED REDEMPTION		39,201	39,201	41,135	40,782		(1,580)		(1,580)		39,201				1,698	11/01/2017	1
31385W-XM-6	FED NATL MTG ASSOC #555184		09/01/2009	SCHEDULED REDEMPTION		50,267	50,267	52,768	52,307		(2,040)		(2,040)		50,267				2,205	04/01/2017	1
31385W-Y3-7	FED NATL MTG ASSOC #555230		09/01/2009	SCHEDULED REDEMPTION		8,229	8,229	8,639	8,566		(337)		(337)		8,229				358	11/01/2017	1
31385X-BG-1	FED NATL MTG ASSOC #555439		09/01/2009	SCHEDULED REDEMPTION		2,207	2,207	2,296	2,282		(75)		(75)		2,207				95	03/01/2018	1
31385X-NN-3	FED NATL MTG ASSOC #555797		09/01/2009	SCHEDULED REDEMPTION		13,605	13,605	13,994	13,956		(351)		(351)		13,605				661	10/01/2033	1
31385X-TL-1	FED NATL MTG ASSOC #555955		09/01/2009	SCHEDULED REDEMPTION		535	535	534	534		1		1		535				24	10/01/2033	1
31385X-2P-1	FED NATL MTG ASSOC #556182		09/01/2009	SCHEDULED REDEMPTION		240	240	240	240						240				11	07/01/2030	1
31385X-5W-3	FED NATL MTG ASSOC #556261		09/01/2009	SCHEDULED REDEMPTION		117	117	116	116		1		1		117				5	12/01/2015	1
31385X-6P-7	FED NATL MTG ASSOC #556278		09/01/2009	SCHEDULED REDEMPTION		1,861	1,861	1,893	1,875		(14)		(14)		1,861				93	03/01/2016	1
31385Y-G4-1	FED NATL MTG ASSOC #556519		09/01/2009	SCHEDULED REDEMPTION		78	78	81	83		(5)		(5)		78				5	10/01/2030	1
31386A-CY-0	FED NATL MTG ASSOC #557287		09/01/2009	SCHEDULED REDEMPTION		29	29	30	29						29				2	09/01/2030	1
31386A-KH-8	FED NATL MTG ASSOC #557496		09/01/2009	SCHEDULED REDEMPTION		1,628	1,628	1,612	1,602		26		26		1,628				78	12/01/2030	1
31386A-4N-3	FED NATL MTG ASSOC #558029		09/01/2009	SCHEDULED REDEMPTION		21	21	21	21						21				1	10/01/2015	1
31386B-M4-3	FED NATL MTG ASSOC #558479		09/01/2009	SCHEDULED REDEMPTION		6	6	7	8		(1)		(1)		6					09/01/2030	1
31386B-5L-4	FED NATL MTG ASSOC #558951		09/01/2009	SCHEDULED REDEMPTION		650	650	667	664		(14)		(14)		650				33	01/01/2016	1
31386C-R9-5	FED NATL MTG ASSOC #559512		09/01/2009	SCHEDULED REDEMPTION		3,351	3,351	3,416	3,352		(1)		(1)		3,351				182	11/01/2015	1
31386C-SY-9	FED NATL MTG ASSOC #559535		09/01/2009	SCHEDULED REDEMPTION		11,579	11,579	11,803	11,581		(2)		(2)		11,579				627	12/01/2015	1
31386D-RG-7	FED NATL MTG ASSOC #560387		09/01/2009	SCHEDULED REDEMPTION		838	838	860	856		(18)		(18)		838				42	01/01/2016	1
31386D-6L-9	FED NATL MTG ASSOC #560775		09/01/2009	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12				1	10/01/2030	1
31386E-CL-0	FED NATL MTG ASSOC #560875		09/01/2009	SCHEDULED REDEMPTION		59	59	57	57		1		1		59				3	03/01/2031	1
31386E-CQ-9	FED NATL MTG ASSOC #560879		09/01/2009	SCHEDULED REDEMPTION		24	24	24	25		(1)		(1)		24				1	03/01/2031	1
31386E-CS-5	FED NATL MTG ASSOC #560881		09/01/2009	SCHEDULED REDEMPTION		168	168	172	172		(4)		(4)		168				9	03/01/2031	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)
31386E-SS-8	FED NATL MTG ASSOC #561329		09/01/2009	SCHEDULED REDEMPTION		12	12	13	13						12					12/01/2015	1
31386E-XY-9	FED NATL MTG ASSOC #561495		09/01/2009	SCHEDULED REDEMPTION		2,480	2,480	2,528	2,481		(1)		(1)		2,480				134	02/01/2016	1
31386E-YM-4	FED NATL MTG ASSOC #561516		09/01/2009	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23				1	12/01/2030	1
31386E-7L-6	FED NATL MTG ASSOC #561699		09/01/2009	SCHEDULED REDEMPTION		4	4	4	4						4					01/01/2031	1
31386F-BJ-3	FED NATL MTG ASSOC #561741		09/01/2009	SCHEDULED REDEMPTION		53	53	54	54		(1)		(1)		53				3	01/01/2031	1
31386F-CE-3	FED NATL MTG ASSOC #561769		09/01/2009	SCHEDULED REDEMPTION		179	179	182	180		(1)		(1)		179				9	12/01/2015	1
31386G-CK-7	FED NATL MTG ASSOC #562674		09/01/2009	SCHEDULED REDEMPTION		10,252	10,252	10,724	10,670		(419)		(419)		10,252				498	02/01/2031	1
31386H-AJ-0	FED NATL MTG ASSOC #563509		09/01/2009	SCHEDULED REDEMPTION		2	2	2	2						2					12/01/2030	1
31386H-CY-5	FED NATL MTG ASSOC #563587		09/01/2009	SCHEDULED REDEMPTION		9	9	9	9						9				1	12/01/2030	1
31386H-H2-0	FED NATL MTG ASSOC #563749		09/01/2009	SCHEDULED REDEMPTION		82	82	83	84		(1)		(1)		82				4	02/01/2031	1
31386H-MX-6	FED NATL MTG ASSOC #563874		09/01/2009	SCHEDULED REDEMPTION		1,296	1,296	1,330	1,340		(43)		(43)		1,296				66	12/01/2015	1
31386H-QG-9	FED NATL MTG ASSOC #563955		09/01/2009	SCHEDULED REDEMPTION		75	75	76	75		(1)		(1)		75				4	12/01/2015	1
31386J-AA-5	FED NATL MTG ASSOC #564401		09/01/2009	SCHEDULED REDEMPTION		2	2	2	2						2					12/01/2030	1
31386J-FC-6	FED NATL MTG ASSOC #564563		09/01/2009	SCHEDULED REDEMPTION		2	2	2	2						2					02/01/2031	1
31386J-QM-2	FED NATL MTG ASSOC #564860		09/01/2009	SCHEDULED REDEMPTION		1,236	1,236	1,284	1,296		(59)		(59)		1,236				72	05/01/2031	1
31386J-UN-5	FED NATL MTG ASSOC #564989		09/01/2009	SCHEDULED REDEMPTION		710	710	723	716		(6)		(6)		710				36	03/01/2016	1
31386K-YF-5	FED NATL MTG ASSOC #566010		09/01/2009	SCHEDULED REDEMPTION		1,435	1,435	1,472	1,461		(27)		(27)		1,435				68	01/01/2016	1
31386L-FL-1	FED NATL MTG ASSOC #566371		09/01/2009	SCHEDULED REDEMPTION		27	27	26	26						27				1	12/01/2030	1
31386L-RW-4	FED NATL MTG ASSOC #566701		09/01/2009	SCHEDULED REDEMPTION		564	564	585	588		(24)		(24)		564				33	12/01/2030	1
31386L-WM-0	FED NATL MTG ASSOC #566852		09/01/2009	SCHEDULED REDEMPTION		3,850	3,850	3,911	3,881		(31)		(31)		3,850				173	09/01/2016	1
31386M-AE-0	FED NATL MTG ASSOC #567105		09/01/2009	SCHEDULED REDEMPTION		14	14	15	15						14				1	12/01/2030	1
31386M-GR-5	FED NATL MTG ASSOC #567308		09/01/2009	SCHEDULED REDEMPTION		3,030	3,030	3,006	3,025		5		5		3,030				131	01/01/2016	1
31386M-QP-8	FED NATL MTG ASSOC #567562		09/01/2009	SCHEDULED REDEMPTION		47	47	49	48		(1)		(1)		47				2	01/01/2016	1
31386M-R7-7	FED NATL MTG ASSOC #567610		09/01/2009	SCHEDULED REDEMPTION		45	45	44	45						45				2	02/01/2031	1
31386N-VS-4	FED NATL MTG ASSOC #568625		09/01/2009	SCHEDULED REDEMPTION		95	95	97	97		(2)		(2)		95				5	01/01/2031	1
31386N-YF-9	FED NATL MTG ASSOC #568710		09/01/2009	SCHEDULED REDEMPTION		485	485	494	485						485				26	02/01/2016	1
31386P-CX-9	FED NATL MTG ASSOC #568986		09/01/2009	SCHEDULED REDEMPTION		2,027	2,027	2,066	2,027						2,027				110	02/01/2016	1
31386P-L6-8	FED NATL MTG ASSOC #569249		09/01/2009	SCHEDULED REDEMPTION		2,881	2,881	2,927	2,903		(22)		(22)		2,881				135	10/01/2016	1
31386P-NR-0	FED NATL MTG ASSOC #569300		09/01/2009	SCHEDULED REDEMPTION		494	494	514	510		(15)		(15)		494				21	06/01/2016	1
31386P-S6-1	FED NATL MTG ASSOC #569441		09/01/2009	SCHEDULED REDEMPTION		290	290	302	300		(10)		(10)		290				17	01/01/2031	1
31386P-WU-3	FED NATL MTG ASSOC #569559		09/01/2009	SCHEDULED REDEMPTION		669	669	681	674		(4)		(4)		669				34	03/01/2016	1
31386P-ZD-8	FED NATL MTG ASSOC #569640		09/01/2009	SCHEDULED REDEMPTION		1,220	1,220	1,292	1,279		(59)		(59)		1,220				76	01/01/2031	1
31386Q-E6-4	FED NATL MTG ASSOC #569957		09/01/2009	SCHEDULED REDEMPTION		319	319	324	322		(3)		(3)		319				16	02/01/2016	1
31386Q-FM-8	FED NATL MTG ASSOC #569972		09/01/2009	SCHEDULED REDEMPTION		7	7	7	7						7					03/01/2031	1
31386Q-XU-0	FED NATL MTG ASSOC #570491		09/01/2009	SCHEDULED REDEMPTION		867	867	884	867						867				47	01/01/2016	1
31386R-WR-6	FED NATL MTG ASSOC #571356		09/01/2009	SCHEDULED REDEMPTION		9	9	10	10						9				1	02/01/2031	1
31386S-CH-8	FED NATL MTG ASSOC #571672		09/01/2009	SCHEDULED REDEMPTION		4	4	4	4						4					02/01/2031	1
31386S-EE-3	FED NATL MTG ASSOC #571733		09/01/2009	SCHEDULED REDEMPTION		177	177	175	176		1		1		177				8	02/01/2016	1
31386S-LS-4	FED NATL MTG ASSOC #571937		09/01/2009	SCHEDULED REDEMPTION		9	9	9	9						9				1	06/01/2031	1
31386S-PD-3	FED NATL MTG ASSOC #572020		09/01/2009	SCHEDULED REDEMPTION		478	478	474	477		1		1		478				21	04/01/2016	1
31386T-AS-4	FED NATL MTG ASSOC #572517		09/01/2009	SCHEDULED REDEMPTION		101	101	105	108		(7)		(7)		101				6	03/01/2031	1
31386T-GZ-2	FED NATL MTG ASSOC #572716		09/01/2009	SCHEDULED REDEMPTION		1,852	1,852	1,884	1,870		(18)		(18)		1,852				94	02/01/2016	1
31386T-HB-4	FED NATL MTG ASSOC #572726		09/01/2009	SCHEDULED REDEMPTION		1,235	1,235	1,257	1,245		(9)		(9)		1,235				63	03/01/2016	1
31386T-KR-5	FED NATL MTG ASSOC #572804		07/01/2009	SCHEDULED REDEMPTION		44,032	44,032	45,724	45,465		(1,434)		(1,434)		44,032				2,053	03/01/2031	1
31386T-KY-0	FED NATL MTG ASSOC #572811		09/01/2009	SCHEDULED REDEMPTION		762	762	775	769		(6)		(6)		762				39	03/01/2016	1
31386T-PE-9	FED NATL MTG ASSOC #572921		09/01/2009	SCHEDULED REDEMPTION		337	337	346	344		(7)		(7)		337				17	04/01/2016	1
31386T-3L-7	FED NATL MTG ASSOC #573303		09/01/2009	SCHEDULED REDEMPTION		220	220	224	223		(3)		(3)		220				11	03/01/2016	1
31386U-RN-4	FED NATL MTG ASSOC #573893		09/01/2009	SCHEDULED REDEMPTION		33	33	32	32		1		1		33				1	04/01/2031	1
31386U-U3-4	FED NATL MTG ASSOC #574002		09/01/2009	SCHEDULED REDEMPTION		460	460	456	459		1		1		460				20	04/01/2016	1
31386W-DN-5	FED NATL MTG ASSOC #575309		09/01/2009	SCHEDULED REDEMPTION		1,265	1,265	1,292	1,282		(16)		(16)		1,265				64	03/01/2016	1
31386X-JK-3	FED NATL MTG ASSOC #576366		09/01/2009	SCHEDULED REDEMPTION		2,744	2,744	2,814	2,788		(45)		(45)		2,744				139	07/01/2016	1
31386Y-E5-9	FED NATL MTG ASSOC #577156		09/01/2009	SCHEDULED REDEMPTION		3,962	3,962	3,846	3,852		109		109		3,962				178	05/01/2031	1
31386Y-LA-0	FED NATL MTG ASSOC #577321		09/01/2009	SCHEDULED REDEMPTION		10,696	10,696	10,355	10,385		311		311		10,696				456	04/01/2021	1
31386Y-3L-6	FED NATL MTG ASSOC #577803		09/01/2009	SCHEDULED REDEMPTION		21	21	20	20		1		1		21				1	04/01/2031	1
31387B-C9-2	FED NATL MTG ASSOC #578896		09/01/2009	SCHEDULED REDEMPTION		35	35	34	34		1		1		35				1	04/01/2031	1
31387C-BV-2	FED NATL MTG ASSOC #579752		09/01/2009	SCHEDULED REDEMPTION		14,035	14,035	13,618	13,639		396		396		14,035				631	04/01/2031	1
31387C-QS-3	FED NATL MTG ASSOC #580165		09/01/2009	SCHEDULED REDEMPTION		27,267	27,267	28,180	27,882		(614)		(614)		27,267				1,075	09/01/2016	1
31387D-BR-9	FED NATL MTG ASSOC #580648		09/01/2009	SCHEDULED REDEMPTION		151	151	157	160		(9)		(9)		151				9	05/01/2031	1
31387E-FB-8	FED NATL MTG ASSOC #581662		09/01/2009	SCHEDULED REDEMPTION		3,994	3,994	4,105	4,089		(95)		(95)		3,994				202	07/01/2031	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)
31387E-MA-2	FED NATL MTG ASSOC #581853		09/01/2009	SCHEDULED REDEMPTION		15,712	15,712	16,493	16,343		(631)		(631)		15,712				689	07/01/2016	1
31387E-Q4-2	FED NATL MTG ASSOC #581975		09/01/2009	SCHEDULED REDEMPTION		421	421	442	439		(18)		(18)		421				20	08/01/2031	1
31387E-RH-2	FED NATL MTG ASSOC #581988		09/01/2009	SCHEDULED REDEMPTION		225	225	233	241		(17)		(17)		225				13	07/01/2030	1
31387F-WT-7	FED NATL MTG ASSOC #583058		09/01/2009	SCHEDULED REDEMPTION		848	848	849	849		(1)		(1)		848				36	05/01/2016	1
31387H-XK-1	FED NATL MTG ASSOC #584882		09/01/2009	SCHEDULED REDEMPTION		419	419	430	427		(8)		(8)		419				21	05/01/2016	1
31387H-2V-1	FED NATL MTG ASSOC #584988		09/01/2009	SCHEDULED REDEMPTION		52	52	53	53		(1)		(1)		52				3	09/01/2031	1
31387J-FK-7	FED NATL MTG ASSOC #585270		09/01/2009	SCHEDULED REDEMPTION		865	865	878	872		(7)		(7)		865				41	07/01/2016	1
31387K-AW-3	FED NATL MTG ASSOC #586021		09/01/2009	SCHEDULED REDEMPTION		1,017	1,017	1,033	1,025		(8)		(8)		1,017				48	07/01/2016	1
31387M-KC-2	FED NATL MTG ASSOC #588091		09/01/2009	SCHEDULED REDEMPTION		116	116	118	118		(2)		(2)		116				6	06/01/2031	1
31387N-YY-7	FED NATL MTG ASSOC #589427		07/01/2009	SCHEDULED REDEMPTION		77,089	77,089	80,052	80,272		(3,183)		(3,183)		77,089				3,594	07/01/2031	1
31387N-ZS-9	FED NATL MTG ASSOC #589453		09/01/2009	SCHEDULED REDEMPTION		5,671	5,671	5,679	5,678		(7)		(7)		5,671				260	07/01/2031	1
31387N-3T-2	FED NATL MTG ASSOC #589510		09/01/2009	SCHEDULED REDEMPTION		1,209	1,209	1,238	1,235		(25)		(25)		1,209				61	08/01/2031	1
31387P-LP-5	FED NATL MTG ASSOC #589934		09/01/2009	SCHEDULED REDEMPTION		136	136	141	143		(7)		(7)		136				8	06/01/2031	1
31387Q-G6-1	FED NATL MTG ASSOC #590721		09/01/2009	SCHEDULED REDEMPTION		1,209	1,209	1,229	1,219		(10)		(10)		1,209				57	07/01/2016	1
31387Q-UQ-1	FED NATL MTG ASSOC #591091		09/01/2009	SCHEDULED REDEMPTION		9,613	9,613	9,749	9,737		(124)		(124)		9,613				503	08/01/2031	1
31387R-AJ-7	FED NATL MTG ASSOC #591409		09/01/2009	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23				1	06/01/2030	1
31387S-AE-6	FED NATL MTG ASSOC #592305		09/01/2009	SCHEDULED REDEMPTION		7,288	7,288	7,058	7,079		208		208		7,288				306	06/01/2021	1
31387S-NZ-5	FED NATL MTG ASSOC #592708		09/01/2009	SCHEDULED REDEMPTION		1,057	1,057	1,059	1,059		(1)		(1)		1,057				50	08/01/2031	1
31387S-Y3-4	FED NATL MTG ASSOC #593030		09/01/2009	SCHEDULED REDEMPTION		57	57	58	58		(1)		(1)		57				3	09/01/2031	1
31387T-XD-1	FED NATL MTG ASSOC #593876		09/01/2009	SCHEDULED REDEMPTION		3,290	3,290	3,402	3,365		(75)		(75)		3,290				122	07/01/2016	1
31387V-EF-2	FED NATL MTG ASSOC #595134		09/01/2009	SCHEDULED REDEMPTION		2,082	2,082	2,115	2,101		(19)		(19)		2,082				95	07/01/2016	1
31387V-P5-2	FED NATL MTG ASSOC #595444		09/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					09/01/2031	1
31387V-4K-2	FED NATL MTG ASSOC #595826		09/01/2009	SCHEDULED REDEMPTION		1,841	1,841	1,870	1,855		(14)		(14)		1,841				86	09/01/2016	1
31387W-LA-3	FED NATL MTG ASSOC #596221		09/01/2009	SCHEDULED REDEMPTION		4,324	4,324	4,393	4,356		(33)		(33)		4,324				207	08/01/2016	1
31387W-VB-0	FED NATL MTG ASSOC #596510		09/01/2009	SCHEDULED REDEMPTION		925	925	940	933		(7)		(7)		925				44	09/01/2016	1
31387X-AY-1	FED NATL MTG ASSOC #596823		09/01/2009	SCHEDULED REDEMPTION		24	24	25	24						24				1	08/01/2031	1
31387X-RV-9	FED NATL MTG ASSOC #597300		09/01/2009	SCHEDULED REDEMPTION		662	662	686	684		(22)		(22)		662				31	09/01/2031	1
31387Y-YG-2	FED NATL MTG ASSOC #598411		09/01/2009	SCHEDULED REDEMPTION		2,865	2,865	3,008	2,981		(116)		(116)		2,865				118	10/01/2016	1
31388A-A4-6	FED NATL MTG ASSOC #598627		09/01/2009	SCHEDULED REDEMPTION		39	39	40	39						39				2	08/01/2031	1
31388A-4V-3	FED NATL MTG ASSOC #599436		09/01/2009	SCHEDULED REDEMPTION		40	40	40	40		(1)		(1)		40				2	06/01/2031	1
31388B-X3-1	FED NATL MTG ASSOC #600198		09/01/2009	SCHEDULED REDEMPTION		949	949	939	940		9		9		949				44	07/01/2031	1
31388C-FF-2	FED NATL MTG ASSOC #600566		09/01/2009	SCHEDULED REDEMPTION		322	322	323	323						322				15	08/01/2031	1
31388C-FZ-8	FED NATL MTG ASSOC #600584		09/01/2009	SCHEDULED REDEMPTION		3,127	3,127	3,132	3,131		(4)		(4)		3,127				152	08/01/2031	1
31388C-MH-0	FED NATL MTG ASSOC #600760		09/01/2009	SCHEDULED REDEMPTION		507	507	508	508		(1)		(1)		507				24	08/01/2031	1
31388C-MR-8	FED NATL MTG ASSOC #600768		09/01/2009	SCHEDULED REDEMPTION		22	22	22	22						22				1	08/01/2031	1
31388C-TA-8	FED NATL MTG ASSOC #600945		09/01/2009	SCHEDULED REDEMPTION		3	3	3	3						3					09/01/2031	1
31388C-Z8-6	FED NATL MTG ASSOC #601167		09/01/2009	SCHEDULED REDEMPTION		845	845	858	852		(7)		(7)		845				40	09/01/2016	1
31388C-7B-0	FED NATL MTG ASSOC #601290		09/01/2009	SCHEDULED REDEMPTION		364	364	364	364						364				17	08/01/2031	1
31388D-YD-4	FED NATL MTG ASSOC #602008		09/01/2009	SCHEDULED REDEMPTION		100	100	104	106		(6)		(6)		100				6	08/01/2031	1
31388D-4W-5	FED NATL MTG ASSOC #602137		09/01/2009	SCHEDULED REDEMPTION		144	144	146	145		(1)		(1)		144				7	09/01/2016	1
31388E-GD-2	FED NATL MTG ASSOC #602396		09/01/2009	SCHEDULED REDEMPTION		264	264	274	283		(19)		(19)		264				15	08/01/2031	1
31388G-XJ-5	FED NATL MTG ASSOC #604681		09/01/2009	SCHEDULED REDEMPTION		87	87	89	89		(2)		(2)		87				5	09/01/2031	1
31388H-B8-1	FED NATL MTG ASSOC #604963		09/01/2009	SCHEDULED REDEMPTION		68	68	69	69		(1)		(1)		68				4	11/01/2031	1
31388H-R4-3	FED NATL MTG ASSOC #605407		09/01/2009	SCHEDULED REDEMPTION		336	336	355	350		(15)		(15)		336				20	05/01/2031	1
31388J-EU-5	FED NATL MTG ASSOC #605947		09/01/2009	SCHEDULED REDEMPTION		2,991	2,991	3,039	3,017		(26)		(26)		2,991				141	09/01/2016	1
31388J-S9-7	FED NATL MTG ASSOC #606344		09/01/2009	SCHEDULED REDEMPTION		618	618	650	646		(29)		(29)		618				30	10/01/2031	1
31388J-TE-5	FED NATL MTG ASSOC #606349		09/01/2009	SCHEDULED REDEMPTION		1,579	1,579	1,612	1,615		(36)		(36)		1,579				86	10/01/2031	1
31388K-XT-4	FED NATL MTG ASSOC #607390		09/01/2009	SCHEDULED REDEMPTION		13,241	13,241	13,900	13,784		(543)		(543)		13,241				590	11/01/2016	1
31388K-4C-3	FED NATL MTG ASSOC #607519		09/01/2009	SCHEDULED REDEMPTION		2,272	2,272	2,247	2,250		23		23		2,272				109	11/01/2031	1
31388L-6H-8	FED NATL MTG ASSOC #608472		09/01/2009	SCHEDULED REDEMPTION		47	47	48	48		(1)		(1)		47				3	10/01/2031	1
31388M-UC-0	FED NATL MTG ASSOC #609079		09/01/2009	SCHEDULED REDEMPTION		779	779	791	785		(6)		(6)		779				37	09/01/2016	1
31388N-BN-5	FED NATL MTG ASSOC #609445		09/01/2009	SCHEDULED REDEMPTION		10,541	10,541	11,164	10,969		(427)		(427)		10,541				672	07/01/2031	1
31388N-GH-3	FED NATL MTG ASSOC #609600		09/01/2009	SCHEDULED REDEMPTION		723	723	736	733		(10)		(10)		723				39	11/01/2031	1
31388N-P4-2	FED NATL MTG ASSOC #609843		09/01/2009	SCHEDULED REDEMPTION		59	59	60	60		(1)		(1)		59				3	10/01/2031	1
31388P-CX-7	FED NATL MTG ASSOC #610386		09/01/2009	SCHEDULED REDEMPTION		157	157	160	159		(3)		(3)		157				9	10/01/2031	1
31388P-G3-9	FED NATL MTG ASSOC #610518		09/01/2009	SCHEDULED REDEMPTION		27	27	27	27		(1)		(1)		27				2	10/01/2031	1
31388P-HD-6	FED NATL MTG ASSOC #610528		09/01/2009	SCHEDULED REDEMPTION		414	414	431	427		(13)		(13)		414				21	10/01/2031	1
31388Q-BP-3	FED NATL MTG ASSOC #611246		09/01/2009	SCHEDULED REDEMPTION		141	141	144	144		(3)		(3)		141				8	06/01/2031	1
31388U-EF-3	FED NATL MTG ASSOC #614934		09/01/2009	SCHEDULED REDEMPTION		10,899	10,899	11,441	11,344		(445)		(445)		10,899				470	12/01/2016	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)
31388U-GN-4	FED NATL MTG ASSOC #615005		09/01/2009	SCHEDULED REDEMPTION		3,146	3,146	3,272	3,243		(98)		(98)		3,146				137	12/01/2016	1
31388U-K6-6	FED NATL MTG ASSOC #615117		09/01/2009	SCHEDULED REDEMPTION		15	15	15	15		(1)		(1)		15				1	11/01/2031	1
31388U-NZ-9	FED NATL MTG ASSOC #615208		09/01/2009	SCHEDULED REDEMPTION		140	140	144	144		(4)		(4)		140				8	10/01/2031	1
31388X-6U-3	FED NATL MTG ASSOC #618383		09/01/2009	SCHEDULED REDEMPTION		122	122	122	122						122				6	12/01/2031	1
31388Y-CL-4	FED NATL MTG ASSOC #618475		09/01/2009	SCHEDULED REDEMPTION		555	555	574	567		(13)		(13)		555				22	12/01/2016	1
31389A-6E-8	FED NATL MTG ASSOC #620169		09/01/2009	SCHEDULED REDEMPTION		47	47	48	48		(1)		(1)		47				3	12/01/2031	1
31389B-H4-6	FED NATL MTG ASSOC #620451		09/01/2009	SCHEDULED REDEMPTION		1,019	1,019	1,057	1,053		(34)		(34)		1,019				50	01/01/2032	1
31389D-TB-3	FED NATL MTG ASSOC #622546		09/01/2009	SCHEDULED REDEMPTION		1,104	1,104	1,150	1,149		(45)		(45)		1,104				52	09/01/2031	1
31389G-NH-9	FED NATL MTG ASSOC #625092		09/01/2009	SCHEDULED REDEMPTION		338	338	350	349		(11)		(11)		338				16	01/01/2032	1
31389H-NK-0	FED NATL MTG ASSOC #625994		09/01/2009	SCHEDULED REDEMPTION		257	257	264	262		(6)		(6)		257				9	01/01/2017	1
31389H-TT-5	FED NATL MTG ASSOC #626162		09/01/2009	SCHEDULED REDEMPTION		8	8	8	8						8				1	06/01/2032	1
31389J-RW-6	FED NATL MTG ASSOC #627001		09/01/2009	SCHEDULED REDEMPTION		329	329	347	345		(15)		(15)		329				15	06/01/2032	1
31389K-L3-3	FED NATL MTG ASSOC #627746		09/01/2009	SCHEDULED REDEMPTION		46	46	47	47		(1)		(1)		46				2	02/01/2032	1
31389K-M3-2	FED NATL MTG ASSOC #627778		09/01/2009	SCHEDULED REDEMPTION		126	126	126	126						126				6	02/01/2032	1
31389K-VS-7	FED NATL MTG ASSOC #628025		09/01/2009	SCHEDULED REDEMPTION		186	186	195	194		(8)		(8)		186				9	02/01/2032	1
31389L-XE-4	FED NATL MTG ASSOC #628977		09/01/2009	SCHEDULED REDEMPTION		240	240	244	243		(3)		(3)		240				13	02/01/2032	1
31389M-C9-6	FED NATL MTG ASSOC #629296		09/01/2009	SCHEDULED REDEMPTION		353	353	352	352		1		1		353				17	02/01/2032	1
31389N-E3-5	FED NATL MTG ASSOC #630254		09/01/2009	SCHEDULED REDEMPTION		34	34	34	34						34				2	03/01/2032	1
31389N-FK-6	FED NATL MTG ASSOC #630270		09/01/2009	SCHEDULED REDEMPTION		2,872	2,872	2,874	2,874		(2)		(2)		2,872				126	03/01/2032	1
31389N-H4-0	FED NATL MTG ASSOC #630351		09/01/2009	SCHEDULED REDEMPTION		12,626	12,626	13,077	13,029		(403)		(403)		12,626				582	04/01/2032	1
31389N-S6-3	FED NATL MTG ASSOC #630641		09/01/2009	SCHEDULED REDEMPTION		669	669	667	668		2		2		669				31	02/01/2032	1
31389P-DF-4	FED NATL MTG ASSOC #631102		09/01/2009	SCHEDULED REDEMPTION		231	231	234	233		(2)		(2)		231				12	02/01/2032	1
31389P-EC-0	FED NATL MTG ASSOC #631131		09/01/2009	SCHEDULED REDEMPTION		295	295	300	298		(4)		(4)		295				16	02/01/2032	1
31389Q-XG-8	FED NATL MTG ASSOC #632579		09/01/2009	SCHEDULED REDEMPTION		568	568	591	584		(17)		(17)		568				27	02/01/2032	1
31389Q-4L-9	FED NATL MTG ASSOC #632727		09/01/2009	SCHEDULED REDEMPTION		56	56	57	57		(1)		(1)		56				3	02/01/2032	1
31389S-S8-8	FED NATL MTG ASSOC #634243		09/01/2009	SCHEDULED REDEMPTION		8,882	8,882	9,324	9,276		(395)		(395)		8,882				399	04/01/2032	1
31389S-2F-0	FED NATL MTG ASSOC #634474		09/01/2009	SCHEDULED REDEMPTION		3,588	3,588	3,766	3,747		(159)		(159)		3,588				173	03/01/2032	1
31389T-FK-3	FED NATL MTG ASSOC #634770		09/01/2009	SCHEDULED REDEMPTION		36,283	36,283	37,372	37,069		(787)		(787)		36,283				1,416	02/01/2017	1
31389U-TM-1	FED NATL MTG ASSOC #636056		09/01/2009	SCHEDULED REDEMPTION		6,939	6,939	6,862	6,870		69		69		6,939				304	04/01/2032	1
31389U-UU-1	FED NATL MTG ASSOC #636095		09/01/2009	SCHEDULED REDEMPTION		8,226	8,226	8,520	8,488		(263)		(263)		8,226				401	04/01/2032	1
31389V-QR-1	FED NATL MTG ASSOC #636864		09/01/2009	SCHEDULED REDEMPTION		519	519	517	518		2		2		519				25	03/01/2032	1
31389V-RU-3	FED NATL MTG ASSOC #636899		09/01/2009	SCHEDULED REDEMPTION		2,636	2,636	2,739	2,728		(93)		(93)		2,636				128	05/01/2032	1
31389W-DA-0	FED NATL MTG ASSOC #637397		09/01/2009	SCHEDULED REDEMPTION		460	460	479	474		(15)		(15)		460				23	06/01/2032	1
31389X-Z5-5	FED NATL MTG ASSOC #638964		09/01/2009	SCHEDULED REDEMPTION		4,946	4,946	5,078	5,048		(102)		(102)		4,946				179	01/01/2017	1
31389Y-AR-2	FED NATL MTG ASSOC #639116		09/01/2009	SCHEDULED REDEMPTION		377	377	372	373		4		4		377				18	08/01/2032	1
31389Y-S5-1	FED NATL MTG ASSOC #639640		09/01/2009	SCHEDULED REDEMPTION		886	886	930	922		(36)		(36)		886				38	01/01/2017	1
31390C-R9-9	FED NATL MTG ASSOC #642312		09/01/2009	SCHEDULED REDEMPTION		1,352	1,352	1,397	1,393		(41)		(41)		1,352				61	05/01/2032	1
31390D-QB-3	FED NATL MTG ASSOC #643150		09/01/2009	SCHEDULED REDEMPTION		14,467	14,467	15,048	14,909		(442)		(442)		14,467				594	05/01/2017	1
31390D-TG-9	FED NATL MTG ASSOC #643251		09/01/2009	SCHEDULED REDEMPTION		833	833	875	876		(43)		(43)		833				39	08/01/2032	1
31390E-ZL-9	FED NATL MTG ASSOC #644347		09/01/2009	SCHEDULED REDEMPTION		50,817	50,817	50,253	50,310		507		507		50,817				2,385	06/01/2032	1
31390E-6X-5	FED NATL MTG ASSOC #644486		09/01/2009	SCHEDULED REDEMPTION		8,726	8,726	9,038	9,005		(279)		(279)		8,726				410	06/01/2032	1
31390F-PT-0	FED NATL MTG ASSOC #644934		09/01/2009	SCHEDULED REDEMPTION		123	123	122	122		1		1		123				6	07/01/2032	1
31390F-SP-5	FED NATL MTG ASSOC #645026		09/01/2009	SCHEDULED REDEMPTION		3,708	3,708	3,666	3,671		37		37		3,708				173	05/01/2032	1
31390H-R3-1	FED NATL MTG ASSOC #646806		09/01/2009	SCHEDULED REDEMPTION		9,441	9,441	9,382	9,386		55		55		9,441				459	01/01/2033	1
31390J-EY-3	FED NATL MTG ASSOC #647351		09/01/2009	SCHEDULED REDEMPTION		29	29	30	30		(1)		(1)		29				1	08/01/2032	1
31390J-6E-6	FED NATL MTG ASSOC #648069		09/01/2009	SCHEDULED REDEMPTION		8,834	8,834	8,842	8,841		(8)		(8)		8,834				408	07/01/2032	1
31390J-6F-3	FED NATL MTG ASSOC #648070		09/01/2009	SCHEDULED REDEMPTION		1,061	1,061	1,105	1,088		(27)		(27)		1,061				53	07/01/2032	1
31390L-G9-1	FED NATL MTG ASSOC #649224		09/01/2009	SCHEDULED REDEMPTION		293	293	303	302		(9)		(9)		293				14	07/01/2032	1
31390L-PM-2	FED NATL MTG ASSOC #649428		09/01/2009	SCHEDULED REDEMPTION		413	413	434	432		(19)		(19)		413				19	07/01/2032	1
31390L-V4-5	FED NATL MTG ASSOC #649635		09/01/2009	SCHEDULED REDEMPTION		12,773	12,773	12,783	12,781		(8)		(8)		12,773				555	07/01/2032	1
31390L-5L-6	FED NATL MTG ASSOC #649851		09/01/2009	SCHEDULED REDEMPTION		261	261	271	267		(7)		(7)		261				12	06/01/2032	1
31390M-H9-8	FED NATL MTG ASSOC #650156		09/01/2009	SCHEDULED REDEMPTION		13,903	13,903	14,620	14,544		(641)		(641)		13,903				628	09/01/2032	1
31390N-CG-5	FED NATL MTG ASSOC #650871		09/01/2009	SCHEDULED REDEMPTION		135	135	140	138		(3)		(3)		135				7	06/01/2032	1
31390N-GD-8	FED NATL MTG ASSOC #650996		09/01/2009	SCHEDULED REDEMPTION		3,520	3,520	3,483	3,486		33		33		3,520				171	07/01/2032	1
31390N-RT-1	FED NATL MTG ASSOC #651298		09/01/2009	SCHEDULED REDEMPTION		76	76	77	77		(1)		(1)		76				4	07/01/2032	1
31390N-TU-6	FED NATL MTG ASSOC #651363		09/01/2009	SCHEDULED REDEMPTION		1,788	1,788	1,856	1,849		(61)		(61)		1,788				78	07/01/2032	1
31390N-4J-8	FED NATL MTG ASSOC #651625		09/01/2009	SCHEDULED REDEMPTION		3,476	3,476	3,608	3,595		(118)		(118)		3,476				169	06/01/2032	1
31390P-AZ-0	FED NATL MTG ASSOC #651724		09/01/2009	SCHEDULED REDEMPTION		8,446	8,446	8,375	8,382		64		64		8,446				411	08/01/2032	1
31390P-D3-8	FED NATL MTG ASSOC #651822		09/01/2009	SCHEDULED REDEMPTION		27	27	27	27		(1)		(1)		27				1	08/01/2032	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)
31390P-LY-1	FED NATL MTG ASSOC #652043		09/01/2009	SCHEDULED REDEMPTION		1,122	1,122	1,119	1,119		3		3		1,122				50	07/01/2032	1
31390P-VP-9	FED NATL MTG ASSOC #652322		09/01/2009	SCHEDULED REDEMPTION		262	262	273	268		(6)		(6)		262				13	08/01/2032	1
31390Q-GA-7	FED NATL MTG ASSOC #652793		09/01/2009	SCHEDULED REDEMPTION		422	422	438	436		(14)		(14)		422				21	08/01/2032	1
31390Q-2C-8	FED NATL MTG ASSOC #653371		09/01/2009	SCHEDULED REDEMPTION		340	340	356	355		(15)		(15)		340				16	10/01/2032	1
31390R-BD-4	FED NATL MTG ASSOC #653536		09/01/2009	SCHEDULED REDEMPTION		768	768	760	761		8		8		768				36	08/01/2032	1
31390R-EX-7	FED NATL MTG ASSOC #653650		09/01/2009	SCHEDULED REDEMPTION		4,569	4,569	4,729	4,712		(143)		(143)		4,569				209	08/01/2032	1
31390R-T6-0	FED NATL MTG ASSOC #654073		09/01/2009	SCHEDULED REDEMPTION		513	513	535	525		(12)		(12)		513				26	09/01/2032	1
31390S-W2-3	FED NATL MTG ASSOC #655065		09/01/2009	SCHEDULED REDEMPTION		9,833	9,833	10,228	10,133		(300)		(300)		9,833				406	07/01/2017	1
31390S-XX-4	FED NATL MTG ASSOC #655094		09/01/2009	SCHEDULED REDEMPTION		17	17	17	17						17				1	09/01/2032	1
31390T-KC-2	FED NATL MTG ASSOC #655591		09/01/2009	SCHEDULED REDEMPTION		14,914	14,914	15,161	15,135		(221)		(221)		14,914				686	08/01/2032	1
31390T-KX-6	FED NATL MTG ASSOC #655610		09/01/2009	SCHEDULED REDEMPTION		214	214	225	224		(10)		(10)		214				10	08/01/2032	1
31390U-BM-7	FED NATL MTG ASSOC #656244		09/01/2009	SCHEDULED REDEMPTION		4,527	4,527	4,641	4,629		(102)		(102)		4,527				198	09/01/2032	1
31390U-LX-2	FED NATL MTG ASSOC #656542		09/01/2009	SCHEDULED REDEMPTION		3,359	3,359	3,479	3,466		(108)		(108)		3,359				155	09/01/2032	1
31390U-QB-5	FED NATL MTG ASSOC #656650		09/01/2009	SCHEDULED REDEMPTION		27	27	28	28		(1)		(1)		27				1	05/01/2032	1
31390Y-DQ-8	FED NATL MTG ASSOC #659911		09/01/2009	SCHEDULED REDEMPTION		4,488	4,488	4,726	4,701		(214)		(214)		4,488				218	09/01/2032	1
31390Y-E9-5	FED NATL MTG ASSOC #659960		09/01/2009	SCHEDULED REDEMPTION		260	260	259	259		1		1		260				12	09/01/2032	1
31390Y-W4-6	FED NATL MTG ASSOC #660467		09/01/2009	SCHEDULED REDEMPTION		193	193	193	193		1		1		193				9	09/01/2032	1
31390Y-Z5-0	FED NATL MTG ASSOC #660564		09/01/2009	SCHEDULED REDEMPTION		449	449	470	468		(19)		(19)		449				21	09/01/2032	1
31390Y-3B-2	FED NATL MTG ASSOC #660594		09/01/2009	SCHEDULED REDEMPTION		2,092	2,092	2,179	2,153		(61)		(61)		2,092				110	09/01/2032	1
31390Y-5Z-7	FED NATL MTG ASSOC #660664		09/01/2009	SCHEDULED REDEMPTION		234	234	244	242		(8)		(8)		234				12	09/01/2032	1
31391B-FE-2	FED NATL MTG ASSOC #661765		09/01/2009	SCHEDULED REDEMPTION		37	37	39	39		(1)		(1)		37				2	10/01/2032	1
31391C-A5-4	FED NATL MTG ASSOC #662528		09/01/2009	SCHEDULED REDEMPTION		793	793	796	796		(3)		(3)		793				37	09/01/2032	1
31391C-XR-1	FED NATL MTG ASSOC #663188		09/01/2009	SCHEDULED REDEMPTION		87,665	87,665	89,097	88,724		(1,059)		(1,059)		87,665				3,526	09/01/2017	1
31391D-KN-2	FED NATL MTG ASSOC #663701		09/01/2009	SCHEDULED REDEMPTION		12	12	13	13						12				1	09/01/2032	1
31391D-NH-2	FED NATL MTG ASSOC #663792		09/01/2009	SCHEDULED REDEMPTION		91	91	96	96		(5)		(5)		91				4	09/01/2032	1
31391D-RP-0	FED NATL MTG ASSOC #663894		09/01/2009	SCHEDULED REDEMPTION		8,630	8,630	9,053	9,008		(378)		(378)		8,630				376	10/01/2032	1
31391E-F2-2	FED NATL MTG ASSOC #664485		09/01/2009	SCHEDULED REDEMPTION		26,126	26,126	26,077	26,082		45		45		26,126				1,273	10/01/2032	1
31391E-SS-1	FED NATL MTG ASSOC #664829		09/01/2009	SCHEDULED REDEMPTION		195	195	193	193		2		2		195				9	10/01/2032	1
31391G-NW-2	FED NATL MTG ASSOC #666505		09/01/2009	SCHEDULED REDEMPTION		272	272	272	272						272				13	11/01/2032	1
31391G-2Y-1	FED NATL MTG ASSOC #666891		09/01/2009	SCHEDULED REDEMPTION		7,450	7,450	7,716	7,689		(239)		(239)		7,450				324	11/01/2032	1
31391H-CR-3	FED NATL MTG ASSOC #667080		09/01/2009	SCHEDULED REDEMPTION		4,761	4,761	5,012	4,985		(224)		(224)		4,761				231	07/01/2032	1
31391J-HL-7	FED NATL MTG ASSOC #668135		09/01/2009	SCHEDULED REDEMPTION		40	40	42	41		(2)		(2)		40				2	11/01/2032	1
31391K-TA-5	FED NATL MTG ASSOC #669345		09/01/2009	SCHEDULED REDEMPTION		1,777	1,777	1,841	1,834		(57)		(57)		1,777				86	11/01/2032	1
31391K-3V-7	FED NATL MTG ASSOC #669612		09/01/2009	SCHEDULED REDEMPTION		1,902	1,902	1,953	1,943		(41)		(41)		1,902				67	10/01/2017	1
31391M-DN-0	FED NATL MTG ASSOC #670709		09/01/2009	SCHEDULED REDEMPTION		59	59	61	61		(2)		(2)		59				3	11/01/2032	1
31391M-4W-0	FED NATL MTG ASSOC #671437		09/01/2009	SCHEDULED REDEMPTION		4,751	4,751	4,772	4,770		(18)		(18)		4,751				230	10/01/2032	1
31391N-PT-2	FED NATL MTG ASSOC #671934		09/01/2009	SCHEDULED REDEMPTION		7,869	7,869	7,782	7,790		79		79		7,869				383	12/01/2032	1
31391N-YP-0	FED NATL MTG ASSOC #672218		09/01/2009	SCHEDULED REDEMPTION		132	132	137	136		(4)		(4)		132				6	12/01/2032	1
31391N-6Q-9	FED NATL MTG ASSOC #672379		09/01/2009	SCHEDULED REDEMPTION		11,261	11,261	11,560	11,498		(236)		(236)		11,261				412	12/01/2017	1
31391P-TW-6	FED NATL MTG ASSOC #672965		09/01/2009	SCHEDULED REDEMPTION		26,133	26,133	26,460	26,402		(269)		(269)		26,133				948	01/01/2018	1
31391T-AQ-1	FED NATL MTG ASSOC #676015		09/01/2009	SCHEDULED REDEMPTION		24,164	24,164	23,895	23,922		242		242		24,164				1,048	10/01/2032	1
31391V-BB-8	FED NATL MTG ASSOC #677834		09/01/2009	SCHEDULED REDEMPTION		4,025	4,025	4,006	4,008		17		17		4,025				184	01/01/2033	1
31391V-TR-4	FED NATL MTG ASSOC #678360		09/01/2009	SCHEDULED REDEMPTION		22,814	22,814	22,649	22,661		154		154		22,814				903	02/01/2033	1
31400A-AH-1	FED NATL MTG ASSOC #681408		09/01/2009	SCHEDULED REDEMPTION		1,823	1,823	1,872	1,862		(38)		(38)		1,823				65	03/01/2018	1
31400B-EL-6	FED NATL MTG ASSOC #682439		09/01/2009	SCHEDULED REDEMPTION		244,744	244,744	240,040	241,091		3,653		3,653		244,744				6,970	07/01/2018	1
31400B-ER-3	FED NATL MTG ASSOC #682444		09/01/2009	SCHEDULED REDEMPTION		47,432	47,432	46,520	46,726		705		705		47,432				1,382	08/01/2018	1
31400B-ZU-3	FED NATL MTG ASSOC #683055		09/01/2009	SCHEDULED REDEMPTION		95	95	95	95		1		1		95				4	02/01/2033	1
31400C-4C-5	FED NATL MTG ASSOC #684019		09/01/2009	SCHEDULED REDEMPTION		21,279	21,279	21,125	21,136		144		144		21,279				799	02/01/2033	1
31400D-4S-8	FED NATL MTG ASSOC #684933		09/01/2009	SCHEDULED REDEMPTION		50,259	50,259	50,762	50,631		(371)		(371)		50,259				1,636	07/01/2018	1
31400F-YU-5	FED NATL MTG ASSOC #686623		09/01/2009	SCHEDULED REDEMPTION		989	989	981	982		7		7		989				39	02/01/2033	1
31400H-HU-0	FED NATL MTG ASSOC #687943		09/01/2009	SCHEDULED REDEMPTION		205	205	212	211		(7)		(7)		205				10	02/01/2033	1
31400J-GD-5	FED NATL MTG ASSOC #688796		09/01/2009	SCHEDULED REDEMPTION		2,009	2,009	2,051	2,047		(38)		(38)		2,009				98	02/01/2033	1
31400K-MJ-2	FED NATL MTG ASSOC #689861		09/01/2009	SCHEDULED REDEMPTION		322	322	331	329		(6)		(6)		322				12	06/01/2018	1
31400P-Y7-4	FED NATL MTG ASSOC #693834		09/01/2009	SCHEDULED REDEMPTION		4,040	4,040	4,148	4,124		(83)		(83)		4,040				146	03/01/2018	1
31400Q-3M-3	FED NATL MTG ASSOC #694804		09/01/2009	SCHEDULED REDEMPTION		3,045	3,045	3,188	3,145		(100)		(100)		3,045				143	05/01/2033	1
31400T-5J-2	FED NATL MTG ASSOC #697549		09/01/2009	SCHEDULED REDEMPTION		191	191	188	189		2		2		191				9	05/01/2033	1
31400Y-R2-4	FED NATL MTG ASSOC #701705		09/01/2009	SCHEDULED REDEMPTION		7,479	7,479	7,472	7,472		7		7		7,479				325	02/01/2033	1
31401A-Z2-6	FED NATL MTG ASSOC #702861		09/01/2009	SCHEDULED REDEMPTION		2,404	2,404	2,467	2,453		(49)		(49)		2,404				85	04/01/2018	1
31401C-M4-2	FED NATL MTG ASSOC #704279		09/01/2009	SCHEDULED REDEMPTION		6,866	6,866	6,789	6,797		69		69		6,866				334	05/01/2033	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)
31401C-YW-7	FED NATL MTG ASSOC #704625		09/01/2009	SCHEDULED REDEMPTION		272	272	285	281		(9)		(9)		272				13	05/01/2033	1
31401E-HP-7	FED NATL MTG ASSOC #705938		09/01/2009	SCHEDULED REDEMPTION		241	241	250	247		(7)		(7)		241				11	06/01/2033	1
31401H-3F-7	FED NATL MTG ASSOC #709198		09/01/2009	SCHEDULED REDEMPTION		967	967	993	987		(19)		(19)		967				34	06/01/2018	1
31401L-GN-7	FED NATL MTG ASSOC #711305		09/01/2009	SCHEDULED REDEMPTION		438	438	459	453		(15)		(15)		438				21	04/01/2033	1
31401N-7K-9	FED NATL MTG ASSOC #713798		09/01/2009	SCHEDULED REDEMPTION		1,908	1,908	1,927	1,922		(14)		(14)		1,908				62	07/01/2018	1
31401W-DW-6	FED NATL MTG ASSOC #720217		09/01/2009	SCHEDULED REDEMPTION		1,522	1,522	1,593	1,570		(49)		(49)		1,522				71	06/01/2033	1
31401W-XS-3	FED NATL MTG ASSOC #720789		09/01/2009	SCHEDULED REDEMPTION		167	167	166	166		2		2		167				8	09/01/2033	1
31402B-WU-4	FED NATL MTG ASSOC #724359		09/01/2009	SCHEDULED REDEMPTION		52,853	52,853	52,663	52,677		177		177		52,853				1,932	07/01/2033	1
31402C-TT-9	FED NATL MTG ASSOC #725162		09/01/2009	SCHEDULED REDEMPTION		17,737	17,737	17,462	17,487		249		249		17,737				765	02/01/2034	1
31402C-TZ-5	FED NATL MTG ASSOC #725168		09/01/2009	SCHEDULED REDEMPTION		10,367	10,367	10,457	10,434		(67)		(67)		10,367				337	02/01/2019	1
31402C-US-9	FED NATL MTG ASSOC #725193		09/01/2009	SCHEDULED REDEMPTION		21,829	21,829	22,915	22,711		(883)		(883)		21,829				943	11/01/2018	1
31402C-VG-4	FED NATL MTG ASSOC #725215		09/01/2009	SCHEDULED REDEMPTION		11,043	11,043	11,592	11,491		(448)		(448)		11,043				469	05/01/2018	1
31402D-7L-8	FED NATL MTG ASSOC #726399		09/01/2009	SCHEDULED REDEMPTION		11,950	11,950	12,267	12,191		(241)		(241)		11,950				437	07/01/2018	1
31402G-QS-5	FED NATL MTG ASSOC #728665		09/01/2009	SCHEDULED REDEMPTION		151,233	151,233	148,515	148,679		2,554		2,554		151,233				5,403	07/01/2033	1
31402H-VR-9	FED NATL MTG ASSOC #729724		09/01/2009	SCHEDULED REDEMPTION		86,057	86,057	85,089	85,136		921		921		86,057				2,947	07/01/2033	1
31402H-YU-9	FED NATL MTG ASSOC #729823		09/01/2009	SCHEDULED REDEMPTION		2,155	2,155	2,174	2,170		(15)		(15)		2,155				70	02/01/2019	1
31402K-YP-3	FED NATL MTG ASSOC #731618		09/01/2009	SCHEDULED REDEMPTION		2,015	2,015	2,109	2,075		(60)		(60)		2,015				95	09/01/2033	1
31402K-YU-2	FED NATL MTG ASSOC #731623		09/01/2009	SCHEDULED REDEMPTION		431	431	451	444		(13)		(13)		431				20	09/01/2033	1
31402K-YZ-1	FED NATL MTG ASSOC #731628		09/01/2009	SCHEDULED REDEMPTION		17,501	17,501	18,126	18,065		(564)		(564)		17,501				851	10/01/2033	1
31402L-P5-5	FED NATL MTG ASSOC #732244		09/01/2009	SCHEDULED REDEMPTION		24,255	24,255	24,498	24,436		(181)		(181)		24,255				789	08/01/2018	1
31402L-5L-2	FED NATL MTG ASSOC #732651		09/01/2009	SCHEDULED REDEMPTION		96	96	100	99		(4)		(4)		96				4	08/01/2033	1
31402M-RJ-1	FED NATL MTG ASSOC #733189		09/01/2009	SCHEDULED REDEMPTION		1,100	1,100	1,152	1,133		(33)		(33)		1,100				49	09/01/2033	1
31402M-RM-4	FED NATL MTG ASSOC #733192		09/01/2009	SCHEDULED REDEMPTION		2,349	2,349	2,459	2,420		(70)		(70)		2,349				115	09/01/2033	1
31402M-3E-8	FED NATL MTG ASSOC #733497		09/01/2009	SCHEDULED REDEMPTION		2,046	2,046	2,101	2,086		(40)		(40)		2,046				73	08/01/2018	1
31402Q-6U-0	FED NATL MTG ASSOC #735383		09/01/2009	SCHEDULED REDEMPTION		1,184,748	1,184,748	1,189,376	1,189,299		(4,551)		(4,551)		1,184,748				42,260	04/01/2035	1
31402R-FT-1	FED NATL MTG ASSOC #735578		09/01/2009	SCHEDULED REDEMPTION		1,194,893	1,194,893	1,164,741	1,165,146		29,747		29,747		1,194,893				42,498	06/01/2035	1
31402R-SU-4	FED NATL MTG ASSOC #735931		09/01/2009	SCHEDULED REDEMPTION		1,926	1,926	1,978	1,968		(42)		(42)		1,926				70	10/01/2020	1
31402S-PX-9	FED NATL MTG ASSOC #736738		09/01/2009	SCHEDULED REDEMPTION		564	564	584	582		(18)		(18)		564				27	12/01/2033	1
31402U-DP-4	FED NATL MTG ASSOC #738210		09/01/2009	SCHEDULED REDEMPTION		5,398	5,398	5,452	5,437		(39)		(39)		5,398				172	10/01/2018	1
31402U-FJ-6	FED NATL MTG ASSOC #738269		09/01/2009	SCHEDULED REDEMPTION		3,512	3,512	3,473	3,476		35		35		3,512				168	09/01/2033	1
31402U-RA-2	FED NATL MTG ASSOC #738581		09/01/2009	SCHEDULED REDEMPTION		890	890	922	918		(29)		(29)		890				43	10/01/2032	1
31402W-KZ-0	FED NATL MTG ASSOC #740212		09/01/2009	SCHEDULED REDEMPTION		384	384	380	381		3		3		384				18	09/01/2033	1
31402W-M9-6	FED NATL MTG ASSOC #740284		09/01/2009	SCHEDULED REDEMPTION		116	116	116	116		1		1		116				5	09/01/2033	1
31402W-X5-2	FED NATL MTG ASSOC #740600		09/01/2009	SCHEDULED REDEMPTION		9,464	9,464	9,446	9,451		13		13		9,464				433	09/01/2033	1
31402W-3Z-9	FED NATL MTG ASSOC #740716		09/01/2009	SCHEDULED REDEMPTION		24,430	24,430	24,675	24,613		(182)		(182)		24,430				815	09/01/2018	1
31402W-6N-3	FED NATL MTG ASSOC #740777		09/01/2009	SCHEDULED REDEMPTION		553	553	579	569		(17)		(17)		553				26	09/01/2033	1
31402X-AK-2	FED NATL MTG ASSOC #740810		09/01/2009	SCHEDULED REDEMPTION		821	821	843	837		(16)		(16)		821				29	09/01/2018	1
31402X-JU-1	FED NATL MTG ASSOC #741075		09/01/2009	SCHEDULED REDEMPTION		507	507	501	501		5		5		507				24	09/01/2033	1
31402X-V6-0	FED NATL MTG ASSOC #741437		09/01/2009	SCHEDULED REDEMPTION		654	654	685	675		(21)		(21)		654				31	11/01/2033	1
31402X-2A-3	FED NATL MTG ASSOC #741569		09/01/2009	SCHEDULED REDEMPTION		22,501	22,501	23,669	23,553		(1,052)		(1,052)		22,501				1,096	10/01/2033	1
31402Y-SK-1	FED NATL MTG ASSOC #742222		09/01/2009	SCHEDULED REDEMPTION		2,021	2,021	2,115	2,081		(60)		(60)		2,021				95	09/01/2033	1
31403A-WA-9	FED NATL MTG ASSOC #743241		09/01/2009	SCHEDULED REDEMPTION		6,697	6,697	6,936	6,913		(216)		(216)		6,697				295	10/01/2033	1
31403A-6D-2	FED NATL MTG ASSOC #743468		09/01/2009	SCHEDULED REDEMPTION		1,911	1,911	1,907	1,908		3		3		1,911				85	10/01/2033	1
31403B-H7-1	FED NATL MTG ASSOC #743754		09/01/2009	SCHEDULED REDEMPTION		320	320	331	330		(10)		(10)		320				15	11/01/2033	1
31403B-Z0-9	FED NATL MTG ASSOC #744251		09/01/2009	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17				1	10/01/2033	1
31403D-J6-7	FED NATL MTG ASSOC #745585		09/01/2009	SCHEDULED REDEMPTION		2,059	2,059	2,070	2,069		(9)		(9)		2,059				96	05/01/2036	1
31403D-T8-2	FED NATL MTG ASSOC #745875		09/01/2009	SCHEDULED REDEMPTION		1,086,212	1,086,212	1,095,928	1,095,209		(8,997)		(8,997)		1,086,212				51,106	09/01/2036	1
31403D-VZ-9	FED NATL MTG ASSOC #745932		09/01/2009	SCHEDULED REDEMPTION		18,470	18,470	18,934	18,890		(420)		(420)		18,470				869	11/01/2036	1
31403D-WG-0	FED NATL MTG ASSOC #745947		09/01/2009	SCHEDULED REDEMPTION		154,224	154,224	158,097	157,779		(3,555)		(3,555)		154,224				8,082	10/01/2036	1
31403D-WH-8	FED NATL MTG ASSOC #745948		09/01/2009	SCHEDULED REDEMPTION		583,761	583,761	589,143	588,675		(4,914)		(4,914)		583,761				30,447	10/01/2036	1
31403D-4E-6	FED NATL MTG ASSOC #746121		09/01/2009	SCHEDULED REDEMPTION		25,278	25,278	26,204			(926)		(926)		25,278				281	04/01/2023	1
31403F-K5-2	FED NATL MTG ASSOC #747416		09/01/2009	SCHEDULED REDEMPTION		610	610	632	629		(20)		(20)		610				30	10/01/2033	1
31403F-PE-8	FED NATL MTG ASSOC #747521		09/01/2009	SCHEDULED REDEMPTION		2,929	2,929	3,034	3,023		(94)		(94)		2,929				135	10/01/2033	1
31403F-RP-1	FED NATL MTG ASSOC #747594		09/01/2009	SCHEDULED REDEMPTION		3,352	3,352	3,346	3,346		6		6		3,352				158	11/01/2033	1
31403G-TP-7	FED NATL MTG ASSOC #748558		09/01/2009	SCHEDULED REDEMPTION		650	650	674	671		(21)		(21)		650				31	12/01/2033	1
31403G-T4-4	FED NATL MTG ASSOC #748571		09/01/2009	SCHEDULED REDEMPTION		4,697	4,697	4,939	4,915		(218)		(218)		4,697				229	11/01/2033	1
31403H-UT-5	FED NATL MTG ASSOC #749494		09/01/2009	SCHEDULED REDEMPTION		9,570	9,570	9,736	9,702		(132)		(132)		9,570				349	11/01/2018	1
31403H-4Q-0	FED NATL MTG ASSOC #749731		09/01/2009	SCHEDULED REDEMPTION		429	429	450	446		(17)		(17)		429				19	11/01/2018	1
31403H-5P-1	FED NATL MTG ASSOC #749754		09/01/2009	SCHEDULED REDEMPTION		2,487	2,487	2,613	2,606		(119)		(119)		2,487				117	02/01/2029	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)
31403J-H3-3	FED NATL MTG ASSOC #750050		09/01/2009	SCHEDULED REDEMPTION		5,548	5,548	5,629	5,607		(59)		(59)		5,548				180	12/01/2018	1
31403J-XK-7	FED NATL MTG ASSOC #750482		09/01/2009	SCHEDULED REDEMPTION		8,525	8,525	8,655	8,642		(117)		(117)		8,525				413	12/01/2033	1
31403K-E8-2	FED NATL MTG ASSOC #750859		09/01/2009	SCHEDULED REDEMPTION		1,411	1,411	1,462	1,457		(45)		(45)		1,411				66	10/01/2032	1
31403K-QB-2	FED NATL MTG ASSOC #751150		09/01/2009	SCHEDULED REDEMPTION		767	767	768	768		(1)		(1)		767				36	01/01/2034	1
31403K-QF-3	FED NATL MTG ASSOC #751154		09/01/2009	SCHEDULED REDEMPTION		2,183	2,183	2,261	2,254		(70)		(70)		2,183				106	01/01/2034	1
31403L-GK-1	FED NATL MTG ASSOC #751802		09/01/2009	SCHEDULED REDEMPTION		3,141	3,141	3,300	3,252		(110)		(110)		3,141				153	10/01/2033	1
31403L-GT-2	FED NATL MTG ASSOC #751810		09/01/2009	SCHEDULED REDEMPTION		720	720	748	746		(26)		(26)		720				35	10/01/2033	1
31403L-MN-8	FED NATL MTG ASSOC #751965		09/01/2009	SCHEDULED REDEMPTION		530	530	549	547		(17)		(17)		530				25	11/01/2033	1
31403M-GY-9	FED NATL MTG ASSOC #752715		09/01/2009	SCHEDULED REDEMPTION		9,645	9,645	9,742	9,716		(71)		(71)		9,645				321	12/01/2018	1
31403M-W6-2	FED NATL MTG ASSOC #753169		09/01/2009	SCHEDULED REDEMPTION		1,226	1,226	1,212	1,214		12		12		1,226				59	12/01/2033	1
31403N-HR-1	FED NATL MTG ASSOC #753640		09/01/2009	SCHEDULED REDEMPTION		1,081	1,081	1,119	1,115		(35)		(35)		1,081				53	11/01/2033	1
31403N-KE-6	FED NATL MTG ASSOC #753693		09/01/2009	SCHEDULED REDEMPTION		23,334	23,334	23,567	23,505		(171)		(171)		23,334				767	09/01/2018	1
31403N-KW-6	FED NATL MTG ASSOC #753709		09/01/2009	SCHEDULED REDEMPTION		162	162	163	163						162				8	11/01/2033	1
31403N-WC-7	FED NATL MTG ASSOC #754043		09/01/2009	SCHEDULED REDEMPTION		9,704	9,704	9,873	9,837		(133)		(133)		9,704				352	12/01/2018	1
31403N-WJ-2	FED NATL MTG ASSOC #754049		09/01/2009	SCHEDULED REDEMPTION		244	244	241	241		2		2		244				11	12/01/2033	1
31403R-E8-7	FED NATL MTG ASSOC #755359		09/01/2009	SCHEDULED REDEMPTION		314	314	325	324		(10)		(10)		314				15	12/01/2033	1
31403R-VE-5	FED NATL MTG ASSOC #755813		09/01/2009	SCHEDULED REDEMPTION		173	173	179	178		(6)		(6)		173				8	11/01/2033	1
31403V-TZ-2	FED NATL MTG ASSOC #759368		09/01/2009	SCHEDULED REDEMPTION		4,675	4,675	4,756	4,738		(63)		(63)		4,675				170	01/01/2019	1
31403X-XJ-9	FED NATL MTG ASSOC #761281		09/01/2009	SCHEDULED REDEMPTION		4,317	4,317	4,392	4,375		(58)		(58)		4,317				156	02/01/2019	1
31403X-Y4-1	FED NATL MTG ASSOC #761331		09/01/2009	SCHEDULED REDEMPTION		2,456	2,456	2,538	2,516		(61)		(61)		2,456				98	04/01/2019	1
31403X-Y6-6	FED NATL MTG ASSOC #761333		09/01/2009	SCHEDULED REDEMPTION		1,037	1,037	1,052	1,049		(11)		(11)		1,037				33	04/01/2019	1
31403X-4D-4	FED NATL MTG ASSOC #761420		09/01/2009	SCHEDULED REDEMPTION		2,053	2,053	1,937	1,969		84		84		2,053				59	05/01/2019	1
31403X-5G-6	FED NATL MTG ASSOC #761447		09/01/2009	SCHEDULED REDEMPTION		1,514	1,514	1,554	1,543		(29)		(29)		1,514				56	01/01/2019	1
31403Y-AS-2	FED NATL MTG ASSOC #761517		09/01/2009	SCHEDULED REDEMPTION		5,526	5,526	5,214	5,300		227		227		5,526				159	05/01/2019	1
31403Y-D3-4	FED NATL MTG ASSOC #761622		09/01/2009	SCHEDULED REDEMPTION		15	15	15	15		(1)		(1)		15				1	12/01/2033	1
31403Y-JB-0	FED NATL MTG ASSOC #761758		09/01/2009	SCHEDULED REDEMPTION		174	174	180	179		(4)		(4)		174				7	01/01/2019	1
31403Y-3T-8	FED NATL MTG ASSOC #762310		09/01/2009	SCHEDULED REDEMPTION		1,001	1,001	1,037	1,033		(32)		(32)		1,001				47	10/01/2032	1
31404B-T7-7	FED NATL MTG ASSOC #763874		09/01/2009	SCHEDULED REDEMPTION		584	584	605	603		(19)		(19)		584				27	02/01/2034	1
31404C-GH-7	FED NATL MTG ASSOC #764400		09/01/2009	SCHEDULED REDEMPTION		1,348	1,348	1,383	1,374		(27)		(27)		1,348				49	04/01/2019	1
31404C-UP-3	FED NATL MTG ASSOC #764790		09/01/2009	SCHEDULED REDEMPTION		4,258	4,258	4,332	4,315		(57)		(57)		4,258				153	03/01/2019	1
31404C-4M-9	FED NATL MTG ASSOC #765028		09/01/2009	SCHEDULED REDEMPTION		1,373	1,373	1,418	1,406		(34)		(34)		1,373				55	01/01/2019	1
31404D-JT-6	FED NATL MTG ASSOC #765374		09/01/2009	SCHEDULED REDEMPTION		176	176	181	181		(5)		(5)		176				8	07/01/2034	1
31404D-6J-2	FED NATL MTG ASSOC #765973		09/01/2009	SCHEDULED REDEMPTION		1,381	1,381	1,430	1,425		(45)		(45)		1,381				65	02/01/2034	1
31404E-C7-9	FED NATL MTG ASSOC #766094		09/01/2009	SCHEDULED REDEMPTION		13,079	13,079	12,933	12,947		132		132		13,079				637	02/01/2034	1
31404E-FL-5	FED NATL MTG ASSOC #766171		09/01/2009	SCHEDULED REDEMPTION		206	206	217	216		(10)		(10)		206				10	02/01/2034	1
31404E-GV-2	FED NATL MTG ASSOC #766212		09/01/2009	SCHEDULED REDEMPTION		778	778	796	794		(16)		(16)		778				36	03/01/2034	1
31404E-KR-6	FED NATL MTG ASSOC #766304		09/01/2009	SCHEDULED REDEMPTION		5,732	5,732	6,004	5,978		(245)		(245)		5,732				265	03/01/2034	1
31404E-MV-5	FED NATL MTG ASSOC #766372		09/01/2009	SCHEDULED REDEMPTION		14,024	14,024	14,039	14,038		(14)		(14)		14,024				682	03/01/2034	1
31404E-N6-9	FED NATL MTG ASSOC #766413		09/01/2009	SCHEDULED REDEMPTION		370	370	378	377		(7)		(7)		370				17	03/01/2034	1
31404E-R7-3	FED NATL MTG ASSOC #766510		09/01/2009	SCHEDULED REDEMPTION		21,879	21,879	22,704	22,625		(746)		(746)		21,879				951	03/01/2034	1
31404E-WX-0	FED NATL MTG ASSOC #766662		09/01/2009	SCHEDULED REDEMPTION		12,194	12,194	12,578	12,543		(349)		(349)		12,194				572	03/01/2034	1
31404F-6Z-1	FED NATL MTG ASSOC #767788		09/01/2009	SCHEDULED REDEMPTION		602	602	622	617		(15)		(15)		602				24	02/01/2019	1
31404G-J3-6	FED NATL MTG ASSOC #768082		09/01/2009	SCHEDULED REDEMPTION		3,448	3,448	3,508	3,494		(47)		(47)		3,448				125	01/01/2019	1
31404G-V5-7	FED NATL MTG ASSOC #768436		09/01/2009	SCHEDULED REDEMPTION		7,696	7,696	8,079	7,931		(235)		(235)		7,696				333	05/01/2014	1
31404G-X9-7	FED NATL MTG ASSOC #768504		09/01/2009	SCHEDULED REDEMPTION		6,049	6,049	6,037	6,038		11		11		6,049				263	01/01/2034	1
31404G-2M-2	FED NATL MTG ASSOC #768580		09/01/2009	SCHEDULED REDEMPTION		83	83	86	86		(3)		(3)		83				4	01/01/2034	1
31404G-4S-7	FED NATL MTG ASSOC #768633		09/01/2009	SCHEDULED REDEMPTION		14,773	14,773	14,910	14,896		(123)		(123)		14,773				643	06/01/2032	1
31404H-L9-8	FED NATL MTG ASSOC #769052		09/01/2009	SCHEDULED REDEMPTION		6,854	6,854	7,036	7,001		(147)		(147)		6,854				248	11/01/2017	1
31404H-NP-0	FED NATL MTG ASSOC #769098		09/01/2009	SCHEDULED REDEMPTION		134	134	134	134						134				6	06/01/2034	1
31404J-T5-4	FED NATL MTG ASSOC #770172		09/01/2009	SCHEDULED REDEMPTION		12,259	12,259	12,756	12,708		(449)		(449)		12,259				596	03/01/2034	1
31404J-YC-3	FED NATL MTG ASSOC #770307		09/01/2009	SCHEDULED REDEMPTION		37	37	37	37						37				2	04/01/2034	1
31404K-FW-7	FED NATL MTG ASSOC #770681		09/01/2009	SCHEDULED REDEMPTION		10,728	10,728	11,045	10,962		(234)		(234)		10,728				385	04/01/2019	1
31404K-PC-0	FED NATL MTG ASSOC #770919		09/01/2009	SCHEDULED REDEMPTION		2,353	2,353	2,461	2,451		(98)		(98)		2,353				115	04/01/2034	1
31404K-SU-7	FED NATL MTG ASSOC #771031		09/01/2009	SCHEDULED REDEMPTION		14,136	14,136	13,594	13,669		467		467		14,136				509	04/01/2034	1
31404K-ZH-8	FED NATL MTG ASSOC #771244		09/01/2009	SCHEDULED REDEMPTION		584	584	596	594		(10)		(10)		584				24	02/01/2019	1
31404L-AB-6	FED NATL MTG ASSOC #771402		09/01/2009	SCHEDULED REDEMPTION		727	727	764	762		(34)		(34)		727				34	06/01/2032	1
31404N-NR-3	FED NATL MTG ASSOC #773600		09/01/2009	SCHEDULED REDEMPTION		191	191	189	189		2		2		191				9	08/01/2034	1
31404P-UQ-2	FED NATL MTG ASSOC #774691		09/01/2009	SCHEDULED REDEMPTION		1,881	1,881	1,935	1,929		(49)		(49)		1,881				88	04/01/2034	1
31404P-ZY-0	FED NATL MTG ASSOC #774859		09/01/2009	SCHEDULED REDEMPTION		139,181	139,181	137,180	137,444		1,737		1,737		139,181				4,882	04/01/2034	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)
31404P-2Z-3	FED NATL MTG ASSOC #774892		09/01/2009	SCHEDULED REDEMPTION		209	209	216	216		(7)		(7)		209				10	04/01/2034	1
31404Q-WJ-4	FED NATL MTG ASSOC #775649		09/01/2009	SCHEDULED REDEMPTION		1,174	1,174	1,226	1,224		(50)		(50)		1,174				56	05/01/2034	1
31404R-T2-3	FED NATL MTG ASSOC #776469		09/01/2009	SCHEDULED REDEMPTION		597	597	590	591		6		6		597				28	03/01/2034	1
31404R-ZE-0	FED NATL MTG ASSOC #776641		09/01/2009	SCHEDULED REDEMPTION		56	56	58	58		(2)		(2)		56				3	03/01/2034	1
31404S-AF-2	FED NATL MTG ASSOC #776806		09/01/2009	SCHEDULED REDEMPTION		80,885	80,885	80,025	80,151		734		734		80,885				2,711	08/01/2034	1
31404U-TD-2	FED NATL MTG ASSOC #779148		09/01/2009	SCHEDULED REDEMPTION		8,741	8,741	8,246	8,382		359		359		8,741				254	06/01/2019	1
31404U-ZU-7	FED NATL MTG ASSOC #779355		09/01/2009	SCHEDULED REDEMPTION		127	127	131	130		(4)		(4)		127				6	06/01/2034	1
31404W-QP-4	FED NATL MTG ASSOC #780862		09/01/2009	SCHEDULED REDEMPTION		348	348	350	349		(1)		(1)		348				16	06/01/2031	1
31404W-XQ-4	FED NATL MTG ASSOC #781087		09/01/2009	SCHEDULED REDEMPTION		210	210	218	217		(7)		(7)		210				10	06/01/2034	1
31405C-M8-9	FED NATL MTG ASSOC #785283		09/01/2009	SCHEDULED REDEMPTION		474	474	472	472		2		2		474				22	07/01/2034	1
31405C-NE-5	FED NATL MTG ASSOC #785289		09/01/2009	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18				1	09/01/2034	1
31405D-QP-5	FED NATL MTG ASSOC #786262		09/01/2009	SCHEDULED REDEMPTION		10,358	10,358	10,874	10,734		(376)		(376)		10,358				456	07/01/2019	1
31405D-2H-9	FED NATL MTG ASSOC #786576		09/01/2009	SCHEDULED REDEMPTION		4,508	4,508	4,670	4,657		(149)		(149)		4,508				210	07/01/2034	1
31405D-7D-3	FED NATL MTG ASSOC #786692		09/01/2009	SCHEDULED REDEMPTION		4,354	4,354	4,453	4,445		(91)		(91)		4,354				212	08/01/2034	1
31405E-CU-7	FED NATL MTG ASSOC #786783		09/01/2009	SCHEDULED REDEMPTION		12,891	12,891	13,348	13,248		(357)		(357)		12,891				575	08/01/2019	1
31405E-UD-5	FED NATL MTG ASSOC #787280		09/01/2009	SCHEDULED REDEMPTION		1,217	1,217	1,203	1,205		12		12		1,217				58	07/01/2034	1
31405E-4F-9	FED NATL MTG ASSOC #787522		09/01/2009	SCHEDULED REDEMPTION		6,786	6,786	7,082	7,030		(245)		(245)		6,786				328	09/01/2034	1
31405E-5P-6	FED NATL MTG ASSOC #787554		09/01/2009	SCHEDULED REDEMPTION		2,813	2,813	2,897	2,891		(78)		(78)		2,813				122	02/01/2035	1
31405H-UE-6	FED NATL MTG ASSOC #789981		09/01/2009	SCHEDULED REDEMPTION		324	324	335	334		(10)		(10)		324				15	08/01/2034	1
31405J-SM-7	FED NATL MTG ASSOC #790824		09/01/2009	SCHEDULED REDEMPTION		427	427	442	440		(14)		(14)		427				20	09/01/2034	1
31405J-6X-7	FED NATL MTG ASSOC #791186		09/01/2009	SCHEDULED REDEMPTION		20,877	20,877	20,984	20,980		(103)		(103)		20,877				998	08/01/2034	1
31405K-D5-7	FED NATL MTG ASSOC #791324		09/01/2009	SCHEDULED REDEMPTION		12,048	12,048	12,445	12,415		(367)		(367)		12,048				525	09/01/2034	1
31405L-3W-7	FED NATL MTG ASSOC #792913		09/01/2009	SCHEDULED REDEMPTION		6,980	6,980	7,236	7,216		(236)		(236)		6,980				306	10/01/2034	1
31405M-SS-7	FED NATL MTG ASSOC #793529		09/01/2009	SCHEDULED REDEMPTION		4,620	4,620	4,779	4,767		(147)		(147)		4,620				225	08/01/2034	1
31405P-JN-1	FED NATL MTG ASSOC #795069		09/01/2009	SCHEDULED REDEMPTION		13,597	13,597	13,839	13,820		(223)		(223)		13,597				630	10/01/2034	1
31405Q-ES-3	FED NATL MTG ASSOC #795845		09/01/2009	SCHEDULED REDEMPTION		651	651	675	673		(21)		(21)		651				31	09/01/2034	1
31405U-DR-7	FED NATL MTG ASSOC #799412		09/01/2009	SCHEDULED REDEMPTION		475	475	489	486		(11)		(11)		475				17	10/01/2019	1
31405V-JZ-1	FED NATL MTG ASSOC #800480		09/01/2009	SCHEDULED REDEMPTION		11,778	11,778	11,983	11,927		(149)		(149)		11,778				428	11/01/2019	1
31405V-M3-8	FED NATL MTG ASSOC #800578		09/01/2009	SCHEDULED REDEMPTION		11,961	11,961	12,170	12,112		(151)		(151)		11,961				416	10/01/2019	1
31405Y-WC-1	FED NATL MTG ASSOC #803543		09/01/2009	SCHEDULED REDEMPTION		484	484	495	494		(11)		(11)		484				23	11/01/2034	1
31406C-M6-2	FED NATL MTG ASSOC #805981		09/01/2009	SCHEDULED REDEMPTION		587	587	608	606		(19)		(19)		587				28	11/01/2034	1
31406G-BS-7	FED NATL MTG ASSOC #809249		09/01/2009	SCHEDULED REDEMPTION		44,462	44,462	45,778	45,657		(1,195)		(1,195)		44,462				1,963	01/01/2035	1
31406K-P3-8	FED NATL MTG ASSOC #812342		09/01/2009	SCHEDULED REDEMPTION		65	65	66	66		(1)		(1)		65				3	03/01/2035	1
31406R-QZ-1	FED NATL MTG ASSOC #817772		09/01/2009	SCHEDULED REDEMPTION		2,866	2,866	2,930	2,915		(49)		(49)		2,866				145	07/01/2036	1
31406R-TW-5	FED NATL MTG ASSOC #817865		09/01/2009	SCHEDULED REDEMPTION		39,286	39,286	40,725			(1,439)		(1,439)		39,286				474	12/01/2021	1
31406S-TE-3	FED NATL MTG ASSOC #818749		09/01/2009	SCHEDULED REDEMPTION		5,472	5,472	5,500	5,498		(27)		(27)		5,472				257	02/01/2035	1
31406S-3A-9	FED NATL MTG ASSOC #818993		09/01/2009	SCHEDULED REDEMPTION		55	55	57	57		(2)		(2)		55				3	03/01/2035	1
31406U-B4-9	FED NATL MTG ASSOC #820059		09/01/2009	SCHEDULED REDEMPTION		76,213	76,213	78,911	78,702		(2,489)		(2,489)		76,213				3,714	04/01/2035	1
31406V-RX-6	FED NATL MTG ASSOC #821402		09/01/2009	SCHEDULED REDEMPTION		738	738	754	753		(15)		(15)		738				39	06/01/2035	1
31406Y-KK-5	FED NATL MTG ASSOC #823898		09/01/2009	SCHEDULED REDEMPTION		1,995	1,995	2,055	2,051		(56)		(56)		1,995				86	05/01/2035	1
31407A-FU-0	FED NATL MTG ASSOC #824679		09/01/2009	SCHEDULED REDEMPTION		672	672	685	684		(12)		(12)		672				31	05/01/2035	1
31407A-2K-6	FED NATL MTG ASSOC #825278		09/01/2009	SCHEDULED REDEMPTION		2,393	2,393	2,346	2,349		43		43		2,393				84	07/01/2035	1
31407C-XD-4	FED NATL MTG ASSOC #826976		09/01/2009	SCHEDULED REDEMPTION		33,284	33,284	34,112	34,052		(767)		(767)		33,284				1,477	06/01/2035	1
31407C-XQ-5	FED NATL MTG ASSOC #826987		09/01/2009	SCHEDULED REDEMPTION		25,555	25,555	26,289	26,232		(677)		(677)		25,555				1,237	06/01/2035	1
31407D-6B-6	FED NATL MTG ASSOC #828066		09/01/2009	SCHEDULED REDEMPTION		596	596	617	615		(19)		(19)		596				28	06/01/2035	1
31407E-AD-5	FED NATL MTG ASSOC #828104		09/01/2009	SCHEDULED REDEMPTION		498	498	514	513		(15)		(15)		498				22	07/01/2035	1
31407F-RQ-5	FED NATL MTG ASSOC #829495		09/01/2009	SCHEDULED REDEMPTION		749	749	769	765		(16)		(16)		749				28	07/01/2020	1
31407H-L5-3	FED NATL MTG ASSOC #831148		09/01/2009	SCHEDULED REDEMPTION		3,935	3,935	4,049	4,041		(106)		(106)		3,935				175	12/01/2035	1
31407J-PL-0	FED NATL MTG ASSOC #832127		09/01/2009	SCHEDULED REDEMPTION		258	258	263	262		(5)		(5)		258				12	07/01/2035	1
31407J-TW-2	FED NATL MTG ASSOC #832265		09/01/2009	SCHEDULED REDEMPTION		1,943	1,943	1,992	1,991		(48)		(48)		1,943				91	08/01/2035	1
31407J-XC-1	FED NATL MTG ASSOC #832375		09/01/2009	SCHEDULED REDEMPTION		20,224	20,224	20,965			(741)		(741)		20,224				241	08/01/2020	1
31407L-DD-6	FED NATL MTG ASSOC #833600		09/01/2009	SCHEDULED REDEMPTION		19,135	19,135	19,615	19,601		(466)		(466)		19,135				880	11/01/2035	1
31407M-TX-3	FED NATL MTG ASSOC #834966		09/01/2009	SCHEDULED REDEMPTION		5,151	5,151	5,267	5,255		(104)		(104)		5,151				269	07/01/2035	1
31407M-4L-6	FED NATL MTG ASSOC #835227		09/01/2009	SCHEDULED REDEMPTION		1,740	1,740	1,787	1,778		(38)		(38)		1,740				61	08/01/2020	1
31407P-JZ-2	FED NATL MTG ASSOC #836480		09/01/2009	SCHEDULED REDEMPTION		36,006	36,006	36,896	36,832		(826)		(826)		36,006				1,618	10/01/2035	1
31407P-5C-8	FED NATL MTG ASSOC #837043		09/01/2009	SCHEDULED REDEMPTION		13,591	13,591	13,955	13,886		(295)		(295)		13,591				489	10/01/2020	1
31407Q-C6-1	FED NATL MTG ASSOC #837193		09/01/2009	SCHEDULED REDEMPTION		15,983	15,983	15,324	15,428		555		555		15,983				595	02/01/2021	1
31407R-QM-9	FED NATL MTG ASSOC #838460		09/01/2009	SCHEDULED REDEMPTION		5,818	5,818	6,028	6,013		(196)		(196)		5,818				249	09/01/2035	1
31407S-JP-8	FED NATL MTG ASSOC #839170		09/01/2009	SCHEDULED REDEMPTION		561	561	577	576		(16)		(16)		561				24	11/01/2035	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)
31407S-PL-0	FED NATL MTG ASSOC #839327		09/01/2009	SCHEDULED REDEMPTION		24	24	24	24						24				1	10/01/2035	1
31407V-CM-5	FED NATL MTG ASSOC #841676		09/01/2009	SCHEDULED REDEMPTION		1,615	1,615	1,658	1,650		(35)		(35)		1,615				60	09/01/2020	1
31407V-TY-1	FED NATL MTG ASSOC #842167		09/01/2009	SCHEDULED REDEMPTION		866	866	889	885		(19)		(19)		866				30	10/01/2020	1
31407V-X6-7	FED NATL MTG ASSOC #842301		09/01/2009	SCHEDULED REDEMPTION		942	942	947	946		(4)		(4)		942				44	09/01/2035	1
31407W-4N-0	FED NATL MTG ASSOC #843329		09/01/2009	SCHEDULED REDEMPTION		14,551	14,551	13,537	13,620		930		930		14,551				513	10/01/2035	1
31407Y-VU-0	FED NATL MTG ASSOC #844927		09/01/2009	SCHEDULED REDEMPTION		14,872	14,872	14,980	14,972		(99)		(99)		14,872				612	12/01/2035	1
31407Y-4K-2	FED NATL MTG ASSOC #845126		09/01/2009	SCHEDULED REDEMPTION		2,749	2,749	2,823	2,809		(60)		(60)		2,749				98	12/01/2020	1
31407Y-4R-7	FED NATL MTG ASSOC #845132		09/01/2009	SCHEDULED REDEMPTION		9,815	9,815	10,078	10,028		(214)		(214)		9,815				359	12/01/2020	1
31408A-J9-2	FED NATL MTG ASSOC #845488		09/01/2009	SCHEDULED REDEMPTION		24,580	24,580	25,480			(901)		(901)		24,580				258	06/01/2021	1
31408B-QF-8	FED NATL MTG ASSOC #846554		09/01/2009	SCHEDULED REDEMPTION		13,992	13,992	14,306	14,253		(261)		(261)		13,992				814	12/01/2035	1
31408C-PH-3	FED NATL MTG ASSOC #847424		09/01/2009	SCHEDULED REDEMPTION		5,683	5,683	5,835	5,806		(124)		(124)		5,683				207	11/01/2020	1
31408D-4G-6	FED NATL MTG ASSOC #848723		09/01/2009	SCHEDULED REDEMPTION		8,025	8,025	8,205	8,175		(150)		(150)		8,025				421	01/01/2036	1
31408E-5T-5	FED NATL MTG ASSOC #849658		09/01/2009	SCHEDULED REDEMPTION		108,173	108,173	109,161	109,128		(956)		(956)		108,173				5,704	11/01/2035	1
31408F-QB-8	FED NATL MTG ASSOC #850150		09/01/2009	SCHEDULED REDEMPTION		716	716	735	731		(16)		(16)		716				26	12/01/2020	1
31408F-3K-3	FED NATL MTG ASSOC #850502		09/01/2009	SCHEDULED REDEMPTION		13,690	13,690	14,057	13,989		(298)		(298)		13,690				510	12/01/2020	1
31408G-TN-7	FED NATL MTG ASSOC #851157		09/01/2009	SCHEDULED REDEMPTION		22,960	22,960	23,536	23,499		(539)		(539)		22,960				1,006	04/01/2036	1
31408G-UA-3	FED NATL MTG ASSOC #851177		09/01/2009	SCHEDULED REDEMPTION		5,858	5,858	5,888	5,883		(25)		(25)		5,858				256	04/01/2036	1
31408X-C4-0	FED NATL MTG ASSOC #863291		09/01/2009	SCHEDULED REDEMPTION		66,600	66,600	68,384	68,048		(1,448)		(1,448)		66,600				2,491	11/01/2020	1
31409A-HN-2	FED NATL MTG ASSOC #865237		09/01/2009	SCHEDULED REDEMPTION		144	144	145	145		(1)		(1)		144				7	02/01/2036	1
31409A-LW-7	FED NATL MTG ASSOC #865341		09/01/2009	SCHEDULED REDEMPTION		12,990	12,990	12,454	12,541		449		449		12,990				461	02/01/2021	1
31409A-Q2-8	FED NATL MTG ASSOC #865473		09/01/2009	SCHEDULED REDEMPTION		38,670	38,670	38,869	38,839		(169)		(169)		38,670				1,842	02/01/2036	1
31409C-W7-6	FED NATL MTG ASSOC #867470		09/01/2009	SCHEDULED REDEMPTION		35,198	35,198	32,745	33,016		2,182		2,182		35,198				1,249	06/01/2036	1
31409C-5N-1	FED NATL MTG ASSOC #867653		09/01/2009	SCHEDULED REDEMPTION		9,927	9,927	9,799	9,815		112		112		9,927				418	05/01/2036	1
31409E-JV-4	FED NATL MTG ASSOC #868876		09/01/2009	SCHEDULED REDEMPTION		13,752	13,752	13,823	13,811		(59)		(59)		13,752				670	04/01/2036	1
31409F-GJ-1	FED NATL MTG ASSOC #869701		09/01/2009	SCHEDULED REDEMPTION		17,735	17,735	16,948	17,028		707		707		17,735				690	04/01/2036	1
31409F-QP-6	FED NATL MTG ASSOC #869962		09/01/2009	SCHEDULED REDEMPTION		21,025	21,025	21,133	21,115		(90)		(90)		21,025				1,021	04/01/2036	1
31409G-XH-4	FED NATL MTG ASSOC #871080		09/01/2009	SCHEDULED REDEMPTION		68,205	68,205	70,704			(2,499)		(2,499)		68,205				631	11/01/2021	1
31409G-YG-5	FED NATL MTG ASSOC #871111		09/01/2009	SCHEDULED REDEMPTION		151,014	151,014	152,395	152,241		(1,226)		(1,226)		151,014				8,077	12/01/2036	1
31409H-DW-1	FED NATL MTG ASSOC #871417		09/01/2009	SCHEDULED REDEMPTION		4,733	4,733	4,839	4,817		(85)		(85)		4,733				235	05/01/2036	1
31409T-RY-6	FED NATL MTG ASSOC #878103		09/01/2009	SCHEDULED REDEMPTION		63,704	63,704	65,182			(1,478)		(1,478)		63,704				1,191	04/01/2036	1
31409U-AW-5	FED NATL MTG ASSOC #878521		09/01/2009	SCHEDULED REDEMPTION		1,884	1,884	1,893	1,892		(8)		(8)		1,884				87	02/01/2036	1
31409V-GJ-6	FED NATL MTG ASSOC #879601		09/01/2009	SCHEDULED REDEMPTION		32,783	32,783	34,021			(1,237)		(1,237)		32,783				612	03/01/2021	1
31409V-2C-6	FED NATL MTG ASSOC #880171		09/01/2009	SCHEDULED REDEMPTION		3,823	3,823	3,774	3,779		44		44		3,823				166	02/01/2036	1
31409X-NG-0	FED NATL MTG ASSOC #881591		09/01/2009	SCHEDULED REDEMPTION		1,689	1,689	1,667	1,670		19		19		1,689				74	06/01/2036	1
31409X-TX-7	FED NATL MTG ASSOC #881766		09/01/2009	SCHEDULED REDEMPTION		19,609	19,609	20,101	20,069		(460)		(460)		19,609				856	04/01/2036	1
31409Y-A9-8	FED NATL MTG ASSOC #882132		09/01/2009	SCHEDULED REDEMPTION		8,241	8,241	7,875	7,920		321		321		8,241				305	07/01/2036	1
31409Y-MX-2	FED NATL MTG ASSOC #882474		09/01/2009	SCHEDULED REDEMPTION		264	264	270	269		(5)		(5)		264				13	04/01/2036	1
31410A-EC-6	FED NATL MTG ASSOC #883131		09/01/2009	SCHEDULED REDEMPTION		1,535	1,535	1,591			(56)		(56)		1,535				18	03/01/2021	1
31410B-ED-2	FED NATL MTG ASSOC #884032		09/01/2009	SCHEDULED REDEMPTION		229,121	229,121	231,216	231,066		(1,945)		(1,945)		229,121				10,633	05/01/2036	1
31410B-EK-6	FED NATL MTG ASSOC #884038		09/01/2009	SCHEDULED REDEMPTION		3,992	3,992	4,081	4,063		(71)		(71)		3,992				202	05/01/2036	1
31410C-RF-1	FED NATL MTG ASSOC #885286		09/01/2009	SCHEDULED REDEMPTION		100,328	100,328	101,245	101,179		(852)		(852)		100,328				4,575	06/01/2036	1
31410C-X3-1	FED NATL MTG ASSOC #885498		09/01/2009	SCHEDULED REDEMPTION		68,568	68,568	71,081			(2,512)		(2,512)		68,568				677	06/01/2021	1
31410C-5R-9	FED NATL MTG ASSOC #885656		09/01/2009	SCHEDULED REDEMPTION		321,031	321,031	324,523	324,197		(3,166)		(3,166)		321,031				15,165	10/01/2036	1
31410D-BG-4	FED NATL MTG ASSOC #885739		09/01/2009	SCHEDULED REDEMPTION		855	855	877	875		(20)		(20)		855				40	06/01/2036	1
31410D-FT-2	FED NATL MTG ASSOC #885878		09/01/2009	SCHEDULED REDEMPTION		275	275	282	281		(6)		(6)		275				11	06/01/2036	1
31410E-N2-0	FED NATL MTG ASSOC #887009		09/01/2009	SCHEDULED REDEMPTION		434	434	445	445		(10)		(10)		434				20	06/01/2036	1
31410E-XH-6	FED NATL MTG ASSOC #887280		09/01/2009	SCHEDULED REDEMPTION		18,083	18,083	18,488	18,389		(306)		(306)		18,083				948	07/01/2036	1
31410E-6R-4	FED NATL MTG ASSOC #887480		09/01/2009	SCHEDULED REDEMPTION		18,192	18,192	18,649	18,594		(401)		(401)		18,192				886	07/01/2036	1
31410E-7F-9	FED NATL MTG ASSOC #887494		09/01/2009	SCHEDULED REDEMPTION		995	995	1,020	1,017		(23)		(23)		995				47	07/01/2036	1
31410G-CK-7	FED NATL MTG ASSOC #888474		09/01/2009	SCHEDULED REDEMPTION		229,198	229,198	231,293	231,157		(1,959)		(1,959)		229,198				10,787	11/01/2036	1
31410G-EH-2	FED NATL MTG ASSOC #888536		09/01/2009	SCHEDULED REDEMPTION		34,491	34,491	35,755			(1,264)		(1,264)		34,491				384	07/01/2022	1
31410G-5Q-2	FED NATL MTG ASSOC #889255		09/01/2009	SCHEDULED REDEMPTION		145,872	145,872	151,217			(5,345)		(5,345)		145,872				1,563	03/01/2023	1
31410K-KL-7	FED NATL MTG ASSOC #889599		09/01/2009	SCHEDULED REDEMPTION		23,418	23,418	24,276			(858)		(858)		23,418				251	03/01/2023	1
31410M-VA-5	FED NATL MTG ASSOC #891709		09/01/2009	SCHEDULED REDEMPTION		157	157	160	160		(3)		(3)		157				8	07/01/2036	1
31410N-M4-7	FED NATL MTG ASSOC #892379		09/01/2009	SCHEDULED REDEMPTION		41,988	41,988	43,043	42,956		(968)		(968)		41,988				2,014	07/01/2036	1
31410N-S2-5	FED NATL MTG ASSOC #892537		09/01/2009	SCHEDULED REDEMPTION		19,080	19,080	19,559	19,511		(431)		(431)		19,080				903	09/01/2036	1
31410P-NU-3	FED NATL MTG ASSOC #893303		09/01/2009	SCHEDULED REDEMPTION		20,285	20,285	20,795	20,748		(463)		(463)		20,285				986	08/01/2036	1
31410Q-L4-1	FED NATL MTG ASSOC #894147		09/01/2009	SCHEDULED REDEMPTION		9,128	9,128	9,357	9,332		(205)		(205)		9,128				406	10/01/2036	1
31410Q-6U-0	FED NATL MTG ASSOC #894683		09/01/2009	SCHEDULED REDEMPTION		19,917	19,917	20,417	20,346		(429)		(429)		19,917				969	11/01/2036	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)
31410S-BJ-5	FED NATL MTG ASSOC #895641		09/01/2009	SCHEDULED REDEMPTION		5,905	5,905	6,037	6,009		(104)		(104)		5,905				292	05/01/2036	1
31410S-CE-5	FED NATL MTG ASSOC #895669		09/01/2009	SCHEDULED REDEMPTION		20,331	20,331	20,513	20,493		(162)		(162)		20,331				968	10/01/2036	1
31410S-PE-1	FED NATL MTG ASSOC #896021		09/01/2009	SCHEDULED REDEMPTION		19,581	19,581	20,073	20,033		(451)		(451)		19,581				904	08/01/2036	1
31410T-A8-8	FED NATL MTG ASSOC #896531		09/01/2009	SCHEDULED REDEMPTION		648,161	648,161	654,136	653,583		(5,423)		(5,423)		648,161				31,020	08/01/2036	1
31410T-BG-9	FED NATL MTG ASSOC #896539		09/01/2009	SCHEDULED REDEMPTION		40,480	40,480	41,497	41,395		(915)		(915)		40,480				1,857	09/01/2036	1
31410U-EU-2	FED NATL MTG ASSOC #897547		09/01/2009	SCHEDULED REDEMPTION		10,374	10,374	10,766			(391)		(391)		10,374				215	01/01/2022	1
31410V-ZG-8	FED NATL MTG ASSOC #899043		09/01/2009	SCHEDULED REDEMPTION		24,164	24,164	24,790			(626)		(626)		24,164				437	02/01/2022	1
31410V-ZH-6	FED NATL MTG ASSOC #899044		09/01/2009	SCHEDULED REDEMPTION		117,813	117,813	122,258			(4,446)		(4,446)		117,813				2,196	02/01/2022	1
31410W-AC-2	FED NATL MTG ASSOC #899203		09/01/2009	SCHEDULED REDEMPTION		185,930	185,930	187,629	187,461		(1,531)		(1,531)		185,930				8,537	10/01/2036	1
31410W-EC-8	FED NATL MTG ASSOC #899331		09/01/2009	SCHEDULED REDEMPTION		91,367	91,367	93,733			(2,366)		(2,366)		91,367				1,557	05/01/2022	1
31410W-GJ-1	FED NATL MTG ASSOC #899401		09/01/2009	SCHEDULED REDEMPTION		117,819	117,819	122,136			(4,317)		(4,317)		117,819				1,178	04/01/2022	1
31410W-JM-1	FED NATL MTG ASSOC #899468		09/01/2009	SCHEDULED REDEMPTION		61,991	61,991	64,330			(2,339)		(2,339)		61,991				1,167	06/01/2022	1
31410W-S9-0	FED NATL MTG ASSOC #899744		09/01/2009	SCHEDULED REDEMPTION		51,303	51,303	47,932	48,218		3,085		3,085		51,303				1,807	07/01/2037	1
31410W-UP-1	FED NATL MTG ASSOC #899790		09/01/2009	SCHEDULED REDEMPTION		117,371	117,371	121,672			(4,301)		(4,301)		117,371				1,428	07/01/2022	1
31410W-XN-3	FED NATL MTG ASSOC #899885		09/01/2009	SCHEDULED REDEMPTION		58,547	58,547	59,169	59,156		(610)		(610)		58,547				2,259	11/01/2037	1
31410W-5D-6	FED NATL MTG ASSOC #900044		09/01/2009	SCHEDULED REDEMPTION		223,872	223,872	229,495	228,889		(5,016)		(5,016)		223,872				10,911	10/01/2036	1
31410X-TS-5	FED NATL MTG ASSOC #900661		09/01/2009	SCHEDULED REDEMPTION		1,294	1,294	1,326	1,323		(30)		(30)		1,294				61	09/01/2036	1
31410X-2T-2	FED NATL MTG ASSOC #900886		09/01/2009	SCHEDULED REDEMPTION		42,627	42,627	44,189			(1,562)		(1,562)		42,627				503	01/01/2022	1
31410X-5X-0	FED NATL MTG ASSOC #900962		09/01/2009	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31				1	09/01/2036	1
31410Y-R6-3	FED NATL MTG ASSOC #901509		09/01/2009	SCHEDULED REDEMPTION		4,165	4,165	4,323			(157)		(157)		4,165				86	12/01/2021	1
31411A-DF-9	FED NATL MTG ASSOC #902002		09/01/2009	SCHEDULED REDEMPTION		2,320	2,320	2,378	2,371		(51)		(51)		2,320				109	11/01/2036	1
31411A-LP-8	FED NATL MTG ASSOC #902234		09/01/2009	SCHEDULED REDEMPTION		68,043	68,043	69,752	69,596		(1,553)		(1,553)		68,043				3,312	09/01/2036	1
31411B-DA-8	FED NATL MTG ASSOC #902897		09/01/2009	SCHEDULED REDEMPTION		30,248	30,248	31,357			(1,108)		(1,108)		30,248				359	12/01/2021	1
31411B-EB-5	FED NATL MTG ASSOC #902930		09/01/2009	SCHEDULED REDEMPTION		277,048	277,048	279,898	279,592		(2,544)		(2,544)		277,048				12,966	12/01/2036	1
31411B-ND-1	FED NATL MTG ASSOC #903188		09/01/2009	SCHEDULED REDEMPTION		1,804	1,804	1,849	1,844		(41)		(41)		1,804				85	08/01/2036	1
31411C-E7-2	FED NATL MTG ASSOC #903858		09/01/2009	SCHEDULED REDEMPTION		38,675	38,675	39,646	39,534		(859)		(859)		38,675				1,742	10/01/2036	1
31411D-B4-0	FED NATL MTG ASSOC #904659		09/01/2009	SCHEDULED REDEMPTION		23,446	23,446	24,305			(859)		(859)		23,446				269	11/01/2021	1
31411D-T4-1	FED NATL MTG ASSOC #905171		09/01/2009	SCHEDULED REDEMPTION		2,001	2,001	2,051	2,046		(45)		(45)		2,001				94	10/01/2036	1
31411E-PE-1	FED NATL MTG ASSOC #905921		09/01/2009	SCHEDULED REDEMPTION		12,231	12,231	12,538	12,498		(267)		(267)		12,231				594	12/01/2036	1
31411E-ZR-1	FED NATL MTG ASSOC #906252		09/01/2009	SCHEDULED REDEMPTION		17,470	17,470	18,110			(640)		(640)		17,470				203	01/01/2022	1
31411E-3M-7	FED NATL MTG ASSOC #906304		09/01/2009	SCHEDULED REDEMPTION		1,865	1,865	1,936			(70)		(70)		1,865				36	01/01/2022	1
31411F-6K-5	FED NATL MTG ASSOC #907274		09/01/2009	SCHEDULED REDEMPTION		2,207	2,207	2,262	2,255		(48)		(48)		2,207				104	12/01/2036	1
31411H-XT-2	FED NATL MTG ASSOC #908890		09/01/2009	SCHEDULED REDEMPTION		2,629	2,629	2,652	2,649		(20)		(20)		2,629				128	02/01/2037	1
31411H-Y5-3	FED NATL MTG ASSOC #908932		09/01/2009	SCHEDULED REDEMPTION		582,567	582,567	587,892	587,266		(4,699)		(4,699)		582,567				28,375	02/01/2037	1
31411J-H5-8	FED NATL MTG ASSOC #909352		09/01/2009	SCHEDULED REDEMPTION		73,062	73,062	75,739			(2,677)		(2,677)		73,062				878	02/01/2022	1
31411J-WR-3	FED NATL MTG ASSOC #909756		09/01/2009	SCHEDULED REDEMPTION		60,263	60,263	61,777	61,521		(1,257)		(1,257)		60,263				2,753	02/01/2037	1
31411K-FF-5	FED NATL MTG ASSOC #910166		09/01/2009	SCHEDULED REDEMPTION		5,339	5,339	5,473	5,455		(117)		(117)		5,339				246	03/01/2037	1
31411K-GX-5	FED NATL MTG ASSOC #910214		09/01/2009	SCHEDULED REDEMPTION		113,433	113,433	116,282	115,875		(2,442)		(2,442)		113,433				5,446	03/01/2037	1
31411K-NJ-8	FED NATL MTG ASSOC #910393		09/01/2009	SCHEDULED REDEMPTION		15,050	15,050	15,428	15,374		(324)		(324)		15,050				723	03/01/2037	1
31411L-ED-9	FED NATL MTG ASSOC #911032		09/01/2009	SCHEDULED REDEMPTION		44,762	44,762	46,402			(1,640)		(1,640)		44,762				471	07/01/2022	1
31411L-FG-1	FED NATL MTG ASSOC #911067		09/01/2009	SCHEDULED REDEMPTION		12,264	12,264	12,727			(463)		(463)		12,264				239	11/01/2022	1
31411L-RL-7	FED NATL MTG ASSOC #911391		09/01/2009	SCHEDULED REDEMPTION		53,468	53,468	54,708			(1,241)		(1,241)		53,468				1,029	03/01/2037	1
31411N-WR-4	FED NATL MTG ASSOC #912456		09/01/2009	SCHEDULED REDEMPTION		669,176	669,176	675,345	674,656		(5,481)		(5,481)		669,176				35,029	03/01/2037	1
31411N-ZU-4	FED NATL MTG ASSOC #912555		09/01/2009	SCHEDULED REDEMPTION		45,077	45,077	46,778			(1,701)		(1,701)		45,077				855	02/01/2022	1
31411R-AD-0	FED NATL MTG ASSOC #912704		09/01/2009	SCHEDULED REDEMPTION		89,458	89,458	91,534			(2,076)		(2,076)		89,458				1,603	03/01/2037	1
31411S-2R-6	FED NATL MTG ASSOC #914384		09/01/2009	SCHEDULED REDEMPTION		41,595	41,595	43,119			(1,524)		(1,524)		41,595				413	03/01/2022	1
31411U-BJ-9	FED NATL MTG ASSOC #914541		09/01/2009	SCHEDULED REDEMPTION		43,717	43,717	45,319			(1,602)		(1,602)		43,717				440	04/01/2022	1
31411U-UC-3	FED NATL MTG ASSOC #915079		09/01/2009	SCHEDULED REDEMPTION		338,819	338,819	351,233			(12,415)		(12,415)		338,819				4,065	04/01/2022	1
31411U-UH-2	FED NATL MTG ASSOC #915084		09/01/2009	SCHEDULED REDEMPTION		8,154	8,154	8,229	8,219		(65)		(65)		8,154				382	04/01/2037	1
31411U-ZW-4	FED NATL MTG ASSOC #915257		09/01/2009	SCHEDULED REDEMPTION		86,927	86,927	88,944			(2,017)		(2,017)		86,927				1,612	05/01/2037	1
31411V-P2-9	FED NATL MTG ASSOC #915841		09/01/2009	SCHEDULED REDEMPTION		48,128	48,128	49,891			(1,763)		(1,763)		48,128				417	03/01/2022	1
31411W-BT-3	FED NATL MTG ASSOC #916350		09/01/2009	SCHEDULED REDEMPTION		2,581	2,581	2,646	2,636		(55)		(55)		2,581				125	04/01/2037	1
31411W-YF-8	FED NATL MTG ASSOC #917010		09/01/2009	SCHEDULED REDEMPTION		168,386	168,386	174,556			(6,170)		(6,170)		168,386				2,057	04/01/2022	1
31411X-MF-9	FED NATL MTG ASSOC #917558		09/01/2009	SCHEDULED REDEMPTION		23,191	23,191	23,773	23,694		(503)		(503)		23,191				1,129	04/01/2037	1
31411X-XB-6	FED NATL MTG ASSOC #917874		09/01/2009	SCHEDULED REDEMPTION		121,004	121,004	122,119	121,865		(862)		(862)		121,004				5,800	05/01/2037	1
31411X-3K-9	FED NATL MTG ASSOC #918002		09/01/2009	SCHEDULED REDEMPTION		96,802	96,802	99,048			(2,246)		(2,246)		96,802				1,821	05/01/2037	1
31411Y-AD-5	FED NATL MTG ASSOC #918104		09/01/2009	SCHEDULED REDEMPTION		349,110	349,110	362,028			(12,918)		(12,918)		349,110				4,639	05/01/2022	1
31411Y-NN-9	FED NATL MTG ASSOC #918497		09/01/2009	SCHEDULED REDEMPTION		193,001	193,001	200,073			(7,072)		(7,072)		193,001				2,208	05/01/2022	1
31411Y-SB-0	FED NATL MTG ASSOC #918614		09/01/2009	SCHEDULED REDEMPTION		58,147	58,147	60,341			(2,194)		(2,194)		58,147				1,174	06/01/2022	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)
31411Y-TV-5	FED NATL MTG ASSOC #918664		09/01/2009	SCHEDULED REDEMPTION		96,708	96,708	99,137	98,749		(2,040)		(2,040)		96,708				4,710	06/01/2037	1
31411Y-3F-8	FED NATL MTG ASSOC #918898		09/01/2009	SCHEDULED REDEMPTION		1,079	1,079	1,107			(28)		(28)		1,079				20	04/01/2022	1
31411Y-3G-6	FED NATL MTG ASSOC #918899		09/01/2009	SCHEDULED REDEMPTION		112,674	112,674	116,926			(4,252)		(4,252)		112,674				2,107	04/01/2022	1
31411Y-3H-4	FED NATL MTG ASSOC #918900		09/01/2009	SCHEDULED REDEMPTION		138,269	138,269	143,335			(5,066)		(5,066)		138,269				1,494	04/01/2022	1
31412A-BG-8	FED NATL MTG ASSOC #919039		09/01/2009	SCHEDULED REDEMPTION		12,309	12,309	12,419	12,402		(93)		(93)		12,309				572	05/01/2037	1
31412A-E5-9	FED NATL MTG ASSOC #919156		09/01/2009	SCHEDULED REDEMPTION		60,281	60,281	61,795	61,561		(1,280)		(1,280)		60,281				3,108	04/01/2037	1
31412A-UV-4	FED NATL MTG ASSOC #919596		09/01/2009	SCHEDULED REDEMPTION		68,731	68,731	71,249			(2,518)		(2,518)		68,731				845	07/01/2022	1
31412A-VY-7	FED NATL MTG ASSOC #919631		09/01/2009	SCHEDULED REDEMPTION		5,253	5,253	5,446			(192)		(192)		5,253				58	08/01/2022	1
31412A-V5-0	FED NATL MTG ASSOC #919636		09/01/2009	SCHEDULED REDEMPTION		24,579	24,579	25,479			(901)		(901)		24,579				273	09/01/2022	1
31412A-V6-8	FED NATL MTG ASSOC #919637		09/01/2009	SCHEDULED REDEMPTION		62,587	62,587	63,252	63,240		(653)		(653)		62,587				2,442	09/01/2037	1
31412B-KG-6	FED NATL MTG ASSOC #920195		09/01/2009	SCHEDULED REDEMPTION		16,562	16,562	17,169			(607)		(607)		16,562				176	12/01/2021	1
31412D-2D-9	FED NATL MTG ASSOC #922472		09/01/2009	SCHEDULED REDEMPTION		21,414	21,414	21,952	21,875		(461)		(461)		21,414				1,108	03/01/2037	1
31412D-3K-2	FED NATL MTG ASSOC #922502		09/01/2009	SCHEDULED REDEMPTION		2,509	2,509	2,572	2,562		(53)		(53)		2,509				118	04/01/2037	1
31412E-FR-2	FED NATL MTG ASSOC #922776		09/01/2009	SCHEDULED REDEMPTION		23,307	23,307	23,892	23,824		(518)		(518)		23,307				1,135	12/01/2036	1
31412F-JR-5	FED NATL MTG ASSOC #923772		09/01/2009	SCHEDULED REDEMPTION		2,289	2,289	2,346	2,345		(56)		(56)		2,289				107	05/01/2037	1
31412G-LC-3	FED NATL MTG ASSOC #924723		09/01/2009	SCHEDULED REDEMPTION		85,742	85,742	88,883			(3,142)		(3,142)		85,742				1,057	05/01/2022	1
31412L-LE-8	FED NATL MTG ASSOC #928325		09/01/2009	SCHEDULED REDEMPTION		28,616	28,616	29,335	29,228		(612)		(612)		28,616				1,392	04/01/2037	1
31412L-R8-5	FED NATL MTG ASSOC #928511		09/01/2009	SCHEDULED REDEMPTION		29,535	29,535	30,277	30,158		(623)		(623)		29,535				1,317	06/01/2037	1
31412L-SY-7	FED NATL MTG ASSOC #928535		09/01/2009	SCHEDULED REDEMPTION		512,109	512,109	530,873			(18,764)		(18,764)		512,109				5,288	07/01/2022	1
31412L-ZB-9	FED NATL MTG ASSOC #928738		09/01/2009	SCHEDULED REDEMPTION		17,596	17,596	18,038	17,961		(365)		(365)		17,596				816	10/01/2037	1
31412M-XL-7	FED NATL MTG ASSOC #929583		09/01/2009	SCHEDULED REDEMPTION		32,226	32,226	33,407			(1,181)		(1,181)		32,226				350	06/01/2023	1
31412N-CL-8	FED NATL MTG ASSOC #929875		09/01/2009	SCHEDULED REDEMPTION		234,823	234,823	241,446			(6,623)		(6,623)		234,823				2,531	06/01/2023	1
31412N-FQ-4	FED NATL MTG ASSOC #929975		09/01/2009	SCHEDULED REDEMPTION		35,058	35,058	36,343			(1,285)		(1,285)		35,058				357	09/01/2023	1
31412N-G4-2	FED NATL MTG ASSOC #930019		09/01/2009	SCHEDULED REDEMPTION		53,065	53,065	55,010			(1,944)		(1,944)		53,065				571	10/01/2023	1
31412N-LF-1	FED NATL MTG ASSOC #930126		09/01/2009	SCHEDULED REDEMPTION		88,797	88,797	91,097			(2,300)		(2,300)		88,797				1,556	11/01/2023	1
31412N-LG-9	FED NATL MTG ASSOC #930127		09/01/2009	SCHEDULED REDEMPTION		103,552	103,552	107,347			(3,794)		(3,794)		103,552				1,068	11/01/2023	1
31412N-RS-7	FED NATL MTG ASSOC #930297		09/01/2009	SCHEDULED REDEMPTION		38,645	38,645	39,735			(1,090)		(1,090)		38,645				358	12/01/2023	1
31412N-W7-7	FED NATL MTG ASSOC #930470		09/01/2009	SCHEDULED REDEMPTION		120,747	120,747	125,303			(4,556)		(4,556)		120,747				2,231	01/01/2024	1
31412S-RH-0	FED NATL MTG ASSOC #933488		09/01/2009	SCHEDULED REDEMPTION		34,019	34,019	35,303			(1,284)		(1,284)		34,019				648	03/01/2023	1
31412S-Y3-3	FED NATL MTG ASSOC #933730		09/01/2009	SCHEDULED REDEMPTION		315,044	315,044	322,354			(7,310)		(7,310)		315,044				5,937	04/01/2038	1
31412S-6X-8	FED NATL MTG ASSOC #933886		09/01/2009	SCHEDULED REDEMPTION		194,869	194,869	200,365			(5,496)		(5,496)		194,869				1,879	04/01/2023	1
31412T-AQ-6	FED NATL MTG ASSOC #933915		09/01/2009	SCHEDULED REDEMPTION		27,222	27,222	27,927			(705)		(705)		27,222				458	06/01/2023	1
31412T-PN-7	FED NATL MTG ASSOC #934329		09/01/2009	SCHEDULED REDEMPTION		38,119	38,119	39,003			(884)		(884)		38,119				694	07/01/2038	1
31412T-UG-6	FED NATL MTG ASSOC #934483		09/01/2009	SCHEDULED REDEMPTION		60,622	60,622	62,844			(2,221)		(2,221)		60,622				657	10/01/2023	1
31412T-UZ-4	FED NATL MTG ASSOC #934500		09/01/2009	SCHEDULED REDEMPTION		39,640	39,640	41,093			(1,452)		(1,452)		39,640				453	10/01/2023	1
31412U-N2-2	FED NATL MTG ASSOC #935209		09/01/2009	SCHEDULED REDEMPTION		49,522	49,522	51,336			(1,815)		(1,815)		49,522				613	04/01/2024	1
31412W-PY-6	FED NATL MTG ASSOC #937039		09/01/2009	SCHEDULED REDEMPTION		20,248	20,248	20,990			(742)		(742)		20,248				187	04/01/2022	1
31412X-H8-0	FED NATL MTG ASSOC #937755		09/01/2009	SCHEDULED REDEMPTION		72,413	72,413	74,093			(1,680)		(1,680)		72,413				1,363	06/01/2037	1
31412X-JU-9	FED NATL MTG ASSOC #937775		09/01/2009	SCHEDULED REDEMPTION		239,490	239,490	248,265			(8,775)		(8,775)		239,490				2,823	06/01/2022	1
31412X-JV-7	FED NATL MTG ASSOC #937776		09/01/2009	SCHEDULED REDEMPTION		34,885	34,885	35,761	35,621		(736)		(736)		34,885				1,658	06/01/2037	1
31412X-MT-8	FED NATL MTG ASSOC #937870		09/01/2009	SCHEDULED REDEMPTION		37,685	37,685	39,066			(1,381)		(1,381)		37,685				394	07/01/2022	1
31412X-V4-3	FED NATL MTG ASSOC #938135		09/01/2009	SCHEDULED REDEMPTION		17,751	17,751	18,197	18,145		(394)		(394)		17,751				840	07/01/2037	1
31412X-XV-1	FED NATL MTG ASSOC #938192		09/01/2009	SCHEDULED REDEMPTION		32,325	32,325	33,509			(1,184)		(1,184)		32,325				313	07/01/2022	1
31412X-ZF-4	FED NATL MTG ASSOC #938242		09/01/2009	SCHEDULED REDEMPTION		68,544	68,544	70,320			(1,775)		(1,775)		68,544				1,266	07/01/2022	1
31412X-2U-7	FED NATL MTG ASSOC #938287		09/01/2009	SCHEDULED REDEMPTION		314,441	314,441	325,962			(11,521)		(11,521)		314,441				3,746	07/01/2022	1
31412Y-GK-2	FED NATL MTG ASSOC #938602		09/01/2009	SCHEDULED REDEMPTION		3,685	3,685	3,781			(95)		(95)		3,685				58	05/01/2022	1
31413A-3Y-7	FED NATL MTG ASSOC #940115		09/01/2009	SCHEDULED REDEMPTION		6,061	6,061	6,213	6,187		(126)		(126)		6,061				294	09/01/2037	1
31413B-H9-5	FED NATL MTG ASSOC #940456		09/01/2009	SCHEDULED REDEMPTION		75,810	75,810	78,588			(2,778)		(2,778)		75,810				886	06/01/2022	1
31413B-YL-9	FED NATL MTG ASSOC #940915		09/01/2009	SCHEDULED REDEMPTION		1,880	1,880	1,929			(49)		(49)		1,880				35	07/01/2022	1
31413B-4M-0	FED NATL MTG ASSOC #941028		09/01/2009	SCHEDULED REDEMPTION		2,075	2,075	2,094	2,091		(16)		(16)		2,075				98	07/01/2037	1
31413C-SV-2	FED NATL MTG ASSOC #941632		09/01/2009	SCHEDULED REDEMPTION		20,283	20,283	21,049			(765)		(765)		20,283				381	06/01/2022	1
31413D-HK-6	FED NATL MTG ASSOC #942234		09/01/2009	SCHEDULED REDEMPTION		23,428	23,428	24,312			(884)		(884)		23,428				480	07/01/2022	1
31413F-MX-7	FED NATL MTG ASSOC #944174		09/01/2009	SCHEDULED REDEMPTION		312	312	320	320		(7)		(7)		312				15	06/01/2037	1
31413F-P8-9	FED NATL MTG ASSOC #944247		09/01/2009	SCHEDULED REDEMPTION		12,371	12,371	12,824			(453)		(453)		12,371				136	06/01/2022	1
31413F-S6-0	FED NATL MTG ASSOC #944341		09/01/2009	SCHEDULED REDEMPTION		35,292	35,292	36,179	36,047		(755)		(755)		35,292				1,669	06/01/2037	1
31413H-LU-0	FED NATL MTG ASSOC #945939		09/01/2009	SCHEDULED REDEMPTION		93,436	93,436	95,782	95,372		(1,936)		(1,936)		93,436				4,385	08/01/2037	1
31413K-GS-4	FED NATL MTG ASSOC #947609		09/01/2009	SCHEDULED REDEMPTION		30,677	30,677	31,835			(1,158)		(1,158)		30,677				624	10/01/2022	1
31413M-HW-0	FED NATL MTG ASSOC #949445		09/01/2009	SCHEDULED REDEMPTION		32,905	32,905	34,146			(1,242)		(1,242)		32,905				590	06/01/2023	1
31413S-S5-4	FED NATL MTG ASSOC #954240		09/01/2009	SCHEDULED REDEMPTION		6,079	6,079	6,302			(223)		(223)		6,079				68	01/01/2023	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)
31413T-U4-2	FED NATL MTG ASSOC #955203		09/01/2009	SCHEDULED REDEMPTION		119,343	119,343	123,847			(4,503)		(4,503)		119,343				2,243	12/01/2022	1
31413T-3R-1	FED NATL MTG ASSOC #955408		09/01/2009	SCHEDULED REDEMPTION		85,469	85,469	88,600			(3,132)		(3,132)		85,469				1,057	12/01/2022	1
31413U-P4-5	FED NATL MTG ASSOC #955943		09/01/2009	SCHEDULED REDEMPTION		49,752	49,752	51,575			(1,823)		(1,823)		49,752				512	10/01/2022	1
31413U-VQ-9	FED NATL MTG ASSOC #956123		09/01/2009	SCHEDULED REDEMPTION		31,543	31,543	32,699			(1,156)		(1,156)		31,543				378	10/01/2022	1
31414B-WY-2	FED NATL MTG ASSOC #961563		09/01/2009	SCHEDULED REDEMPTION		39,431	39,431	40,919			(1,488)		(1,488)		39,431				767	02/01/2023	1
31414B-ZF-0	FED NATL MTG ASSOC #961642		09/01/2009	SCHEDULED REDEMPTION		45,301	45,301	46,961			(1,660)		(1,660)		45,301				486	02/01/2023	1
31414B-6U-9	FED NATL MTG ASSOC #961783		09/01/2009	SCHEDULED REDEMPTION		400,241	400,241	411,529			(11,288)		(11,288)		400,241				4,106	02/01/2023	1
31414C-AV-0	FED NATL MTG ASSOC #961820		09/01/2009	SCHEDULED REDEMPTION		16,462	16,462	16,844			(382)		(382)		16,462				313	03/01/2038	1
31414C-TX-6	FED NATL MTG ASSOC #962366		09/01/2009	SCHEDULED REDEMPTION		2,810	2,810	2,883			(73)		(73)		2,810				49	04/01/2023	1
31414D-FE-1	FED NATL MTG ASSOC #962865		09/01/2009	SCHEDULED REDEMPTION		229,080	229,080	223,282	223,615		5,465		5,465		229,080				8,336	05/01/2038	1
31414E-DA-9	FED NATL MTG ASSOC #963697		09/01/2009	SCHEDULED REDEMPTION		717	717	736			(19)		(19)		717				13	06/01/2023	1
31414E-6F-6	FED NATL MTG ASSOC #964470		09/01/2009	SCHEDULED REDEMPTION		65,269	65,269	67,660			(2,391)		(2,391)		65,269				671	08/01/2023	1
31414F-GL-9	FED NATL MTG ASSOC #964703		09/01/2009	SCHEDULED REDEMPTION		63,040	63,040	65,349			(2,310)		(2,310)		63,040				700	08/01/2023	1
31414F-4K-4	FED NATL MTG ASSOC #965326		09/01/2009	SCHEDULED REDEMPTION		2,967	2,967	3,036			(69)		(69)		2,967				56	09/01/2038	1
31414F-5Q-0	FED NATL MTG ASSOC #965355		09/01/2009	SCHEDULED REDEMPTION		5,231	5,231	5,429			(197)		(197)		5,231				90	10/01/2023	1
31414F-6Y-2	FED NATL MTG ASSOC #965387		09/01/2009	SCHEDULED REDEMPTION		174,422	174,422	180,813			(6,391)		(6,391)		174,422				1,747	10/01/2023	1
31414G-CB-3	FED NATL MTG ASSOC #965466		09/01/2009	SCHEDULED REDEMPTION		452	452	464			(12)		(12)		452				8	09/01/2022	1
31414G-DY-2	FED NATL MTG ASSOC #965519		09/01/2009	SCHEDULED REDEMPTION		80,641	80,641	83,632			(2,992)		(2,992)		80,641				1,114	01/01/2023	1
31414G-ES-4	FED NATL MTG ASSOC #965545		09/01/2009	SCHEDULED REDEMPTION		104,117	104,117	107,932			(3,815)		(3,815)		104,117				1,115	01/01/2023	1
31414G-VM-8	FED NATL MTG ASSOC #966020		09/01/2009	SCHEDULED REDEMPTION		10,060	10,060	10,428			(369)		(369)		10,060				112	02/01/2023	1
31414H-M4-6	FED NATL MTG ASSOC #966679		09/01/2009	SCHEDULED REDEMPTION		6,268	6,268	6,505			(237)		(237)		6,268				129	02/01/2023	1
31414H-NE-3	FED NATL MTG ASSOC #966689		09/01/2009	SCHEDULED REDEMPTION		46,897	46,897	48,615			(1,718)		(1,718)		46,897				534	06/01/2023	1
31414H-PK-7	FED NATL MTG ASSOC #966726		09/01/2009	SCHEDULED REDEMPTION		54,492	54,492	56,549			(2,056)		(2,056)		54,492				1,121	12/01/2022	1
31414H-QF-7	FED NATL MTG ASSOC #966754		09/01/2009	SCHEDULED REDEMPTION		70,607	70,607	73,194			(2,587)		(2,587)		70,607				849	01/01/2023	1
31414J-H3-0	FED NATL MTG ASSOC #967450		09/01/2009	SCHEDULED REDEMPTION		57,878	57,878	59,998			(2,121)		(2,121)		57,878				608	12/01/2022	1
31414J-NW-9	FED NATL MTG ASSOC #967605		09/01/2009	SCHEDULED REDEMPTION		52,508	52,508	54,432			(1,924)		(1,924)		52,508				559	12/01/2022	1
31414J-SN-4	FED NATL MTG ASSOC #967725		09/01/2009	SCHEDULED REDEMPTION		222,415	222,415	230,564			(8,149)		(8,149)		222,415				2,405	01/01/2023	1
31414J-UC-5	FED NATL MTG ASSOC #967779		09/01/2009	SCHEDULED REDEMPTION		89,633	89,633	92,918			(3,284)		(3,284)		89,633				882	06/01/2023	1
31414J-3Y-7	FED NATL MTG ASSOC #968015		09/01/2009	SCHEDULED REDEMPTION		30,517	30,517	31,635			(1,118)		(1,118)		30,517				321	01/01/2023	1
31414K-GB-0	FED NATL MTG ASSOC #968294		09/01/2009	SCHEDULED REDEMPTION		14,749	14,749	15,091			(342)		(342)		14,749				296	02/01/2038	1
31414L-P4-4	FED NATL MTG ASSOC #969443		09/01/2009	SCHEDULED REDEMPTION		259,465	259,465	269,034			(9,570)		(9,570)		259,465				3,008	01/01/2023	1
31414L-RA-8	FED NATL MTG ASSOC #969481		09/01/2009	SCHEDULED REDEMPTION		83,209	83,209	86,258			(3,049)		(3,049)		83,209				934	01/01/2023	1
31414L-3Y-2	FED NATL MTG ASSOC #969815		09/01/2009	SCHEDULED REDEMPTION		85,401	85,401	87,613			(2,212)		(2,212)		85,401				1,479	02/01/2023	1
31414M-B7-0	FED NATL MTG ASSOC #969962		09/01/2009	SCHEDULED REDEMPTION		18,937	18,937	19,295	19,252		(315)		(315)		18,937				821	04/01/2038	1
31414M-D5-2	FED NATL MTG ASSOC #970024		09/01/2009	SCHEDULED REDEMPTION		31,858	31,858	33,060			(1,202)		(1,202)		31,858				658	06/01/2023	1
31414N-GE-8	FED NATL MTG ASSOC #970997		09/01/2009	SCHEDULED REDEMPTION		3,775	3,775	3,918			(142)		(142)		3,775				72	01/01/2024	1
31414N-UT-9	FED NATL MTG ASSOC #971394		09/01/2009	SCHEDULED REDEMPTION		6,278	6,278	6,515			(237)		(237)		6,278				128	05/01/2023	1
31414N-VF-8	FED NATL MTG ASSOC #971414		09/01/2009	SCHEDULED REDEMPTION		4,316	4,316	4,479			(163)		(163)		4,316				84	05/01/2023	1
31414P-7G-8	FED NATL MTG ASSOC #972595		09/01/2009	SCHEDULED REDEMPTION		35,115	35,115	35,930			(815)		(815)		35,115				668	04/01/2038	1
31414Q-LX-3	FED NATL MTG ASSOC #972942		09/01/2009	SCHEDULED REDEMPTION		77,573	77,573	80,416			(2,842)		(2,842)		77,573				868	02/01/2023	1
31414Q-RL-3	FED NATL MTG ASSOC #973091		09/01/2009	SCHEDULED REDEMPTION		64,351	64,351	65,844			(1,493)		(1,493)		64,351				1,182	03/01/2038	1
31414Q-UR-6	FED NATL MTG ASSOC #973192		09/01/2009	SCHEDULED REDEMPTION		8,321	8,321	8,625			(305)		(305)		8,321				92	03/01/2023	1
31414Q-X2-8	FED NATL MTG ASSOC #973297		09/01/2009	SCHEDULED REDEMPTION		138,480	138,480	142,066			(3,586)		(3,586)		138,480				2,350	03/01/2023	1
31414R-RN-7	FED NATL MTG ASSOC #973993		09/01/2009	SCHEDULED REDEMPTION		138,238	138,238	143,303			(5,065)		(5,065)		138,238				1,687	02/01/2023	1
31414S-JX-2	FED NATL MTG ASSOC #974678		09/01/2009	SCHEDULED REDEMPTION		323,450	323,450	332,573			(9,122)		(9,122)		323,450				3,240	04/01/2023	1
31414S-LZ-4	FED NATL MTG ASSOC #974744		09/01/2009	SCHEDULED REDEMPTION		71,907	71,907	73,575			(1,668)		(1,668)		71,907				1,299	04/01/2038	1
31414S-VL-4	FED NATL MTG ASSOC #975019		09/01/2009	SCHEDULED REDEMPTION		74,651	74,651	76,756			(2,105)		(2,105)		74,651				727	04/01/2023	1
31414S-YM-9	FED NATL MTG ASSOC #975116		09/01/2009	SCHEDULED REDEMPTION		41,590	41,590	42,555			(965)		(965)		41,590				793	05/01/2038	1
31414S-3Q-4	FED NATL MTG ASSOC #975207		09/01/2009	SCHEDULED REDEMPTION		39,893	39,893	41,399			(1,505)		(1,505)		39,893				777	03/01/2023	1
31414S-6Z-1	FED NATL MTG ASSOC #975288		09/01/2009	SCHEDULED REDEMPTION		5,195	5,195	5,330			(135)		(135)		5,195				88	05/01/2023	1
31414T-7H-8	FED NATL MTG ASSOC #976196		09/01/2009	SCHEDULED REDEMPTION		201,840	201,840	207,533			(5,693)		(5,693)		201,840				2,021	05/01/2023	1
31414U-G6-9	FED NATL MTG ASSOC #976421		09/01/2009	SCHEDULED REDEMPTION		1,923	1,923	1,972			(50)		(50)		1,923				33	03/01/2023	1
31414U-LD-8	FED NATL MTG ASSOC #976524		09/01/2009	SCHEDULED REDEMPTION		546,388	546,388	566,408			(20,020)		(20,020)		546,388				5,283	05/01/2023	1
31414U-NY-0	FED NATL MTG ASSOC #976607		09/01/2009	SCHEDULED REDEMPTION		123,529	123,529	128,055			(4,526)		(4,526)		123,529				1,374	04/01/2023	1
31414U-R7-5	FED NATL MTG ASSOC #976710		09/01/2009	SCHEDULED REDEMPTION		120,640	120,640	124,042			(3,402)		(3,402)		120,640				1,085	04/01/2023	1
31414U-UN-6	FED NATL MTG ASSOC #976789		09/01/2009	SCHEDULED REDEMPTION		1,715	1,715	1,759			(44)		(44)		1,715				32	04/01/2023	1
31414X-S8-6	FED NATL MTG ASSOC #979443		09/01/2009	SCHEDULED REDEMPTION		74,351	74,351	77,075			(2,724)		(2,724)		74,351				812	08/01/2023	1
31415A-MG-3	FED NATL MTG ASSOC #981059		09/01/2009	SCHEDULED REDEMPTION		1,008	1,008	1,046			(38)		(38)		1,008				19	04/01/2023	1
31415A-T5-0	FED NATL MTG ASSOC #981272		09/01/2009	SCHEDULED REDEMPTION		1,166,680	1,166,680	1,199,584			(32,904)		(32,904)		1,166,680				10,966	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)
31415A-W2-3	FED NATL MTG ASSOC #981365		09/01/2009	SCHEDULED REDEMPTION		5,218	5,218	5,353			(135)		(135)		5,218				85	04/01/2023	1
31415B-AP-4	FED NATL MTG ASSOC #981614		09/01/2009	SCHEDULED REDEMPTION		5,335	5,335	5,536			(201)		(201)		5,335				101	06/01/2023	1
31415B-B3-2	FED NATL MTG ASSOC #981658		09/01/2009	SCHEDULED REDEMPTION		64,939	64,939	67,318			(2,379)		(2,379)		64,939				669	06/01/2023	1
31415B-C2-3	FED NATL MTG ASSOC #981689		09/01/2009	SCHEDULED REDEMPTION		429,172	429,172	417,873	418,487		10,685		10,685		429,172				14,772	06/01/2038	1
31415B-DU-0	FED NATL MTG ASSOC #981715		09/01/2009	SCHEDULED REDEMPTION		16,758	16,758	17,390			(632)		(632)		16,758				318	07/01/2023	1
31415B-FP-9	FED NATL MTG ASSOC #981774		09/01/2009	SCHEDULED REDEMPTION		89,489	89,489	92,768			(3,279)		(3,279)		89,489				979	05/01/2023	1
31415B-FW-4	FED NATL MTG ASSOC #981781		09/01/2009	SCHEDULED REDEMPTION		21,542	21,542	22,331			(789)		(789)		21,542				240	04/01/2023	1
31415B-T3-3	FED NATL MTG ASSOC #982170		09/01/2009	SCHEDULED REDEMPTION		16,002	16,002	16,606			(604)		(604)		16,002				326	06/01/2023	1
31415B-4R-7	FED NATL MTG ASSOC #982432		09/01/2009	SCHEDULED REDEMPTION		872	872	904			(32)		(32)		872				10	05/01/2023	1
31415C-KK-2	FED NATL MTG ASSOC #982798		09/01/2009	SCHEDULED REDEMPTION		292,879	292,879	301,139			(8,260)		(8,260)		292,879				3,225	05/01/2023	1
31415C-LL-9	FED NATL MTG ASSOC #982831		09/01/2009	SCHEDULED REDEMPTION		97,220	97,220	99,476			(2,256)		(2,256)		97,220				1,817	05/01/2038	1
31415C-NH-6	FED NATL MTG ASSOC #982892		09/01/2009	SCHEDULED REDEMPTION		1,329,783	1,329,783	1,367,287			(37,504)		(37,504)		1,329,783				12,988	05/01/2023	1
31415L-DH-7	FED NATL MTG ASSOC #983104		09/01/2009	SCHEDULED REDEMPTION		4,320	4,320	4,483			(163)		(163)		4,320				81	05/01/2023	1
31415L-EC-7	FED NATL MTG ASSOC #983131		09/01/2009	SCHEDULED REDEMPTION		8,716	8,716	9,036			(319)		(319)		8,716				96	05/01/2023	1
31415L-QX-8	FED NATL MTG ASSOC #983470		09/01/2009	SCHEDULED REDEMPTION		21,401	21,401	21,897			(497)		(497)		21,401				402	05/01/2038	1
31415L-TF-4	FED NATL MTG ASSOC #983550		09/01/2009	SCHEDULED REDEMPTION		1,087	1,087	1,115			(28)		(28)		1,087				20	05/01/2023	1
31415L-XC-6	FED NATL MTG ASSOC #983675		09/01/2009	SCHEDULED REDEMPTION		60,539	60,539	62,757			(2,218)		(2,218)		60,539				518	11/01/2023	1
31415M-FR-1	FED NATL MTG ASSOC #984076		09/01/2009	SCHEDULED REDEMPTION		520,069	520,069	534,737			(14,668)		(14,668)		520,069				5,263	06/01/2023	1
31415P-AD-0	FED NATL MTG ASSOC #984804		09/01/2009	SCHEDULED REDEMPTION		71,379	71,379	73,994			(2,615)		(2,615)		71,379				806	06/01/2023	1
31415Q-CT-1	FED NATL MTG ASSOC #985782		09/01/2009	SCHEDULED REDEMPTION		65,500	65,500	67,020			(1,520)		(1,520)		65,500				1,274	08/01/2038	1
31415Q-M3-7	FED NATL MTG ASSOC #986078		09/01/2009	SCHEDULED REDEMPTION		6,335	6,335	6,567			(232)		(232)		6,335				70	09/01/2023	1
31415Q-NT-9	FED NATL MTG ASSOC #986102		09/01/2009	SCHEDULED REDEMPTION		111,781	111,781	115,877			(4,096)		(4,096)		111,781				1,371	09/01/2023	1
31415Q-N7-7	FED NATL MTG ASSOC #986114		09/01/2009	SCHEDULED REDEMPTION		24,737	24,737	25,644			(906)		(906)		24,737				275	10/01/2023	1
31415Q-XS-0	FED NATL MTG ASSOC #986389		09/01/2009	SCHEDULED REDEMPTION		25,832	25,832	26,779			(947)		(947)		25,832				316	07/01/2023	1
31415R-NN-0	FED NATL MTG ASSOC #986997		09/01/2009	SCHEDULED REDEMPTION		207,825	207,825	215,439			(7,615)		(7,615)		207,825				2,329	07/01/2023	1
31415R-QZ-0	FED NATL MTG ASSOC #987072		09/01/2009	SCHEDULED REDEMPTION		4,917	4,917	5,044			(127)		(127)		4,917				86	08/01/2023	1
31415R-VF-8	FED NATL MTG ASSOC #987214		09/01/2009	SCHEDULED REDEMPTION		45,581	45,581	47,252			(1,670)		(1,670)		45,581				486	07/01/2023	1
31415R-6V-1	FED NATL MTG ASSOC #987484		09/01/2009	SCHEDULED REDEMPTION		24,502	24,502	25,400			(898)		(898)		24,502				272	08/01/2023	1
31415S-HS-4	FED NATL MTG ASSOC #987741		09/01/2009	SCHEDULED REDEMPTION		45,159	45,159	46,815			(1,655)		(1,655)		45,159				532	08/01/2023	1
31415S-P5-5	FED NATL MTG ASSOC #987944		09/01/2009	SCHEDULED REDEMPTION		397,130	397,130	411,681			(14,551)		(14,551)		397,130				4,532	12/01/2023	1
31415S-6Z-0	FED NATL MTG ASSOC #988388		09/01/2009	SCHEDULED REDEMPTION		7,818	7,818	8,113			(295)		(295)		7,818				152	09/01/2023	1
31415T-NQ-9	FED NATL MTG ASSOC #988799		09/01/2009	SCHEDULED REDEMPTION		196,913	196,913	204,128			(7,215)		(7,215)		196,913				2,420	08/01/2023	1
31415T-SN-1	FED NATL MTG ASSOC #988925		09/01/2009	SCHEDULED REDEMPTION		123,404	123,404	128,061			(4,657)		(4,657)		123,404				2,363	08/01/2023	1
31415V-BG-9	FED NATL MTG ASSOC #990239		09/01/2009	SCHEDULED REDEMPTION		122,330	122,330	126,817			(4,487)		(4,487)		122,330				1,121	11/01/2023	1
31415V-ZW-8	FED NATL MTG ASSOC #990957		09/01/2009	SCHEDULED REDEMPTION		176,177	176,177	182,825			(6,648)		(6,648)		176,177				3,421	09/01/2023	1
31415V-Z2-4	FED NATL MTG ASSOC #990961		09/01/2009	SCHEDULED REDEMPTION		49,657	49,657	50,943			(1,286)		(1,286)		49,657				774	09/01/2023	1
31415V-5L-5	FED NATL MTG ASSOC #991051		09/01/2009	SCHEDULED REDEMPTION		245,091	245,091	247,696	247,631		(2,540)		(2,540)		245,091				9,539	10/01/2038	1
31415V-6B-6	FED NATL MTG ASSOC #991066		09/01/2009	SCHEDULED REDEMPTION		124,427	124,427	129,122			(4,695)		(4,695)		124,427				2,289	11/01/2023	1
31415W-FY-4	FED NATL MTG ASSOC #991283		09/01/2009	SCHEDULED REDEMPTION		248,086	248,086	257,448			(9,361)		(9,361)		248,086				4,646	09/01/2023	1
31415W-LM-3	FED NATL MTG ASSOC #991432		09/01/2009	SCHEDULED REDEMPTION		11,024	11,024	11,440			(416)		(416)		11,024				206	12/01/2023	1
31415W-3G-6	FED NATL MTG ASSOC #991899		09/01/2009	SCHEDULED REDEMPTION		201,716	201,716	203,860	203,807		(2,090)		(2,090)		201,716				7,991	10/01/2038	1
31415W-4P-5	FED NATL MTG ASSOC #991930		09/01/2009	SCHEDULED REDEMPTION		51,781	51,781	53,678			(1,897)		(1,897)		51,781				524	12/01/2023	1
31415X-3S-8	FED NATL MTG ASSOC #992809		09/01/2009	SCHEDULED REDEMPTION		17,336	17,336	17,990			(654)		(654)		17,336				296	11/01/2023	1
31415Y-BZ-1	FED NATL MTG ASSOC #992956		09/01/2009	SCHEDULED REDEMPTION		115,583	115,583	119,818			(4,235)		(4,235)		115,583				1,049	12/01/2023	1
31415Y-5S-4	FED NATL MTG ASSOC #993757		09/01/2009	SCHEDULED REDEMPTION		300,351	300,351	311,356			(11,005)		(11,005)		300,351				3,284	11/01/2023	1
31416B-FM-5	FED NATL MTG ASSOC #994872		09/01/2009	SCHEDULED REDEMPTION		262,219	262,219	271,827			(9,608)		(9,608)		262,219				1,745	11/01/2023	1
31416B-HE-1	FED NATL MTG ASSOC #994929		09/01/2009	SCHEDULED REDEMPTION		2,742	2,742	2,843			(100)		(100)		2,742				34	12/01/2023	1
31416B-HJ-0	FED NATL MTG ASSOC #994933		09/01/2009	SCHEDULED REDEMPTION		35,865	35,865	37,179			(1,314)		(1,314)		35,865				393	09/01/2023	1
31416B-Z8-4	FED NATL MTG ASSOC #995467		09/01/2009	SCHEDULED REDEMPTION		301,773	301,773	310,284			(8,511)		(8,511)		301,773				2,863	09/01/2023	1
31416B-2F-4	FED NATL MTG ASSOC #995474		09/01/2009	SCHEDULED REDEMPTION		37,745	37,745	39,128			(1,383)		(1,383)		37,745				402	02/01/2024	1
31416H-E5-0	FED NATL MTG ASSOC #AA0155		09/01/2009	SCHEDULED REDEMPTION		101,366	101,366	105,080			(3,714)		(3,714)		101,366				1,233	01/01/2024	1
31416H-PX-7	FED NATL MTG ASSOC #AA0437		09/01/2009	SCHEDULED REDEMPTION		498,354	498,354	516,614			(18,260)		(18,260)		498,354				5,064	12/01/2023	1
31416H-ZK-4	FED NATL MTG ASSOC #AA0745		09/01/2009	SCHEDULED REDEMPTION		73,087	73,087	75,148			(2,061)		(2,061)		73,087				704	03/01/2024	1
31416J-BE-0	FED NATL MTG ASSOC #AA0936		09/01/2009	SCHEDULED REDEMPTION		70,507	70,507	73,091			(2,583)		(2,583)		70,507				694	12/01/2023	1
31416L-FM-3	FED NATL MTG ASSOC #AA2871		09/01/2009	SCHEDULED REDEMPTION		62,137	62,137	63,889			(1,752)		(1,752)		62,137				631	03/01/2024	1
31416L-HN-9	FED NATL MTG ASSOC #AA2936		09/01/2009	SCHEDULED REDEMPTION		542,283	542,283	552,727			(10,443)		(10,443)		542,283				9,655	04/01/2024	1
31416M-U2-8	FED NATL MTG ASSOC #AA4200		09/01/2009	SCHEDULED REDEMPTION		226,283	226,283	232,665			(6,382)		(6,382)		226,283				2,118	03/01/2024	1
31416M-WL-4	FED NATL MTG ASSOC #AA4250		09/01/2009	SCHEDULED REDEMPTION		310,279	310,279	316,254			(5,975)		(5,975)		310,279				5,636	04/01/2024	1
31416P-GQ-4	FED NATL MTG ASSOC #AA5606		09/01/2009	SCHEDULED REDEMPTION		79,524	79,524	81,583			(2,060)		(2,060)		79,524				1,472	10/01/2023	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)
31417Y-CP-0	FED NATL MTG ASSOC #MA0077		09/01/2009	SCHEDULED REDEMPTION		251,707	251,707	256,554			(4,847)		(4,847)		251,707				4,239	04/01/2024	1
313602-EB-6	FED NATL MTG ASSOC 1988-16 E		09/01/2009	SCHEDULED REDEMPTION		1,431	1,431	1,471	1,478		(47)		(47)		1,431				100	06/25/2018	1
313602-QA-5	FED NATL MTG ASSOC 1989-19 A		09/01/2009	SCHEDULED REDEMPTION		4,272	4,272	4,467	4,378		(106)		(106)		4,272				308	04/25/2019	1
31358F-PH-6	FED NATL MTG ASSOC 1990-139 X		09/01/2009	SCHEDULED REDEMPTION		43,357	43,357	31,966	39,433		3,924		3,924		43,357				1,984	11/25/2020	1
31358N-TD-4	FED NATL MTG ASSOC 1992-103 Z		09/01/2009	SCHEDULED REDEMPTION		51,093	51,093	41,394	48,374		2,719		2,719		51,093				2,732	06/25/2022	1
31358N-US-9	FED NATL MTG ASSOC 1992-98 PZ		09/01/2009	SCHEDULED REDEMPTION		113,114	113,114	104,839	109,171		3,942		3,942		113,114				6,478	06/25/2022	1
31358R-WY-5	FED NATL MTG ASSOC 1992-G 64 Z		09/01/2009	SCHEDULED REDEMPTION		258,541	258,541	239,894	249,915		8,626		8,626		258,541				14,050	11/25/2022	1
31358P-CT-2	FED NATL MTG ASSOC G39 ZB		09/01/2009	SCHEDULED REDEMPTION		94,228	94,228	70,861	85,130		9,098		9,098		94,228				4,737	07/25/2022	1
3133T1-C5-9	FHR 1602 PJ		09/01/2009	SCHEDULED REDEMPTION		84,676	84,676	89,377	88,787		(4,111)		(4,111)		84,676				4,010	10/15/2023	1
313398-QA-0	FHR 2335 PZ		09/01/2009	SCHEDULED REDEMPTION		241,664	241,664	227,404	229,159		12,505		12,505		241,664				11,114	07/15/2031	1
313399-AJ-6	FHR 2344 QG		09/01/2009	SCHEDULED REDEMPTION		469,475	469,475	458,031	463,991		5,484		5,484		469,475				20,261	08/15/2016	1
313399-TE-7	FHR 2345 PZ		09/01/2009	SCHEDULED REDEMPTION		942,478	942,478	889,770	894,069		48,409		48,409		942,478				43,817	08/15/2031	1
313399-FX-0	FHR 2351 AZ		09/01/2009	SCHEDULED REDEMPTION		216,391	216,391	207,551	208,353		8,038		8,038		216,391				10,006	08/15/2031	1
31339N-2C-9	FHR 2398 ZP		09/01/2009	SCHEDULED REDEMPTION		1,552,676	1,552,676	1,482,781	1,452,177		67,309		67,309		1,552,676				72,165	01/15/2032	1
31339D-YJ-1	FHR 2412 ZC		09/01/2009	SCHEDULED REDEMPTION		716,524	716,524	684,268	688,609		27,915		27,915		716,524				33,430	02/15/2032	1
31392R-PX-3	FHR 2468 PE		09/01/2009	SCHEDULED REDEMPTION		2,004,780	2,004,780	2,062,417	2,019,710		(14,930)		(14,930)		2,004,780				84,443	04/15/2031	1
31392R-4A-6	FHR 2471 EH		07/01/2009	SCHEDULED REDEMPTION		269,385	269,385	277,130	270,861		(1,476)		(1,476)		269,385				3,020	02/15/2031	1
31392V-P8-9	FHR 2496 QN		09/01/2009	SCHEDULED REDEMPTION		2,187,298	2,187,298	2,245,056	2,201,034		(13,737)		(13,737)		2,187,298				68,298	05/15/2031	1
31392V-7G-1	FHR 2498 BM		09/01/2009	SCHEDULED REDEMPTION		89,129	89,129	91,183	90,530		(1,401)		(1,401)		89,129				3,534	09/15/2017	1
31392U-M7-6	FHR 2503 PG		09/01/2009	SCHEDULED REDEMPTION		2,781,229	2,781,229	2,834,207	2,790,002		(8,772)		(8,772)		2,781,229				114,328	04/15/2031	1
31393F-X6-8	FHR 2539 PC		09/01/2009	SCHEDULED REDEMPTION		2,315,085	2,315,085	2,324,490	2,324,068		(8,983)		(8,983)		2,315,085				90,463	01/15/2032	1
31394T-Y7-4	FHR 2764 YF		07/22/2009	Various		31,274,884	31,274,884	31,274,884	31,274,884						31,274,884				169,896	03/15/2034	1
31396C-C7-3	FHR 3045 JC		03/02/2009	DEUTSCHE BANK SECURITIES					15,773,441		(4,225)		(4,225)						213,812	09/15/2034	1
31396G-CC-3	FHR 3087 VJ		09/01/2009	SCHEDULED REDEMPTION		158,575	158,575	150,510	152,136		6,439		6,439		158,575				5,154	06/15/2022	1
31395N-PD-3	FNBR 2006-B1 AB		09/01/2009	SCHEDULED REDEMPTION		895,456	895,456	891,678	892,545		2,911		2,911		895,456				38,829	06/25/2016	1
31393D-ZD-6	FNR 0373A GA		09/01/2009	SCHEDULED REDEMPTION		778,699	778,699	786,486			(7,787)		(7,787)		778,699				10,423	05/25/2031	1
31358U-7D-2	FNR 1993-70 Z		09/01/2009	SCHEDULED REDEMPTION		15,904	15,904	16,579	16,540		(636)		(636)		15,904				779	05/25/2023	1
31392D-ZN-5	FNR 2002-50 PE		09/01/2009	SCHEDULED REDEMPTION		613,688	613,688	627,880	617,190		(3,502)		(3,502)		613,688				26,398	05/25/2031	1
31394A-L7-9	FNR 2004-67 VE		09/01/2009	SCHEDULED REDEMPTION		406,875	406,875	402,170	403,760		3,115		3,115		406,875				13,225	12/25/2020	1
31396K-MG-4	FNR 2006-74 FL		09/25/2009	SCHEDULED REDEMPTION		1,102,885	1,102,885	1,102,713	1,102,749		137		137		1,102,885				6,081	08/25/2036	1
56613Q-AA-1	MARBURY AL WTR SYS SER 2007		08/15/2009	CALLED @ 100.00		50,000	50,000	50,000	50,000						50,000				3,275	08/15/2037	1FE
743759-AM-4	PROVIDENCE HEALTH SYSTEM AK 2005		09/09/2009	ALLSTATE LIFE REINSURANCE		2,156,792	2,115,000	2,115,000	2,115,000						2,115,000		41,792	41,792	102,663	10/01/2017	1FE
54438E-KB-3	LOS ANGELES CA CMNTY REDEV MID-CITY 08P		09/01/2009	CALLED @ 100.00		90,000	90,000	87,494	87,538		91		91		87,629		2,371	2,371	8,500	09/01/2038	1FE
795830-AU-2	SALVATION ARMY TAXABLE 2006		09/09/2009	ALLSTATE LIFE REINSURANCE		1,413,184	1,375,000	1,375,000	1,375,000						1,375,000		38,184	38,184	77,306	09/01/2018	1FE
79771P-D2-8	SAN FRANCISCO CA REDEV TAX ALLOC 06A		08/01/2009	CALLED @ 100.00		400,000	400,000	403,400	402,814		(338)		(338)		402,476		(2,476)	(2,476)	22,472	08/01/2016	1FE
861395-FH-9	STOCKTON CA PUB FIN AUTH HSG 06C		09/01/2009	CALLED @ 100.00		395,000	395,000	395,000	395,000						395,000				24,293	09/01/2016	2FE
25064F-AL-0	DESTIN WATER USERS INC FL 05 REF TXBL		08/01/2009	CALLED @ 100.00		200,000	200,000	200,000	200,000						200,000				10,500	08/01/2015	1FE
469383-ZY-2	JACKSONVILLE FL EXCISE TAX 2006 C		09/09/2009	ALLSTATE LIFE REINSURANCE		3,016,381	3,010,000	3,010,000	3,010,000						3,010,000		6,381	6,381	146,672	10/01/2018	1FE
64469D-CB-5	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 06J		07/15/2009	Various		640,000	640,000	640,000	640,000						640,000				39,272	01/01/2037	1FE
64967B-AA-0	NEW YORK NY INDL YANKEE STAD RENTAL 06		09/01/2009	CALLED @ 100.00		85,000	85,000	85,000	85,000						85,000				5,015	03/01/2046	2FE
64983T-WD-1	NEW YORK ST DORM LONG IS FHA 04A EX		08/15/2009	Various		650,000	650,000	651,686	650,538		(184)		(184)		650,353		(353)	(353)	39,000	08/15/2015	1FE
67884R-BB-5	OKLAHOMA DEV FIN IDR GOODYEAR 2004		09/09/2009	ALLSTATE LIFE REINSURANCE		2,048,620	2,000,000	2,000,000	2,000,000						2,000,000		48,620	48,620	126,022	07/01/2017	1FE
829788-AU-2	SISTERS OF PROV OBLIG GRP WA NTS 1997		09/09/2009	ALLSTATE LIFE REINSURANCE		1,594,939	1,505,000	1,654,416	1,612,995		(18,934)		(18,934)		1,594,062		877	877	108,803	10/01/2017	1FE
88880L-AB-9	WEST VIRGINIA TOBACCO STLEMNT FIN 07B		09/14/2009	PRAGER MCCARTHY & SEALY		36,962	1,100,000	41,382	45,465		2,657		2,657		48,122		(11,160)	(11,160)		06/01/2047	2FE
3199999. Bonds - U.S. Special Revenues						118,661,541	119,499,663	119,698,170	96,279,457		(1,109,522)		(1,109,522)		118,537,306		124,236	124,236	3,081,439	XXX	XXX
04541G-EU-2	ABSHE 2003-HE4 M1		09/15/2009	SCHEDULED REDEMPTION		620,459	620,459	621,040	620,659		(200)		(200)		620,459				7,837	08/15/2033	1FE
04541G-HM-7	ABSHE 2004-HE1, M2		09/15/2009	SCHEDULED REDEMPTION		608,845	608,845	613,760	612,025		(3,180)		(3,180)		608,845				13,261	01/15/2034	1FE
00389W-AA-8	ACACIA CDO 11A, CL A	F	09/30/2009	Various		95,926	61,650	39,254	54,103		46,317		46,317		95,926					03/15/2047	6FE
00389W-AB-6	ACACIA CDO 11A, CL B	F	09/30/2009	DISTRIBUTION		25,286		43,508	43,508						43,508		(18,223)	(18,223)		03/15/2047	6FE
003890-AA-8	ACADEMIC FIN CORP SR - TRUST 2005 - SER		07/24/2009	CALLED @ 100.00000000		100,000	100,000	100,000	100,000						100,000				1,286	06/01/2041	1FE
990120-9A-7	ACCO BRANDS CORP US TERM LOAN		09/08/2009	Various		1,190,503	1,225,743	1,225,743	1,225,743						1,225,743		(35,240)	(35,240)	69,927	08/17/2012	4FE

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)
00437#-AA-7	ACCUBUILT (HANCOCK MEZZ) 15% SR SUB NTS		09/10/2009	EXCHANGE		74,291	1,474,756	73,738	1,463,778		(516,165)		(516,165)		73,738		553	553	55,303	05/17/2012	5
004421-BH-5	ACE 2002-HE3, M1		09/25/2009	SCHEDULED REDEMPTION		330,326	330,326	331,772	331,397		(1,071)		(1,071)		330,326				5,247	10/25/2032	1FE
004421-EX-7	ACE 2004-OP1, M2		09/25/2009	SCHEDULED REDEMPTION		1,102,921	1,102,921	1,100,907	1,101,741		1,180		1,180		1,102,921				11,757	04/25/2034	1FE
004421-EY-5	ACE 2004-OP1, M3		09/25/2009	SCHEDULED REDEMPTION		41,712	41,712	41,712	41,712						41,712				506	04/25/2034	2FE
004421-LL-5	ACE 2005-RM1 M1		09/25/2009	SCHEDULED REDEMPTION		1,513,933	1,513,933	1,516,595	1,514,794		(861)		(861)		1,513,933				3,362	03/25/2035	1FE
00442B-AD-3	ACE 2006-HE4, A2C		08/31/2009	DISTRIBUTION		(14,970)		(14,970)							(14,970)					10/25/2036	6FE
00441W-AA-4	ACE 2006-SL4, A-1		09/30/2009	Various		85,564	82,788	85,548	85,564		18		18		85,564				231	09/25/2036	5FE
00506T-9A-5	ACTIVANT SOLUTIONS INC. 2007 TERM LOAN (		09/08/2009	Various		961,909	1,045,554	956,071	944,386		14,285		14,285		958,672		3,238	3,238	12,605	05/02/2013	4FE
990530-9A-7	ACTIVANT SOLUTIONS TERM LOAN		09/02/2009	Various		3,228,733	3,567,661	3,567,661	3,567,661						3,567,661		(338,928)	(338,928)	119,131	05/02/2013	4FE
990620-9A-6	ACUMENT TL (TFS ACQUISITION)		06/30/2009	SCHEDULED REDEMPTION		51,686	6,250	6,165	6,250						51,686				193	08/11/2013	5FE
005125-9A-9	ACXIOM CORP. TERM LOAN		08/21/2008	VARIOUS															4,251	09/15/2012	3FE
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A		08/01/2009	SCHEDULED REDEMPTION		2,206	2,206	1,381	1,856		350		350		2,206					03/01/2017	1
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B		08/01/2009	SCHEDULED REDEMPTION		6,066	6,066	3,797	5,103		962		962		6,066					03/01/2017	1
00104B-AC-4	AES EASTERN ENERGY		07/02/2009	SCHEDULED REDEMPTION		208,486	208,486	208,486	207,988		498		498		208,486				18,764	01/02/2017	3FE
00111@-AA-2	AES HAWAII (HEPCO)		09/30/2009	SCHEDULED REDEMPTION		232,750	232,750	232,750	232,750						232,750				11,992	06/30/2022	2
008117-AM-5	AETNA INC		09/09/2009	ALLSTATE LIFE REINSURANCE		5,300,085	5,000,000	4,985,800	4,986,111		724		724		4,986,835		313,250	313,250	322,292	09/15/2018	1FE
990501-9A-8	AFFINION GROUP B		09/08/2009	Various		2,280,159	2,368,996	2,365,640	2,365,005		701		701		2,365,706		(85,547)	(85,547)	47,874	10/17/2012	3FE
02660T-DD-2	AHM 2005-1 3A1		09/25/2009	SCHEDULED REDEMPTION		40,691	40,691	40,659	40,672		19		19		40,691				184	06/25/2045	1FE
02660T-JJ-3	AHMT 2006-1 M1		09/30/2009	DISTRIBUTION		10,158											10,158	10,158		03/25/2046	6FE
825251-7#-2	AIM ST INV LIQ ASSETS CORPUS RECEIPT		09/24/2009	CREDIT SUISSE FIRST BOSTON		48,418,534	78,474,123	18,227,859	32,606,054		1,717,375		1,717,375		34,323,428		14,095,105	14,095,105		08/02/2021	1FE
00910@-AA-5	AIR EVAC EMS TERM B		11/20/2008	VARIOUS															1,123	03/31/2012	4
009341-AL-2	AIRCRAFT FINANCE TRUST		09/30/2009	DISTRIBUTION		19,767		19,767	19,767						19,767					05/15/2024	5FE
013817-AH-4	ALCOA INC		09/17/2009	MORGAN STANLEY DEAN WITTER		3,067,500	3,000,000	3,100,170	3,049,333		(8,170)		(8,170)		3,041,163		26,337	26,337	177,823	01/15/2013	2FE
01448Q-AA-8	ALESCO PREFERRED FUNDING IV 2034 A-1	F	07/30/2009	SCHEDULED REDEMPTION		204,122	204,122	204,122	204,122						204,122				784	07/30/2034	1FE
01639#-AA-1	ALISAL WATER CORPORATION		07/01/2009	SCHEDULED REDEMPTION		55,000	55,000	55,000	55,000						55,000				3,238	01/01/2027	3
018490-AK-8	ALLERGAN INC 1.500000% 04/01/2026		09/21/2009	EXCHANGE		6,278,781	6,500,000	6,241,138	6,270,567		8,278		8,278		6,278,845		(64)	(64)	94,792	04/01/2026	1FE
61753A-AC-2	ALLIANCE/MACES 2007-5 SYNTHETIC CDO, CL		09/21/2009	DISTRIBUTION		125,789											125,789	125,789		06/20/2017	6FE
01903#-AR-3	ALLIED CAPITAL CORP. SER A SR NTS		08/28/2009	Various		19,191,509	20,000,000	20,000,000	19,883,774		(898,654)		(898,654)		19,924,462		(732,953)	(732,953)	2,592,624	10/13/2010	3
01903#-AZ-5	ALLIED CAPITAL CORPORATION SERIES A-2 SE		09/30/2009	VARIOUS		401,008	401,008								401,008					06/15/2010	4Z
01903#-BA-9	ALLIED CAPITAL CORPORATION SERIES B-2 SE		09/30/2009	VARIOUS		401,008	401,008								401,008					06/15/2011	4
01903#-BB-7	ALLIED CAPITAL CORPORATION SERIES C-2 SE		09/30/2009	VARIOUS		401,008	401,008								401,008					03/31/2012	4
01903#-BC-5	ALLIED CAPITAL CORPORATION SERIES CMW SE		08/28/2009	PRINCIPAL PAYDOWN		152,312	1,169,818								93,821		58,491	58,491	(58,491)	04/01/2012	4Z
02078@-AA-9	ALPHAGEN POWER (WMS/KINDER) SR NTS		08/18/2009	Various		17,430,303	17,259,585	17,259,585	17,259,585						17,259,585		170,718	170,718	1,437,277	07/01/2024	2
023551-AF-1	AMERADA HESS		09/30/2009	WELLS FARGO BROKERAGE SERVICES		5,807,100	5,000,000	5,831,564	5,763,822		(13,767)		(13,767)		5,750,055		57,045	57,045	201,250	10/01/2029	2FE
025816-AQ-2	AMERICAN EXPRESS		07/30/2009	Various		6,997,000	6,997,000	6,976,359	6,986,366		1,257		1,257		6,987,624		9,376	9,376	310,430	07/15/2013	1FE
0258M0-CW-7	AMERICAN EXPRESS		07/06/2009	WALL STREET ACCESS		1,512,975	1,500,000	1,494,855	1,495,389		496		496		1,495,884		17,091	17,091	60,464	05/02/2013	1FE
02666Q-D7-5	AMERICAN HONDA FINANCE		09/09/2009	ALLSTATE LIFE REINSURANCE		559,281	500,000	500,000	500,000						500,000		59,281	59,281	35,795	10/01/2018	1FE
030610-AD-1	AMERICREDIT AUTOMOBILE RECEIVA		09/06/2009	SCHEDULED REDEMPTION		179,102	179,102	183,300			(4,198)		(4,198)		179,102				842	09/06/2013	1FE
03061N-JJ-9	AMERICREDIT AUTOMOBILE RECEIVA		09/08/2009	SCHEDULED REDEMPTION		571,366	571,366	563,510			7,856		7,856		571,366				186	05/06/2012	1FE
03076C-AA-4	AMERIPRISE FINANCIAL INC		07/30/2009	TENDER OFFER		1,941,000	1,941,000	1,940,942	1,940,976		7		7		1,940,983		17	17	131,786	11/15/2010	1FE
71646X-AA-6	AMETHYST		07/15/2009	SCHEDULED REDEMPTION		624,974	624,974	624,974	624,974						624,974				26,499	01/15/2016	1
031162-AP-5	AMGEN INC .375000% 02/01/2013		09/21/2009	EXCHANGE		1,015,839	1,025,000	1,007,508	1,013,914		1,940		1,940		1,015,854		(15)	(15)	4,378	02/01/2013	1FE
990991-9A-1	AMSCAN HLDGS INC. TERM LOAN		09/25/2008	VARIOUS															6,526	05/25/2013	4FE
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
032166-AR-1	AMSOUTH BANCORP		09/28/2009	MORGAN KEEGAN & COMPANY, INC.		4,250,000	5,000,000	4,070,117	4,113,756		81,958		81,958		4,195,714		54,286	54,286	259,278	04/01/2015	2FE
78443*-AF-8	ANDERSEN CORP / SLBP HLDGS CORP SR NTS (		07/15/2009	EXCHANGE		9,988,007	10,000,000	10,000,000	10,000,000		97		97		9,987,897		110	110	95,933	06/30/2014	2
78443*-AE-1	ANDERSEN CORP / SLBP HLDGS CORP SR NTS (		07/15/2009	EXCHANGE		20,000,000	20,000,000	20,000,000	20,000,000		40,066		40,066		19,975,666		24,334	24,334	671,667	06/30/2020	2
03350#-AF-3	ANDERSEN CORP SR NTS (2004 TRANSACTION)		09/08/2009	BARCLAYS BANK		5,000,000	5,000,000	5,000,000							5,000,000				120,222	05/15/2016	2Z
03350#-AD-8	ANDERSEN CORP. SER 2004-A, TR. B SR NTS		07/15/2009	EXCHANGE		17,000,000	17,000,000	17,000,000	17,000,000		34,104		34,104		16,979,364		20,636	20,636	646,000	05/15/2016	2
03663Q-AF-1	ANTARES CLASS C-1 SR NTS		09/14/2009	SCHEDULED REDEMPTION		441,317	441,317	440,634	441,307		10		10		441,317				31,493	12/14/2011	2FE
037705-AA-8	APPALACHIAN NPI (EQUITABLE) 7.76% SR BON		08/31/2009	SCHEDULED REDEMPTION		1,249,500	1,249,500	1,251,691	1,245,261		4,239		4,239		1,249,500				96,961	02/28/2016	2
677755-C*-9	AQUA OHIO INC 1ST MTG (FORMER CONSUMERS		07/15/2009	SCHEDULED REDEMPTION		300,000	300,000	300,000	299,451		549		549		300,000				29,400	07/15/2020	2
990798-9B-8	ARAMARK CORPORATION L/C FACILITY DEPOSIT		09/11/2009	Various		421,065	455,556	454,992	455,083		62		62		455,145		(34,080)	(34,080)	9,929	01/26/2014	3FE

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)
990798-9A-0	ARAMARK CORPORATION TERM LOAN		09/30/2009	Various		6,680,961	7,230,486	7,278,119	7,269,847		(5,519)		(5,519)		7,264,328		(583,366)	(583,366)	169,564	01/26/2014	3FE
039483-AP-7	ARCHER-DANIELS-MIDLAND		09/11/2009	J. P. MORGAN SECURITIES, INC.		12,616,725	11,190,000	12,151,333	12,150,326		(162)		(162)		12,150,163		466,562	466,562	585,439	12/15/2097	1FE
007036-FW-1	ARMT 2005-1 5A2		09/25/2009	SCHEDULED REDEMPTION		94,783	94,783	94,883	94,867		(83)		(83)		94,783				499	05/25/2035	1FE
007036-UQ-7	ARMT 2005-11 5A1		09/25/2009	Various		641,361	641,361	301,440			421,130		421,130		641,361				1,276	02/25/2036	2FE
2254W0-MM-4	ARMT 2005-12 5A1		09/25/2009	Various		735,237	735,237	331,546			524,310		524,310		735,237				1,442	03/25/2036	4FE
040104-MY-4	ARSI 2005-W1, A2		09/25/2009	Various		37,279	37,279	37,279	46,776						37,279				209	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		1,361,295	1,361,295	1,371,079	1,363,983		(2,688)		(2,688)		1,361,295				16,312	04/25/2034	2FE
045488-AA-1	ASSOCIATED BANC-CORP		09/03/2009	MESIROW FINANCIAL, INC.		3,823,445	3,812,000	3,851,073	3,824,924		(2,934)		(2,934)		3,821,990		1,455	1,455	260,964	08/15/2011	2FE
046265-AE-4	ASTORIA FINANCIAL CORP		09/30/2009	KEEFE, BRUYETTE & WOODS, INC.		4,500,000	5,000,000	4,905,950	4,957,373		7,803		7,803		4,965,176		(465,176)	(465,176)	279,514	10/15/2012	2FE
046353-AB-4	ASTRAZENECA PLC	F	09/14/2009	CITIBANK		1,964,270	1,750,000	1,748,810	1,748,929		68		68		1,748,997		215,273	215,273	103,824	09/15/2017	1FE
991046-9A-3	ASURION CORPORATION FIRST LIEN		11/10/2008	VARIOUS															78,219	07/03/2014	4FE
001957-A*-0	AT&T FIBER OPTIC EASEMENT AGMT #5		07/16/2009	SCHEDULED REDEMPTION		451,676	451,676	451,676	451,676						451,676				32,015	07/16/2012	1
991063-9B-6	ATLAS PIPELINE PARTNERS TERM LOAN		09/10/2009	Various		1,914,144	1,950,925	1,921,184	1,916,532		6,264		6,264		1,922,795		(8,651)	(8,651)	39,780	07/27/2014	4FE
05342R-AA-4	AVALON CAPITAL LTD. 3, CLASS A-1	F	08/24/2009	SCHEDULED REDEMPTION		121,040	121,040	121,040	121,040						121,040				282	02/24/2019	1FE
05368B-AA-8	AVIATION SECURITIZATION II LLC		09/15/2009	SCHEDULED REDEMPTION		18,401	18,401	18,401	18,401						18,401				52	12/15/2023	1
05615Q-AB-4	BABSON CLO LTD. 2004-IA CLASS A-2A	F	09/15/2009	SCHEDULED REDEMPTION		265,788	265,788	265,788	265,788						265,788				679	06/15/2016	1FE
05947U-LJ-5	BACM 2003-1, A2		08/10/2009	BANK OF AMERICA		9,603,906	9,500,000	9,334,121	9,421,060		11,715		11,715		9,432,776		171,130	171,130	309,092	09/11/2036	1FE
05947U-LX-4	BACM 2003-2, A3		09/29/2009	LIBERTAS		8,180,000	8,000,000	8,000,699	7,997,226		855		855		7,998,082		181,918	181,918	293,463	03/11/2041	1FE
05947U-LY-2	BACM 2003-2, A4		09/15/2009	SALOMON SMITH BARNEY		23,516,951	23,360,000	23,509,156	23,568,762		(47,529)		(47,529)		23,521,233		(4,282)	(4,282)	942,516	03/11/2041	1FE
059523-BB-5	BAFC 2007-5 7A5		09/30/2009	Various		332,311	84,889	329,921	332,183		(4,629)		(4,629)		332,311				920	07/25/2037	5FE
05947U-DP-0	BAFU 2001-3, A2		08/03/2009	WACHOVIA SECURITIES		10,572,910	10,220,000	11,250,783	10,752,682		(339,234)		(339,234)		10,413,448		159,462	159,462	380,036	04/11/2037	1FE
05960A-AB-0	BANCO MERCANTIL DEL NORT	F	09/25/2009	HSBC SECURITIES, INC.		977,500	1,000,000	1,000,000	1,000,000						1,000,000		(22,500)	(22,500)	59,135	10/13/2016	1FE
05948K-BE-8	BANK OF AMERICA ALTERNATIVE LOAN TRUST		09/01/2009	SCHEDULED REDEMPTION		200,920	200,920	204,342	203,280		(2,360)		(2,360)		200,920				8,076	04/25/2033	1FE
06051G-DY-2	BANK OF AMERICA CORP		07/21/2009	BANK OF AMERICA		2,735,650	2,500,000	2,486,125			460		460		2,486,585		249,065	249,065	36,363	05/15/2014	1FE
06051G-DZ-9	BANK OF AMERICA CORP		09/02/2009	CITIBANK		11,067,500	10,000,000	9,924,400			1,373		1,373		9,925,773		1,141,727	1,141,727	203,333	06/01/2019	1FE
160841-AA-0	BANK OF AMERICA/CHARLOTTE GATEWAY 6.41%		09/01/2009	SCHEDULED REDEMPTION		16,174	16,174	16,174	16,174						16,174				749	12/01/2016	1FE
06541E-AA-0	BANK UNITED		09/25/2009	DEUTSCHE BANK SECURITIES		3,163	20,235,000	1,198,999									3,163	3,163		09/30/2009	6Z
054937-AD-9	BB&T CORPORATION		07/23/2009	BB&T CAPITAL MARKETS		5,072,050	5,000,000	4,901,599	4,950,869		6,896		6,896		4,957,766		114,284	114,284	195,938	10/01/2012	1FE
054937-AF-4	BB&T CORPORATION		09/28/2009	BB&T CAPITAL MARKETS		3,000,000	3,000,000	2,998,740	2,998,999		53		53		2,999,051		949	949	144,375	11/01/2019	1FE
054937-AC-1	BB&T CORPORATION 144A		08/04/2009	BB&T CAPITAL MARKETS		5,812,742	5,525,000	6,238,238	5,796,692		(60,329)		(60,329)		5,736,363		76,379	76,379	365,110	08/01/2011	1FE
990923-9A-4	BERRY PLASTICS GROUP, INC. TERM C LOAN		09/30/2009	SCHEDULED REDEMPTION		14,924	14,924	14,924	14,924						14,924					04/03/2015	4FE
086516-AF-8	BEST BUY 2.250000% 01/15/2022		09/14/2009	BARCLAYS CAPITAL		3,774,859	3,650,000	4,555,851	3,650,000						3,650,000		124,859	124,859	96,269	01/15/2022	2FE
225383-AH-1	BGI/ANDERSON VALLEY CDO III SYNTHETIC CD	F	09/30/2009	DISTRIBUTION		35,610		90,117	90,117						90,117		(54,507)	(54,507)		03/20/2017	5FE
225383-AF-5	BGI/ANDERSON VALLEY III SYNTHETIC CDO	F	09/21/2009	DISTRIBUTION		53,415		53,415	53,415						53,415					03/20/2017	4FE
09071*-AA-3	BIRCHWOOD POWER PARTNERS		09/30/2009	SCHEDULED REDEMPTION		30,480	30,480	30,251	30,731		(251)		(251)		30,480				2,325	12/30/2016	2
09201J-AA-4	BLACK DIAMOND INT'L FUNDING, LTD. MTN SE		07/15/2009	SCHEDULED REDEMPTION		2,533,937	2,533,937	2,533,937	2,533,937						2,533,937				9,808	07/17/2017	1FE
105667-AA-7	BMAT 2006-1, A2		08/25/2009	SCHEDULED REDEMPTION		428,291	428,291	428,291	428,291						428,291				787	07/25/2036	1FE
05948K-W5-4	BOAA 2005-11 4A5		09/30/2009	Various		277,374	155,771	276,232	277,123		895		895		277,374				4,478	12/25/2035	4FE
05948K-E5-4	BOAA 2005-6 2CB1		09/01/2009	SCHEDULED REDEMPTION		284,620	284,620	284,998	284,456		164		164		284,620				12,280	07/25/2035	3FE
05555#-AC-8	BOB EVANS FARMS INC SR UNSEC NTS SER. C		07/28/2009	SCHEDULED REDEMPTION		1,857,084	1,857,084	1,857,084	1,949,575		(92,491)		(92,491)		1,857,084				71,312	07/28/2014	2Z
G7943#-AA-2	BOEING (SEA LAUNCH) FLOAT RATE GTD SR NT		07/01/2009	PRINCIPAL PAYMENT		30,000,000	30,000,000	29,676,525	29,689,971		23,076		23,076		29,713,047		286,953	286,953	665,120	07/12/2015	1
097023-AT-2	BOEING CO		07/01/2009	GOLDMAN, SACHS & CO.		5,535,400	5,200,000	5,202,596	5,375,269		(20,863)		(20,863)		5,354,405		180,995	180,995	238,369	02/15/2013	1FE
06423R-AV-8	BOIT 2003-A4, A4		07/22/2009	TRANSFER		5,006,014	5,000,000	5,014,063	5,006,876		(862)		(862)		5,006,014				23,274	01/15/2016	1FE
09776@-AB-7	BON SECOURS HEALTH SYSTEM LEASE-COLLATER		09/15/2009	SCHEDULED REDEMPTION		88,134	88,134	101,044	98,569		(10,435)		(10,435)		88,134				4,902	09/15/2021	1
97181#-HV-8	BORDERS GROUP SR SEC NTS		09/01/2009	SCHEDULED REDEMPTION		37,630	37,630	37,276	37,380		250		250		37,630				1,862	12/01/2017	2
100756-AA-3	BOST 2004-1A A	F	08/25/2009	SCHEDULED REDEMPTION		396,144	396,144	334,741			61,402		61,402		396,144				1,053	05/25/2016	1FE
103304-BD-2	BOYD GAMING CORP		09/02/2009	J. P. MORGAN SECURITIES, INC.		1,957,500	2,250,000	2,188,125	2,198,968		5,580		5,580		2,204,548		(247,048)	(247,048)	136,266	04/15/2014	4FE
10600P-AA-5	BRAMER 2003-1	F	09/15/2009	SCHEDULED REDEMPTION		487,094	487,094	487,094	487,094						487,094				21,594	06/15/2011	1FE
990824-9B-2	BRAND ACQUISITIONS CORP. (FR) 2ND LIEN T		09/08/2009	Various		715,000	1,000,000	1,000,000	1,000,000						1,000,000		(285,000)	(285,000)	52,748	02/07/2015	5FE
990824-9A-4	BRAND ACQUISTIONS CORP. (FR) TERM B LOAN		09/08/2009	Various		1,759,500	1,955,000	1,955,000	1,955,000						1,955,000		(195,500)	(195,500)	73,463	02/07/2014	4FE
10623P-DE-7	BRAZOS STUDENT FIN CORP SR - TRUST 1995		08/14/2009	CALLED @ 100.00000000		450,000	450,000	450,000	450,000						450,000				6,854	12/01/2042	2FE
106238-HK-7	BRAZOS TX HIGHER ED AUTH STUD LN SR TR 1		09/09/2009	CALLED @ 100.00000000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				28,814	12/01/2036	1FE
108124-AA-6	BRIDGEPORT CLO LTD 2006-1A, CL. A-1		07/21/2009	SCHEDULED REDEMPTION		78,068	78,068	78,068	78,068						78,068				1,468	07/21/2020	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)
991142-9A-0	BRIGHT HORIZONS FAMILY SOLUTIONS INC. TR		06/30/2009	SCHEDULED REDEMPTION		1,675	1,675	1,627	1,612		63		63		1,675				29	05/28/2015	3FE
110122-AC-2	BRISTOL-MYER SQB		09/11/2009	J. P. MORGAN SECURITIES, INC.		11,581,300	10,000,000	10,000,000	10,000,000						10,000,000		1,581,300	1,581,300	773,438	08/01/2097	1FE
676255-AL-6	BRISTOW GROUP INC		09/02/2009	J. P. MORGAN SECURITIES, INC.		8,765,500	9,325,000	8,988,468	9,098,463		30,473		30,473		9,128,936		(363,436)	(363,436)	417,261	06/15/2013	3FE
116663-AC-9	BRUCE MANSFIELD UNIT 1 2		06/01/2009	Various		829	829	829	98,829						829				3,385	06/01/2034	2FE
073879-TT-5	BSABS 2005-HE4 M1		09/25/2009	SCHEDULED REDEMPTION		802,341	802,341	800,837	801,737		605		605		802,341				4,771	04/25/2035	1FE
07388E-AJ-5	BSABS 2006-SD2, A2		09/25/2009	SCHEDULED REDEMPTION		77,323	77,323	77,323	77,323						77,323				329	06/25/2036	1FE
07384M-6H-0	BSARM 2004-12 2A1		09/01/2009	SCHEDULED REDEMPTION		681,437	681,437	670,044	670,329		11,108		11,108		681,437				21,975	02/25/2035	1FE
07383F-GG-7	BSCMS 2001-TOP4, A3		08/03/2009	GREENWICH CAPITAL MARKETS, INC.		3,877,734	3,750,000	3,936,528	3,820,681		(16,428)		(16,428)		3,804,253		73,482	73,482	143,172	11/15/2033	1FE
07383F-XM-5	BSCMS 2003-T12, A3		09/21/2009	Various		3,354,867	3,343,000	3,292,594	3,328,798		8,246		8,246		3,337,044		17,823	17,823	117,167	08/13/2039	1FE
07387B-DZ-3	BSCMS 2005-PW10 A3		09/29/2009	GREENWICH CAPITAL MARKETS, INC.		12,946,360	12,900,000	12,970,802	12,940,964		(8,691)		(8,691)		12,932,272		14,088	14,088	523,899	12/11/2040	1FE
07383F-5J-3	BSCMS 2005-T18, AAB		09/11/2009	PRINCERIDGE HOLDINGS		15,079,688	15,000,000	15,081,855	15,046,786		(8,249)		(8,249)		15,038,536		41,151	41,151	572,731	02/13/2042	1FE
07387B-CJ-0	BSCMS 2005-T20, A3		09/29/2009	MIZUHO SECURITIES USA INC		10,040,625	10,000,000	10,024,080	10,013,586		(2,758)		(2,758)		10,010,828		29,797	29,797	392,706	10/12/2042	1FE
07387K-AJ-2	BSCMS 2006-BBA7, D		07/22/2009	TRANSFER		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				14,172	03/15/2019	1FE
07388Y-AY-8	BSCMS 2007-PW16, E		09/30/2009	Various		1,036,171	4,000,000	4,360,404	4,451,466		(22,774)		(22,774)		1,826,114		(789,943)	(789,943)	115,593	06/11/2040	2FE
07388Y-BA-9	BSCMS 2007-PW16, F		09/30/2009	Various		1,245,214	5,000,000	5,432,739	5,538,547		(26,917)		(26,917)		2,111,076		(865,862)	(865,862)	144,491	06/11/2040	3FE
09250F-AA-2	BSIS 2005-2A, A1	F	08/25/2009	SCHEDULED REDEMPTION		62,528	62,528	46,271			16,257		16,257		62,528				378	05/25/2017	1FE
07400W-AA-8	BSMF 2006-SL1, A		09/25/2009	Various		123,785	114,225	114,178	20,725	18,848	14,860		33,708		123,785					08/25/2036	6FE
07401U-AA-1	BSSLT 2007-SV1A A1		09/25/2009	SCHEDULED REDEMPTION		284,192	284,192	284,192	284,192						284,192				326	12/25/2036	4FE
119882-9J-9	BUFFET, INC FIRST LIEN TERM LOAN		06/30/2009	SCHEDULED REDEMPTION		5,391	5,391	5,068			323		323		5,391				213	04/30/2012	4FE
990882-9A-2	BUILDING MATERIALS CORPORATION OF AMERIC		09/09/2009	Various		4,437,552	4,888,618	4,888,618	4,888,618						4,888,618		(451,067)	(451,067)	163,158	03/15/2014	4FE
05568B-AA-6	BURLINGTN NORTH SANTA FE		07/15/2009	SCHEDULED REDEMPTION		15,271	15,271	15,271	15,271						15,271				873	01/15/2024	1FE
12200B-AA-6	BURLINGTN NORTH SANTA FE		07/15/2009	SCHEDULED REDEMPTION		16,797	16,797	15,667	15,885		912		912		16,797				768	01/15/2021	1FE
990444-9A-1	BURLINGTON COAT FACTORY TERM LOAN		05/20/2009	Various		1,645,039	2,401,517	1,879,932	2,401,517						1,879,932		(234,892)	(234,892)	35,661	05/28/2013	5FE
94978#-AQ-0	BURLINGTON NORTHERN LEASE-BACKED CRTS.		09/01/2009	SCHEDULED REDEMPTION		270,832	270,832	270,832	270,832						270,832				15,460	08/01/2022	2
12189N-AA-5	BURLINGTON NORTHERN SECD NTS, BNSF 2005-		06/28/2009	PRINCIPAL PAYMENT		4,476	4,476	4,476	4,476		164		164		4,640		(164)	(164)	95	06/28/2012	1
12189N-AB-3	BURLINGTON NORTHERN SECD NTS, BNSF 2005-		07/02/2009	PRINCIPAL PAYMENT		3,884	3,884	3,884	3,884						3,884				83	01/02/2012	1
90218#-AA-3	CALAMOS COURT LLC, CTL PASS THRU TR. CER		09/10/2009	SCHEDULED REDEMPTION		28,834	28,834	28,834	28,834						28,834				1,250	05/10/2025	2
12960Q-AA-3	CALHOUN CBO, LIMITED FLOAT	F	07/23/2009	Various		295,068	288,710	291,309	303,042		427		427		295,068					07/23/2010	4FE
133131-AP-7	CAMDEN PROPERTY TRUST		07/27/2009	WACHOVIA SECURITIES		8,698,052	10,000,000	8,804,740	9,955,826		(551,142)		(551,142)		8,838,604		(140,552)	(140,552)	312,500	06/15/2015	2FE
136385-AC-5	CANADIAN NATL RESOURCES	A	09/02/2009	DEUTSCHE BANK SECURITIES		6,720,000	6,000,000	6,618,240	6,574,849		(7,781)		(7,781)		6,567,068		152,932	152,932	495,600	01/15/2032	2FE
C1466#-AA-6	CANADIAN PACIFIC RAILWAY SR SECD NTS	A	09/03/2009	SCHEDULED REDEMPTION		381,541	381,541	373,653	373,817		7,724		7,724		381,541				20,641	03/03/2024	2
97181#-HF-3	CANADIAN PACIFIC RR SECD NOTES 2000-A	A	07/15/2009	SCHEDULED REDEMPTION		357,931	357,931	357,931	356,742		1,190		1,190		357,931				26,809	01/15/2021	2
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
14043C-AB-9	CAPITAL ONE CAPITAL V		09/03/2009	Various		7,077,500	7,000,000	6,919,220			35		35		6,919,255		158,245	158,245	60,931	08/15/2039	2FE
140661-AF-6	CAPMARK FINANCIAL GROUP		09/09/2009	BARCLAYS BANK		613,813	3,500,000	3,409,595	3,434,062		12,261		12,261		3,446,323		(2,832,510)	(2,832,510)	232,750	05/10/2012	4FE
139732-EX-5	CARAT 2004-2, D		09/15/2009	SCHEDULED REDEMPTION		3,500,000	3,500,000	3,499,218	3,502,058		(2,058)		(2,058)		3,500,000				143,409	05/15/2012	1FE
139732-FT-3	CARAT 2005-1, C		07/22/2009	Various		4,997,285	5,000,000	4,999,298	5,000,000		(2,715)		(2,715)		4,997,285				141,938	09/15/2010	1FE
14155#-AA-8	CARDINALS BALLPARK, LLC SR SECD NTS		09/30/2009	SCHEDULED REDEMPTION		385,258	385,258	383,460	383,473		1,785		1,785		385,258				22,037	09/30/2027	2
14312D-AC-9	CARMX 2006-2, A3		09/15/2009	SCHEDULED REDEMPTION		2,430,645	2,430,645	2,430,237	2,430,437		207		207		2,430,645				90,338	02/15/2011	1FE
12489W-QG-2	CBASS 2005-CB8 AF5		09/01/2009	Various		320,503	320,503	307,934	410,792		12,607		12,607		320,503				16,406	12/25/2035	2FE
124779-AA-7	CBASS 2006-RP1, A-1		09/25/2009	SCHEDULED REDEMPTION		1,043,259	1,043,259	1,043,259	1,043,259						1,043,259				3,797	04/25/2036	1FE
14983A-AA-7	CBASS 2006-SL1, A-1		09/25/2009	SCHEDULED REDEMPTION		175,148	175,148	175,148	175,148		1		1		175,148				603	09/25/2036	4FE
1248M5-AJ-7	C-BASS CBO XIX CLASS A-2		07/31/2009	DISTRIBUTION		36,318											36,318	36,318		10/05/2047	5FE
17305E-BF-1	CCCIT 2002-A10, A10		07/22/2009	TRANSFER		10,007,467	10,000,000	10,021,094	10,008,680		(1,212)		(1,212)		10,007,467				45,021	12/17/2014	1FE
990119-9A-9	CCM MERGER INC. (DBA MOTORCITY CASINO) T		09/30/2009	Various		3,450,509	3,760,286	3,646,742	3,659,461		(12,556)		(12,556)		3,658,845		(208,337)	(208,337)	110,148	07/19/2012	4FE
16678R-AV-9	CCMFC 2004-1A V1		09/30/2009	Various		190,030	199,746	179,804	265,559		19,780	1,459	18,321		190,030				1,191	01/25/2035	1FE
16678R-BW-6	CCMFC 2004-3 B1		09/29/2009	Various		28,553	19,433	26,412	25,011		2,999	288	2,711		28,553					08/25/2035	3FE
16678R-CE-5	CCMFC 2004-4A B1		09/30/2009	Various		31,574	42,230	30,107	41,340		6,102	883	5,219		31,574				194	10/25/2035	2FE
16678R-BT-3	CCMFC 2004-A B1		09/30/2009	Various		33,407	39,105	32,743	66,160		12,112	3,283	8,829		33,407				242	03/25/2035	3FE
16678R-CM-7	CCMFC 2004-B B1		09/30/2009	Various		192,431	203,636	177,844	213,270		101,420	7,754	93,667		192,431				846	10/25/2035	1FE
16678R-FD-4	CCMFC 2006-1A B1		09/30/2009	Various		74,507	73,964	4,846	2,478		67,903		67,903		74,507					12/25/2046	6FE
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
990919-9A-2	CELANESE US HOLDINGS LLC DOLLAR TERM LOA	R	09/09/2009	Various		3,038,513	3,181,307	3,181,307	3,181,307						3,181,307		(142,794)	(142,794)	92,197	04/02/2014	3FE

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)
15128#-AE-3	CEMEX ESPANA / CEMEX ESPANA FINANCE LLC	D	09/30/2009	Various		23,408,796	20,000,000	20,000,000	24,512,485					(4,512,485)	20,000,000		3,408,796	3,408,796	354,394	04/15/2011	4
15128#-AH-6	CEMEX ESPANA FINANCE LLC EXCHANGE NOTES	F	09/30/2009	PRINCIPAL PAYMENT		2,537,578	2,537,578	2,408,394			(49,732)		(49,732)		2,358,662		178,915	178,915	53,445	02/14/2014	4FE
152340-AJ-7	CENT ELET BRASILEIRAS SA	F	09/17/2009	CITIBANK		8,680,000	8,000,000	7,928,960			726		726		7,929,686		750,314	750,314	79,444	07/30/2019	2FE
991706-9B-0	CENTENNIAL CELLULAR TERM LOAN		07/06/2009	Various		1,990,000	2,000,000	1,976,124	1,979,823		4,824		4,824		1,980,585		9,415	9,415	140,873	02/09/2011	3FE
15189P-AD-7	CENTERPOINT PPTS		07/30/2009	PRINCIPAL PAYMENT		7,227,866	7,500,000	7,490,625	7,497,608		856		856		7,498,464		(270,598)	(270,598)	355,260	08/01/2010	2
152314-JD-3	CENTEX 2004-A, M1		09/25/2009	SCHEDULED REDEMPTION		545,002	545,002	545,002	545,002						545,002				3,896	01/25/2034	1FE
152312-AN-4	CENTEX CORP		09/08/2009	GOLDMAN, SACHS & CO.		18,562,978	20,000,000	19,907,140	19,934,618		7,238		7,238		19,941,856		(1,378,878)	(1,378,878)	937,333	05/15/2014	3FE
152312-AQ-7	CENTEX CORP		09/02/2009	GREENWICH CAPITAL MARKETS, INC.		2,782,500	3,000,000	2,831,070	2,873,568		11,269		11,269		2,884,836		(102,336)	(102,336)	115,063	06/15/2015	3FE
156700-AM-8	CENTURY LINK		09/24/2009	Various		5,001,860	5,000,000	4,997,750							4,997,750		4,110	4,110	3,378	09/15/2039	2FE
15671B-9B-9	CENVEO CORP DELAYED DRAW TERM LOAN		09/30/2009	VARIOUS		(2,465)											(2,465)	(2,465)		06/21/2013	3FE
15671B-9A-1	CENVEO CORP TERM LOAN C		09/30/2009	VARIOUS		(73,985)											(73,985)	(73,985)		06/21/2013	3FE
990532-9A-3	CEQUEL COMMUNICATIONS TERM LOAN		08/13/2008	VARIOUS															69,651	11/05/2013	4FE
990512-9C-1	CHARTER COMM. OPERATING CO. NEW TERM LOA		09/30/2009	SCHEDULED REDEMPTION		115,557	115,557	110,174	84,662		5,676		5,676		115,557				24,428	03/06/2014	6FE
16132N-AV-8	CHARTER ONE BANK FSB		09/09/2009	CANTOR, FITZGERALD & CO.		1,030,500	1,000,000	1,077,540	1,031,545		(6,124)		(6,124)		1,025,421		5,079	5,079	52,948	05/15/2012	1FE
16208N-AD-7	CHATHAM LIGHT II CLO, LIMITED CLASS C	F	08/04/2009	DISTRIBUTION		78,960		78,960	78,960						78,960					08/03/2019	3FE
16937#-AB-6	CHINA BASIN BALLPARK CO SANFRAN GIANTS		09/30/2009	SCHEDULED REDEMPTION		235,690	235,690	235,690	234,767		923		923		235,690				19,067	09/30/2017	2
995481-9D-2	CHS COMMUNITY HEALTH SYS. INC. TERM LOAN		09/09/2009	CREDIT SUISSE FIRST BOSTON		8,902,105	9,514,608	9,500,619	9,499,527		1,831		1,831		9,501,358		(599,253)	(599,253)	61,110	07/25/2014	3FE
995481-9E-0	CHS COMMUNITY HEALTH SYSTEMS, INC. DELAY		09/09/2009	CREDIT SUISSE FIRST BOSTON		454,145	485,392	485,392	320,227		165,165		165,165		485,392		(31,247)	(31,247)	(152)	07/25/2014	3FE
12669E-T3-0	CHWL 2003-39 A17		09/01/2009	SCHEDULED REDEMPTION		135,188	135,188	128,614	131,836		3,352		3,352		135,188				4,803	10/25/2033	1FE
125509-BL-2	CIGNA CORP		07/01/2009	FIRST TENNESSEE BANK (THE)		5,057,750	5,000,000	4,985,550			157		157		4,985,707		72,043	72,043	70,833	05/01/2019	2FE
990992-9A-9	CITADEL BROADCASTING CORP. TERM LOAN B		07/09/2009	J. P. MORGAN SECURITIES, INC.		2,100,000	4,000,000	1,356,202	3,932,700		(60,119)		(60,119)		1,357,188		742,812	742,812	(7,650)	06/12/2014	5FE
172895-A@-3	CITATION CORP. PIK TERM LOAN (07)		07/08/2009	Various		26,665	(26,665)	35,565	43,998		(26,233)		(26,233)		26,665					04/06/2013	5
12558M-AG-7	CITHE		09/01/2009	SCHEDULED REDEMPTION		102,535	102,535	103,210	104,018		(1,483)		(1,483)		102,535				4,577	02/25/2030	1FE
12558M-BM-3	CITHE 2003-1		08/01/2009	SCHEDULED REDEMPTION		33,654	33,654	33,650	33,653		1		1		33,654				1,179	10/20/2032	1FE
17305E-BT-1	CITIBANK CREDIT CARD ISSUANCE		09/17/2009	BANK OF AMERICA		8,036,983	8,250,000	7,938,047	8,086,429		24,114		24,114		8,110,543		(73,561)	(73,561)	323,125	06/10/2015	2FE
172967-EH-0	CITIGROUP INC		09/02/2009	CITIBANK		9,466,400	10,000,000	8,774,000			18,338		18,338		8,792,338		674,062	674,062	338,333	08/15/2017	1FE
172967-EM-9	CITIGROUP INC		09/02/2009	CITIBANK		1,905,920	2,000,000	1,773,480			5,165		5,165		1,778,645		127,275	127,275	36,410	11/21/2017	1FE
172967-EV-9	CITIGROUP INC		07/01/2009	CITIBANK		10,205,600	10,000,000	10,165,500			(582)		(582)		10,164,918		40,682	40,682	106,250	05/22/2019	1FE
857449-*S-3	CITIGROUP/CONN. RIVER PLAZA SER A SR NTS		09/09/2009	SCHEDULED REDEMPTION		1,271,028	1,271,028	1,347,192	1,290,414		(19,385)		(19,385)		1,271,028				73,639	07/09/2010	1
12566T-AN-7	CMALT 2006-A7 1A13		09/30/2009	Various		524,214	403,728	302,099	356,991						524,214					12/25/2036	6FE
201730-AC-2	CMAT 1999-C1, A3		09/16/2009	Various		1,391,248	1,373,114	1,461,615	1,380,205		(3,911)		(3,911)		1,376,294		14,954	14,954	66,539	01/17/2032	1FE
172981-AE-2	CMLTI 2006-4 2A1B		09/30/2009	Various		196,946	125,009	148,460	190,625						196,946					12/25/2035	6FE
172973-QE-2	CMSI 2003-6 1A1		09/01/2009	SCHEDULED REDEMPTION		1,016,362	1,016,362	1,012,233	1,014,415		1,947		1,947		1,016,362				39,665	05/25/2033	1FE
14041G-CV-6	COAFT 06-A A4		09/15/2009	SCHEDULED REDEMPTION		1,432,405	1,432,405	1,393,909			38,496		38,496		1,432,405				718	12/15/2012	2FE
94978#-CC-9	COCA-COLA ENT. INC. LEASE-BACKED NTS DUE		09/10/2009	SCHEDULED REDEMPTION		47,679	47,679	47,679	47,679						47,679				2,106	06/10/2024	1
191219-AP-9	COCA-COLA ENTER		07/02/2009	ROYAL BANK OF SCOTLAND PLC		2,881,049	2,235,000	2,397,194	2,362,655		(3,007)		(3,007)		2,359,648		521,401	521,401	177,838	02/01/2022	1FE
191219-BG-8	COCA-COLA ENTERPRISES		09/30/2009	MATURED		5,000,000	5,000,000	5,307,050	5,051,040		(233,605)		(233,605)		5,000,000				356,250	09/30/2009	1FE
19416*-AE-8	COLGATE PALMOLIVE CO		07/02/2009	MATURED		2,497,756	2,497,756	2,747,532	2,505,510		(7,754)		(7,754)		2,497,756				219,303	07/02/2009	1
P0763@-AA-6	COMISION FEDERAL DE ELECTRICIDAD NOTES	F	07/15/2009	SCHEDULED REDEMPTION		600,000	600,000	600,000	599,751		249		249		600,000				40,971	10/15/2012	2
20046E-AD-5	COMM 2001-J1, B		09/30/2009	RAYMOND JAMES & ASSOCIATES, INC.		14,737,092	15,000,000	14,999,375	14,999,872		25		25		14,999,897		(262,805)	(262,805)	755,098	02/16/2034	1FE
126175-AB-4	COMM 2003-LB1A, A2		09/22/2009	WACHOVIA SECURITIES		3,456,797	3,500,000	3,270,176	3,378,802		18,987		18,987		3,397,788		59,009	59,009	116,734	06/10/2038	1FE
126169-BG-5	COMM 2005-F10A, AJ2		07/22/2009	TRANSFER		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				128,981	04/15/2017	1FE
203372-9A-7	COMMSCOPE INC TERM LOAN B		09/30/2009	SCHEDULED REDEMPTION		3,974	3,974	3,791	3,775		198		198		3,974				78	12/26/2014	3FE
20779M-AE-8	CONNECTICUT VALLEY CDO 3A A3A		09/23/2009	DISTRIBUTION		35,473		35,473	35,473						35,473					03/23/2023	4FE
20902#-9C-9	CONSOLIDATED CONTAINER CO. FIRST LIEN TE		09/08/2009	Various		2,646,581	2,932,500	2,932,500	2,932,500						2,932,500		(285,919)	(285,919)	36,384	03/28/2014	4FE
209115-A*-5	CONSOLIDATED EDISON / (FORMERLY HAWKEYE		06/30/2009	SCHEDULED REDEMPTION		35,306	35,306	35,306	35,306						35,306				1,538	06/30/2022	1
219239-AB-6	CORNERSTONE CLO 2007-1A, CLASS A1J	F	09/15/2009	ICP CAPITAL LLC		3,650,000	5,000,000	3,400,000			312		312		3,400,312		249,688	249,688	8,210	07/15/2021	1FE
221470-AA-5	COSO GEOTHERMAL POWER HOLDINGS, LLC PASS		07/15/2009	SCHEDULED REDEMPTION		13,445	13,445	13,445	13,445						13,445				941	07/15/2026	2FE
126670-NY-0	COUNTRYWIDE ASSET-BACKED CERTI		09/29/2009	12 STREET CAPITAL, LLC		8,567,518	20,521,000	6,874,535			107,792		107,792		6,982,327		1,585,190	1,585,190	391,010	05/25/2036	5FE
12626P-AF-0	CRH AMERICA INC	F	08/24/2009	TENDER OFFER		6,900,000	7,500,000	8,034,300	8,000,092		(5,955)		(5,955)		7,994,138		(1,094,138)	(1,094,138)	637,000	10/15/2033	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)
12626P-AD-5	CRH CAPITAL LTD	F	07/07/2009	CANTOR, FITZGERALD & CO.		10,000,000	10,000,000	9,990,200	9,996,103		581		581		9,996,685		3,316	3,316	569,514	03/15/2012	2FE
990968-9A-9	CRISTAL INORGANIC CHEMICALS US FIRST LIE		09/30/2009	SCHEDULED REDEMPTION		4,542	4,542	4,540	4,540		2		2		4,542				82	05/15/2014	4FE
226829-AA-7	CROCKETT COGENER		09/30/2009	SCHEDULED REDEMPTION		157,631	157,631	157,631	157,631						157,631				6,938	03/30/2025	2FE
990607-9A-3	CROWN AMERICAS LLC ADDL TERM B DOLLAR LO		12/15/2008	VARIOUS															14,791	11/15/2012	3FE
22823#-9D-9	CROWN CASTLE OPERATING CO. TERM LOAN		10/01/2007	VARIOUS															125,106	03/06/2014	3FE
22540A-SN-9	CSFB 2000-C1, A2		09/16/2009	Various		5,388,104	5,342,234	5,762,726	5,542,488		(168,254)		(168,254)		5,374,234		13,871	13,871	292,166	04/15/2062	1FE
22540A-3F-3	CSFB 2001-CK3, A4		08/03/2009	CANTOR FITZGERALD		10,395,313	10,000,000	11,242,188	10,387,387		(107,316)		(107,316)		10,280,072		115,241	115,241	444,403	06/15/2034	1FE
22540A-3B-2	CSFB 2001-CK3, B		09/21/2009	GREENWICH CAPITAL MARKETS, INC.		15,600,000	15,000,000	16,876,172	15,592,806		(185,494)		(185,494)		15,407,312		192,688	192,688	815,517	06/15/2034	1FE
22540V-NJ-7	CSFB 2001-CK6, A3		08/03/2009	Various		14,358,004	13,766,816	15,330,641	14,322,336		(141,641)		(141,641)		14,180,695		177,309	177,309	596,991	08/15/2036	1FE
22540V-GE-6	CSFB 2001-CKN5, A4		07/31/2009	Various		9,204,070	9,112,353	9,471,864	9,233,708		(29,638)		(29,638)		9,204,070				329,668	09/15/2034	1FE
22540V-EK-4	CSFB 2001-CKN5, C		08/26/2009	CANTOR FITZGERALD		9,654,720	10,000,000	10,100,000	10,031,387		(7,942)		(7,942)		10,023,444		(368,725)	(368,725)	433,575	09/15/2034	1FE
22540A-6G-8	CSFB 2001-CP4, A4		08/03/2009	Various		14,468,968	13,973,150	14,852,476	14,736,515		(417,483)		(417,483)		14,319,032		149,937	149,937	587,349	12/15/2035	1FE
22541Q-DJ-8	CSFB 2003-C3, A5		08/10/2009	BARCLAYS BANK		17,773,856	18,215,000	16,894,914	17,529,265		90,285		90,285		17,619,550		154,306	154,306	501,860	05/15/2038	1FE
22541Q-SE-3	CSFB 2003-C4, A3		09/18/2009	Various		4,178,436	4,128,196	4,148,837	4,134,635		(1,796)		(1,796)		4,132,838		45,598	45,598	154,135	08/15/2036	1FE
22541N-S8-3	CSFB 2003-CK2, A4		08/26/2009	MORGAN STANLEY DEAN WITTER		10,061,328	10,000,000	9,908,594	9,953,645		7,573		7,573		9,961,218		100,110	100,110	360,075	03/15/2036	1FE
126650-BC-3	CVS CORP. (DE)/CVS LEASE PASSTHROUGH TRU		09/10/2009	SCHEDULED REDEMPTION		343,382	343,382	343,382	343,382						343,382				9,537	01/10/2028	2FE
33632*-UQ-8	CVS CTL CERTS/FIRST SEC. BK DUE 2024		09/10/2009	SCHEDULED REDEMPTION		44,173	44,173	44,173	44,173						44,173				2,323	01/10/2024	2
12667F-DN-2	CWALT 2004-3T1 A1		09/25/2009	SCHEDULED REDEMPTION		183,821	183,821	184,108	183,954		(133)		(133)		183,821				1,157	05/25/2034	1FE
12667F-XJ-9	CWALT 2004-J11 1CB1		09/01/2009	SCHEDULED REDEMPTION		88,584	88,584	86,051	86,116		2,467		2,467		88,584				3,520	11/25/2034	1FE
12668B-VD-2	CWALT 2006-9T1 A4		09/30/2009	DISTRIBUTION		(194,232)		(194,232)	(194,232)						(194,232)					05/25/2036	5FE
02146P-AB-1	CWALT 2006-HY12 A2		09/01/2009	SCHEDULED REDEMPTION		634,919	634,919	631,254			3,665		3,665		634,919				6,483	08/25/2036	2FE
02151N-AB-8	CWALT 2007-18C 3FL3		09/30/2009	Various		591,520	551,043	587,731	591,211		3,711		3,711		591,520				2,489	06/25/2037	4FE
02151L-AA-4	CWALT 2007-20 A1		09/30/2009	Various		410,251	370,979	388,463	394,568		17,588		17,588		410,251					06/25/2047	5FE
12669E-NQ-5	CWHL 2003-20, 3A1		09/01/2009	SCHEDULED REDEMPTION		428,852	428,852	424,831	425,690		3,162		3,162		428,852				14,480	07/25/2018	1FE
12669F-J5-3	CWHL 2004-13 1A6		09/01/2009	SCHEDULED REDEMPTION		377,338	377,338	390,427	384,355		(7,017)		(7,017)		377,338				14,991	01/25/2017	1FE
12669G-NM-9	CWHL 2005-7 1-A2		09/25/2009	SCHEDULED REDEMPTION		11,719	11,719	11,698	11,904		(185)		(185)		11,719				67	03/25/2035	1FE
126671-R3-2	CWL 2003-5, AF6		09/01/2009	SCHEDULED REDEMPTION		241,756	241,756	241,747	243,140		(1,384)		(1,384)		241,756				8,305	01/25/2034	1FE
126671-W8-5	CWL 2003-BC6, M1		09/25/2009	SCHEDULED REDEMPTION		385,168	385,168	385,168	385,168						385,168				3,911	11/25/2033	1FE
126671-W9-3	CWL 2003-BC6, M2		08/25/2009	SCHEDULED REDEMPTION		567,762	567,762	567,762	567,762						567,762				9,639	10/25/2033	1FE
126671-Z4-1	CWL 2004-1, M3		09/25/2009	SCHEDULED REDEMPTION		1,001,805	1,001,805	1,001,805	1,001,805						1,001,805				7,543	02/25/2034	1FE
126671-4B-9	CWL 2004-2, M3		09/25/2009	SCHEDULED REDEMPTION		21,557	21,557	21,557	21,557						21,557				203	04/25/2034	1FE
126673-PN-6	CWL 2004-BC5, MI		09/25/2009	SCHEDULED REDEMPTION		652,103	652,103	652,103	652,103						652,103				5,554	10/25/2034	1FE
126670-CL-0	CWL 2005-11, AF6		09/01/2009	SCHEDULED REDEMPTION		285,610	285,610	286,033	286,456		(846)		(846)		285,610				10,541	02/25/2036	3FE
126670-QV-3	CWL 2005-17, 1AF5		09/08/2009	Various		7,904,513	14,917,790	6,950,744	98,261		96,736		96,736		7,048,196		856,317	856,317	232,780	05/25/2036	5FE
126670-TH-1	CWL 2006-1, AF6		09/01/2009	SCHEDULED REDEMPTION		132,990	132,990	132,987	132,988		3		3		132,990				5,283	07/25/2036	3FE
12666R-AF-7	CWL 2006-9 1AF6		09/01/2009	SCHEDULED REDEMPTION		33,413	33,413	33,715	33,629		(216)		(216)		33,413				1,460	10/25/2046	4FE
126683-AD-3	CWL 2006-S5, A3		09/30/2009	Various		1,369,672	1,725,214	1,369,425	1,890,836		380,067	235,930	144,137		1,369,672				59,790	06/25/2035	5FE
126683-AC-5	CWL 2006-S5, A4		09/01/2009	Various		549,816	690,086	523,955	842,651		54,310		54,310		549,816				23,588	06/25/2035	5FE
12668X-AF-2	CWL 2006-S8, A6		09/01/2009	SCHEDULED REDEMPTION		391,022	391,022	391,014	391,016		6		6		391,022				17,261	04/25/2036	4FE
12668W-AR-8	CWL 2007-4 M1		09/30/2009	DISTRIBUTION		224,213		224,213							224,213					09/25/2037	6FE
12668W-AS-6	CWL 2007-4 M2		09/30/2009	DISTRIBUTION		207,585		207,585							207,585					09/25/2037	6FE
12669R-AC-1	CWL 2007-S1 A3		09/01/2009	SCHEDULED REDEMPTION		838,228	838,228	838,187	838,210		19		19		838,228				35,180	11/25/2036	4FE
12669R-AD-9	CWL 2007-S1 A4		09/01/2009	SCHEDULED REDEMPTION		651,955	651,955	651,910	651,925		30		30		651,955				27,664	11/25/2036	4FE
12669R-AF-4	CWL 2007-S1 A6		09/01/2009	SCHEDULED REDEMPTION		838,228	838,228	838,219	838,221		7		7		838,228				34,472	11/25/2036	4FE
12670B-AF-6	CWL 2007-S2 A6		09/01/2009	SCHEDULED REDEMPTION		339,796	339,796	339,775	339,784		12		12		339,796				14,096	05/25/2037	4FE
152314-HS-2	CXHE 2003-C, M2		09/25/2009	SCHEDULED REDEMPTION		137,979	137,979	138,671	137,979						137,979				1,949	09/25/2033	1FE
232820-AF-7	CYTEC INDUSTRIES INC		07/15/2009	TENDER OFFER		8,280,000	8,000,000	7,988,000	7,995,420		1,365		1,365		7,996,786		283,214	283,214	347,111	10/01/2010	2FE
23331A-AT-6	D.R. HORTON INC		09/03/2009	CANTOR, FITZGERALD & CO.		9,212,500	10,000,000	9,416,400	9,549,385		45,890		45,890		9,595,276		(382,776)	(382,776)	553,125	09/15/2014	3FE
233835-AA-5	DAIMLERCHYSLER NA HLDG		09/01/2009	MATURED		8,350,000	8,350,000	8,340,982	8,349,184		816		816		8,350,000				601,200	09/01/2009	2FE
990688-9A-3	DEALER COMPUTER SERVICES, INC. 1ST LIEN		09/30/2009	SCHEDULED REDEMPTION		15,025	15,025	14,913	14,894		131		131		15,025				27	10/26/2012	3FE
64244*-AA-0	DELAWARE NORTH COMPANIES-BOSTON SR SECD		09/22/2009	SCHEDULED REDEMPTION		385,567	385,567	385,567	381,453		4,114		4,114		385,567				24,435	09/22/2015	3
25152E-AD-4	DEUTSCHE BANK AG PP NOTES		09/30/2009	PRINCIPAL PAYMENT		14,167,500	15,000,000	14,040,000	14,040,000		(46,662)		(46,662)		13,993,338		174,162	174,162		09/30/2031	1FE
25179S-AD-2	DEVON FINANCING CORP ULC		09/02/2009	WARBURG DILLION READ LLC		6,105,100	5,000,000	5,193,800	5,177,753		(2,106)		(2,106)		5,175,647		929,453	929,453	369,688	09/30/2031	2FE
991574-9D-8	DEX MEDIA EAST LLC DELAYED DRAW LOAN B F		09/30/2009	SCHEDULED REDEMPTION		7,115	7,115	7,106	7,107		8		8		7,115				226	10/24/2014	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)
254934-AE-2	DFS 2001-1 A-5		07/15/2009	SCHEDULED REDEMPTION		53,937	53,937	53,911	53,933		4		4		53,937				368	11/15/2022	1FE
995761-9B-1	DIRECTV HOLDINGS TERM B (4/05)		09/30/2009	SCHEDULED REDEMPTION		16,569	16,569	16,563	16,562		7		7		16,569					04/13/2013	2FE
25467L-A#-3	DISCOVERY COMMUNICATIONS TERM LOAN A		08/19/2009	Various		4,280,714	4,280,714	4,276,239	3,989,925		290,790		290,790		4,280,714				5,335	10/31/2010	2
23311M-A*-8	DIVERSIFIED COLLECTION SERVICES TERM A		09/30/2009	SCHEDULED REDEMPTION		108,518	108,518	108,518	107,845						108,518				48,221	02/04/2011	5
251563-CG-5	DMSI		09/01/2009	SCHEDULED REDEMPTION		130,749	130,749	126,929	127,013		3,736		3,736		130,749				5,107	09/25/2033	1FE
256853-AA-0	DOLPHIN ENERGY LTD	F	09/24/2009	ROYAL BANK OF SCOTLAND PLC		5,050,000	5,000,000	5,000,000							5,000,000		50,000	50,000	48,249	06/15/2019	1FE
257561-9A-0	DOMTAR COPORATION TERM LOAN B	I	06/30/2009	SCHEDULED REDEMPTION		6,279	6,279	6,279	6,279						6,279				5,781	03/07/2014	3FE
995642-9B-3	DONNELLEY (R.H.) TERM B (9/04)		06/30/2009	SCHEDULED REDEMPTION		31,672	31,672	31,912	31,727		(55)		(55)		31,672				540	10/31/2014	5FE
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		(4,485)		(4,485)		10,000,000				302,025	09/30/2009	1
73731#-AA-7	DOW CHEMICAL/POSEIDON INVESTORS		07/09/2009	MATURED		15,000,000	15,000,000	17,044,050	15,185,885		(185,885)		(185,885)		15,000,000				1,159,500	07/09/2009	1
26207P-BM-1	DRIVE 2005-3, A-4		09/15/2009	SCHEDULED REDEMPTION		1,970,408	1,970,408	1,969,837			571		571		1,970,408				47,564	06/17/2013	1FE
26358E-AA-0	DUANE STREET 4, CLASS A1T	F	08/14/2009	SCHEDULED REDEMPTION		59,536	59,536	44,801			14,735		14,735		59,536				173	11/14/2021	1FE
264411-AC-3	DUKE REALTY LP		07/22/2009	GREENWICH CAPITAL MARKETS, INC.		3,440,000	4,000,000	3,900,160	3,940,783		7,048		7,048		3,947,830		(507,830)	(507,830)	129,500	05/15/2013	2FE
26441Y-AR-8	DUKE REALTY LP		07/01/2009	Various		12,232,867	15,000,000	14,990,100	14,991,213		920		920		12,232,867				604,167	05/15/2013	2FE
27002#-AA-5	EAGLE TRUST (VASTAR RESOURCES INC. AS PA	F	09/03/2009	SCHEDULED REDEMPTION		1,202,301	1,202,301	1,198,688	1,199,543		2,758		2,758		1,202,301				68,171	12/03/2010	1
278058-AW-2	EATON CORP		09/23/2009	CANTOR, FITZGERALD & CO.		1,708,000	1,400,000	1,692,376	1,660,320		(4,755)		(4,755)		1,655,565		52,435	52,435	93,118	11/15/2029	1FE
27876G-AY-4	ECHOSTAR DBS CORP		09/02/2009	BANK OF AMERICA		9,479,250	9,900,000	10,006,138	9,971,379		(7,263)		(7,263)		9,964,116		(484,866)	(484,866)	613,972	10/01/2014	3FE
28140E-AE-1	EDUCATION FUNDING CAPITAL TRUST II		09/18/2009	DISTRIBUTION		1,085											1,085	1,085		03/15/2032	1Z
280907-BN-5	EDUCATION LOANS INC SR - TRUST 2004 C/D		08/27/2009	DAIN RAUSCHER INCORPORATED		9,870,000	10,500,000	10,500,000	10,500,000						10,500,000		(630,000)	(630,000)	155,337	12/01/2036	1FE
28140J-9A-0	EDUCATION MANAGEMENT LLC TERM LOAN C		09/30/2009	SCHEDULED REDEMPTION		(135,631)	29,475	29,033	29,110		365		365		29,475		(165,106)	(165,106)	882	06/01/2013	4FE
28148V-AA-3	EDUCATIONAL LOAN CO (ELC) - TRUST I - SE		09/29/2009	CALLED @ 100.00000000		300,000	300,000	300,000	300,000						300,000				1,822	08/01/2041	1FE
28148V-AD-7	EDUCATIONAL LOAN CO (ELC) - TRUST I - SE		09/08/2009	CALLED @ 100.00000000		300,000	300,000	300,000	300,000						300,000				2,244	08/01/2041	1FE
991043-9A-0	EDWARDS (CAYMAN ISLANDS II) LIMITED FIRS	F	09/30/2009	SCHEDULED REDEMPTION		25,000	25,000	25,000	25,000						25,000				283	05/31/2014	4FE
913028-E#-9	EMBARQ / UNITED TELEPHONE COMPANY OF IND		08/01/2009	SCHEDULED REDEMPTION		107,040	107,040	107,040	104,955		2,085		2,085		107,040				9,387	08/01/2017	2
291011-AX-2	EMERSON ELECTRIC CO		09/09/2009	ALLSTATE LIFE REINSURANCE		5,350,330	5,000,000	4,987,000	4,987,889		665		665		4,988,554		361,776	361,776	236,250	10/15/2018	1FE
292505-AG-9	ENCANA CORP	A	07/27/2009	GOLDMAN, SACHS & CO.		1,544,940	1,500,000	1,515,045	1,514,935		(105)		(105)		1,514,830		30,110	30,110	97,229	02/01/2038	1FE
294751-DF-6	EQABS 2003-4, M1		09/01/2009	SCHEDULED REDEMPTION		146,470	146,470	145,429	122,042		560		560		146,470				6,257	10/25/2034	1FE
30161M-AB-9	EXELON GENERATION		09/23/2009	TENDER OFFER		12,739,098	11,575,000	11,845,855	11,661,303		(24,209)		(24,209)		11,637,093		1,102,005	1,102,005	621,224	06/15/2011	2FE
30161M-AF-0	EXELON GENERATION CO LLC		09/17/2009	RBC DOMINION SECURITIES		4,015,440	4,000,000	3,992,200							3,992,200		23,240	23,240		10/01/2019	2FE
30161M-AG-8	EXELON GENERATION CO LLC		09/17/2009	JEFFERIES & COMPANY, INC.		4,042,980	4,000,000	3,994,520							3,994,520		48,460	48,460		10/01/2039	2FE
30215*-AL-2	EXPLORER PIPELINE CO. SER K SR UNSEC NTS		07/31/2009	SCHEDULED REDEMPTION		818,182	818,182	818,182	818,182						818,182				61,718	07/31/2017	1
302154-AL-3	EXPORT-IMPORT BK KOREA	F	07/20/2009	BARCLAYS BANK		10,040,000	10,000,000	9,961,200	9,989,791		4,673		4,673		9,994,464		45,536	45,536	625,660	03/16/2010	1FE
991968-9F-7	FAIRPOINT COMMUNICATIONS INC. NEW TERM B		06/30/2009	SCHEDULED REDEMPTION		(245,738)	3,568	3,214	3,224		344		344		3,568		(249,306)	(249,306)	98	03/31/2015	5FE
991968-9E-0	FAIRPOINT COMMUNICATIONS INC. TERM LOAN		08/06/2009	SCHEDULED REDEMPTION		(118,894)	16,850	15,198	15,121		1,729		1,729		16,850		(135,744)	(135,744)	848	03/31/2014	5FE
31959A-AA-1	FCHT 2005-1A, A		09/15/2009	SCHEDULED REDEMPTION		38,015	38,015	38,015	38,015						38,015				171	09/15/2022	1FE
313747-AL-1	FEDERAL REALTY INVS TRST		07/20/2009	DEUTSCHE BANK SECURITIES		4,325,000	5,000,000	5,000,000	5,000,000						5,000,000		(675,000)	(675,000)	182,056	06/01/2016	2FE
314275-AB-4	FEDERATED RETAIL HOLDING		09/02/2009	MORGAN STANLEY DEAN WITTER		3,325,000	3,500,000	3,497,690	3,498,453		309		309		3,498,762		(173,762)	(173,762)	183,609	03/15/2012	3FE
990834-9B-1	FENWAL, INC. DELAYED DRAW		09/08/2009	Various		370,714	428,571	428,571	428,571						428,571		(57,857)	(57,857)	11,783	02/28/2014	4FE
990834-9A-3	FENWAL, INC. INITIAL FIRST-LIEN TERM LOA		09/08/2009	Various		2,174,239	2,513,571	2,513,571	2,520,000						2,513,571		(339,332)	(339,332)	17,316	02/28/2014	4FE
32051D-A7-7	FHASI 2003-7 1A13		09/01/2009	SCHEDULED REDEMPTION		1,846,554	1,846,554	1,846,429	1,843,321		3,232		3,232		1,846,554				69,992	09/25/2033	1FE
32051D-B7-6	FHASI 2003-7 1A21		09/01/2009	SCHEDULED REDEMPTION		72,336	72,336	69,217	70,888		1,448		1,448		72,336				2,556	09/25/2033	1FE
316773-CJ-7	FIFTH THIRD BANK NW-OHIO		07/30/2009	WARBURG DILLION READ LLC		5,026,000	5,000,000	4,994,250	4,994,922		616		616		4,995,538		30,462	30,462	236,979	05/01/2013	2FE
31746*-BD-5	FINANCIAL FEDERAL CREDIT SER A SR NTS		08/07/2009	CALLED @ 100		5,000,000	5,000,000	4,872,816	4,895,669		45,809		45,809		4,941,478		58,522	58,522	190,208	05/02/2010	2
991086-9A-9	FIRST DATA CORPORATION B-1 TERM LOAN FAC		09/08/2009	Various		7,461,253	8,865,000	8,626,992	8,580,235		34,529		34,529		8,614,764		(1,153,511)	(1,153,511)	133,758	09/24/2014	4FE
991086-9B-7	FIRST DATA CORPORATION B-2 TERM LOAN FAC		09/08/2009	Various		2,495,416	2,964,899	2,765,981	2,762,300		23,369		23,369		2,785,669		(290,253)	(290,253)	56,539	09/27/2014	4FE
32055R-AM-9	FIRST INDUSTRIAL LP		07/08/2009	DIRECT		7,100,000	10,000,000	7,167,950	10,433,364		(23,261)		(23,261)		6,939,953		160,047	160,047	395,900	06/01/2014	3FE
32055R-AN-7	FIRST INDUSTRIAL LP		07/08/2009	DIRECT		6,212,500	10,000,000	6,070,788	9,973,628		11,087		11,087		6,090,204		122,296	122,296	571,806	01/15/2016	3FE
337932-AB-3	FIRSTENERGY CORP		09/01/2009	TENDER OFFER		8,440,239	8,351,000	8,143,200	8,282,512		14,759		14,759		8,297,271		142,968	142,968	678,449	11/15/2011	2FE
33841R-AB-0	FLAGSHIP CLO 2001-1, LIMITED CLASS 1 COM	F	09/24/2009	DISTRIBUTION		14,633											14,633	14,633		03/20/2013	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)
33938E-AJ-6	FLEXTRONICS INTL LTD		09/02/2009	Various		5,966,925	6,250,000	6,091,250	6,152,679		14,029		14,029		6,104,208		(137,283)	(137,283)	363,583	05/15/2013	3FE
33938E-AN-7	FLEXTRONICS INTL LTD		07/01/2009	TENDER OFFER		416,780	458,000	454,565	455,628		170		170		455,798		(39,018)	(39,018)	36,290	11/15/2014	3FE
34382#-AC-7	FLUID ENTERPRISES CORP. (HOMAX) 1ST LIEN		06/30/2009	SCHEDULED REDEMPTION		3,141	3,141	3,141	3,131						3,141				13,780	10/31/2012	5
990918-9B-2	FORD MOTOR COMPANY TERM LOAN		05/19/2009	MORGAN STANLEY DEAN WITTER		4,967,470	7,569,478	5,459,774	7,005,242		57,233		57,233		5,494,060		(526,590)	(526,590)	42,236	12/15/2013	5FE
61750G-AW-8	FORTUNA MANAGED SYNTHETIC CDO CL 2A		09/20/2009	DISTRIBUTION		73,748		73,748	73,748						73,748					12/20/2013	5FE
61750G-AS-7	FORTUNA MANAGED SYNTHETIC CDO CL 3-A		09/20/2009	DISTRIBUTION		45,721		29,249	29,249						29,249		16,472	16,472		12/20/2013	6FE
995101-9C-8	FREESCALE SEMICONDUCTOR, INC. TERM LOAN		09/01/2009	SCHEDULED REDEMPTION		31,200	31,200	31,248	31,249		(50)		(50)		31,200				339	12/01/2013	4FE
990398-9A-9	FRESENIUS MEDICAL CARE HOLDINGS TERM B		09/30/2009	SCHEDULED REDEMPTION		12,331	12,331	12,331	12,331						12,331				171	03/31/2013	2FE
30277#-AA-7	FSB HOLDINGS, INC. FIRST LIEN TERM LOAN		11/28/2008	VARIOUS															12,273	09/29/2013	4
337367-AC-0	FULBA 1998-C2, B		07/01/2009	SCHEDULED REDEMPTION		47,668	47,668	54,113	47,997		(329)		(329)		47,668				1,863	11/18/2035	1FE
396789-DU-0	GCCFC 2003-C1, A3		08/20/2009	SALOMON SMITH BARNEY		4,983,985	5,000,000	4,684,752	4,856,201		33,111		33,111		4,889,312		94,673	94,673	141,460	07/05/2035	1FE
396789-DV-8	GCCFC 2003-C1, A4		08/19/2009	STRUCTURED AND ALTERNATIVE SECURITIES		17,881,925	18,160,000	16,990,001	17,455,880		95,887		95,887		17,551,768		330,157	330,157	545,402	07/05/2035	1FE
396789-LG-2	GCCFC 2005-GG5, A2		08/04/2009	GREENWICH CAPITAL MARKETS, INC.		7,549,219	7,500,000	7,537,275	7,513,752		(4,607)		(4,607)		7,509,144		40,074	40,074	262,246	04/10/2037	1FE
20173Q-AN-1	GCCFC 2007-GG9, F		09/30/2009	Various		2,467,778	8,290,000	3,340,218	8,344,694		(2,722)		(2,722)		3,350,988		(883,210)	(883,210)	233,488	03/10/2039	3FE
36158Y-AD-1	GECMC 2000-1, B		09/17/2009	CANTOR FITZGERALD		4,434,115	4,293,243	4,775,659	4,443,497		(65,677)		(65,677)		4,377,820		56,295	56,295	228,628	01/15/2033	1FE
36158Y-CH-0	GECMC 2001-2		08/21/2009	CANTOR FITZGERALD		7,252,644	7,129,000	7,203,943	7,153,544		(5,378)		(5,378)		7,148,167		104,477	104,477	345,826	08/11/2033	1FE
36158Y-CK-3	GECMC 2001-2, A4		08/03/2009	DEUTSCHE BANK SECURITIES		7,800,656	7,495,000	8,005,938	7,647,580		(69,469)		(69,469)		7,578,110		222,546	222,546	320,838	08/11/2033	1FE
36158Y-FS-3	GECMC 2002-2A, A2		08/03/2009	Various		2,788,085	2,736,849	2,750,500	2,740,340		321		321		2,740,661		47,424	47,424	86,747	08/11/2036	1FE
36158Y-FT-1	GECMC 2002-2A, A3		08/20/2009	SALOMON SMITH BARNEY		10,933,952	10,630,000	10,930,138	10,753,070		(21,290)		(21,290)		10,731,780		202,172	202,172	416,972	08/11/2036	1FE
36828Q-AD-8	GECMC 2003-C1, A4		09/14/2009	Various		21,170,000	21,000,000	21,033,838	21,010,109		(1,353)		(1,353)		21,008,755		161,245	161,245	763,276	01/10/2038	1FE
36828Q-BR-6	GECMC 2003-C2, A4		08/19/2009	Various		24,867,500	24,500,000	24,800,641	24,651,298		(19,726)		(19,726)		24,631,572		235,928	235,928	900,446	07/10/2037	1FE
990747-9A-7	GENERAC ACQUISITION CORP TERM LOAN		09/30/2009	VARIOUS		(225,306)											(225,306)	(225,306)		11/09/2013	4FE
36962G-4D-3	GENERAL ELEC CAP CORP		09/04/2009	CITIBANK		10,125,200	10,000,000	9,988,800			76		76		9,988,876		136,324	136,324	55,000	08/07/2019	1FE
36962G-R4-8	GENERAL ELEC CAP CORP		09/01/2009	MATURED		4,500,000	4,500,000	4,331,925	4,464,559		35,441		35,441		4,500,000				185,625	09/01/2009	1FE
37048#-AA-2	GENERAL PARTS INTERNATIONAL, INC. 2020		07/01/2009	Various					529,246		(79,246)		(79,246)						31,845	07/01/2020	2
37247D-AE-6	GENWORTH FINANCIAL INC		09/28/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		4,512,500	5,000,000	4,413,958	4,441,862		62,715		62,715		4,504,577		7,923	7,923	227,604	06/15/2014	2FE
37247X-AC-6	GENWORTH GLOBAL FUNDING		08/03/2009	WACHOVIA SECURITIES		2,550,000	2,550,000	2,404,684	2,423,211		32,197		32,197		2,455,408		94,592	94,592	116,302	03/15/2011	1FE
G3725@-AE-9	GEORGE WIMPEY PLC 5.73% NOTES	F	07/31/2009	Various		286,500	3,119,183	1,655,004	1,717,385		1,874,629		1,874,629		286,500					07/03/2012	2
990342-9A-7	GEORGIA-PACIFIC CORP. 1ST LIEN TERM B		08/21/2009	SCHEDULED REDEMPTION		4,666,248	9,508,177	4,719,963	4,960,752		(38,189)		(38,189)		4,736,919		(70,671)	(70,671)	63,954	12/20/2012	3FE
374276-9A-3	GETTY IMAGES INITIAL TERM LOAN		07/21/2008	VARIOUS															33,665	07/02/2015	3FE
361849-QF-2	GMAC 2001-C1, B		09/21/2009	CANTOR FITZGERALD		4,186,575	4,045,000	4,389,993	4,184,704		(78,452)		(78,452)		4,106,252		80,323	80,323	219,588	04/15/2034	1FE
36186C-AQ-6	GMAC LLC		09/03/2009	DEUTSCHE BANK SECURITIES		1,550,000	2,000,000	1,260,000			3,921		3,921		1,263,921		286,079	286,079	110,666	11/01/2031	5FE
36186C-AW-3	GMAC LLC		07/29/2009	DEUTSCHE BANK SECURITIES		1,881,000	2,200,000	1,562,000			43,086		43,086		1,605,086		275,914	275,914	87,862	12/01/2014	5FE
361849-QE-5	GMACC 2001-C1, A2		09/10/2009	Various		5,663,211	5,477,683	5,830,503	5,581,800		(34,103)		(34,103)		5,547,697		115,514	115,514	278,641	04/15/2034	1FE
361849-RB-0	GMACC 2001-C2, A2		08/03/2009	Various		15,513,622	14,867,583	16,868,318	15,525,164		(203,360)		(203,360)		15,321,804		191,818	191,818	676,366	04/15/2034	1FE
361849-RC-8	GMACC 2001-C2, B		09/30/2009	Various		9,170,000	9,000,000	9,483,750	9,148,826		(44,627)		(44,627)		9,104,200		65,800	65,800	465,869	04/15/2034	1FE
361849-M6-6	GMACC 2005-C1, A2		09/14/2009	Various		939,845	939,699	918,265	933,234		4,083		4,083		937,318		2,527	2,527	33,232	05/10/2043	1FE
990468-9A-0	GOLDEN GATE NATIONAL SENIOR CARE (BEVERL		09/30/2009	SCHEDULED REDEMPTION		3,410	3,410	3,410	3,410						3,410					03/14/2011	3FE
38141E-A2-5	GOLDMAN SACHS GROUP INC		07/10/2009	GOLDMAN, SACHS & CO.		5,494,700	5,000,000	5,199,400			(1,687)		(1,687)		5,197,713		296,987	296,987	166,667	02/15/2019	1FE
38141G-FD-1	GOLDMAN SACHS GROUP INC		09/17/2009	WELLS FARGO BROKERAGE SERVICES		3,652,460	3,500,000	3,064,705	3,067,919		3,043		3,043		3,070,962		581,498	581,498	230,344	10/01/2037	1FE
990929-9A-1	GRACEWAY PHARMACEUTICALS TERM B		09/30/2009	SCHEDULED REDEMPTION		344,201	344,201	329,442	326,504		17,697		17,697		344,201				12,622	05/03/2012	3FE
990925-9A-9	GRAHAM PACKAGING CO. B TERM LOAN		11/07/2008	VARIOUS															25,511	10/07/2011	4FE
389914-9A-2	GREAT CANADIAN GAMING CO TRANCH B TERM L	A	08/13/2009	SCHEDULED REDEMPTION		2,500	2,500	2,500	2,500						2,500				56	02/14/2014	3FE
39119R-AF-3	GREAT POINT CBO 1998-1 CL B-1		07/22/2009	DISTRIBUTION		11											11	11		10/15/2010	6Z
39278*-AA-1	GREEN COUNTRY ENERGY LLC		08/10/2009	SCHEDULED REDEMPTION		188,088	188,088	188,088	188,088						188,088				10,171	02/10/2024	2FE
990820-9A-2	GREEN VALLEY RANCH GAMING, LLC 1ST LIEN		06/30/2009	SCHEDULED REDEMPTION		7,277	2,500	2,500	2,500						7,277				70	02/16/2014	5FE
990820-9B-0	GREEN VALLEY RANCH GAMING, LLC 2ND LIEN		09/30/2009	DISTRIBUTION		9,914											9,914	9,914		08/16/2014	6FE
G4086#-AA-6	GREENCORE GROUP PLC 2010	F	09/29/2009	PRINCIPAL PAYMENT		10,000,000	10,000,000	9,579,200	9,793,366		81,522		81,522		9,874,889		125,111	125,111	457,883	10/28/2010	3
990760-9A-0	GROSVENOR CAPITAL MANAGEMENT HOLDINGS LL		08/19/2009	SCHEDULED REDEMPTION		33,086	33,086	32,331	32,345		741		741		33,086				251	12/05/2013	3FE
P4739#-AA-7	GRUPO KUO (F.K.A. DESC) / GIRSA IFC TERM	F	09/15/2009	MATURED		607,143	607,143	620,592	608,813		(1,670)		(1,670)		607,143				63,712	09/15/2009	3
362437-AG-0	GSAMP 2006-HE5 M2		08/31/2009	DISTRIBUTION		(37,559)		(37,559)							(37,559)					08/25/2036	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)
36245E-AG-3	GSAMP 2006-HE7 M2		08/31/2009	DISTRIBUTION		(21,894)		(21,894)							(21,894)					10/25/2046	6FE
36244M-AA-9	GSAMP 2006-S4, A1		09/25/2009	SCHEDULED REDEMPTION		99,050	99,050	99,050	99,050						99,050				342	05/25/2036	6FE
36228C-VR-1	GSMS 2005-GG4, AABA		08/04/2009	GREENWICH CAPITAL MARKETS, INC.		10,315,500	10,400,000	10,067,688	10,210,632		28,364		28,364		10,238,996		76,504	76,504	332,592	07/10/2039	1FE
36298J-AG-8	GSMS 2006-RR2, C		09/30/2009	Various		987,095	14,455,000	5,140,063	14,162,759		17,935,994		17,935,994		5,281,556		(4,294,460)	(4,294,460)	482,778	06/23/2046	3FE
36298J-AJ-2	GSMS 2006-RR2, D		09/30/2009	Various		448,374	6,564,000	2,286,829	6,423,455		15,686		15,686		2,353,003		(1,904,629)	(1,904,629)	219,229	06/23/2046	3FE
362631-AB-9	GSR 2006-OA1 2A1		09/25/2009	SCHEDULED REDEMPTION		854,295	854,295	604,413			249,881		249,881		854,295				662	08/25/2046	2FE
P5015#-AA-9	GUARDIAN INDUSTRIES VP DE R.L. FLOAT. RA		07/23/2009	PRINCIPAL PAYMENT		21,428,571	21,428,571	21,428,571	21,428,571						21,428,571				394,785	10/23/2010	1
40281@-AA-2	GUN HILL ROAD II LLC DRAW 1		08/17/2009	DIRECT		609,362	609,362	609,362	1,289,963						609,362				42,002	03/02/2014	5*
990651-9N-3	GUN HILL ROAD II LLC DRAW 11		09/15/2009	DIRECT		314,877	314,877	314,877							314,877				3,262	03/02/2014	2Z
40431K-AG-5	HALO 2007-WF1 M1		09/30/2009	DISTRIBUTION		19,467		19,467							19,467					12/25/2036	6FE
40431K-AH-3	HALO 2007-WF1 M2		09/30/2009	DISTRIBUTION		39,257		39,257							39,257					12/25/2036	6FE
411352-AA-5	HANSON PLC	F	07/16/2009	CIBC WORLD MARKETS		15,278,845	15,833,000	17,987,239	16,379,522		(168,933)		(168,933)		16,210,589		(931,744)	(931,744)	1,018,260	09/27/2010	5FE
991050-9A-5	HARGRAY COMMUNICATIONS GROUP TERM LOAN		09/28/2007	VARIOUS															33,635	06/27/2014	4FE
40430F-AG-7	HASC 2007-HE1 M2		09/30/2009	DISTRIBUTION		28,544		28,544							28,544					01/25/2037	6FE
420029-A#-7	HAWAIIAN TELECOM COMM. TERM C		08/31/2009	Various		423,514	848,657	824,594	309,174	(2,061)	(28,729)		(30,790)		288,361		135,153	135,153	(6,459)	06/01/2014	4Z
990888-9A-9	HAWKER BEECHCRAFT, INC. TERM LOAN		09/30/2009	SCHEDULED REDEMPTION		13,830	13,830	13,830	13,830						13,830					03/26/2014	4FE
404119-AP-4	HCA INC		09/04/2009	JEFFERIES & COMPANY, INC.		7,656,250	8,750,000	8,837,475	8,809,476		(5,775)		(5,775)		8,803,700		(1,147,450)	(1,147,450)	642,680	01/15/2015	5FE
197677-9B-5	HCA, INC. TRANCHE A TERM LOAN		08/13/2009	SCHEDULED REDEMPTION		831,707	831,707	833,408	833,110		(1,403)		(1,403)		831,707				12,777	11/17/2012	3FE
197677-9A-7	HCA, INC. TRANCHE B TERM LOAN		08/13/2009	SCHEDULED REDEMPTION		1,430,189	1,430,189	1,430,189	1,430,189						1,430,189				28,188	11/17/2013	3FE
437863-AA-1	HCC 2006-1, A		09/01/2009	SCHEDULED REDEMPTION		66,944	66,944	67,485	67,391		(447)		(447)		66,944				2,646	11/11/2038	3FE
43786Y-AA-3	HCC 2007-1A, A		09/01/2009	SCHEDULED REDEMPTION		57,210	57,210	57,136	57,145		65		65		57,210				2,478	06/11/2039	4FE
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
42342@-AA-5	HELM FINANCIAL CORP TERM B (7/05)		11/28/2008	VARIOUS															4,754	07/08/2011	4
225470-QV-8	HEMT 2005-5, A1A		09/25/2009	SCHEDULED REDEMPTION		356,695	356,695	356,695			356,695		356,695		356,695				394	04/25/2036	2FE
225470-XH-1	HEMT 2006-1, A-1B		09/25/2009	SCHEDULED REDEMPTION		105,632	105,632	105,632	105,632						105,632				401	05/25/2036	1FE
225470-W5-8	HEMT 2006-2, 2A1		09/25/2009	Various		336,677	344,821	412,987	680,277		(310,798)		(310,798)		336,677				1,449	07/25/2036	5FE
600544-AA-8	HERMAN MILLER 7.125% (PUBLIC) NTS, DUE 2		07/23/2009	TENDER OFFER		20,819,853	22,000,000	21,920,140	21,977,325		5,441		5,441		21,982,766		(1,162,913)	(1,162,913)	2,221,083	03/15/2011	2FE
428040-BZ-1	HERTZ CORPORATION		09/04/2009	JEFFERIES & COMPANY, INC.		2,891,250	3,000,000	3,000,000	3,000,000						3,000,000		(108,750)	(108,750)	317,281	01/01/2014	4FE
990289-9A-0	HERTZ CORPORATION PREFUNDED LC		09/10/2009	DEUTSCHE BANK SECURITIES		532,639	555,556	558,568	558,004		(431)		(431)		557,573		(24,934)	(24,934)	15,933	12/21/2012	3FE
990289-9C-6	HERTZ CORPORATION TERM B		09/10/2009	Various		2,909,042	3,034,203	3,046,773	3,048,562		(2,271)		(2,271)		3,046,291		(137,249)	(137,249)	50,475	12/21/2012	3FE
990528-9A-1	HEXION SPECIALTY CHEMICALS, INC. TERM C-		07/01/2009	SCHEDULED REDEMPTION		8,106	8,106	8,106	8,106						8,106				275	05/05/2013	4FE
990528-9B-9	HEXION SPECIALTY CHEMICALS, INC. TERM C-		09/30/2009	SCHEDULED REDEMPTION		1,761	1,761	1,761	1,761						1,761				59	05/05/2013	5FE
441917-BA-8	HFCHC 2004-1, M		09/21/2009	SCHEDULED REDEMPTION		20,033	20,033	20,033	20,033						20,033				133	09/20/2033	1FE
40430G-AB-6	HFCHC 2005-1, M		07/15/2009	TRANSFER		4,776,462	4,776,464	4,776,464	4,666,707		109,756		109,756		4,776,462				41,154	01/20/2034	1FE
40431F-AD-3	HFCHC 2007-1 A1V		09/21/2009	SCHEDULED REDEMPTION		106,204	106,204	106,204	106,204						106,204				392	03/20/2036	1FE
40431M-AD-8	HFCHC 2007-2 A1V		09/21/2009	SCHEDULED REDEMPTION		1,910,244	1,910,244	1,910,244	1,910,244						1,910,244				1,649	07/20/2036	1FE
88653P-AA-7	HIMCO 2007-1 CL B SYNTHETIC CDO	F	09/20/2009	DISTRIBUTION		238,912		238,912	238,912						238,912					12/20/2014	5FE
43718U-AA-4	HLMLT 2006-1, A1		07/22/2009	Various		1,018,616	1,018,616	1,018,616	1,018,616						1,018,616				3,318	02/15/2037	1FE
G4551#-AF-1	HOLCIM LTD. / HOLCIM CAPITAL 5.93% SERIE	F	07/22/2009	MATURED		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				296,490	07/22/2009	2
438516-AP-1	HONEYWELL INTERNATIONAL		09/11/2009	GOLDMAN, SACHS & CO.		5,983,615	5,500,000	5,501,905	5,502,582		(214)		(214)		5,502,368		481,247	481,247	297,825	03/15/2016	1FE
44108E-AS-7	HOST MARRIOTT LP		09/04/2009	BARCLAYS BANK		3,373,750	3,500,000	3,576,250	3,542,721		(9,698)		(9,698)		3,533,023		(159,273)	(159,273)	213,255	11/01/2013	3FE
40429C-CX-8	HSBC FINANCE CORP	R	08/13/2009	HSBC SECURITIES, INC.		8,211,760	8,000,000	7,885,120	7,945,532		16,237		16,237		7,961,769		249,991	249,991	459,667	01/14/2011	1FE
991022-9A-4	HUB INTERNATIONAL HOLDINGS (6/07) DELAYE		09/30/2009	SCHEDULED REDEMPTION		915	915	915	915						915					06/13/2014	4FE
991022-9B-2	HUB INTL. (US SUB) TERM B		09/30/2009	SCHEDULED REDEMPTION		4,085	4,085	4,085	4,085						4,085				1	06/13/2014	4FE
990938-9B-0	HUISH DETERGENTS INC. 2ND LIEN		10/31/2007	VARIOUS															13,309	10/26/2014	5FE
448055-AA-1	HUSKY ENERGY INC	A	08/31/2009	CITIBANK		3,254,820	3,000,000	3,275,973	3,139,978		(25,516)		(25,516)		3,114,462		140,358	140,358	134,375	06/15/2012	2FE
41161P-CX-9	HVMLT 2004-1 1A		09/19/2009	SCHEDULED REDEMPTION		33,385	33,385	33,397	33,395		(10)		(10)		33,385				172	04/19/2034	1FE
41161P-HD-8	HVMLT 2004-8 2A4B		09/21/2009	SCHEDULED REDEMPTION		115,901	115,901	115,983	115,900		1		1		115,901				757	11/19/2034	3FE
448579-AB-8	HYATT HOTELS CORPS		08/13/2009	GOLDMAN, SACHS & CO.		3,010,470	3,000,000	2,995,920			3		3		2,995,923		14,547	14,547	2,292	08/15/2019	2FE
94978#-AJ-6	HY-VEE INC 7.42% SR SECD NTS (CTL)		09/05/2009	SCHEDULED REDEMPTION		113,916	113,916	113,916	113,916						113,916				6,106	10/05/2021	1
055443-AA-3	ICA PANAMA, S.A. SEN NOTES DUE 2025	F	08/25/2009	SCHEDULED REDEMPTION		70,040	70,040	70,040	70,040						70,040				3,651	05/25/2025	2FE
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
990347-9C-2	INEOS US FINANCE LLC TERM A4 (USD)		06/30/2009	SCHEDULED REDEMPTION		218,733	218,733	218,733	218,733						218,733				4,041	12/16/2012	4FE
990356-9A-7	INFOUSA INC. TERM B (2/06)		09/30/2009	SCHEDULED REDEMPTION		92,030	92,030	92,030	92,030						92,030				2,153	02/14/2012	3FE

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)
990356-9B-5	INFOUSA INC. TERM B (2/07 ADD-ON)		09/30/2009	SCHEDULED REDEMPTION		44,621	44,621	44,621	44,621						44,621				1,044	02/14/2012	3FE
44977X-AA-2	ING BANK MEDIUM TERM NOTE		07/15/2009	MATURED		40,000,000	40,000,000	40,000,000	40,000,000						40,000,000				818,830	07/15/2009	1FE
45768*-9C-3	INSIGHT MIDWEST HOLDINGS B INITIAL TERM		12/03/2008	VARIOUS															4,760	04/06/2014	4FE
458140-AC-4	INTEL CORP 2.950000% 12/15/2035		09/22/2009	EXCHANGE		6,780,287	7,500,000	6,724,684	6,768,357		11,930		11,930		6,780,287				170,240	12/15/2035	1
460690-AV-2	INTERPUBLIC GROUP CO INC		09/02/2009	Various		5,535,000	6,000,000	5,367,500	5,506,192		42,678		42,678		5,548,871		(13,871)	(13,871)	289,063	11/15/2014	3FE
459902-AP-7	INTL GAME TECHNOLOGY 2.600000% 12/15/203		08/26/2009	MILLER TABAK ROBERTS		2,165,484	2,175,000	2,130,126	2,131,902		697		697		2,132,599		32,886	32,886	40,213	12/15/2036	2FE
990329-9A-4	INVISTA TERM B-1 (1/06)		11/28/2008	VARIOUS															19,396	04/29/2011	3FE
464592-9D-8	ISLE OF CAPRI CASINOS, INC. DELAYED DRAW		09/09/2009	Various		1,097,242	1,167,278	1,167,278	1,167,278						1,167,278		(70,037)	(70,037)	41,628	11/30/2013	4FE
464592-9F-3	ISLE OF CAPRI CASINOS, INC. DELAYED DRAW		09/09/2009	Various		1,455,537	1,548,443	1,548,443	1,548,443						1,548,443		(92,907)	(92,907)	4,897	11/30/2013	4FE
464592-9E-6	ISLE OF CAPRI CASINOS, INC. TERM LOAN B		09/09/2009	CREDIT SUISSE FIRST BOSTON		3,638,841	3,871,108	3,871,108	3,871,108						3,871,108		(232,266)	(232,266)	114,302	11/25/2013	4FE
990382-9B-1	ISP CHEMCO INC NEW TERM LOAN		09/08/2009	Various		3,704,400	3,920,000	3,920,000	3,930,000						3,920,000		(215,600)	(215,600)	61,119	06/04/2014	3FE
46602W-AB-0	IXIS 2006-HE2, A2		09/25/2009	SCHEDULED REDEMPTION		1,215,137	1,215,137	1,215,184	1,215,137						1,215,137				1,373	08/25/2036	1FE
46625M-AD-1	J.P. MORGAN CHASE COMMERCIAL MORTGAGE SE		09/23/2009	MORGAN STANLEY DEAN WITTER		9,361,505	9,129,000	9,174,033	9,736,852		(507,112)		(507,112)		9,229,740		131,765	131,765	485,476	03/15/2033	1FE
466313-AD-5	JABIL CIRCUIT INC		09/03/2009	J. P. MORGAN SECURITIES, INC.		4,937,500	5,000,000	4,998,250	4,998,361		85		85		4,998,445		(60,945)	(60,945)	405,625	03/15/2018	3FE
471171-C*-7	JASON INC. TERM LOAN		09/30/2009	SCHEDULED REDEMPTION		11,296	11,296	11,155	11,170		126		126		11,296				1,013	04/30/2010	5
47580*-AY-5	JELD-WEN, INC SR NOTES DUE 2013 (2003 TR		09/30/2009	Various		865,839	245,642	449,273	468,819		(2,752)		(2,752)		715,633		150,206	150,206		09/30/2012	4
47580*-BA-6	JELD-WEN, INC. (2006 TRANSACTION) 2012 (		09/30/2009	Various		4,270,924	1,842,312	3,141,169	3,266,696		(8,290)		(8,290)		3,298,140		972,784	972,784		09/30/2012	4
24422E-QR-3	JOHN DEERE CAPITAL CORP		09/09/2009	ALLSTATE LIFE REINSURANCE		1,841,455	1,750,000	1,744,645	1,744,954		296		296		1,745,250		96,205	96,205	87,383	04/03/2018	1FE
990410-9B-0	JOHN MANEELY COMPANY TERM LOAN		07/01/2009	SCHEDULED REDEMPTION		15,052	15,052	14,532	14,771		281		281		15,052				131	12/08/2013	4FE
990315-9B-1	JOHNSON DIVERSEY, INC. TERM B		08/04/2008	VARIOUS															37,876	12/16/2011	3FE
48121C-AJ-5	JP MORGAN CHASE BANK PRINCIPAL PROTECTED		09/18/2009	J. P. MORGAN SECURITIES, INC.		50,025,000	50,000,000	50,000,000	50,000,000						50,000,000		25,000	25,000		12/30/2014	1FE
48121C-CY-0	JP MORGAN CHASE PRINCIPAL PROTECTED NTS		09/17/2009	J. P. MORGAN SECURITIES, INC.		25,737,500	25,000,000	25,000,000	25,000,000						25,000,000		737,500	737,500		08/31/2015	1FE
46628G-AF-6	JPALT		09/01/2009	Various		534,335	395,203	534,209	536,187		(190)		(190)		534,335				13,008	05/25/2036	5FE
46631V-AA-9	JPM CHASE CAPITAL XXV		09/18/2009	Various		8,257,500	8,500,000	8,225,610	8,227,705		2,103		2,103		8,229,808		27,692	27,692	557,600	10/01/2037	1FE
46629B-AF-6	JPMAC 2006-CW2 AF6		09/01/2009	SCHEDULED REDEMPTION		7,313	7,313	7,359	7,370		(57)		(57)		7,313				325	08/25/2036	5FE
46625M-AC-3	JPMCC 2001-CIBC, A3		09/17/2009	Various		4,663,612	4,534,714	5,072,679	4,684,305		(75,109)		(75,109)		4,802,813		(139,201)	(139,201)	228,560	03/15/2033	1FE
46625M-LR-8	JPMCC 2002-C1, A2		08/03/2009	Various		1,008,560	994,623	997,108	995,219		(245)		(245)		994,974		13,585	13,585	30,544	07/12/2037	1FE
46625M-N9-6	JPMCC 2003-CB7, A3		09/30/2009	DESCAP SECURITIES INC		7,396,875	7,500,000	7,537,178	7,511,538		(4,579)		(4,579)		7,506,960		(110,085)	(110,085)	253,964	01/12/2038	1FE
46625M-WX-3	JPMCC 2003-CIB6, A2		09/15/2009	JEFFERIES & COMPANY, INC.		19,031,250	18,750,000	18,843,188	18,797,460		(6,755)		(6,755)		18,790,705		240,545	240,545	785,513	07/12/2037	1FE
46625M-A6-6	JPMCC 2003-LN1, A2		09/14/2009	JEFFERIES & COMPANY, INC.		20,050,000	20,000,000	19,878,515	20,032,393		(4,696)		(4,696)		20,027,697		22,303	22,303	781,733	10/15/2037	1FE
46625M-YU-7	JPMCC 2003-PM1A, A4		09/29/2009	WACHOVIA SECURITIES		10,417,106	10,260,000	10,382,667	10,323,297		(9,546)		(9,546)		10,313,751		103,356	103,356	399,104	08/12/2040	1FE
46625M-5H-8	JPMCC 2004-PNC1, A3		09/29/2009	COHEN BROS & CO		10,021,875	10,000,000	10,051,953	10,023,934		(4,871)		(4,871)		10,019,063		2,812	2,812	397,425	06/12/2041	1FE
46629P-AF-5	JPMCC 2006-LDP9 AJ		09/25/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		1,400,000	2,500,000	2,101,074	2,121,443		26,412		26,412		2,147,855		(747,855)	(747,855)	112,353	05/15/2047	1FE
46625H-HL-7	JPMORGAN CHASE & CO		09/25/2009	J. P. MORGAN SECURITIES, INC.		25,250,090	23,000,000	22,968,030			1,021		1,021		22,969,051		2,281,039	2,281,039	631,925	04/23/2019	1FE
990492-9A-0	KANSAS CITY SOUTHERN RAILWAY CO. TERM B		09/30/2009	Various		2,519,312	2,759,937	2,759,937	2,759,937						2,759,937		(240,625)	(240,625)	26,119	04/28/2013	3FE
485260-BH-5	KANSAS GAS & ELECTRIC		09/29/2009	SCHEDULED REDEMPTION		250,817	250,817	250,817	250,817						250,817				14,164	03/29/2021	2FE
48600P-AA-5	KATONAH IV LTD CLASS A FLOAT. RATE	F	09/22/2009	SCHEDULED REDEMPTION		1,087,660	1,087,660	1,083,201	1,085,761		1,900		1,900		1,087,660				13,811	02/20/2015	1FE
490562-AE-5	KENT 2006-2X, B		08/31/2009	DISTRIBUTION		43,131											43,131	43,131		05/08/2046	6FE
754427-AA-0	KEYSPAN CORP - RAVENSWOOD UNIT 40 2004 P		07/15/2009	SCHEDULED REDEMPTION		327,001	327,001	325,922	325,979		1,022		1,022		327,001				19,607	01/15/2019	1
990776-9A-6	KEYSTONE AUTOMOTIVE OPERATIONS, INC. TER		09/30/2009	SCHEDULED REDEMPTION		7,945	7,945	7,945	7,945						7,945				22	01/12/2012	5FE
494386-AA-3	KIMBERLY CLARK MEXICO SR NTS		08/01/2009	MATURED		13,000,000	13,000,000	14,521,130	13,151,269		(151,269)		(151,269)		13,000,000				1,153,750	08/01/2009	1FE
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
Y49659-AC-2	KOWLOON-CANTON EURO	F	07/27/2009	MATURED		5,000,000	5,000,000	4,859,300	4,988,604		11,396		11,396		5,000,000				362,500	07/27/2009	1FE
50076#-9A-0	KRANSON INDS. INC. TERM LOAN		09/23/2008	VARIOUS															11,793	07/31/2013	4FE
50540R-AG-7	LABORATORY CORP AMERICA HOLDINGS		07/01/2009	Various		467,655	6,254,000	5,290,705	4,856,927		48,334		48,334		467,384		271	271	7,727	09/11/2021	2FE
512815-9A-1	LAMAR MEDIA CORP SERIES F INCREMENTAL T		11/28/2008	VARIOUS															34,285	03/31/2014	3FE
991974-9B-4	LANGUAGE LINE INC TERM B		09/30/2009	SCHEDULED REDEMPTION		19,712	37,062	37,062	37,062						37,062		(17,349)	(17,349)	1,220	06/11/2011	3FE
990954-9B-7	LAS VEGAS SANDS LLC DELAYED DRAW TERM LO		09/30/2009	SCHEDULED REDEMPTION		2,000	2,000	2,000	2,000						2,000					05/23/2014	4FE
990954-9A-9	LAS VEGAS SANDS LLC TRANCHE B TERM LOAN		09/30/2009	SCHEDULED REDEMPTION		8,000	8,000	8,000	8,000						8,000					05/23/2014	4FE

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)
991082-9A-8	LAUREATE EDUCATION, INC. TERM LOAN B		09/30/2009	SCHEDULED REDEMPTION		(95,493)	3,266	3,201	3,192		74		74		3,266		(98,759)	(98,759)	72	08/18/2014	4FE
991082-9B-6	LAUREATE EDUCATION, INC. TERM LOAN B DEL		09/30/2009	VARIOUS		(18,250)											(18,250)	(18,250)		08/17/2014	4FE
501773-DH-5	LBCMT 1999-C2 B		09/01/2009	SCHEDULED REDEMPTION		1,000,000	1,000,000	1,082,500	1,010,133		(10,133)		(10,133)		1,000,000				55,201	10/15/2032	1FE
52521T-AY-3	LBFRC 2006-LLFA, H		09/30/2009	DISTRIBUTION		13,311		13,311	13,311						13,311					09/15/2021	3FE
52521T-BC-0	LBFRC 2006-LLFA, K		09/30/2009	DISTRIBUTION		19,681		19,681	19,681						19,681					09/15/2021	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				1,138	07/25/2036	5FE
52108H-AT-1	LBUBS 2000-C3		09/16/2009	Various		4,284,937	4,257,803	4,864,630	4,360,867		(90,466)		(90,466)		4,270,400		14,537	14,537	248,340	05/15/2025	1FE
52108H-CB-8	LBUBS 2000-C5, A2		08/03/2009	Various		12,235,858	11,840,623	12,818,029	12,157,497		(115,797)		(115,797)		12,041,700		194,159	194,159	501,890	12/15/2026	1FE
52108H-DF-8	LBUBS 2001-C2, A2		08/03/2009	MORGAN STANLEY DEAN WITTER		3,128,672	3,000,000	3,277,617	3,194,484		(97,114)		(97,114)		3,097,370		31,302	31,302	130,288	11/15/2027	1FE
52108H-FL-3	LBUBS 2001-C3, A2		08/03/2009	STRUCTURED AND ALTERNATIVE SECURITIES		11,457,188	11,000,000	11,988,282	11,361,684		(79,589)		(79,589)		11,282,096		175,092	175,092	457,042	12/15/2028	1FE
52108H-FM-1	LB-UBS 2001-C3, B		08/11/2009	FTN FINANCIAL		5,100,000	5,000,000	5,024,827	5,007,715		(1,755)		(1,755)		5,005,960		94,040	94,040	219,780	06/15/2036	1FE
52108H-GZ-1	LBUBS 2001-C7, A5		08/18/2009	FTN FINANCIAL		3,187,600	3,065,000	3,093,016	3,074,636		(2,520)		(2,520)		3,072,116		115,484	115,484	130,539	12/15/2030	1FE
52108H-GW-8	LBUBS 2001-C7, X2		07/31/2009	DISTRIBUTION		69,178											69,178	69,178		11/15/2008	1Z
52108H-MY-7	LBUBS 2002-C7, A4		08/26/2009	Various		12,662,774	12,500,000	12,466,798	12,483,241		2,831		2,831		12,486,071		176,702	176,702	442,267	12/15/2031	1FE
52108H-PN-8	LBUBS 2003-C1 A4		08/04/2009	BARCLAYS BANK		24,750,000	25,000,000	23,883,204	24,336,060		87,493		87,493		24,423,552		326,448	326,448	720,128	03/15/2032	1FE
52108H-RC-0	LBUBS 2003-C3, A4		09/16/2009	DESCAP SECURITIES INC		2,946,094	3,000,000	2,780,676	2,883,328		18,524		18,524		2,901,853		44,241	44,241	97,207	05/15/2032	1FE
52108H-XL-3	LBUBS 2003-C8, A3		09/11/2009	LIBERTAS		4,085,469	4,000,000	4,034,844	4,017,106		(4,571)		(4,571)		4,012,536		72,933	72,933	147,583	11/15/2027	1FE
52108H-2T-0	LBUBS 2005-C1, AAB		09/15/2009	FTN FINANCIAL		2,507,813	2,500,000	2,512,452	2,507,167		(2,123)		(2,123)		2,505,044		2,768	2,768	87,871	02/15/2030	1FE
52108H-4W-1	LBUBS 2005-C3, AJ		07/22/2009	TRANSFER		11,014,645	10,000,000	9,726,172	9,776,239		(410,028)		(410,028)		11,014,645				297,306	07/15/2040	1FE
52108M-AD-5	LBUBS 2005-C7, A3		09/10/2009	STONE & YOUNGBERG		10,125,000	10,000,000	10,236,247	10,139,531		(23,212)		(23,212)		10,116,320		8,680	8,680	422,532	11/15/2030	1FE
52108M-DP-5	LBUBS 2006-C1, E		09/24/2009	MORGAN STANLEY DEAN WITTER		487,617	2,000,000	2,009,928	2,012,607		(5,707)		(5,707)		2,006,900		(1,519,283)	(1,519,283)	86,464	02/15/2041	1FE
50180J-AL-9	LBUBS 2007-C2, E		09/30/2009	Various		737,648	6,329,000	4,859,972	6,370,620		(15,562)		(15,562)		5,515,711		(4,778,063)	(4,778,063)	181,294	02/15/2040	4FE
521615-AA-2	LEA POWER PARTNERS 2033		09/15/2009	SCHEDULED REDEMPTION		164,680	164,680	161,564	161,580		3,100		3,100		164,680				5,845	06/15/2033	2FE
12495*-AA-5	LEE MEMORIAL 2 (2007 CTL TRANSACTION) 20		09/10/2009	SCHEDULED REDEMPTION		2,458	2,458	3,005			(547)		(547)		2,458				88	01/10/2034	1Z
12484@-AA-6	LEE MEMORIAL CTL (2006 TRANSACTION)		09/15/2009	SCHEDULED REDEMPTION		8,398	8,398	8,398	8,398						8,398				375	08/15/2033	1
52470@-9A-0	LEGACY PARTNERS REALTY FUND REVOLVER		09/30/2009	DISTRIBUTION		38,725											38,725	38,725		10/01/2010	5Z
22538#-AA-9	LEHIGH VALLEY HOSPITAL LEASE-BACKED PASS		09/05/2009	SCHEDULED REDEMPTION		7,818	7,818	7,818	7,818						7,818				317	02/05/2027	1
524908-NX-4	LEHMAN BROTHERS ELN		08/10/2009	BANK OF AMERICA		7,625,000	50,000,000	4,945,000	4,945,000						4,945,000		2,680,000	2,680,000		10/13/2015	1FE
991145-9A-3	LENDER PROCESSING SERVICES, INC. TERM LO		09/30/2009	SCHEDULED REDEMPTION		2,500	2,500	2,479	2,477		23		23		2,500					07/02/2014	2FE
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
991096-9A-8	LIBERTY ELECTRIC POWER LLC TERM LOAN		09/30/2009	SCHEDULED REDEMPTION		4,423	4,423	4,380	4,382		41		41		4,423				96	11/02/2014	3FE
990594-9A-3	LNR PROPERTY CORP. TERM B		07/10/2009	SCHEDULED REDEMPTION		227,273	227,273	227,273	227,273						227,273				1,465	07/12/2011	4FE
990594-9B-1	LNR PROPERTY CORPORATION A1		07/10/2009	SCHEDULED REDEMPTION		200,000	200,000	200,949	200,484		(484)		(484)		200,000				1,351	07/12/2010	4FE
990893-9A-9	LODGENET ENTERTAINMENT CORP. TERM LOAN		09/08/2009	Various		1,621,921	1,851,038	1,851,038	1,851,038						1,851,038		(229,117)	(229,117)	29,914	04/04/2014	4FE
50243Q-A*-5	LVI SERVICES INC. TERM B		09/30/2009	Various		(4,512)	(4,512)	(4,512)	9,388		24		24		(4,512)				3,366	11/16/2011	4
52523K-AL-8	LXS 2006-17, WF62		09/30/2009	DISTRIBUTION		(295,740)		(295,740)	(295,740)						(295,740)					11/25/2036	5FE
57643L-BY-1	MABS 2003-WMC2 M1		09/25/2009	SCHEDULED REDEMPTION		1,126,306	1,126,306	1,126,306	1,126,306						1,126,306				12,069	08/25/2033	1FE
57643L-KJ-4	MABS 2005-HE2, A3		09/25/2009	SCHEDULED REDEMPTION		115,796	115,796	115,796	115,796						115,796				548	10/25/2035	1FE
55438@-AB-0	MACERICH PARTNERSHIP TERM LOAN #B7		09/18/2009	SCHEDULED REDEMPTION		3,687,500	3,687,500	3,689,964	3,691,932		(4,432)		(4,432)		3,687,500				9,475	04/25/2010	3
55448Q-AJ-5	MACK-CALI REALTY L.P.		07/28/2009	WACHOVIA SECURITIES		5,402,640	6,000,000	5,100,770	5,904,337		19,723		19,723		5,167,930		234,710	234,710	295,542	02/15/2014	2FE
56068T-AC-1	MAJAPAHIT HOLDING BV	F	08/13/2009	Various		9,327,500	9,500,000	9,244,075	9,270,375		12,131		12,131		9,282,506		44,994	44,994	425,132	06/28/2017	3FE
56068T-AD-9	MAJAPAHIT HOLDING BV	F	09/17/2009	CRT CAPITAL GROUP		1,511,250	1,500,000	1,478,790	1,479,070		147		147		1,479,217		32,033	32,033	86,625	06/29/2037	3FE
N54360-AB-3	MAJAPAHIT HOLDING BV	F	09/04/2009	CRT CAPITAL GROUP		4,040,000	4,000,000	4,200,000	4,171,880		(11,786)		(11,786)		4,160,094		(120,094)	(120,094)	298,139	10/17/2016	3FE
576434-QD-9	MALT 2004-4 7A1		09/01/2009	SCHEDULED REDEMPTION		57,108	57,108	59,330	58,878		(1,770)		(1,770)		57,108				2,474	05/25/2034	1FE
576433-UF-1	MARM 2004-13 3A1		09/01/2009	SCHEDULED REDEMPTION		1,648,230	1,648,230	1,593,890	1,595,569		52,661		52,661		1,648,230				41,798	11/21/2034	1FE
576436-AS-8	MARP 2005-1 1A2		09/01/2009	SCHEDULED REDEMPTION		188,836	188,836	195,954	195,706		(6,871)		(6,871)		188,836				8,942	08/25/2034	2FE
576430-BM-6	MARP 2006-1 1A2		09/01/2009	SCHEDULED REDEMPTION		444,956	444,956	462,719	461,739		(16,783)		(16,783)		444,956				22,566	07/25/2035	3FE
5525V0-AJ-5	MARSHALL & ILSLEY CORP		08/18/2009	MATURED		1,818,182	1,818,182	1,818,073	1,818,167		14		14		1,818,182				52,727	08/18/2009	2FE
574599-AX-4	MASCO CORP		09/10/2009	JEFFERIES & COMPANY, INC.		4,893,750	5,000,000	3,979,670	4,099,970		172,480		172,480		4,057,551		836,199	836,199	342,708	07/15/2012	3FE
574599-BD-7	MASCO CORP		09/03/2009	GOLDMAN, SACHS & CO.		18,400,000	20,000,000	19,598,800	19,632,659		25,260		25,260		19,657,919		(1,257,919)	(1,257,919)	1,143,333	10/03/2016	3FE
574754-AE-7	MASHANTUCKET PEQUOT TRIB		09/18/2009	DONALDSON, LUFKIN & JENRETTE SECURITIES		612,250	1,550,000	1,550,000	1,550,000						1,550,000		(937,750)	(937,750)	112,719	11/15/2015	6FE
55265K-TK-5	MASTR 2003-3 2A3		09/01/2009	SCHEDULED REDEMPTION		13,165	13,165	12,918	12,973		192		192		13,165				438	04/25/2018	1FE
55265K-YV-5	MASTR 2003-6 6A7		09/01/2009	SCHEDULED REDEMPTION		1,586,400	1,586,400	1,515,928	1,547,722		38,678		38,678		1,586,400				56,276	07/25/2033	1FE
57643M-EE-0	MASTR 2004-8 1A1		09/01/2009	SCHEDULED REDEMPTION		943,472	943,472	932,048	933,796		9,676		9,676		943,472				32,702	08/25/2019	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)
58186*-AB-0	MCLANE CO INC SER B 1ST MTG		09/06/2009	SCHEDULED REDEMPTION		560,519	560,519	560,519	559,304		1,215		1,215		560,519				51,736	03/06/2010	1
583334-AA-5	MEADWESTVACO CORP		08/05/2009	ROYAL BANK OF SCOTLAND PLC		22,025,500	21,000,000	21,617,300	21,247,737		(42,554)		(42,554)		21,205,183		820,317	820,317	1,227,406	04/01/2012	3FE
995961-9B-7	MEDIACOM LLC GROUP TERM B (10/04)		09/30/2009	SCHEDULED REDEMPTION		12,344	12,344	12,344	12,344						12,344					03/31/2013	3FE
995961-9C-5	MEDICOM BROADBAND (IOWA) TERM LOAN D-1		09/30/2009	SCHEDULED REDEMPTION		14,591	14,591	14,591	14,591						14,591					01/31/2015	3FE
585055-AK-2	MEDTRONIC INC 1.625000% 04/15/2013		09/22/2009	EXCHANGE		3,962,810	4,000,000	3,930,236	3,955,565		7,246		7,246		3,962,810				60,847	04/15/2013	1FE
58505@-AA-4	MEDTRONIC, INC. (UNITED STATES) 2013		06/30/2009	SCHEDULED REDEMPTION		55,243	55,243	55,402			(159)		(159)		55,243				1,547	02/15/2013	1
58528#-BB-2	MEIJER INC SR SECURED NOTES		07/01/2009	SCHEDULED REDEMPTION		310,166	310,166	321,583	311,063		(896)		(896)		310,166				12,314	07/01/2013	2
59018Y-J3-6	MERRILL LYNCH & CO		07/23/2009	GOLDMAN, SACHS & CO.		2,584,175	2,500,000	2,496,500	2,497,363		381		381		2,497,744		86,431	86,431	144,108	08/15/2012	1FE
59023F-AB-1	MERRILL LYNCH MORTGAGE INVESTO		09/25/2009	Various		179,267	193,968	58,015	442,253		155,751		155,751		179,267				568	10/25/2037	6FE
59170@-AC-2	METRO-GOLDWYN-MAYER INC. TERM LOAN B-1		08/31/2009	Various		6,553	12,810	6,512	11,447		7,995		7,995		6,553					04/08/2012	4
591894-BW-9	METROPOLITAN EDISON		08/13/2009	MORGAN STANLEY DEAN WITTER		5,076,950	5,000,000	4,775,050	4,831,421		17,743		17,743		4,849,165		227,785	227,785	214,635	04/01/2014	2FE
593171-AS-0	MEZZ 2004-C2, A		09/01/2009	SCHEDULED REDEMPTION		9,569	9,569	9,541	9,550		19		19		9,569				348	10/15/2040	1FE
593171-BJ-9	MEZZCAP 2005-C3, A		09/01/2009	SCHEDULED REDEMPTION		34,982	34,982	34,982	34,982						34,982				1,464	09/11/2015	1FE
61913P-AG-7	MHL 2004-2 A1		09/25/2009	SCHEDULED REDEMPTION		649,586	649,586	651,007	650,059		(473)		(473)		649,586				3,556	12/25/2034	1FE
61913P-AQ-5	MHL 2005-1 1A2		09/25/2009	SCHEDULED REDEMPTION		171,263	171,263	171,263	171,262						171,263				259	02/25/2035	1FE
61913P-AS-1	MHL 2005-1 1M1		09/25/2009	SCHEDULED REDEMPTION		428,156	428,156	428,156	428,156						428,156				733	02/25/2035	1FE
61915R-AK-2	MHL 2005-3 A1		09/25/2009	SCHEDULED REDEMPTION		920,146	920,146	900,730	880,522		19,416		19,416		920,146				1,237	08/25/2035	1FE
594087-9B-6	MICHAELS STORES INC. REPLACEMENT LOAN (		09/10/2009	Various		3,470,000	3,919,598	3,919,598	3,919,598						3,919,598		(449,598)	(449,598)	28,517	10/31/2013	4FE
553054-AA-5	MISC CAPITAL LTD	F	07/01/2009	MATURED		15,000,000	15,000,000	14,987,150	14,998,565		1,435		1,435		15,000,000				750,000	07/01/2009	1FE
59020U-SJ-5	MLMI 2005-A2 A2		09/01/2009	SCHEDULED REDEMPTION		610,900	610,900	596,606	597,776		13,124		13,124		610,900				20,016	02/25/2035	1FE
59020U-3B-9	MLMI 2006-HE1, A-2B		09/25/2009	SCHEDULED REDEMPTION		1,145,705	1,145,705	1,145,705	1,145,705						1,145,705				1,110	12/25/2036	1FE
59022H-CP-5	MLMT 2003-KEY1, A3		09/11/2009	BARCLAYS BANK		10,202,344	10,000,000	10,049,556	10,017,482		(4,859)		(4,859)		10,012,623		189,721	189,721	387,363	11/12/2035	1FE
59022H-CQ-3	MLMT 2003-KEY1, A4		09/10/2009	BARCLAYS BANK		25,398,438	25,000,000	25,283,413	25,317,784		(42,312)		(42,312)		25,275,472		122,965	122,965	1,032,656	11/12/2035	1FE
59022H-MY-5	MLMT 2005-LC1, A3		09/30/2009	COHEN BROS & CO		3,009,375	3,000,000	3,016,339	3,009,862		(2,450)		(2,450)		3,007,411		1,964	1,964	120,766	01/12/2044	1FE
59022H-NB-4	MLMT 2005-LC1, ASB		09/11/2009	ICP CAPITAL LLC		10,195,313	10,000,000	10,054,503	10,033,762		(7,896)		(7,896)		10,025,865		169,448	169,448	418,158	01/12/2044	1FE
59023B-AL-8	MLMT 2006 C1, D		09/30/2009	Various		4,495,513	16,123,000	5,295,858	15,924,256		23,568		23,568		7,550,177		(3,054,664)	(3,054,664)	460,958	05/12/2039	3FE
59023B-AK-0	MLMT 2006-C1, C		09/30/2009	DISTRIBUTION		173,501		173,501	173,501						173,501					05/12/2039	3FE
59023B-AM-6	MLMT 2006-C1, E		09/24/2009	Various		2,915,020	12,674,000	625,710	12,452,910		6,060	536,224	(530,164)		2,789,293		125,727	125,727	600,952	05/12/2039	4FE
608190-AF-1	MOHAWK INDUSTRIES INC		08/13/2009	CANTOR, FITZGERALD & CO.		12,120,000	12,000,000	12,040,500	12,016,421		(2,871)		(2,871)		12,013,550		106,450	106,450	725,700	04/15/2012	3FE
608190-AG-9	MOHAWK INDUSTRIES INC		08/12/2009	GOLDMAN, SACHS & CO.		11,500,000	11,500,000	11,488,270	11,494,807		1,536		1,536		11,496,343		3,657	3,657	753,889	01/15/2011	3FE
608190-AH-7	MOHAWK INDUSTRIES INC		09/03/2009	Various		13,202,500	14,000,000	13,759,040	14,125,408		(11,221)		(11,221)		14,114,187		(911,687)	(911,687)	1,031,073	01/15/2016	3FE
608328-AK-6	MOHEGAN TRIBAL GAMING		09/09/2009	J. P. MORGAN SECURITIES, INC.		784,875	975,000	973,781	974,483		101		101		974,584		(189,709)	(189,709)	74,317	04/01/2012	5FE
608328-AP-5	MOHEGAN TRIBAL GAMING		09/22/2009	Various		1,412,500	2,000,000	2,010,000	2,007,396		(1,289)		(1,289)		2,006,107		(593,607)	(593,607)	153,583	08/15/2014	5FE
61684#-AB-7	MORENO GROUP LLC DELAYED DRAW TL		06/30/2009	SCHEDULED REDEMPTION		1,389	1,389	1,367	1,365		24		24		1,389				77	05/10/2014	5
61684#-AA-9	MORENO GROUP LLC TERM LOAN B		06/30/2009	SCHEDULED REDEMPTION		11,111	11,111	10,933	10,924		187		187		11,111				2,567	05/10/2014	5
617446-C2-3	MORGAN STANLEY		09/09/2009	ALLSTATE LIFE REINSURANCE		1,742,150	1,750,000	1,678,618	1,686,472		4,356		4,356		1,690,828		51,322	51,322	111,271	01/09/2017	1FE
61744Y-AD-0	MORGAN STANLEY		09/09/2009	ALLSTATE LIFE REINSURANCE		1,529,898	1,500,000	1,514,100	1,513,101		(784)		(784)		1,512,317		17,581	17,581	62,227	12/28/2017	1FE
61790R-AG-1	MORGAN STANLEY MTG TR 30 SER 30 CL 6		09/01/2009	SCHEDULED REDEMPTION		9,543	9,543	8,401	9,543						9,543				649	12/01/2018	1FE
61746Y-AB-2	MORGAN STANLEY MTN, SER F, CAPITAL PROTE		09/29/2009	MORGAN STANLEY DEAN WITTER		49,254,000	50,000,000	50,000,000	50,000,000						50,000,000		(746,000)	(746,000)		12/30/2012	1FE
96122#-AA-5	MOTIVA ENT. LLC (ASHBURN VA) CTL SERIES		09/05/2009	SCHEDULED REDEMPTION		31,799	31,799	30,417	30,687		1,112		1,112		31,799				1,228	01/05/2025	1
04854*-AA-7	MOTOROLA/ AFI PH 1B SEC LSE NTS		09/01/2009	SCHEDULED REDEMPTION		19,453	19,453	19,680	19,603		(150)		(150)		19,453				913	02/01/2015	2
04853#-AA-4	MOTOROLA/AFG PH 1A SEC LSE NTS		09/01/2009	SCHEDULED REDEMPTION		114,198	114,198	102,819	107,633		6,565		6,565		114,198				5,317	10/01/2014	2
61746R-EJ-6	MSAC 2003-HE3 M2		09/25/2009	Various		1,576,842	1,576,123	1,591,601	1,577,524		(682)		(682)		1,576,842				19,547	10/25/2033	1FE
61746R-GT-2	MSAC 2004-WMC1 M2		09/25/2009	Various		2,351,347	2,342,688	2,358,794	2,255,463		86,979		86,979		2,351,347				45,789	06/25/2034	2FE
61755E-AB-4	MSAC 2007-NC4 A2A		09/30/2009	Various		1,146,488	1,138,359	1,146,085	1,138,359		403		403		1,146,488					05/25/2037	5FE
61745M-MZ-3	MSC 1999-CAM1		09/01/2009	SCHEDULED REDEMPTION		588,215	588,215	570,086	584,065		4,149		4,149		588,215				23,587	03/15/2032	1FE
61745M-QM-8	MSC 2003-IQ4, A2		09/16/2009	JEFFERIES & COMPANY, INC.		29,877,825	30,410,000	28,696,120	29,415,038		172,793		172,793		29,587,832		289,993	289,993	983,274	05/15/2040	1FE
61745M-YZ-0	MSC 2004-IQ7, A3		09/29/2009	BB&T CAPITAL MARKETS		10,000,000	10,000,000	10,232,031	10,117,451		(42,615)		(42,615)		10,074,836		(74,836)	(74,836)	402,736	06/15/2038	1FE
617451-BN-8	MSC 2005-HQ7, A2		09/14/2009	ICP CAPITAL LLC		20,050,000	20,000,000	20,083,480	20,053,247		(9,563)		(9,563)		20,043,684		6,316	6,316	834,335	11/14/2042	1FE
61745M-5F-6	MSC 2005-T19, AAB		09/09/2009	FTN FINANCIAL		7,035,000	7,000,000	7,038,472	7,021,777		(3,636)		(3,636)		7,018,140		16,860	16,860	266,995	06/12/2047	1FE
61750H-AJ-5	MSC 2006-HQ10 C		09/30/2009	DISTRIBUTION		68,475		68,475							68,475					11/12/2041	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)
617451-FY-0	MSC 2006-HQ8, J		09/30/2009	Various		1,485,320	6,000,000	5,539,758	5,850,610		18,120		18,120		5,620,403		(4,135,083)	(4,135,083)	165,712	03/12/2044	3FE
617451-FZ-7	MSC 2006-HQ8, K		09/30/2009	Various		1,365,000	6,500,000	1,467,038	6,157,413		9,574	499,211	(489,638)		1,589,700		(224,700)	(224,700)	293,618	03/12/2044	3FE
78464Q-AA-5	MSC 2006-SRR1, D		09/30/2009	Various		500,000	10,000,000	742,081	10,030,427		(395,944)	(320,547)	(75,397)		376,565		123,435	123,435	185,256	08/25/2046	5FE
78466P-AD-9	MSC 2007-SRR4, E		09/25/2009	Various		818,859	14,950,000	878,471	14,950,000						878,471		(59,612)	(59,612)	72,687	11/20/2052	1FE
78466P-AE-7	MSC 2007-SRR4, F		09/25/2009	Various		760,760	13,400,000	1,035,870	13,400,000						1,035,870		(275,110)	(275,110)	90,276	11/20/2052	2FE
61745M-NT-6	MSCI 1999-LIFE1		09/01/2009	SCHEDULED REDEMPTION		2,000,000	2,000,000	1,978,772	1,998,299		1,701		1,701		2,000,000				109,266	04/15/2033	1FE
57060N-AA-4	MSCLO 2005-1A A	F	07/20/2009	SCHEDULED REDEMPTION		272,915	272,915	212,873			60,041		60,041		272,915				943	04/20/2017	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-JJ-0	MSDWC 2001-IQA, A3		09/01/2009	SCHEDULED REDEMPTION		1,813,354	1,813,354	1,895,592	1,825,840		(12,486)		(12,486)		1,813,354				67,858	12/18/2032	1FE
61746W-GB-0	MSDWC 2001-TOP1, A4		02/04/2009	BANK OF AMERICA							9,791,183		9,791,183						154,987	02/15/2033	1FE
61746W-LV-0	MSDWC 2001-TOP5, C		09/30/2009	BANK OF AMERICA		4,365,000	4,500,000	4,522,676	4,508,102		(2,029)		(2,029)		4,506,073		(141,073)	(141,073)	230,160	10/15/2035	1FE
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
61746W-MV-9	MSDWC 2002-HQ, A3		08/04/2009	Various		12,234,838	11,704,771	12,945,847	12,164,742		(108,559)		(108,559)		12,056,183		178,655	178,655	551,575	04/15/2034	1FE
61746W-MX-5	MSDWC 2002-HQ, C		09/30/2009	BANK OF AMERICA		7,867,148	7,608,000	8,639,835	8,013,815		(90,886)		(90,886)		7,922,929		(55,781)	(55,781)	390,822	04/15/2034	1FE
61746W-QF-0	MSDWC 2002-IQ2, A4		08/04/2009	Various		14,518,240	14,079,497	14,872,252	14,452,459		(133,922)		(133,922)		14,318,537		199,703	199,703	546,065	12/15/2035	1FE
61746W-PG-9	MSDWC 2002-TOP7, B		09/30/2009	BANK OF AMERICA		1,900,000	2,000,000	2,010,698	2,004,339		(916)		(916)		2,003,423		(103,423)	(103,423)	92,551	01/15/2039	1FE
61746W-ZA-1	MSDWC 2003-TOP9, A2		09/10/2009	LIBERTAS		13,135,078	13,000,000	12,833,596	12,893,187		25,699		25,699		12,918,886		216,192	216,192	486,113	11/13/2036	1FE
61749Q-AC-4	MSIX 2006-1, A2		09/25/2009	SCHEDULED REDEMPTION		1,187,667	1,187,667	1,187,667	1,187,667						1,187,667				999	07/25/2036	1FE
61748H-AN-1	MSM 2004-5AR 1A2		09/01/2009	SCHEDULED REDEMPTION		68,719	68,719	68,492	68,536		183		183		68,719				1,612	07/25/2034	1FE
61749T-AA-2	MSM 2006-105L, A1		09/30/2009	Various		167,189	161,508	166,464	42,338	118,956	757		119,713		167,189					08/25/2036	6FE
61748H-HC-8	MSMT 2004-11AR I-A2B		09/25/2009	SCHEDULED REDEMPTION		72,880	72,880	72,880	72,900		(20)		(20)		72,880				374	01/25/2035	1FE
61748H-VW-8	MSMT 2006-2 6PT		09/01/2009	Various		99,645	403,199	91,821	537,600		21,010		21,010		99,645				20,186	02/25/2036	5FE
62827G-AA-3	MUTUAL FUND FEE TRUST XIX SER. 2002-1 AS		09/30/2009	Various		118,551	118,551	118,551	57,864						118,551				5,509	12/01/2009	1FE
62827K-AA-4	MUTUAL FUND FEE TRUST XX		09/30/2009	Various		152,283	134,839	152,619	72,591						152,283					03/02/2010	1FE
57164R-AJ-1	MVCOT 2004-2A, A		09/01/2009	SCHEDULED REDEMPTION		232,934	232,934	232,933	232,934						232,934				6,640	10/20/2026	1FE
57164R-AW-2	MVCOT 2005-2, A		09/01/2009	SCHEDULED REDEMPTION		1,100,855	1,100,855	1,094,255	1,096,168		4,687		4,687		1,100,855				41,558	10/20/2027	1FE
62911*-9B-6	N.E.W. HOLDINGS TERM LOAN		09/09/2009	BANK OF AMERICA		4,675,000	5,000,000	4,843,711	4,835,733		9,949		9,949		4,845,682		(170,682)	(170,682)		05/22/2014	4FE
65536V-AD-9	NAAC 2006-AR2 1A4		09/30/2009	DISTRIBUTION		405,426		405,426	405,426						405,426					08/25/2036	5FE
655356-JF-1	NASC 1998-D6, A1B		09/11/2009	SCHEDULED REDEMPTION		78,770	78,770	76,370	78,583		187		187		78,770				2,295	03/15/2030	1FE
655356-JG-9	NASC 1998-D6, A1C		08/05/2009	BANK OF AMERICA		14,416,795	13,645,000	15,110,048	14,202,960		(113,927)		(113,927)		14,089,033		327,762	327,762	606,031	03/15/2030	1FE
63250@-AC-7	NATIONAL AMUSEMENTS INC. SER B SR NTS, D		08/01/2009	Various		16,106,117	28,587,966	28,179,938	26,749,911						16,106,117				50,115	12/31/2010	2
63250@-AE-3	NATIONAL AMUSEMENTS, INC. SENIOR NOTES S		09/30/2009	Various		1,179,821		1,179,821							1,179,821					12/31/2010	4Z
990163-9B-5	NATIONAL BEDDING COMPANY, LLC 1ST LIEN T		07/01/2009	SCHEDULED REDEMPTION		2,500	2,500	2,500	2,500						2,500				5	02/28/2013	4FE
63534P-AG-2	NATIONAL CITY BANK		09/09/2009	ALLSTATE LIFE REINSURANCE		1,975,558	2,000,000	1,993,100	1,993,937		393		393		1,994,330		(18,772)	(18,772)	87,644	06/07/2017	1FE
990702-9A-2	NATIONAL PROCESSING COMPANY GROUP, INC.		06/29/2009	SCHEDULED REDEMPTION		51,282	51,282	51,282	51,282						51,282				242	09/29/2013	4FE
637432-KT-1	NATIONAL RURAL UTIL COOP		09/09/2009	ALLSTATE LIFE REINSURANCE		1,554,333	1,500,000	1,496,655	1,496,897		186		186		1,497,083		57,250	57,250	90,379	02/01/2018	1FE
990685-9A-9	NE ENERGY, INC. FIRST LIEN TERM LOAN B		09/03/2008	VARIOUS															11,084	11/01/2013	4FE
64031N-AA-6	NELNET INC		07/28/2009	TENDER OFFER		9,700,000	10,000,000	9,980,200	10,197,717		(79,106)		(79,106)		10,118,611		(418,611)	(418,611)	637,396	06/01/2010	3FE
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION TRANCHE A		09/30/2009	SCHEDULED REDEMPTION		352,669	352,669	350,451	350,477		2,192		2,192		352,669				16,426	06/30/2027	2FE
64408#-AC-4	NEW ENGLAND HYDRO FINANCE SERIES C NTS		09/17/2009	SCHEDULED REDEMPTION		342,000	342,000	342,000	340,703		1,297		1,297		342,000				23,243	10/17/2015	1
65334H-AJ-1	NEXEN INC	I	08/05/2009	CITIBANK		2,123,060	2,000,000	1,988,900			3		3		1,988,903		134,157	134,157	4,167	07/30/2039	2FE
65537M-AC-0	NHELI 2007-2 2A2		09/30/2009	DISTRIBUTION		13,332		13,332							13,332					01/25/2037	6FE
990619-9A-8	NIELSEN FINANCE LLC CLASS A DOLLAR TERM		09/30/2009	VARIOUS		(473,559)											(473,559)	(473,559)		08/09/2013	4FE
653922-AD-6	NIKE 5.375% MEDIUM TERM NTS, DUE 2009		07/08/2009	MATURED		7,000,000	7,000,000	7,004,690	7,000,345		(345)		(345)		7,000,000				226,795	07/08/2009	1FE
990472-9B-0	NISKA GAS STORAGE CANADA ULC ASSET SALE		07/17/2008	VARIOUS															842	05/13/2011	3FE
990472-9A-2	NISKA GAS STORAGE CANADA ULC CAN TERM LO		06/30/2009	SCHEDULED REDEMPTION		2,278	2,278	2,278	2,278						2,278				89	05/12/2013	3FE
990471-9B-2	NISKA GAS STORAGE US LLC DELAYED DRAW		06/30/2009	SCHEDULED REDEMPTION		165	165	165	165						165				234	05/12/2013	3FE
990471-9A-4	NISKA GAS STORAGE US LLC US TERM LOAN		09/30/2009	SCHEDULED REDEMPTION		488	488	488	488						488				1	05/12/2013	3FE
654894-AG-9	NOBLE ENERGY INC		09/11/2009	JEFFERIES & COMPANY, INC.		4,778,250	5,000,000	4,561,500	4,561,664		25		25		4,561,689		216,561	216,561	407,813	08/01/2097	2FE
669729-B#-1	NORWOOD PROM. PRODUCTS TERM A (8/04)		08/31/2009	Various		2,805,453	3,793,410	2,358,838		3,454,247	111,534		3,565,782		2,417,075		388,378	388,378	81,045	08/16/2009	6
991673-9F-3	NRG ENERGY, INC. CREDIT LINKED DEPOSIT		09/11/2009	Various		2,209,191	2,917,419	2,917,419	2,917,419						2,917,419		(708,228)	(708,228)	85,066	02/01/2013	3FE
991673-9G-1	NRG ENERGY, INC. TERM LOAN		09/30/2009	Various		5,050,631	5,453,889	5,453,889	5,453,889						5,453,889		(403,259)	(403,259)	(971)	02/01/2013	3FE
64031Q-AN-1	NSLT 2003-1, A4		07/15/2009	TRANSFER		6,756,458	6,754,665	6,764,955	6,757,215		(757)		(757)		6,756,458				106,414	01/25/2032	1FE
63860F-AB-9	NSTR 2006-B, AV2		09/25/2009	SCHEDULED REDEMPTION		2,370,787	2,370,787	2,370,787	2,370,787						2,370,787				9,031	09/25/2036	1FE
67059@-AA-5	NUSIL TECHNOLOGY LLC TRANCHE B TERM LOAN		09/02/2009	Various		1,041,660	1,044,000	1,044,000	1,044,000						1,044,000		(2,340)	(2,340)	3,714	10/24/2013	4Z

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)
67090F-9A-6	NUVEEN INVESTMENTS, INC. TERM LOAN B		08/11/2009	SCHEDULED REDEMPTION		171,806	171,806	170,427	170,305		1,502		1,502		171,806				6,037	11/13/2014	4FE
67133U-AA-0	OAK HILL CREDIT PARTNERS II, CL. A-1A	F	08/12/2009	SCHEDULED REDEMPTION		1,489,047	1,489,047	1,489,047	1,489,047						1,489,047				5,660	02/12/2015	1FE
67389#-AA-4	OAKRIVER TECHNOLOGY 10% SR SECURED (HANC		07/31/2009	PRINCIPAL PAYMENT		20,170	20,170	20,170	20,170						20,170				1,096	12/31/2012	4
674599-BF-1	OCCIDENTAL PETE CORP SR DEB		09/15/2009	MATURED		6,000,000	6,000,000	6,047,460	6,003,681		(3,681)		(3,681)		6,000,000				607,500	09/15/2009	1FE
67571M-AE-9	OCTAGON INVESTMENT PARTNERS V CLASS C-1	F	09/01/2009	DISTRIBUTION		45,863		45,863	45,863						45,863					11/28/2018	3FE
67571M-AL-3	OCTAGON INVESTMENT PARTNERS V CLASS C2	F	09/30/2009	DISTRIBUTION		43,975		43,975	43,975						43,975					11/28/2018	3FE
677502-A@-5	OHIO SAVINGS FINANCIAL CORP SR NTS		09/30/2009	VARIOUS		3,933,386											3,933,386	3,933,386		10/20/2015	2
67773#-AD-2	OHIO VALLEY ELECTRIC CORP. SER 2006-A		08/15/2009	SCHEDULED REDEMPTION		724,687	724,687	724,687	785,206		(60,518)		(60,518)		724,687				42,032	02/15/2026	2
68233D-AP-2	ONCOR ELECTRIC DELIVERY		08/14/2009	BANK OF AMERICA		6,414,375	5,500,000	6,482,135	6,423,187		(11,331)		(11,331)		6,411,856		2,519	2,519	436,410	01/15/2033	2FE
685048-AA-8	ONGLT 2006-A, A		09/01/2009	SCHEDULED REDEMPTION		717,945	717,945	717,926	717,938		8		8		717,945				30,039	11/15/2021	1FE
68403B-AH-8	OOMLT 2007-FXD2 M1		09/30/2009	DISTRIBUTION		88,650		88,650							88,650					03/25/2037	6FE
68371P-9A-2	OPEN SOLUTIONS INC. TERM LOAN		06/30/2009	SCHEDULED REDEMPTION		5,943	5,943	5,943	5,943						5,943				97	01/23/2014	4FE
68389X-AH-8	ORACLE CORP		07/07/2009	Various		4,011,750	4,000,000	3,973,360			2		2		3,973,362		38,388	38,388	1,361	07/08/2039	1FE
688239-9A-2	OSHKOSH TRUCK CORP. TERM B LOAN		09/30/2008	VARIOUS															29,539	12/06/2013	3FE
69242*-AA-1	OYSTER CREEK LTD SR NTS		09/15/2009	SCHEDULED REDEMPTION		851,000	851,000	851,000	854,905		(3,905)		(3,905)		851,000				55,272	03/15/2014	2
695114-BT-4	PACIFICORP		08/03/2009	Various		13,389,570	10,500,000	11,928,065	11,829,713		(17,638)		(17,638)		11,812,075		1,577,495	1,577,495	584,024	11/15/2031	1FE
69573X-AF-6	PAINEWEBBER CMO TR SER N CL N 3		08/01/2009	SCHEDULED REDEMPTION		3,597	3,597	3,485	3,502		95		95		3,597				210	01/01/2019	1FE
69763N-AB-7	PAMCO III 1998-1 CLASS B-1 FXD RT NTS	F	08/01/2009	SCHEDULED REDEMPTION		65,315	65,315	66,681	48,841		34,458		34,458		65,315				3,662	05/01/2010	4FE
69763N-AC-5	PAMCO III 1998-1 CLASS B-2 FLTG RT NTS	F	08/01/2009	SCHEDULED REDEMPTION		130,630	130,630	144,013	98,532		32,098		32,098		130,630				3,124	05/01/2010	4FE
69829V-AD-7	PANAMERICAN BEVERAGES INC 7.25% SR NTS	F	07/01/2009	MATURED		15,000,000	15,000,000	15,900,999	15,078,404		(78,404)		(78,404)		15,000,000				1,087,500	07/01/2009	1FE
990566-9A-1	PANAMSAT CORP. (AKA INTELSAT) TERM B		07/01/2009	VARIOUS		1,084,577									1,206,000		(121,423)	(121,423)		01/03/2014	4FE
990305-9B-2	PANTRY (THE) INC. TERM LOAN (07)		11/28/2008	VARIOUS															9,291	05/15/2014	4FE
07325*-AB-1	PAPERLINX LTD/PAPER AUSTRALIA PTY LTD GT	D	07/10/2009	Various		(140,108)	18,721,054	18,631,618			85,774		85,774		1,750,025	(1,893,379)	3,246	(1,890,133)	540,468	02/11/2014	4Z
70109H-AH-8	PARKER-HANNIFIN CORP		09/09/2009	ALLSTATE LIFE REINSURANCE		1,043,819	1,000,000	997,650	997,763		128		128		997,891		45,928	45,928	44,917	05/15/2018	1FE
74432G-AB-3	PCMT 2003-PWR1, A2		08/10/2009	MIZUHO SECURITIES USA INC		10,050,000	10,000,000	9,729,297	9,847,372		20,093		20,093		9,867,465		182,535	182,535	314,510	02/11/2036	1FE
70556J-AC-3	PEGASUS AVIATION LEASE SERIES 1999-1 CLA		09/25/2009	DISTRIBUTION		169,077		169,077							169,077					03/25/2029	6FE
70556M-AA-0	PEGASUS AVIATION, INC		09/30/2009	Various		76,635	44,619	57,681	60,281						76,635					03/25/2015	5FE
708160-BY-1	PENNEY (JC) CO INC		08/12/2009	MORGAN STANLEY DEAN WITTER		8,003,000	7,550,000	7,458,768	7,484,092		9,812		9,812		7,493,904		509,096	509,096	709,700	08/01/2012	3FE
708696-BS-7	PENNSYLVANIA ELECTRIC CO		08/13/2009	WACHOVIA SECURITIES		10,105,400	10,000,000	9,807,617	9,868,918		13,866		13,866		9,882,783		222,617	222,617	451,285	04/01/2014	2FE
709163-CH-0	PENNSYLVANIA HIGHER ED ASSIST AGY 1997 M		09/08/2009	CALLED @ 100.00000000		200,000	200,000	200,000	200,000						200,000				3,140	08/01/2041	1FE
G7153#-AD-1	PERSIMMON SERIES B SENIOR NOTES	F	07/20/2009	MATURED		2,000,000	2,000,000	2,000,000	1,999,596		20,404		20,404		2,000,000				172,403	07/20/2009	2
G70464-AB-1	PERU ENHANCED PASS-THRU	F	09/22/2009	Various		4,085,487	5,596,557	3,833,642	3,771,927		300,690		300,690		4,167,699		(82,213)	(82,213)		05/31/2018	3FE
743873-AX-9	PFMLT 2005-1 2A1		09/01/2009	SCHEDULED REDEMPTION		1,656,294	1,656,294	1,614,305	1,617,307		38,987		38,987		1,656,294				52,565	05/25/2035	1FE
743873-BX-8	PFMLT 2005-2 2A1B		09/01/2009	Various		638,531	638,531	344,807			293,724		293,724		638,531				6,305	10/25/2035	1FE
40700#-AA-3	PHARMACIA/HAMILTON ASSOC SR SECD		09/02/2009	SCHEDULED REDEMPTION		276,635	276,635	276,635	276,635						276,635				14,468	07/01/2010	1
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
69336R-AS-9	PHHMC 2005-3 A3		09/01/2009	SCHEDULED REDEMPTION		931,576	931,576	936,919	933,725		(2,149)		(2,149)		931,576				35,426	06/18/2035	1FE
69336R-BG-4	PHHMC 2005-4 A2		09/01/2009	SCHEDULED REDEMPTION		3,765,143	3,765,143	3,786,122	3,773,484		(8,341)		(8,341)		3,765,143				166,816	07/18/2035	1FE
69336R-BZ-2	PHHMC 2005-5 A3		09/01/2009	SCHEDULED REDEMPTION		1,814,293	1,814,293	1,820,104	1,817,262		(2,969)		(2,969)		1,814,293				69,376	08/18/2035	1FE
69336R-CQ-1	PHHMC 2005-6 A4		08/01/2009	SCHEDULED REDEMPTION		1,351,046	1,351,046	1,351,331	1,351,217		(172)		(172)		1,351,046				53,400	11/18/2035	1FE
69335V-AA-0	PHHMC 2006-3 A1		09/01/2009	SCHEDULED REDEMPTION		2,201,133	2,201,133	2,220,944	2,215,412		(14,279)		(14,279)		2,201,133				97,834	10/18/2036	1FE
69337A-AC-0	PHHMC 2007-1 A5		09/01/2009	SCHEDULED REDEMPTION		5,322,671	5,322,671	5,346,032	5,340,091		(17,420)		(17,420)		5,322,671				229,653	02/18/2037	1FE
69337G-AA-1	PHHMC 2007-2 A1		09/01/2009	SCHEDULED REDEMPTION		1,998,986	1,998,986	2,021,538	2,014,399		(15,413)		(15,413)		1,998,986				86,008	05/18/2037	1FE
69336Q-AC-6	PHHMC 2007-4 A3		09/01/2009	SCHEDULED REDEMPTION		1,284,053	1,284,053	1,251,742	1,258,559		25,493		25,493		1,284,053				54,869	06/18/2037	1FE
990896-9A-2	PINNACLE FOODS FINANCE LLC TERM LOAN		12/03/2008	VARIOUS															41,587	04/02/2014	4FE
72650R-AD-4	PLAINS ALL AMER PIPELINE		08/15/2009	MATURED		4,000,000	4,000,000	3,990,040	3,998,407		1,593		1,593		4,000,000				190,000	08/15/2009	2FE
69348H-BK-3	PNCMA 2000-C1, A2		09/11/2009	Various		6,559,434	6,529,632	7,389,027	6,631,001		(81,975)		(81,975)		6,549,026		10,408	10,408	347,746	02/15/2010	1FE
41051P-AJ-5	POLYONE 6.58% SR NTS, DUE 2011		07/21/2009	MORGAN STANLEY DEAN WITTER		8,455,000	9,500,000	4,135,768	6,151,250		935,368		935,368		5,844,317		2,610,683	2,610,683	404,579	02/23/2011	4FE
73316P-GK-0	POPLR 2005-5, AF6		09/01/2009	SCHEDULED REDEMPTION		81,791	81,791	81,836	82,011		(220)		(220)		81,791				3,499	11/25/2035	1FE
73316P-KG-4	POPLR 2006-B, A-2		09/25/2009	SCHEDULED REDEMPTION		2,818,889	2,818,889	2,818,889	2,630,762						2,818,889				15,233	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				1,331	07/25/2036	1FE
P7906#-AA-7	PORT OF SPAIN GOV'T OF TRINIDAD &	F	07/01/2009	SCHEDULED REDEMPTION		949,307	949,307	949,307	949,307						949,307				57,813	01/01/2023	2
737415-AH-2	POST APARTMENT HOMES		07/20/2009	WACHOVIA SECURITIES		9,119,403	10,000,000	9,085,500	9,995,987		16,003		16,003		9,104,990		14,412	14,412	351,222	06/01/2012	2FE
737415-AJ-8	POST APARTMENT HOMES LP		07/21/2009	Various		18,600,000	20,000,000	16,396,453	21,723,824		(156,489)		(156,489)		18,003,787		596,213	596,213	815,500	06/01/2013	2FE
739227-AA-4	POWER CONTRACT		08/01/2009	SCHEDULED REDEMPTION		1,520,092	1,520,092	1,561,001	1,528,656		(8,564)		(8,564)		1,520,092				95,097	02/01/2010	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)
73932L-AA-1	POWER RECEIVABLES FINANC		07/01/2009	SCHEDULED REDEMPTION		448,985	448,985	448,853	448,938		48		48		448,985				21,181	01/01/2012	2FE
70069F-CV-7	PPSI 2004-MHQ1 M1		07/15/2009	TRANSFER		20,034,750	20,000,000	20,143,750	20,063,306		(28,556)		(28,556)		20,034,750				125,390	12/25/2034	1FE
70069F-EF-0	PPSI 2004-WHQ2, A3D		09/25/2009	SCHEDULED REDEMPTION		785,662	785,662	785,662	785,662						785,662				5,008	02/25/2035	1FE
70069F-DG-9	PPSI 2004-WWF1, A3		09/25/2009	SCHEDULED REDEMPTION		952,307	952,307	952,307	952,307						952,307				5,621	12/25/2034	1FE
70069F-DJ-3	PPSI 2004-WWF1, M1		09/25/2009	SCHEDULED REDEMPTION		669,510	669,510	669,510	669,510						669,510				5,156	12/25/2034	1FE
127216-AD-1	PRATT INDUSTRIES (USA), INC. / CADDO-BOS		09/30/2009	VARIOUS		40,000	40,000								40,000					06/12/2018	3
74041A-AA-1	PREFERRED TERM SECURITIES XIII		09/24/2009	SCHEDULED REDEMPTION		208,988	208,988	208,988	208,988						208,988				2,883	03/24/2034	1FE
74042E-AC-8	PREFERRED TERM SECURITIES XVII FLOAT. RA		07/31/2009	Various			112		47,440		258		258						318	06/23/2035	4FE
74114#-AA-2	PRESTOLITE ELECTRIC TERM LOAN (5/05)		09/30/2009	SCHEDULED REDEMPTION		164,063	164,063	164,063	164,063						164,063				11,307	04/30/2010	5*
042059-AB-1	PRIMA SYNTHETIC CDO	F	09/21/2009	DISTRIBUTION		75,666		75,666	75,666						75,666					12/20/2013	5FE
060340-A*-7	PRIMER BANCO DEL ISTMO	F	09/15/2009	SCHEDULED REDEMPTION		474,888	474,888	474,888	474,888						474,888				20,095	12/15/2011	1
743410-AP-7	PROLOGIS TRUST 2.250000% 04/01/2037		08/04/2009	KBC FINANCIAL PRODUCTS USA INC		1,263,750	1,500,000	1,467,500	1,468,739		471		471		1,469,210		(205,460)	(205,460)	28,688	04/01/2037	2FE
74432Q-AG-0	PRUDENTIAL FINANCIAL INC		09/11/2009	BANK OF AMERICA		7,985,920	8,000,000	7,388,800	7,536,472		42,981		42,981		7,579,453		406,467	406,467	288,167	06/13/2015	2FE
74432Q-AP-0	PRUDENTIAL FINANCIAL INC		07/22/2009	WALL STREET ACCESS		2,529,950	2,500,000	2,499,350	2,499,597		74		74		2,499,670		30,280	30,280	78,979	12/14/2011	2FE
74432Q-AX-3	PRUDENTIAL FINANCIAL INC		07/10/2009	WALL STREET ACCESS		999,000	1,000,000	997,620	998,280		246		246		998,527		473	473	33,833	06/15/2012	2FE
71880*-AD-8	PRUDENTIAL/PHL FUNDING I INC		07/20/2009	SCHEDULED REDEMPTION		266,124	266,124	232,941	244,158		21,966		21,966		266,124				18,462	07/20/2016	1
745867-AQ-4	PULTE HOMES INC		09/03/2009	CANTOR, FITZGERALD & CO.		21,598,028	23,500,000	22,253,775	22,642,336		102,493		102,493		22,744,829		(1,146,801)	(1,146,801)	1,418,813	01/15/2014	3FE
748351-AR-4	QUEST 2006-X1, A-2		09/25/2009	Various		207,475	207,475	207,475	302,981						207,475				1,237	03/25/2036	4FE
991147-9A-9	QUICKSILVER RESOURCES INC. SENIOR SECURE		11/28/2008	VARIOUS															45,841	08/08/2013	4FE
990424-9A-3	QUINTILES TRANSNATIONAL CORP 2ND LIEN LO		09/09/2009	Various		2,850,000	3,000,000	3,024,331	3,027,430		(3,447)		(3,447)		3,023,984		(173,984)	(173,984)	82,171	03/31/2014	4FE
749121-BR-9	QWEST COMMUNICATIONS INT		09/02/2009	SALOMON SMITH BARNEY		3,860,000	4,000,000	4,055,000	4,041,748		(8,406)		(8,406)		4,033,343		(173,343)	(173,343)	319,167	02/15/2014	3FE
74955W-AG-4	R.H. DONNELLEY CORP		07/01/2009	SALOMON SMITH BARNEY		247,500	4,500,000	6,408	596,250								247,500	247,500		01/15/2016	6FE
759950-EP-9	RAMC 2004-4, MF1		09/01/2009	SCHEDULED REDEMPTION		257,599	257,599	253,000	254,627		2,972		2,972		257,599				9,657	02/25/2035	1FE
75970Q-AK-6	RAMC 2007-2 M1		08/31/2009	DISTRIBUTION		(75,812)		(75,812)							(75,812)					06/25/2037	6FE
760985-NC-1	RAMP 2002-RZ3, M1		09/01/2009	SCHEDULED REDEMPTION		241,158	241,158	241,112	241,149		8		8		241,158				10,077	08/25/2032	1FE
760985-4U-2	RAMP 2004-RZ2 AI6		09/01/2009	SCHEDULED REDEMPTION		266,689	266,689	264,075	264,298		2,391		2,391		266,689				10,400	03/25/2034	4FE
76110W-PD-2	RASC 2002-KS4		09/01/2009	SCHEDULED REDEMPTION		220,659	220,659	223,658	221,585		(925)		(925)		220,659				10,153	07/25/2032	5FE
45660N-VH-5	RAST 2003-A11 A9		09/01/2009	SCHEDULED REDEMPTION		162,384	162,384	163,931	163,169		(785)		(785)		162,384				6,961	11/25/2033	1FE
45660N-VZ-5	RAST 2003-A13		09/01/2009	SCHEDULED REDEMPTION		448,575	448,575	432,735	435,111		13,463		13,463		448,575				18,195	01/25/2034	1FE
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
45660N-K8-7	RAST 2004-A4 A15		09/01/2009	SCHEDULED REDEMPTION		200,221	200,221	198,325	198,115		2,106		2,106		200,221				7,888	08/25/2034	1FE
990809-9A-5	RAVAGO HOLDINGS AMERICA, INC. LOANS		09/30/2009	SCHEDULED REDEMPTION		(543,075)	11,250	10,313	10,417		833		833		11,250		(554,325)	(554,325)	447	01/30/2014	4FE
75508A-AD-8	RAYONIER TRS HOLDINGS IN 4.500000% 08/15		08/21/2009	KBC FINANCIAL PRODUCTS USA INC		534,688	500,000	500,000							500,000		34,688	34,688	875	08/15/2015	2FE
44440*-AC-0	RAYTHEON/HUGHES AIR/AURORA IRE - SB		09/30/2009	SCHEDULED REDEMPTION		323,889	323,889	336,196	336,935		(13,046)		(13,046)		323,889				33,555	09/30/2012	1
56481*-AR-1	RAYTHEON/MANUFACTURERS HANOVER		09/30/2009	SCHEDULED REDEMPTION		1,909,057	1,909,057	1,909,057	1,909,057						1,909,057				172,770	09/30/2011	1
68578@-AA-5	RBS ORECK TERM LOAN		07/31/2009	Various		187,511	940,288	827,416	123,493		6,289		6,289		122,689		64,822	64,822		02/02/2012	5*
991107-9A-3	REABLE THERAP-DJO FINANCE LLC TERM LOAN		09/03/2009	Various		3,787,325	3,940,000	3,906,074	3,905,790		4,073		4,073		3,909,863		(122,538)	(122,538)	68,937	05/20/2014	3FE
755267-9C-7	READER'S DIGEST ASSOC. INC. TERM LOAN B		06/30/2009	Various		923,737	2,932,500	723,088	2,940,000		5,751		5,751		717,664		206,073	206,073	5,884	03/02/2014	5FE
990897-9C-6	REALOGY CORP. CREDIT LINK FACILITY		05/20/2009	Various		1,072,740	1,622,291	1,197,917	1,622,982		(83)		(83)		1,164,994		(92,254)	(92,254)	49,359	10/10/2013	5FE
990897-9A-0	REALOGY CORP. TERM B		05/20/2009	Various		5,072,091	7,670,459	5,509,298	7,597,636		25,797		25,797		5,510,006		(437,915)	(437,915)	92,537	10/10/2013	5FE
75621L-AK-0	RECKSON OPERATING PRTSHP		07/28/2009	GOLDMAN, SACHS & CO.		9,600,000	12,000,000	8,863,505	11,986,536		24,546		24,546		8,891,747		708,254	708,254	512,000	03/31/2016	3FE
75875#-9B-8	REGAL CINEMAS CORP. TERM LOAN		07/02/2009	Various		6,737,679	6,982,051	6,788,036	6,982,051		(194,927)		(194,927)		6,787,124		(49,444)	(49,444)	277,893	10/27/2013	4FE
75903A-AC-1	REGIONAL DIVERSIFIED FUNDING 2005-1 CL.		07/25/2009	DISTRIBUTION		60,359		60,359	60,359						60,359					01/25/2036	4FE
75902X-AA-6	REGIONAL DIVERSIFIED FUNDING LTD 2004-1,		08/17/2009	SCHEDULED REDEMPTION		159,690	159,690	159,690	159,690						159,690				2,389	05/15/2034	2FE
75902X-AC-2	REGIONAL DIVERSIFIED FUNDING LTD 2004-1,		08/17/2009	DISTRIBUTION		45,254		45,254	45,254						45,254					05/15/2034	3FE
76009N-9C-6	RENT-A-CENTERS, INC. TLB		12/05/2008	VARIOUS															2,862	06/30/2012	3FE
990750-9A-1	RENTAL SERVICES CORPORATION 1ST LIEN TER		07/01/2009	SCHEDULED REDEMPTION		10,663,143	10,663,143	10,663,143	10,663,143						10,663,143				20,786	11/30/2012	3FE
990750-9B-9	RENTAL SERVICES CORPORATION TERM LOAN		09/09/2009	CITIBANK		4,782,040	2,000,000	1,950,525	1,950,672		6,444		6,444		5,349,036		(566,996)	(566,996)	67,145	11/30/2013	5FE
76110V-LA-4	RFMS2 02 HI4 A-6		09/01/2009	SCHEDULED REDEMPTION		128,866	128,866	128,821	128,839		26		26		128,866				6,045	10/25/2027	1FE
76110V-JX-7	RFMS2 2002-H13		09/01/2009	SCHEDULED REDEMPTION		745,964	745,964	745,803	745,905		59		59		745,964				34,264	06/25/2032	3FE
76110V-JQ-2	RFMS2 2002-HI2, A7		09/01/2009	SCHEDULED REDEMPTION		92,869	92,869	92,825	92,854		16		16		92,869				4,613	03/25/2032	4FE
76110V-LM-8	RFMS2 2002-HI5, A7		09/01/2009	SCHEDULED REDEMPTION		499,825	499,825	499,569	499,719		106		106		499,825				20,424	01/25/2028	1FE
76110V-KG-2	RFMS2 2002-HS2		09/01/2009	SCHEDULED REDEMPTION		95,369	95,369	95,472	95,377		(8)		(8)		95,369				4,195	01/25/2032	1FE
76110V-MG-0	RFMS2 2003-HI1		09/01/2009	SCHEDULED REDEMPTION		191,492	191,492	191,461	191,477		14		14		191,492				7,437	04/25/2028	1FE
76110V-NE-4	RFMS2 2003-HI2, A-6		09/01/2009	SCHEDULED REDEMPTION		494,937	494,937	494,825	494,888		50		50		494,937				16,905	07/25/2028	1FE
43718W-AD-4	RFMS2 2007-HI1 A4		09/30/2009	DISTRIBUTION		222,375		222,375	222,375						222,375					03/25/2037	3FE

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)
990985-9A-3	RITE AID CORP. TRANCHE 2 TERM LOAN		12/22/2008	VARIOUS															14,903	06/04/2014	4FE
773903-AD-1	ROCKWELL AUTOMATION		09/09/2009	ALLSTATE LIFE REINSURANCE		5,295,980	5,000,000	4,992,450	4,993,077		421		421		4,993,498		302,482	302,482	218,153	12/01/2017	1FE
991001-9C-4	ROCKWOOD SPECIALTIES GROUP TERM D (12/04		07/31/2009	SCHEDULED REDEMPTION		28,156	28,156	28,016	28,156						28,156				37,607	07/30/2012	3FE
68210*-AA-1	ROLLS ROYCE SR. SEC. NOTES		07/12/2009	Various		30,418,372	30,418,372	32,289,775	30,944,412		(469,202)		(469,202)		30,475,210		(56,838)	(56,838)	2,028,681	05/12/2010	1
77876K-AF-1	ROTHSCHILD L F MTG TR 3 CL 3 F		08/01/2009	SCHEDULED REDEMPTION		5,452	5,452	5,199	5,239		213		213		5,452				396	09/01/2017	1Z
779382-AK-6	ROWAN COMPANIES INC		07/22/2009	Various		8,745,700	8,500,000	8,443,985			35		35		8,444,020		301,680	301,680	6,563	08/01/2019	2FE
990965-9B-3	ROYALTY PHARMA FINANCE TRUST ADD-ON TERM		09/30/2009	SCHEDULED REDEMPTION		5,518	5,518	5,479	5,481		37		37		5,518				184	04/16/2013	2FE
75405R-AA-1	RPRO 2005, G		09/21/2009	SCHEDULED REDEMPTION		252,354	252,354	252,354	252,354						252,354				2,943	03/23/2024	1FE
81375W-AC-0	SABR 2004-OP1, M2		09/25/2009	SCHEDULED REDEMPTION		162,661	162,661	162,661	164,741		(2,080)		(2,080)		162,661				2,166	02/25/2034	1FE
785778-QJ-3	SACO 2006-3, A1		09/30/2009	Various		82,441	92,869	78,959	32,213	155,380	20,140	16,136	159,384		82,441				361	04/25/2036	6FE
785779-AA-7	SACO 2006-6, A		09/30/2009	Various		136,579	153,667	212,381	54,650	76,345	47,113	9,148	114,310		136,579				522	06/25/2036	6FE
86360X-AA-8	SACO 2006-GEL3, A1		07/15/2009	TRANSFER		6,899,813	6,005,613	6,005,613	6,005,613		894,199		894,199		6,899,813				17,166	07/25/2036	1FE
79722#-AA-5	SAN DIEGO BALLPARK FUNDING LLC (STADIUM)		07/15/2009	SCHEDULED REDEMPTION		135,938	135,938	135,938	135,803		134		134		135,938				8,941	07/15/2025	2
79722#-AB-3	SAN DIEGO BALLPARK P-1 (PARKING) FUNDING		07/15/2009	SCHEDULED REDEMPTION		27,188	27,188	27,188	27,188						27,188				1,448	07/15/2025	2
799183-AA-6	SAN PASQUAL CASINO		09/03/2009	JEFFERIES & COMPANY, INC.		1,870,000	2,000,000	2,060,000	1,973,545		3,258		3,258		1,976,804		(106,804)	(106,804)	157,333	09/15/2013	4FE
80104M-BH-0	SANKATY HIGH YIELD PARTNERS II, CL C		09/11/2009	SOUTHRIDGE INVESTMENT GROUP		11,070,000	18,000,000	(11,408)	4,509,889								11,070,000	11,070,000		11/30/2009	5FE
80104M-BF-4	SANKATY HIGH YIELD PARTNERS II, LP CL A-		09/03/2009	Various		2,863,372	2,994,316	2,994,316	2,994,316		(2,480)		(2,480)		2,913,948		(50,576)	(50,576)	102,145	11/30/2009	1FE
80104L-BH-2	SANKATY HIGH YIELD PARTNERS III, L.P. CL		09/08/2009	HALYARD SECURITIES LLC		3,875,866	5,000,000	1,413,574	5,000,000						1,413,574		2,462,292	2,462,292		04/30/2011	4FE
80104L-BJ-8	SANKATY HIGH YIELD PARTNERS III, L.P. CL		09/08/2009	SOUTHRIDGE INVESTMENT GROUP		6,637,500	15,000,000		1,200,000								6,637,500	6,637,500		04/30/2011	5FE
800907-AK-3	SANMINA CORP		09/02/2009	J. P. MORGAN SECURITIES, INC.		3,244,106	3,745,000	3,718,088	3,706,395		2,782		2,782		3,709,177		(465,071)	(465,071)	310,198	03/01/2016	5FE
803111-G*-8	SARA LEE SER. F NTS, DUE 2009		07/31/2009	MATURED		5,000,000	5,000,000	5,016,250	5,001,467		(1,467)		(1,467)		5,000,000				385,500	07/31/2009	2
863579-VQ-8	SARM 2005-17 4A2		09/01/2009	SCHEDULED REDEMPTION		106,476	106,476	103,215			3,261		3,261		106,476				457	08/25/2035	1FE
86363M-AA-9	SASC 2007-GEL2 A1		07/15/2009	TRANSFER		14,593,507	14,593,507	14,593,507	14,593,507						14,593,507				45,406	05/25/2037	3FE
805564-PF-2	SAST 2003-3 M2		08/25/2009	SCHEDULED REDEMPTION		25,972	25,972	26,183	26,057		(85)		(85)		25,972				371	12/25/2033	1FE
80556Y-AB-1	SAST 2007-2 A2A		09/25/2009	SCHEDULED REDEMPTION		321,937	321,937	321,937	307,467						321,937				1,170	05/25/2047	3FE
80585B-AD-2	SBAC 2005-1A, D		08/15/2009	SCHEDULED REDEMPTION		6,630,018	7,000,000	6,999,880	6,999,951		49		49		7,000,000		(369,982)	(369,982)	512,132	11/15/2035	2FE
78387G-AN-3	SBC COMMUNICATIONS		09/15/2009	MATURED		10,000,000	10,000,000	9,966,000	9,994,423		5,577		5,577		10,000,000				412,500	09/15/2009	1FE
79548K-3J-5	SBM7 2000-C1, A2		09/11/2009	Various		4,980,265	4,977,149	5,828,355	5,076,465		(85,120)		(85,120)		4,991,344		(11,079)	(11,079)	254,208	12/18/2009	1FE
79548C-BH-8	SBM7 2001-C1		08/03/2009	Various		8,305,139	8,036,908	8,653,490	8,239,386		(65,904)		(65,904)		8,173,482		131,656	131,656	350,618	12/18/2035	1FE
79548C-DL-7	SBM7 2002-KEY2, ACP		09/01/2009	CALLED @ 100.00000000			132,478,000	16,812,015	1,877,044		(1,877,044)		(1,877,044)						2,140,599	03/18/2036	1Z
87901#-AA-1	SCA PACKAGING N.A. (TEGRANT) 2ND LIEN TE		07/31/2009	DISTRIBUTION		4,038											4,038	4,038		03/08/2015	6
811543-B*-7	SEABOARD CORP 6.21% SERIES B		09/30/2009	MATURED		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				248,400	09/30/2009	2
81211K-AG-5	SEALED AIR CORP 3.000000% 06/30/2033		07/19/2009	REDEMPTION		14,530,068	14,468,000	14,511,032	14,407,603	3,009,825	(14,587)		2,995,238		14,393,016		137,052	137,052	239,928	06/30/2033	3FE
81237E-AH-7	SEARS MTG FUNDING TR 1988 1 CL Z		08/01/2009	SCHEDULED REDEMPTION		8,530	8,530	7,127	8,469						8,530				599	12/01/2018	1FE
995942-9C-5	SEMINOLE TRIBE OF FLORIDA DELAYED DRAW T		09/30/2009	SCHEDULED REDEMPTION		3,239	3,239	3,234	3,234		5		5		3,239				89	03/05/2014	2FE
995942-9E-1	SEMINOLE TRIBE OF FLORIDA DELAYED DRAW T		09/30/2009	SCHEDULED REDEMPTION		141,700	141,700	141,460	141,461		239		239		141,700				3,972	03/05/2014	2FE
995942-9D-3	SEMINOLE TRIBE OF FLORIDA TERM LOAN B-2		09/30/2009	SCHEDULED REDEMPTION		10,931	10,931	10,912	10,913		18		18		10,931				306	03/05/2014	2FE
808086-A#-9	SEMPRA / SDG&E / PORTLAND GEN ELEC / J.H		06/30/2009	Various					903,220										54,758	06/30/2013	1
81721M-AA-7	SENIOR HOUSING TRUST		09/11/2009	WARBURG DILLION READ LLC		6,280,688	6,150,000	6,782,000	6,432,009		(60,812)		(60,812)		6,371,197		(90,510)	(90,510)	620,317	01/15/2012	3FE
990502-9A-6	SENSATA TECHNOLOGIES US TERM LOAN		09/30/2009	SCHEDULED REDEMPTION		3,579	3,579	3,579	3,579						3,579					04/27/2013	4FE
828783-AD-2	SIMON PROPERTY GROUP LP		07/15/2009	MATURED		2,000,000	2,000,000	1,793,520	1,982,703		17,297		17,297		2,000,000				140,000	07/15/2009	1FE
83001W-9A-4	SIX FLAGS THEME PARKS INC. INCREM. TERM		05/19/2009	Various		2,291,681	2,947,500	2,775,926	2,947,500						2,775,926		(484,245)	(484,245)	57,161	04/30/2015	5FE
863572-AW-3	SLH MTG TRUST 1989-1 Z		09/01/2009	SCHEDULED REDEMPTION		754	754	776	768		(15)		(15)		754				55	10/25/2020	2FE
83169W-AA-0	SMART HOME REINSURANCE LIMITED		09/25/2009	SCHEDULED REDEMPTION		1,444,481	1,444,481	1,444,481	1,444,481						1,444,481				4,488	11/25/2012	1FE
995242-9H-9	SMURFIT STONE CONTAINER - CANADA CANADIA		09/30/2009	VARIOUS		(48,489)											(48,489)	(48,489)		11/01/2009	6FE
995242-9D-8	SMURFIT STONE CONTAINER SYN. L/C (11/04)		09/30/2009	VARIOUS		(29,447)											(29,447)	(29,447)		11/01/2010	6FE
995242-9B-2	SMURFIT STONE CONTAINER TERM B (11/04)		09/30/2009	VARIOUS		(33,474)											(33,474)	(33,474)		11/01/2011	6FE
995242-9C-0	SMURFIT STONE CONTAINER TERM C (11/04)		09/30/2009	VARIOUS		(63,194)											(63,194)	(63,194)		11/01/2011	6FE
995242-9G-1	SMURFIT STONE CONTAINER US REVOLVER		09/30/2009	VARIOUS		(146,192)											(146,192)	(146,192)		11/01/2009	6FE
995242-9F-3	SMURFIT STONE CONTAINER-CANADA TLC-1		09/30/2009	VARIOUS		(19,098)											(19,098)	(19,098)		11/01/2011	6FE
837004-BY-5	SOUTH CAROLINA ELEC&GAS		09/09/2009	ALLSTATE LIFE REINSURANCE		4,217,320	4,000,000	4,115,040	4,085,440		(4,736)		(4,736)		4,080,704		136,616	136,616	179,667	11/01/2018	1FE
84281#-AA-8	SOUTHERN ENERGY FINANCE SENIOR NOTES		07/02/2009	PRINCIPAL PAYDOWN		4,494,400	4,494,400	4,494,400	4,527,018		(2,043)		(2,043)		4,524,976		(30,575)	(30,575)	1,186,556	12/22/2018	2

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)
84861#-AA-6	SPIRITS OF ST. LOUIS BASKETBALL CLUB		09/30/2009	SCHEDULED REDEMPTION		269,656	269,656	267,994	266,539		3,117		3,117		269,656				13,138	12/31/2021	2
84860R-AA-1	SPMF 2006-1A, A		09/01/2009	SCHEDULED REDEMPTION		105,758	105,758	105,725	105,731		28		28		105,758				4,908	03/20/2024	2FE
96928*-BA-4	ST. LUKE'S EPISCOPAL HOSPITAL SYSTEM CTL		09/15/2009	SCHEDULED REDEMPTION		75,295	75,295	76,103	76,027		(732)		(732)		75,295				3,117	04/15/2028	1
857449-AB-8	STATE STREET CORP		09/09/2009	ALLSTATE LIFE REINSURANCE		3,030,096	3,000,000	3,011,069	3,008,410		(463)		(463)		3,007,947		22,149	22,149	141,750	10/15/2018	1FE
86415#-AA-2	STURM FOODS, INC. INITIAL TERM LOAN		09/03/2009	Various		2,654,806	2,901,428	2,916,597	2,945,828		(1,722)		(1,722)		2,913,034		(258,228)	(258,228)	99,006	01/31/2014	4
864720-AG-2	SUFFIELD CLO CLASS K COMBO NOTES		09/26/2009	Various		272,916	272,916	315,265	183,360		254,803	165,247	89,556		272,916				20,695	09/26/2014	2FE
990909-9A-3	SUN HEALTHCARE GROUP, INC. TERM LOAN		10/24/2008	VARIOUS															20	04/19/2014	4FE
867229-AC-0	SUNCOR ENERGY INC	A	07/22/2009	BANK OF AMERICA		7,514,925	7,500,000	8,961,765	8,864,095		(16,694)		(16,694)		8,847,401		(1,332,476)	(1,332,476)	530,292	02/01/2032	2FE
990135-9B-3	SUNGARD DATA SYS TRANCHE A. U.S.TERM		09/30/2009	Various		4,278,200	5,061,300	5,060,884	5,074,674		(13,799)		(13,799)		5,060,875		(782,675)	(782,675)	16,442	02/28/2014	3FE
868536-B@-1	SUPERVALU INC. TERM LOAN B		12/12/2008	VARIOUS															14,696	06/02/2012	3
86959L-AB-9	SVENSKA HANDELSBANKEN AB	F	09/15/2009	BANK OF AMERICA		2,003,420	2,000,000	1,997,540			9		9		1,997,549		5,871	5,871	639	09/14/2012	1FE
83611M-PG-7	SVHE 2006-OPT3, 2A2		09/25/2009	SCHEDULED REDEMPTION		1,840,998	1,840,998	1,840,998	1,840,998						1,840,998				1,639	06/25/2036	1FE
83612L-AE-9	SVHE 2006-WF1, M1		08/31/2009	DISTRIBUTION		(133,076)		(133,076)							(133,076)					10/25/2036	6FE
990258-9B-3	SWETT & CRAWFORD (HSMC) FIRST LIEN (2007		09/30/2009	SCHEDULED REDEMPTION		66,316	66,316	65,400	65,284		1,032		1,032		66,316					04/03/2014	4FE
86837W-AB-3	SWIFT 2005-A11, B		09/15/2009	SCHEDULED REDEMPTION		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				146,246	02/15/2014	4FE
990957-9C-8	SWIFT TRANSPORTATION CO TERM LOAN		09/30/2009	SCHEDULED REDEMPTION		1,880	1,880	1,480	1,432		448		448		1,880					05/10/2014	4FE
48244*-AB-1	TATE & LYLE (A.E. STALEY) SECD NTS 2004A		07/15/2009	SCHEDULED REDEMPTION		150,038	150,038	150,038	150,038						150,038				8,747	01/15/2021	2
48244*-AA-3	TATE & LYLE (A.E. STALEY) SECD NTS, 2004		07/15/2009	SCHEDULED REDEMPTION		167,225	167,225	167,225	167,225						167,225				9,749	01/15/2021	2
G8692#-AA-3	TAYLOR WOODROW PLC SER. A SR NTS, DUE 20	F	07/31/2009	Various		176,355	6,456,599	3,366,956	3,842,998		3,873,959		3,873,959		176,355					07/03/2012	2
G8692#-AB-1	TAYLOR WOODROW PLC SER. B SR NTS, DUE 20	F	07/31/2009	Various		153,805	1,614,149	905,383	921,522		1,018,770		1,018,770		153,805					07/03/2012	2
87235M-AJ-4	TCW LEVERAGED INCOME TRUST II SUB SEC NT		09/30/2009	VARIOUS		1,548,251											1,548,251	1,548,251		06/15/2005	6FE
87927V-AV-0	TELECOM ITALIA CAPITAL	F	09/21/2009	BANK OF AMERICA		4,135,250	3,500,000	3,500,000	3,500,000						3,500,000		635,250	635,250	217,689	06/04/2038	2FE
991095-9A-0	TELESAT CANADA U.S. TERM I LOAN	A	10/31/2008	VARIOUS															53,104	10/31/2014	4FE
88031R-AA-6	TENASKA ALABAMA		07/01/2009	Various		1	179,500	180,766	180,497		(997)		(997)		1				5,497	03/30/2023	2FE
88031V-AA-7	TENASKA GATEWAY		07/01/2009	Various			155,294	151,635	151,672		3,621		3,621						7,049	12/31/2023	2FE
88031Q-AA-8	TENASKA VIRGINIA		09/30/2009	SCHEDULED REDEMPTION		169,303	169,303	169,658	169,586		(283)		(283)		169,303				7,770	03/30/2024	2FE
881575-AA-2	TESCO PLC	F	09/09/2009	ALLSTATE LIFE REINSURANCE		1,553,082	1,500,000	1,493,685	1,494,249		354		354		1,494,603		58,479	58,479	67,375	11/15/2017	1FE
991099-9C-8	TEXAS COMPETITIVE ELECTRIC HOLDINGS COMP		09/30/2009	SCHEDULED REDEMPTION		15,082	15,082	13,981	13,459		1,623		1,623		15,082					10/10/2014	4FE
991099-9A-2	TEXAS COMPETITIVE ELECTRIC HOLDINGS COMP		09/30/2009	SCHEDULED REDEMPTION		11,105	11,105	10,693	10,644		461		461		11,105					10/10/2014	4FE
991099-9B-0	TEXAS COMPETITIVE ELECTRIC HOLDINGS COMP		09/30/2009	SCHEDULED REDEMPTION		20,000	20,000	20,000	20,000						20,000					10/10/2014	4FE
990573-9A-7	TEXAS PETROCHEMICALS LP TERM LOAN		06/30/2009	SCHEDULED REDEMPTION		7,307	7,307	7,250	7,248		59		59		7,307				19	06/27/2013	4FE
883203-BH-3	TEXTRON INC		07/28/2009	Various		7,730,000	8,000,000	7,962,080	7,984,247		2,411		2,411		7,986,658		(256,658)	(256,658)	341,611	06/01/2012	2FE
886547-B*-8	TIFFANY & CO 6.15% SER C SR NTS		07/18/2009	MATURED		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				615,000	07/18/2009	1
87266*-AA-4	TK HOLDINGS INC SR. NTS. DUE 2010		07/15/2009	SCHEDULED REDEMPTION		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				179,250	07/15/2010	1
990679-9A-2	TLC		05/21/2009	Various		2,733,014	2,892,078	2,769,165	2,892,078						2,769,165		(36,151)	(36,151)	73,450	10/12/2013	4FE
88157G-AA-8	TMTS 2007-1SL A1		09/25/2009	SCHEDULED REDEMPTION		211,747	211,747	211,747	211,747						211,747				760	01/25/2038	1FE
88947E-AJ-9	TOLL BROS FINANCE CORP		09/17/2009	GOLDMAN, SACHS & CO.		5,045,200	5,000,000	4,999,300							4,999,300		45,900	45,900		11/01/2019	3FE
990789-9A-9	TPF GENERATION HOLDINGS LLC 1ST LIEN TER		09/28/2007	VARIOUS															21,250	12/15/2013	3FE
990981-9C-8	TRIBUNE COMPANY TERM LOAN X		04/06/2009	J. P. MORGAN SECURITIES, INC.		202,971	731,429	714,057	197,603						197,603		5,369	5,369	118	07/31/2009	6FE
89655N-AA-8	TRL 2004-1		09/14/2009	SCHEDULED REDEMPTION		88,417	88,417	88,417	88,417						88,417				3,366	08/14/2027	1FE
89655X-AA-6	TRL 2006-1A, A1		09/14/2009	SCHEDULED REDEMPTION		344,818	344,818	344,818	362,816		(19,274)		(19,274)		344,818				14,701	05/14/2036	2FE
89655V-AA-0	TRLT II 2003-1		09/12/2009	SCHEDULED REDEMPTION		100,109	100,109	100,109	100,109						100,109				4,088	10/12/2026	1FE
990672-9A-7	TRU 2005 RE HLDG CO. I, LLC LOAN		07/09/2009	Various		2,435,938	2,435,938	2,445,021	2,455,079		(19,140)		(19,140)		2,435,938				24,057	12/09/2009	4FE
33632*-NJ-2	TTX CO FIRST SECURITY BANK OF UTAH		07/01/2009	PRINCIPAL PAYMENT		8,920	8,920	8,920	8,920						8,920				368	07/01/2013	1
89861*-AC-5	TUB-TEX SR SEC TERM A (NAVIS)		08/31/2009	Various		(75,637)	(75,637)	(75,637)	15,127						(75,637)				1,311	05/31/2010	6Z
991150-9A-3	TWCC HOLDING CORP (LANDMARK) TERM LOAN		09/23/2008	VARIOUS															3,222	09/14/2015	3Z
29272#-AA-4	TXU CORP/ENERGY PLAZA CERT. SER A-1-A		08/14/2009	SCHEDULED REDEMPTION		437,500	437,500	437,500	437,500						437,500				25,725	02/14/2014	1
89222*-AA-3	TYCO INT'L - U.S. SURGICAL 7.20% SR NTS	R	09/30/2009	SCHEDULED REDEMPTION		88,589	88,589	88,589	88,589						88,589				4,608	03/31/2021	2
902494-AN-3	TYSON FOODS INC		08/05/2009	CIBC WORLD MARKETS		3,507,500	3,500,000	3,496,360	3,497,137		184		184		3,497,321		10,179	10,179	234,846	04/01/2016	3FE
903329-AA-8	U.S. CAPITAL FUNDING I, CORP, CLASS A-1		08/03/2009	SCHEDULED REDEMPTION		85,892	85,892	85,892	85,892						85,892				971	05/01/2034	1FE
990511-9A-7	U.S. SECURITY HOLDINGS, INC. TERM B		09/24/2009	Various		1,220,355	1,287,794	1,287,794	1,287,794						1,287,794		(67,439)	(67,439)	21,971	05/08/2013	4FE
907818-CG-1	UNION PACIFIC CO		09/15/2009	MATURED		5,000,000	5,000,000	5,646,790	5,105,273		(105,273)		(105,273)		5,000,000				368,750	09/15/2009	2FE
94978#-CN-5	UNION PACIFIC EQUIP. NTS SER A 2004-I		07/02/2009	SCHEDULED REDEMPTION		139,563	139,563	139,563	139,563						139,563				7,676	01/02/2022	1
94978#-CL-9	UNION PACIFIC EQUIP. NTS SER B 2004-I		07/02/2009	SCHEDULED REDEMPTION		274,029	274,029	274,029	274,029						274,029				14,688	01/02/2023	1
90781#-AA-0	UNION PACIFIC RAILROAD LEASE-BACKED NOTE		07/01/2009	SCHEDULED REDEMPTION		1,157,158	1,157,158	1,156,673	1,156,680		477		477		1,157,158				63,759	07/01/2015	1
90781#-AB-8	UNION PACIFIC RAILROAD LEASE-BACKED NOTE		07/02/2009	SCHEDULED REDEMPTION		401,184	401,184	401,025	401,044		140		140		401,184				22,105	01/02/2014	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)
90781#-AC-6	UNION PACIFIC RAILROAD LEASE-BACKED NOTE		07/30/2009	PRINCIPAL PAYMENT		4,077	4,077	4,083	4,082						4,082		(5)	(5)	225	07/30/2012	1
94978#-BQ-9	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		07/02/2009	SCHEDULED REDEMPTION		150,259	150,259	148,938	148,972		1,287		1,287		150,259				7,919	01/02/2021	1
94978#-BR-7	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		07/02/2009	SCHEDULED REDEMPTION		115,613	115,613	114,597	114,623		990		990		115,613				6,093	01/02/2021	1
94978#-BS-5	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		07/02/2009	SCHEDULED REDEMPTION		50,121	50,121	47,492	47,564		2,557		2,557		50,121				2,641	01/02/2021	1
94978#-BT-3	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		07/02/2009	SCHEDULED REDEMPTION		333,368	333,368	330,079	330,159		3,209		3,209		333,368				17,568	01/02/2022	1
97181#-LH-4	UNION PACIFIC RAILROAD SECD NTS SER B		07/02/2009	SCHEDULED REDEMPTION		200,571	200,571	200,571	200,571						200,571				10,109	01/02/2020	1
90783V-AA-3	UNION PACIFIC RAILROAD SERIES 2005-1		07/02/2009	SCHEDULED REDEMPTION		349,302	349,302	349,302	349,302						349,302				17,752	01/02/2029	1
911365-AN-4	UNITED RENTALS INC		09/02/2009	WELLS FARGO		2,902,500	3,000,000	2,910,000	2,943,175		11,408		11,408		2,954,582		(52,082)	(52,082)	207,458	02/15/2012	4FE
D8565#-AB-8	URENCO DEUTSCHLAND GMBH SERIES B	F	09/01/2009	MATURED		1,153,846	1,153,846	1,140,477	1,152,503		1,343		1,343		1,153,846				84,831	09/01/2009	1
90333W-AB-4	US BANK NA		07/27/2009	J. P. MORGAN SECURITIES, INC.		5,524,850	5,000,000	5,467,500	5,246,443		(24,935)		(24,935)		5,221,508		303,342	303,342	311,500	02/04/2014	1FE
90332E-AD-1	US CENTRAL CREDIT UNION		09/30/2009	MATURED		4,545,458	4,545,458	4,553,912	4,546,882		(1,424)		(1,424)		4,545,458				122,727	09/30/2009	1FE
991841-9C-3	US SHIPPING PARTNERS L.P. TERM LOAN		06/30/2009	SCHEDULED REDEMPTION			(21,801)		12,812		(12,812)		(12,812)							08/06/2012	5FE
912656-AG-0	US STEEL CORP		09/11/2009	CIBC WORLD MARKETS		3,290,000	3,500,000	3,468,045	3,470,421		1,693		1,693		3,472,114		(182,114)	(182,114)	275,625	02/01/2018	3FE
912909-AB-4	US STEEL CORP		09/09/2009	Various		3,318,750	3,500,000	3,498,495	3,498,849		164		164		3,499,013		(180,263)	(180,263)	154,669	06/01/2013	3FE
903293-AS-7	USG CORP		09/02/2009	JEFFERIES & COMPANY, INC.		1,395,000	1,500,000	1,496,280	1,496,593		175		175		1,496,768		(101,768)	(101,768)	152,406	01/15/2018	4FE
990936-9A-6	USI HOLDINGS CORP. TRANCHE B		09/30/2009	SCHEDULED REDEMPTION		3,750	3,750	3,728	3,729		21		21		3,750				77	05/04/2014	4FE
91913Y-AD-2	VALERO ENERGY CORP		07/13/2009	JEFFERIES & COMPANY, INC.		1,072,910	1,000,000	997,500	998,985		152		152		999,137		73,773	73,773	51,753	04/15/2012	2FE
92203#-AK-4	VANGUARD GROUP, INC SR SECD NTS SER I		09/01/2009	MATURED		18,000,000	18,000,000	19,962,720	18,270,547		(270,547)		(270,547)		18,000,000				1,380,600	09/01/2009	1
911760-AP-1	VENDEE MTG TR 1992-1 2-Z		09/01/2009	SCHEDULED REDEMPTION		151,134	151,134	139,670	145,557		5,578		5,578		151,134				8,359	05/15/2022	1FE
990844-9B-0	VENETIAN MACAU LTD NEW PROJECT TERM LOAN		09/03/2009	Various		3,695,738	3,990,000	3,955,975	3,951,899		5,964		5,964		3,957,864		(262,126)	(262,126)	40,041	05/25/2013	4FE
990956-9A-4	VERINT SYSTEMS INC. TERM LOAN		09/10/2009	Various		3,365,142	3,728,689	3,715,600	3,714,257		1,808		1,808		3,716,065		(350,923)	(350,923)	66,752	05/25/2014	4FE
92343V-AL-8	VERIZON COMMUNICATIONS		09/09/2009	ALLSTATE LIFE REINSURANCE		3,663,849	3,500,000	3,491,460	3,492,043		472		472		3,492,515		171,334	171,334	205,333	02/15/2018	1FE
925524-AZ-3	VIACOM INC		08/31/2009	TENDER OFFER		3,714,375	3,500,000	3,478,860	3,489,478		2,856		2,856		3,492,334		222,041	222,041	167,708	04/30/2011	2FE
92966*-AB-5	WABASH VALLEY POWER ASSOC. SERIES B		07/31/2009	SCHEDULED REDEMPTION		337,332	337,332	337,332	337,332						337,332				11,613	04/30/2019	1
94978#-DC-8	WACHOVIA BANK LEASE BACKED NOTES TRANCHE		07/02/2009	SCHEDULED REDEMPTION		157,579	157,579	157,579	157,579						157,579				8,635	01/02/2024	1
94978#-CY-1	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		07/02/2009	SCHEDULED REDEMPTION		21,878	21,878	21,878	21,878						21,878				1,199	01/02/2025	1
94978#-CZ-8	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		07/02/2009	SCHEDULED REDEMPTION		112,108	112,108	112,108	112,108						112,108				6,144	01/02/2025	1
94978#-DB-0	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		07/02/2009	Various		3,815	3,815	3,815	4,042						3,815				215	01/02/2025	1
93114K-AC-7	WAL MART STORES INC		07/02/2009	SCHEDULED REDEMPTION		117,499	117,499	117,499	117,499						117,499				7,285	01/02/2010	1FE
863572-L9-2	WASHINGTON MUTUAL 2000-1 M2		08/25/2009	SCHEDULED REDEMPTION		51,503	51,503	51,503	51,529		(25)		(25)		51,503				622	01/25/2040	1FE
93933W-AC-0	WASHINGTON MUTUAL BANK		09/25/2009	BARCLAYS BANK		2,500	1,000,000										2,500	2,500		01/15/2015	6FE
93933V-BA-5	WASHINGTON MUTUAL BK		09/25/2009	BARCLAYS BANK		15,000	6,000,000	1,918									15,000	15,000		05/20/2013	6FE
93933W-AB-2	WASHINGTON MUTUAL BK FA		09/25/2009	BARCLAYS BANK		15,000	6,000,000										15,000	15,000		08/15/2014	6FE
929766-JE-4	WBCMT 2003-C6, A4		09/10/2009	J. P. MORGAN SECURITIES, INC.		32,430,000	32,000,000	32,868,199	32,431,607		(46,800)		(46,800)		32,384,807		45,193	45,193	1,293,778	08/15/2035	1FE
92978Q-AJ-6	WBCMT 2007-C30, AJ		09/25/2009	GOLDMAN, SACHS & CO.		1,260,000	3,000,000	2,472,188	2,497,237		33,740		33,740		2,530,977		(1,270,977)	(1,270,977)	134,874	12/15/2043	1FE
92978N-AK-0	WBCMT 2007-C33 AJ		09/25/2009	GOLDMAN, SACHS & CO.		1,440,000	3,000,000	2,477,461	2,498,266		30,728		30,728		2,528,995		(1,088,995)	(1,088,995)	149,518	02/15/2051	1FE
991685-9C-4	WEIGHT WATCHERS INTERNALTIONAL, INC. TER		06/30/2008	VARIOUS															32,917	01/26/2014	3FE
94874R-CP-9	WEINGARTEN REALTY INVST		07/20/2009	DEUTSCHE BANK SECURITIES		4,625,000	5,000,000	4,434,728	4,999,657		10,148		10,148		4,445,283		179,717	179,717	225,139	05/15/2012	2FE
949746-NX-5	WELLS FARGO COMPANY		09/09/2009	ALLSTATE LIFE REINSURANCE		1,570,578	1,500,000	1,493,760	1,494,268		347		347		1,494,615		75,963	75,963	62,813	12/11/2017	1FE
94975C-AL-1	WELLS FARGO FINANCIAL		08/05/2009	WACHOVIA SECURITIES		11,647,680	11,000,000	11,453,090	11,382,520		(60,736)		(60,736)		11,321,784		325,896	325,896	620,125	08/01/2012	1FE
990671-9A-9	WESCO AIRCRAFT HARDWARE CORP. FIRST LIEN		07/31/2008	VARIOUS															11,229	09/29/2013	4FE
96928*-BD-8	WESTCHESTER COUNTY OF NY CTL 5.57%		09/15/2009	SCHEDULED REDEMPTION		80,497	80,497	81,357	81,208		(711)		(711)		80,497				3,239	05/15/2028	1
962166-BP-8	WEYERHAEUSER CO		09/23/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		20,725,000	20,000,000	20,562,980	20,308,133		(66,042)		(66,042)		20,242,091		482,909	482,909	1,398,750	03/15/2012	2FE
96218P-AL-4	WEYERHAEUSER REAL ESTATE COMPANY 5.64% N		09/17/2009	MATURED		10,000,000	10,000,000	9,776,069	9,957,621		42,379		42,379		10,000,000				564,000	09/17/2009	2
94979R-AD-2	WFMBS 2003-8 A4		09/09/2009	Various		3,569,637	3,574,086	3,440,058	3,501,274		14,903		14,903		3,516,176		53,460	53,460	117,806	08/25/2018	1FE
949757-AG-3	WFMBS 2004-6 A7		09/01/2009	SCHEDULED REDEMPTION		180,723	180,723	177,560	178,956		1,767		1,767		180,723				7,077	06/25/2034	1FE
94981Q-AU-2	WFMBS 2005-AR16 6A3		09/01/2009	SCHEDULED REDEMPTION		705,976	705,976	704,514	705,033		943		943		705,976				28,620	10/25/2035	1FE
990577-9B-6	WINDSTREAM CORP TRANCH B-1 TERM LOAN		09/30/2009	SCHEDULED REDEMPTION		20,250	20,250	20,250	20,250						20,250					07/17/2013	2FE
637193-AJ-2	WORLD BANK/PHIL/NAT'L POWER CORP	F	07/01/2009	MATURED		13,000,000	13,000,000	13,895,050	13,148,473		(148,473)		(148,473)		13,000,000				1,267,500	07/01/2009	2
983024-AD-2	WYETH 2.390000% 01/15/2024		07/15/2009	TENDER OFFER		10,600,000	10,600,000	10,948,494	10,681,340	(250,775)	171,466		(79,308)		10,602,032		(2,032)	(2,032)	193,443	01/15/2024	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)
984121-BM-4	XEROX CORPORATION		09/16/2009	WARBURG DILLION READ LLC		5,150,000	5,000,000	5,094,938	5,038,343		(11,288)		(11,288)		5,027,055		122,945	122,945	292,292	06/15/2013	2FE
G9881#-AA-2	YULE CATTO 7.66% SR. NTS. DUE 9/08/2010	F	09/08/2009	SCHEDULED REDEMPTION		3,333,333	3,333,333	3,333,333	3,332,749		584		584		3,333,333				255,333	09/08/2010	3
12513Y-AM-2	CD 2007-CD4, D		09/30/2009	DISTRIBUTION		326,891		326,891							326,891					01/01/9999	2FE
17309D-AQ-6	CGCMT 2006-C4, H		09/30/2009	Various		1,192,533	8,500,000	649,454	8,031,311		11,420,208	493,134	10,927,074		1,957,777		(765,244)	(765,244)	408,120	01/01/9999	4FE
46631B-AK-1	JPMCC 2007-LD11, AJ		09/25/2009	BANK OF AMERICA		1,500,000	3,000,000	2,958,604	3,505,958		(39,046)		(39,046)		3,466,912		(1,966,912)	(1,966,912)	147,264	01/01/9999	1FE
46630J-AW-9	JPMCC 2007-LDPX, E		09/30/2009	Various		2,599,744	15,392,000	6,587,675	15,491,832		9,166		9,166		8,139,117		(5,539,373)	(5,539,373)	441,643	01/01/9999	4FE
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						3,036,073,066	3,519,361,234	3,077,686,524	3,006,164,375	6,580,766	44,994,589	1,648,149	49,927,206	(4,512,485)	3,021,965,020	(1,893,379)	16,001,425	14,108,046	125,401,896	XXX	XXX
00846N-AA-5	AGFC CAPITAL TRUST I		09/16/2009	Various		2,447,583	5,000,000	1,194,198							1,194,235		1,253,348	1,253,348	53,333	01/15/2067	4FE
055291-AC-2	BBV INTL FIN UNSEC SUB		08/05/2009	DEUTSCHE BANK SECURITIES		10,000,000	10,000,000	9,280,100			10,918		10,918		9,414,478		585,522	585,522	484,167	12/01/2025	1FE
05566G-AA-7	BNP PARIBAS LLC	F	08/19/2009	Various		22,791,875	22,500,000	22,504,200			(243)		(243)		22,502,248		289,627	289,627	1,253,490	01/15/2015	1FE
233048-AA-5	DBS BANK LTD/SINGAPORE	F	08/19/2009	Various		14,020,897	14,340,000	14,088,747			32,827		32,827		13,570,139		450,758	450,758	520,317	11/15/2019	1FE
37247D-AG-1	GENWORTH FINANCIAL INC		09/30/2009	Various		5,284,208	10,000,000	9,619,731			(231,719)		(231,719)		9,616,538		(4,332,329)	(4,332,329)	175,958	11/15/2066	3FE
449786-AA-0	INT'L NEDERLAND BANK NV		09/11/2009	GOLDMAN, SACHS & CO.		12,555,900	12,600,000	12,527,634			4,164		4,164		12,560,940		(5,040)	(5,040)	565,031	05/01/2015	1FE
606866-AA-9	MIZUHO FINANCE (CAYMAN)	F	07/06/2009	BANK OF AMERICA		7,725,000	7,500,000	7,496,400			184		184		7,498,043		226,957	226,957	318,450	04/15/2014	1FE
638539-AH-9	NATL WESTMSTR BK		07/10/2009	ROYAL BANK OF SCOTLAND PLC		2,010,000	2,000,000	2,233,620			(20,542)		(20,542)		2,008,146		1,854	1,854	116,361	10/01/2009	1FE
65557A-AA-5	NORDEA BANK SWEDEN AB	F	07/15/2009	CANTOR, FITZGERALD & CO.		13,291,720	13,000,000	12,955,800			2,592		2,592		12,982,542		309,178	309,178	436,042	11/30/2012	1FE
90212E-AA-2	TWO ROCK PASS THROUGH TRUST/CHANNEL RE		09/30/2009	DISTRIBUTION		108,332											108,332	108,332		02/11/2010	5FE
90261X-BY-7	UBS AG STAMFORD CT		09/17/2009	Various		17,512,500	17,500,000	17,471,650			1,785		1,785		17,478,915		33,585	33,585	1,216,207	07/15/2016	1FE
911271-AB-0	UNITED OVERSEAS BANK LTD	F	08/19/2009	STANDARD CHARTERED BANK		7,116,605	7,186,000	7,041,202			5,252		5,252		7,073,885		42,720	42,720	373,605	09/03/2019	1FE
002927-AA-9	ABBEY NATL CAP	R	09/30/2009	VARIOUS		1,700,000	3,397,238								3,397,238		(1,697,238)	(1,697,238)		01/01/9999	1FE
05568A-AA-8	BOI CAPITAL FUNDING NO 3	F	08/31/2009	DISTRIBUTION		458,025		458,025							458,025					01/01/9999	4FE
12480W-AA-1	CBG FLORIDA REIT CORP		08/27/2009	Various		150,000	15,000,000	150,000				2,206,920	(2,206,920)		150,000				533,550	01/01/9999	6FE
524908-XA-3	LEHMAN BROS CAP TR VII		09/25/2009	BARCLAYS BANK		150	15,000,000										150	150		01/01/9999	6
81413U-AB-0	SECURITY CAP ASSURANCE L	F	09/25/2009	BANK OF AMERICA		2,000	10,000,000										2,000	2,000		01/01/9999	6FE
865622-AB-0	SUMITOMO MITSUI BANKING	F	09/30/2009	MORGAN STANLEY DEAN WITTER		7,680,000	8,000,000	7,795,200			966		966		7,799,380		(119,380)	(119,380)	381,250	01/01/9999	1FE
86800X-AA-6	SUNTRUST PREFERRED CAP I		06/30/2009	TENDER OFFER		700	1,000	550							550		150	150	32	01/01/9999	3FE
93935J-AA-1	WASH MUTUAL PFD FDG II		09/25/2009	DEUTSCHE BANK SECURITIES		6,250	5,000,000										6,250	6,250		01/01/9999	6
93935R-AA-3	WASH MUTUAL PFD FDG II		09/25/2009	DEUTSCHE BANK SECURITIES		18,750	15,000,000										18,750	18,750		01/01/9999	6Z
4899999. Bonds - Hybrid Securities						124,880,495	193,024,238	124,817,056			(193,815)	2,206,920	(2,400,735)		127,705,304		(2,824,808)	(2,824,808)	6,427,792	XXX	XXX
8399997. Total - Bonds - Part 4						4,746,671,122	6,083,820,557	4,534,265,344	3,632,412,067	6,580,766	69,542,272	3,855,069	72,267,969	(4,622,832)	4,637,750,137	(438,290)	109,359,275	108,920,985	142,565,551	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						4,746,671,122	6,083,820,557	4,534,265,344	3,632,412,067	6,580,766	69,542,272	3,855,069	72,267,969	(4,622,832)	4,637,750,137	(438,290)	109,359,275	108,920,985	142,565,551	XXX	XXX
74038A-20-7	GMAC PREFERRED BLOCKER INC		09/25/2009	CREDIT SUISSE FIRST BOSTON	1,550.000	875,727	0.00	403,000							403,000		472,727	472,727	69,797		P6U
38144X-50-0	GOLDMAN SACHS GROUP INC		09/17/2009	GOLDMAN, SACHS & CO.	300,000.000	7,499,807	0.00	7,500,000	7,500,000						7,500,000		(193)	(193)	348,750		P1LFE
8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						8,375,535	XXX	7,903,000	7,500,000						7,903,000		472,535	472,535	418,547	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						8,375,535	XXX	7,903,000	7,500,000						7,903,000		472,535	472,535	418,547	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						8,375,535	XXX	7,903,000	7,500,000						7,903,000		472,535	472,535	418,547	XXX	XXX
36317K-AC-1	GALAXY 2007-8A CLO SUB NOTE	F	09/28/2009	ICP CAPITAL LLC	10,000,000.000	2,000,000		(396,781)	8,844,000	(87,392)	(16,962)		(104,354)				2,000,000	2,000,000	226,381		A
464287-43-2	ISHARES BARLCAYS 20+ YR TR ETF		08/03/2009	CANTOR, FITZGERALD & CO.	90.000	8,354		8,781							8,781		(428)	(428)	83		L
999999-@Z-9	LANDSOURCE HOLDING CO TERM LOAN DIP CRED		07/20/2009	DIRECT	225,009.000	360,014		248,777							248,777		111,237	111,237			L
534688-8A-7	LINCOLN PPTY ASSOC LTD CO		07/01/2009	VARIOUS	0.000	1,309											1,309	1,309			V
67085A-AB-0	OAK HILL ADVISORS PARK AVENUE CLO I, EQU	F	09/14/2009	DISTRIBUTION	0.000	448,610		7,815							7,815		440,796	440,796			A
78462F-10-3	SPDR S&P DEP RCPT TRADES AND QUOTES		08/25/2009	CANTOR, FITZGERALD & CO.	1,200.000	123,969		111,460							111,460		12,509	12,509			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)
92342Y-10-9	VERIFONE HOLDINGS INC		09/24/2009	BAIRD (ROBERT W.) & CO. INC.	9,724.000	145,370		112,215							112,215		33,155	33,155			L
989209-10-1	ZEBU INC		08/31/2009	DISTRIBUTION	0.000	3,166											3,166	3,166			A
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						3,090,792	XXX	92,267	8,844,000	(87,392)	(16,962)		(104,354)		489,048		2,601,744	2,601,744	226,465	XXX	XXX
9799997. Total - Common Stocks - Part 4						3,090,792	XXX	92,267	8,844,000	(87,392)	(16,962)		(104,354)		489,048		2,601,744	2,601,744	226,465	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						3,090,792	XXX	92,267	8,844,000	(87,392)	(16,962)		(104,354)		489,048		2,601,744	2,601,744	226,465	XXX	XXX
9899999. Total - Preferred and Common Stocks						11,466,327	XXX	7,995,267	16,344,000	(87,392)	(16,962)		(104,354)		8,392,048		3,074,279	3,074,279	645,011	XXX	XXX
9999999 - Totals						4,758,137,449	XXX	4,542,260,612	3,648,756,067	6,493,374	69,525,310	3,855,069	72,163,615	(4,622,832)	4,646,142,185	(438,290)	112,433,553	111,995,263	143,210,562	XXX	XXX

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

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
S&P500 INDEX 12/18/2009 1300 CALL	450	12/18/2009	1,300.0000	08/29/2008	CBOE	5,783,400	7,875		7,875	7,875	(444,375)		(444,375)
S&P500 INDEX 12/18/2009 1250 CALL	900	12/18/2009	1,250.0000	09/12/2008	CBOE	12,972,800	65,250		65,250	65,250	(1,289,250)		(1,289,250)
S&P500 INDEX 12/18/2009 1225 CALL	450	12/18/2009	1,225.0000	09/19/2008	CBOE	6,809,400	64,125		64,125	64,125	(757,125)		(757,125)
S&P500 CLIQUET 10/01/2009 CALL	400,000	10/01/2009	S&P 500	10/10/2008	GOLDMAN SACHS & CO	7,620							
S&P500 CLIQUET 10/08/2009 CALL	400,000	10/08/2009	S&P 500	10/10/2008	GOLDMAN SACHS & CO	9,640					(2,710)		(2,710)
S&P500 CLIQUET 10/02/2009 CALL	1,100,000	10/02/2009	S&P 500	10/10/2008	GOLDMAN SACHS & CO	16,830							
S&P500 CLIQUET 10/15/2009 CALL	600,000	10/15/2009	S&P 500	10/17/2008	GOLDMAN SACHS & CO	20,520					(7,886)		(7,886)
S&P500 CLIQUET 10/09/2009 CALL	1,500,000	10/09/2009	S&P 500	10/17/2008	GOLDMAN SACHS & CO	49,500					(22,393)		(22,393)
S&P500 CLIQUET 10/22/2009 CALL	600,000	10/22/2009	S&P 500	10/24/2008	GOLDMAN SACHS & CO	15,480					(3,781)		(3,781)
S&P500 CLIQUET 10/16/2009 CALL	900,000	10/16/2009	S&P 500	10/24/2008	GOLDMAN SACHS & CO	20,340					(8,109)		(8,109)
S&P500 CLIQUET 10/29/2009 CALL	300,000	10/29/2009	S&P 500	10/31/2008	GOLDMAN SACHS & CO	9,030					(2,802)		(2,802)
S&P500 CLIQUET 10/23/2009 CALL	1,700,000	10/23/2009	S&P 500	10/31/2008	GOLDMAN SACHS & CO	46,070					(8,402)		(8,402)
S&P500 CLIQUET 10/22/2009 CALL	400,000	10/22/2009	S&P 500	10/31/2008	GOLDMAN SACHS & CO	12,680					(2,758)		(2,758)
S&P500 CLIQUET 11/05/2009 CALL	300,000	11/05/2009	S&P 500	11/07/2008	GOLDMAN SACHS & CO	7,740					(1,916)		(1,916)
S&P500 CLIQUET 10/30/2009 CALL	1,300,000	10/30/2009	S&P 500	11/07/2008	GOLDMAN SACHS & CO	30,940					(10,713)		(10,713)
S&P500 CLIQUET 11/12/2009 CALL	1,000,000	11/12/2009	S&P 500	11/14/2008	GOLDMAN SACHS & CO	22,900					(23,157)		(23,157)
S&P500 CLIQUET 11/06/2009 CALL	1,400,000	11/06/2009	S&P 500	11/14/2008	GOLDMAN SACHS & CO	28,140					(19,051)		(19,051)
S&P500 INDEX 12/18/2009 900 CALL	750	12/18/2009	900.0000	01/09/2009	CBOE	8,686,500	12,217,500		12,217,500	12,217,500	3,531,000		3,531,000
S&P500 INDEX 12/18/2009 750 CALL	300	12/18/2009	750.0000	11/21/2008	CBOE	4,074,600	9,144,000		9,144,000	9,144,000	2,806,500		2,806,500
S&P500 CLIQUET 11/13/2009 CALL	1,700,000	11/13/2009	S&P 500	11/21/2008	GOLDMAN SACHS & CO	21,420					(19,553)		(19,553)
S&P500 CLIQUET 11/19/2009 CALL	800,000	11/19/2009	S&P 500	11/21/2008	GOLDMAN SACHS & CO	21,040	20,671		20,671	20,671	2,430		2,430
S&P500 CLIQUET 11/27/2009 CALL	800,000	11/27/2009	S&P 500	12/05/2008	GOLDMAN SACHS & CO	18,720	140		140	140	(10,668)		(10,668)
S&P500 CLIQUET 11/25/2009 CALL	700,000	11/25/2009	S&P 500	12/05/2008	GOLDMAN SACHS & CO	18,970	24,630		24,630	24,630	9,716		9,716
S&P500 CLIQUET 11/20/2009 CALL	1,400,000	11/20/2009	S&P 500	12/05/2008	GOLDMAN SACHS & CO	40,600	22,954		22,954	22,954	(7,616)		(7,616)
S&P500 INDEX 12/18/2009 825 CALL	1,750	12/18/2009	825.0000	02/13/2009	CBOE	19,212,000	40,670,000		40,670,000	40,670,000	21,458,000		21,458,000
S&P500 CLIQUET 12/10/2009 CALL	300,000	12/10/2009	S&P 500	12/12/2008	GOLDMAN SACHS & CO	7,290					(5,070)		(5,070)
S&P500 CLIQUET 12/04/2009 CALL	2,300,000	12/04/2009	S&P 500	12/12/2008	GOLDMAN SACHS & CO	59,340					(35,240)		(35,240)
S&P500 CLIQUET 12/03/2009 CALL	400,000	12/03/2009	S&P 500	12/12/2008	GOLDMAN SACHS & CO	10,680					(7,178)		(7,178)
S&P500 INDEX 12/18/2009 875 CALL	1,550	12/18/2009	875.0000	12/12/2008	CBOE	16,194,100	28,768,000		28,768,000	28,768,000	12,653,350		12,653,350
S&P500 CLIQUET 12/17/2009 CALL	400,000	12/17/2009	S&P 500	12/19/2008	GOLDMAN SACHS & CO	12,040	3,193		3,193	3,193	(3,932)		(3,932)
S&P500 CLIQUET 12/11/2009 CALL	1,400,000	12/11/2009	S&P 500	12/19/2008	GOLDMAN SACHS & CO	41,720					(22,134)		(22,134)
S&P500 BINARY 10/08/2009 984.94 CALL	16,000	10/08/2009	984.9400	09/22/2009	GOLDMAN SACHS & CO	15,840	15,348		15,348	15,348	(492)		(492)
S&P500 BINARY 10/07/2009 996.23 CALL	26,000	10/07/2009	996.2300	09/22/2009	GOLDMAN SACHS & CO	25,740	24,665		24,665	24,665	(1,075)		(1,075)
S&P500 BINARY 10/06/2009 1056.85 CALL	35,000	10/06/2009	1,056.8500	09/22/2009	GOLDMAN SACHS & CO	25,540	19,559		19,559	19,559	(5,980)		(5,980)
S&P500 BINARY 10/05/2009 1099.23 CALL	26,000	10/05/2009	1,099.2300	09/22/2009	GOLDMAN SACHS & CO	7,628	1,157		1,157	1,157	(6,471)		(6,471)
S&P500 BINARY 10/02/2009 1099.23 CALL	73,000	10/02/2009	1,099.2300	09/22/2009	GOLDMAN SACHS & CO	18,980	175		175	175	(18,805)		(18,805)
S&P500 BINARY 10/02/2009 1114.28 CALL	82,000	10/02/2009	1,114.2800	09/22/2009	GOLDMAN SACHS & CO	11,201	6		6	6	(11,195)		(11,195)
S&P500 BINARY 10/14/2009 998.01 CALL	28,000	10/14/2009	998.0100	09/22/2009	GOLDMAN SACHS & CO	26,860	25,079		25,079	25,079	(1,781)		(1,781)
S&P500 BINARY 10/13/2009 1003.35 CALL	44,000	10/13/2009	1,003.3500	09/22/2009	GOLDMAN SACHS & CO	41,857	38,987		38,987	38,987	(2,870)		(2,870)
S&P500 BINARY 10/20/2009 985.4 CALL	52,000	10/20/2009	985.4000	09/22/2009	GOLDMAN SACHS & CO	49,998	46,691		46,691	46,691	(3,307)		(3,307)
S&P500 BINARY 11/04/2009 1005.75 CALL	17,000	11/04/2009	1,005.7500	09/22/2009	GOLDMAN SACHS & CO	14,656	13,390		13,390	13,390	(1,266)		(1,266)
S&P500 CLIQUET 01/07/2010 CALL	1,100,000	01/07/2010	S&P 500	01/09/2009	GOLDMAN SACHS & CO	37,840					(37,840)		(37,840)
S&P500 CLIQUET 12/31/2009 CALL	1,500,000	12/31/2009	S&P 500	01/09/2009	GOLDMAN SACHS & CO	49,800					(49,800)		(49,800)
S&P500 CLIQUET 12/24/2009 CALL	2,600,000	12/24/2009	S&P 500	01/09/2009	GOLDMAN SACHS & CO	93,860	78,016		78,016	78,016	(15,844)		(15,844)
S&P500 CLIQUET 12/18/2009 CALL	1,400,000	12/18/2009	S&P 500	01/09/2009	GOLDMAN SACHS & CO	47,460	23,126		23,126	23,126	(24,334)		(24,334)
S&P500 INDEX 12/18/2009 700 CALL	125	12/18/2009	700.0000	01/13/2009	CBOE	2,800,250	4,423,750		4,423,750	4,423,750	1,623,500		1,623,500
S&P500 CLIQUET 01/14/2010 CALL	700,000	01/14/2010	S&P 500	01/16/2009	GOLDMAN SACHS & CO	24,710	4,557		4,557	4,557	(20,153)		(20,153)
S&P500 CLIQUET 01/08/2010 CALL	1,200,000	01/08/2010	S&P 500	01/16/2009	GOLDMAN SACHS & CO	29,400					(29,400)		(29,400)
S&P500 INDEX 12/18/2009 850 CALL	600	12/18/2009	850.0000	01/16/2009	CBOE	6,703,200	12,528,000		12,528,000	12,528,000	5,824,800		5,824,800
S&P500 CLIQUET 01/21/2010 CALL	400,000	01/21/2010	S&P 500	01/23/2009	GOLDMAN SACHS & CO	13,640	15,093		15,093	15,093	1,453		1,453
S&P500 CLIQUET 01/15/2010 CALL	1,200,000	01/15/2010	S&P 500	01/23/2009	GOLDMAN SACHS & CO	37,560	21,225		21,225	21,225	(16,335)		(16,335)
S&P500 CLIQUET 01/14/2010 CALL	300,000	01/14/2010	S&P 500	01/23/2009	GOLDMAN SACHS & CO	10,530	2,220		2,220	2,220	(8,310)		(8,310)
S&P500 CLIQUET 01/28/2010 CALL	400,000	01/28/2010	S&P 500	01/30/2009	GOLDMAN SACHS & CO	10,200	5,026		5,026	5,026	(5,174)		(5,174)
S&P500 CLIQUET 01/22/2010 CALL	1,700,000	01/22/2010	S&P 500	01/30/2009	GOLDMAN SACHS & CO	48,790	60,101		60,101	60,101	11,311		11,311
S&P500 CLIQUET 02/04/2010 CALL	900,000	02/04/2010	S&P 500	02/06/2009	GOLDMAN SACHS & CO	34,470	112		112	112	(34,358)		(34,358)
S&P500 CLIQUET 01/29/2010 CALL	1,200,000	01/29/2010	S&P 500	02/06/2009	GOLDMAN SACHS & CO	43,440	22,998		22,998	22,998	(20,442)		(20,442)
S&P500 CLIQUET 02/11/2010 CALL	700,000	02/11/2010	S&P 500	02/13/2009	GOLDMAN SACHS & CO	24,920	22		22	22	(24,898)		(24,898)
S&P500 CLIQUET 02/05/2010 CALL	800,000	02/05/2010	S&P 500	02/13/2009	GOLDMAN SACHS & CO	26,160					(26,160)		(26,160)
S&P500 CLIQUET 02/18/2010 CALL	300,000	02/18/2010	S&P 500	02/20/2009	GOLDMAN SACHS & CO	9,330	24,659		24,659	24,659	15,329		15,329
S&P500 CLIQUET 02/12/2010 CALL	1,700,000	02/12/2010	S&P 500	02/20/2009	GOLDMAN SACHS & CO	37,400	1,982		1,982	1,982	(35,418)		(35,418)
S&P500 INDEX 12/18/2009 775 CALL	750	12/18/2009	775.0000	02/20/2009	CBOE	7,411,500	21,037,500		21,037,500	21,037,500	13,626,000		13,626,000
S&P500 CLIQUET 02/25/2010 CALL	300,000	02/25/2010	S&P 500	02/27/2009	GOLDMAN SACHS & CO	9,060	29,451		29,451	29,451	20,391		20,391
S&P500 CLIQUET 02/19/2010 CALL	700,000	02/19/2010	S&P 500	02/27/2009	GOLDMAN SACHS & CO	19,250	56,739		56,739	56,739	37,489		37,489
S&P500 INDEX 06/18/2010 750 CALL	250	06/18/2010	750.0000	03/20/2009	CBOE	3,133,000	7,738,750		7,738,750	7,738,750	4,605,750		4,605,750
S&P500 INDEX 06/18/2010 850 CALL	250	06/18/2010	850.0000	04/14/2009	CBOE	2,950,500	5,598,750		5,598,750	5,598,750	2,648,250		2,648,250

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
S&P500 CLIQUET 03/04/2010 CALL	800,000	03/04/2010	S&P 500	03/06/2009	GOLDMAN SACHS & CO	24,640	38,953		38,953	38,953	14,313		14,313
S&P500 CLIQUET 02/26/2010 CALL	1,500,000	02/26/2010	S&P 500	03/06/2009	GOLDMAN SACHS & CO	39,600	127,614		127,614	127,614	88,014		88,014
S&P500 INDEX 06/18/2010 675 CALL	800	06/18/2010	675.0000	03/06/2009	CBOE	8,169,600	30,220,000		30,220,000	30,220,000	22,050,400		22,050,400
S&P500 CLIQUET 03/11/2010 CALL	1,400,000	03/11/2010	S&P 500	03/13/2009	GOLDMAN SACHS & CO	52,080	57,341		57,341	57,341	5,261		5,261
S&P500 CLIQUET 03/05/2010 CALL	1,200,000	03/05/2010	S&P 500	03/13/2009	GOLDMAN SACHS & CO	45,240	57,329		57,329	57,329	12,089		12,089
S&P500 CLIQUET 03/18/2010 CALL	400,000	03/18/2010	S&P 500	03/20/2009	GOLDMAN SACHS & CO	13,240	30,465		30,465	30,465	17,225		17,225
S&P500 CLIQUET 03/15/2010 CALL	200,000	03/15/2010	S&P 500	03/20/2009	GOLDMAN SACHS & CO	8,120	14,011		14,011	14,011	5,891		5,891
S&P500 CLIQUET 03/12/2010 CALL	1,400,000	03/12/2010	S&P 500	03/20/2009	GOLDMAN SACHS & CO	49,000	51,354		51,354	51,354	2,354		2,354
S&P500 INDEX 12/18/2009 800 CALL	500	12/18/2009	800.0000	03/24/2009	CBOE	5,251,000	12,815,000		12,815,000	12,815,000	7,564,000		7,564,000
S&P500 INDEX 03/19/2010 750 CALL	1,000	03/19/2010	750.0000	03/26/2009	CBOE	14,502,000	30,625,000		30,625,000	30,625,000	16,123,000		16,123,000
S&P500 INDEX 03/19/2010 850 CALL	1,600	03/19/2010	850.0000	04/24/2009	CBOE	18,052,200	34,544,000		34,544,000	34,544,000	16,491,800		16,491,800
S&P500 INDEX 03/19/2010 825 CALL	750	03/19/2010	825.0000	04/03/2009	CBOE	8,846,500	17,838,750		17,838,750	17,838,750	8,992,250		8,992,250
S&P500 CLIQUET 03/25/2010 CALL	500,000	03/25/2010	S&P 500	03/27/2009	GOLDMAN SACHS & CO	18,700	41,829		41,829	41,829	23,129		23,129
S&P500 CLIQUET 03/22/2010 CALL	300,000	03/22/2010	S&P 500	03/27/2009	GOLDMAN SACHS & CO	13,899	33,290		33,290	33,290	19,391		19,391
S&P500 CLIQUET 03/19/2010 CALL	1,400,000	03/19/2010	S&P 500	03/27/2009	GOLDMAN SACHS & CO	52,402	104,871		104,871	104,871	52,469		52,469
S&P500 CLIQUET 04/01/2010 CALL	500,000	04/01/2010	S&P 500	04/06/2009	GOLDMAN SACHS & CO	17,050	21,752		21,752	21,752	4,702		4,702
S&P500 CLIQUET 03/29/2010 CALL	300,000	03/29/2010	S&P 500	04/06/2009	GOLDMAN SACHS & CO	11,910	33,173		33,173	33,173	21,263		21,263
S&P500 CLIQUET 03/26/2010 CALL	800,000	03/26/2010	S&P 500	04/06/2009	GOLDMAN SACHS & CO	25,680	59,771		59,771	59,771	34,091		34,091
S&P500 CLIQUET 04/08/2010 CALL	200,000	04/08/2010	S&P 500	04/13/2009	CREDIT SUISSE FB	3,820	5,527		5,527	5,527	1,707		1,707
S&P500 CLIQUET 04/05/2010 CALL	400,000	04/05/2010	S&P 500	04/13/2009	CREDIT SUISSE FB	9,040	20,732		20,732	20,732	11,692		11,692
S&P500 CLIQUET 04/01/2010 CALL	1,700,000	04/01/2010	S&P 500	04/13/2009	CREDIT SUISSE FB	31,110	67,023		67,023	67,023	35,913		35,913
S&P500 CLIQUET 04/12/2010 CALL	600,000	04/12/2010	S&P 500	04/17/2009	CREDIT SUISSE FB	18,240	26,128		26,128	26,128	7,888		7,888
S&P500 CLIQUET 04/09/2010 CALL	1,300,000	04/09/2010	S&P 500	04/17/2009	CREDIT SUISSE FB	29,250	33,702		33,702	33,702	4,452		4,452
S&P500 CLIQUET 04/22/2010 CALL	700,000	04/22/2010	S&P 500	04/24/2009	CREDIT SUISSE FB	17,850	41,066		41,066	41,066	23,216		23,216
S&P500 CLIQUET 04/19/2010 CALL	400,000	04/19/2010	S&P 500	04/24/2009	CREDIT SUISSE FB	12,360	34,951		34,951	34,951	22,591		22,591
S&P500 CLIQUET 04/16/2010 CALL	1,700,000	04/16/2010	S&P 500	04/24/2009	CREDIT SUISSE FB	41,140	106,926		106,926	106,926	65,786		65,786
S&P500 CLIQUET 04/23/2010 CALL	2,500,000	04/23/2010	S&P 500	05/01/2009	CREDIT SUISSE FB	70,000					(70,000)		(70,000)
S&P500 INDEX 03/19/2010 875 CALL	950	03/19/2010	875.0000	05/15/2009	CBOE	8,923,900	18,477,500		18,477,500	18,477,500	9,553,600		9,553,600
S&P500 CLIQUET 05/06/2010 CALL	300,000	05/06/2010	S&P 500	05/08/2009	CREDIT SUISSE FB	8,100	9,800		9,800	9,800	1,700		1,700
S&P500 CLIQUET 05/03/2010 CALL	600,000	05/03/2010	S&P 500	05/08/2009	CREDIT SUISSE FB	22,380	27,509		27,509	27,509	5,129		5,129
S&P500 CLIQUET 04/30/2010 CALL	800,000	04/30/2010	S&P 500	05/08/2009	CREDIT SUISSE FB	24,560	44,389		44,389	44,389	19,829		19,829
S&P500 CLIQUET 05/13/2010 CALL	400,000	05/13/2010	S&P 500	05/15/2009	CREDIT SUISSE FB	10,840	11,583		11,583	11,583	743		743
S&P500 CLIQUET 05/10/2010 CALL	400,000	05/10/2010	S&P 500	05/15/2009	CREDIT SUISSE FB	10,000	11,496		11,496	11,496	1,496		1,496
S&P500 CLIQUET 05/07/2010 CALL	700,000	05/07/2010	S&P 500	05/15/2009	CREDIT SUISSE FB	16,240	13,012		13,012	13,012	(3,228)		(3,228)
S&P500 INDEX 06/18/2010 900 CALL	2,000	06/18/2010	900.0000	06/22/2009	CBOE	18,907,000	36,850,000		36,850,000	36,850,000	17,943,000		17,943,000
S&P500 CLIQUET 05/20/2010 CALL	600,000	05/20/2010	S&P 500	05/22/2009	CREDIT SUISSE FB	16,500	32,239		32,239	32,239	15,739		15,739
S&P500 CLIQUET 05/17/2010 CALL	1,000,000	05/17/2010	S&P 500	05/22/2009	CREDIT SUISSE FB	36,400	67,931		67,931	67,931	31,531		31,531
S&P500 CLIQUET 05/14/2010 CALL	2,000,000	05/14/2010	S&P 500	05/22/2009	CREDIT SUISSE FB	56,200	57,632		57,632	57,632	1,432		1,432
S&P500 INDEX 03/19/2010 1000 CALL	300	03/19/2010	1,000.0000	05/26/2009	CBOE	1,290,600	2,964,000		2,964,000	2,964,000	1,673,400		1,673,400
S&P500 CLIQUET 05/27/2010 CALL	400,000	05/27/2010	S&P 500	05/29/2009	GOLDMAN SACHS & CO	11,480	20,530		20,530	20,530	9,050		9,050
S&P500 CLIQUET 05/24/2010 CALL	1,300,000	05/24/2010	S&P 500	05/29/2009	GOLDMAN SACHS & CO	47,450	82,328		82,328	82,328	34,878		34,878
S&P500 CLIQUET 05/21/2010 CALL	1,800,000	05/21/2010	S&P 500	05/29/2009	GOLDMAN SACHS & CO	52,560	95,210		95,210	95,210	42,650		42,650
S&P500 CLIQUET 06/03/2010 CALL	2,500,000	06/03/2010	S&P 500	06/05/2009	CREDIT SUISSE FB	67,750	55,144		55,144	55,144	(12,606)		(12,606)
S&P500 CLIQUET 06/10/2010 CALL	700,000	06/10/2010	S&P 500	06/12/2009	CREDIT SUISSE FB	20,090	13,187		13,187	13,187	(6,903)		(6,903)
S&P500 CLIQUET 06/07/2010 CALL	700,000	06/07/2010	S&P 500	06/12/2009	CREDIT SUISSE FB	24,150	22,823		22,823	22,823	(1,327)		(1,327)
S&P500 CLIQUET 06/04/2010 CALL	1,500,000	06/04/2010	S&P 500	06/12/2009	CREDIT SUISSE FB	41,850	31,899		31,899	31,899	(9,951)		(9,951)
S&P500 CLIQUET 06/11/2010 CALL	2,300,000	06/11/2010	S&P 500	06/22/2009	GOLDMAN SACHS & CO	50,600	43,233		43,233	43,233	(7,367)		(7,367)
S&P500 CLIQUET 06/10/2010 CALL	1,000,000	06/10/2010	S&P 500	06/22/2009	GOLDMAN SACHS & CO	22,900	19,441		19,441	19,441	(3,459)		(3,459)
S&P500 CLIQUET 06/24/2010 CALL	600,000	06/24/2010	S&P 500	06/26/2009	CREDIT SUISSE FB	17,280	27,196		27,196	27,196	9,916		9,916
S&P500 CLIQUET 06/18/2010 CALL	1,300,000	06/18/2010	S&P 500	06/26/2009	CREDIT SUISSE FB	36,920	65,126		65,126	65,126	28,206		28,206
S&P500 INDEX 06/18/2010 925 CALL	1,450	06/18/2010	925.0000	07/17/2009	CBOE	13,136,900	23,990,250		23,990,250	23,990,250	10,853,350		10,853,350
S&P500 CLIQUET 06/25/2010 CALL	1,700,000	06/25/2010	S&P 500	07/06/2009	CREDIT SUISSE FB	39,100	81,426		81,426	81,426	42,326		42,326
S&P500 INDEX 06/18/2010 875 CALL	1,400	06/18/2010	875.0000	07/10/2009	CBOE	12,889,800	28,525,000		28,525,000	28,525,000	15,635,200		15,635,200
S&P500 CLIQUET 07/02/2010 CALL	2,700,000	07/02/2010	S&P 500	07/10/2009	GOLDMAN SACHS & CO	65,610	98,511		98,511	98,511	32,901		32,901
S&P500 CLIQUET 07/09/2010 CALL	2,300,000	07/09/2010	S&P 500	07/17/2009	GOLDMAN SACHS & CO	62,100	100,462		100,462	100,462	38,362		38,362
S&P500 CLIQUET 07/23/2010 CALL	2,600,000	07/23/2010	S&P 500	07/31/2009	CREDIT SUISSE FB	66,560	105,776		105,776	105,776	39,216		39,216
S&P500 CLIQUET 07/30/2010 CALL	2,000,000	07/30/2010	S&P 500	08/07/2009	GOLDMAN SACHS & CO	53,400	76,315		76,315	76,315	22,915		22,915
S&P500 CLIQUET 08/06/2010 CALL	1,700,000	08/06/2010	S&P 500	08/14/2009	CREDIT SUISSE FB	39,780	55,890		55,890	55,890	16,110		16,110
S&P500 CLIQUET 08/13/2010 CALL	1,700,000	08/13/2010	S&P 500	08/21/2009	GOLDMAN SACHS & CO	39,270	49,688		49,688	49,688	10,418		10,418
S&P500 CLIQUET 08/26/2010 CALL	1,500,000	08/26/2010	S&P 500	08/28/2009	GOLDMAN SACHS & CO	30,900	40,574		40,574	40,574	9,674		9,674
S&P500 CLIQUET 08/20/2010 CALL	1,600,000	08/20/2010	S&P 500	08/28/2009	GOLDMAN SACHS & CO	36,800	44,495		44,495	44,495	7,695		7,695
S&P500 INDEX 12/17/2010 1025 CALL	1,200	12/17/2010	1,025.0000	09/04/2009	CBOE	12,902,900	14,844,000		14,844,000	14,844,000	1,941,100		1,941,100
S&P500 CLIQUET 08/27/2010 CALL	3,200,000	08/27/2010	S&P 500	09/04/2009	CREDIT SUISSE FB	52,800	81,492		81,492	81,492	28,692		28,692
S&P500 INDEX 11/20/2009 1000 CALL	300	11/20/2009	1,000.0000	09/04/2009	CBOE	1,557,600	2,179,500		2,179,500	2,179,500	621,900		621,900
S&P500 CLIQUET 09/03/2010 CALL	1,300,000	09/03/2010	S&P 500	09/11/2009	GOLDMAN SACHS & CO	29,250	28,237		28,237	28,237	(1,013)		(1,013)

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
S&P500 CLIQUET 09/10/2010 CALL	2,400,000	09/10/2010	S&P 500	09/18/2009	GOLDMAN SACHS & CO	52,800	50,648		50,648	50,648	(2,152)		(2,152)
S&P500 INDEX 12/17/2010 1050 CALL	500	12/17/2010	1,050.0000	09/18/2009	CBOE	5,846,000	5,505,000		5,505,000	5,505,000	(341,000)		(341,000)
S&P500 CLIQUET 09/17/2010 CALL	2,700,000	09/17/2010	S&P 500	09/25/2009	CREDIT SUISSE FB	44,280	57,584		57,584	57,584	13,304		13,304
S&P500 INDEX 09/17/2010 1050 CALL	600	09/17/2010	1,050.0000	09/25/2009	CBOE	5,597,200	5,880,000		5,880,000	5,880,000	282,800		282,800
0199999. Subtotal - Call Options - Hedging						235,811,091	410,754,088	XXX	410,754,088	410,754,088	195,961,883		195,961,883
0499999. Subtotal - Call Options						235,811,091	410,754,088	XXX	410,754,088	410,754,088	195,961,883		195,961,883
S&P500 INDEX 12/18/2009 700 PUT	175	12/18/2009	700.0000	01/13/2009	CBOE	1,104,600	23,188		23,188	23,188	(1,081,413)		(1,081,413)
0599999. Subtotal - Put Options - Hedging						1,104,600	23,188	XXX	23,188	23,188	(1,081,413)		(1,081,413)
0899999. Subtotal - Put Options						1,104,600	23,188	XXX	23,188	23,188	(1,081,413)		(1,081,413)
INT RATE CAP0112 ON LIABILITY-STRIKE 5YR CMT	4,400,000	10/01/2009	3.3250	09/29/2004	JP MORGAN CHASE BANK	249,920	249,920		(62,479)	(62,479)			
INT RATE CAP0113 ON LIABILITY-STRIKE 5YR CMT	5,700,000	10/06/2009	3.4500	10/04/2004	JP MORGAN CHASE BANK	324,900	324,900		(81,221)	(81,221)			
INT RATE CAP0114 ON LIABILITY-STRIKE 5YR CMT	3,700,000	10/15/2009	3.3600	10/13/2004	BANK OF AMERICA	210,900	210,900		(52,719)	(52,719)			
INT RATE CAP0115 ON LIABILITY-STRIKE 5YR CMT	4,200,000	10/21/2009	3.3400	10/19/2004	JP MORGAN CHASE BANK	235,704	235,704		(58,917)	(58,917)			
INT RATE CAP0116 ON LIABILITY-STRIKE 5YR CMT	2,800,000	10/29/2009	3.2640	10/27/2004	JP MORGAN CHASE BANK	156,464	156,464		(39,107)	(39,107)			
INT RATE CAP0117 ON LIABILITY-STRIKE 5YR CMT	4,000,000	11/05/2009	3.3270	11/03/2004	JP MORGAN CHASE BANK	217,680	217,680		(54,405)	(54,405)			
INT RATE CAP0118 ON LIABILITY-STRIKE 5YR CMT	4,700,000	11/29/2009	3.5850	11/24/2004	JP MORGAN CHASE BANK	221,840	221,840		(55,434)	(55,434)			
INT RATE CAP0119 ON LIABILITY-STRIKE 5YR CMT	8,500,000	12/08/2009	3.5850	12/06/2004	BANK OF AMERICA	415,480	415,480		(100,246)	(100,246)			
INT RATE CAP0120 ON LIABILITY-STRIKE 5YR CMT	6,500,000	12/16/2009	3.5600	12/14/2004	JP MORGAN CHASE BANK	306,540	306,540		(76,589)	(76,589)			
INT RATE CAP0121 ON LIABILITY-STRIKE 5YR CMT	3,500,000	12/24/2009	3.5850	12/22/2004	BANK OF AMERICA	164,150	164,150		(41,010)	(41,010)			
INT RATE CAP0122 ON LIABILITY-STRIKE 5YR CMT	5,100,000	01/07/2010	3.7190	01/05/2005	UBS AG	225,420	225,420		(56,310)	(56,310)			
INT RATE CAP0123 ON LIABILITY-STRIKE 5YR CMT	3,100,000	01/27/2010	3.7130	01/25/2005	JP MORGAN CHASE BANK	130,200	130,200		(32,518)	(32,518)			
INT RATE CAP0124 ON LIABILITY-STRIKE 5YR CMT	3,200,000	02/03/2010	3.7000	02/01/2005	UBS AG	122,240	122,240		(30,528)	(30,528)			
INT RATE CAP0127 ON LIABILITY-STRIKE 5YRCMT	50,000,000	12/31/2009	3.6570	02/04/2005	UBS AG	495,000	495,000						
INT RATE CAP0129 ON LIABILITY-STRIKE 5YR CMT	3,800,000	03/03/2010	4.0200	03/01/2005	JP MORGAN CHASE BANK	137,104	137,104		(34,229)	(34,229)			
INT RATE CAP0130 ON LIABILITY-STRIKE 5YR CMT	2,500,000	03/14/2010	4.2150	03/14/2005	JP MORGAN CHASE BANK	92,500	92,500		(23,090)	(23,090)			
INT RATE CAP0131 ON LIABILITY-STRIKE 5YR CMT	2,700,000	03/23/2010	4.1870	03/21/2005	JP MORGAN CHASE BANK	99,900	99,900		(24,935)	(24,935)			
INT RATE CAP0132 ON LIABILITY-STRIKE 5YR CMT	4,300,000	03/30/2010	4.3200	03/28/2005	JP MORGAN CHASE BANK	155,660	155,660		(38,848)	(38,848)			
INT RATE CAP0133 ON LIABILITY-STRIKE 5YR CMT	5,500,000	04/13/2010	4.1250	04/11/2005	UBS AG	190,080	190,080		(47,428)	(47,428)			
INT RATE CAP0134 ON LIABILITY-STRIKE 5YR CMT	6,200,000	04/22/2010	3.9150	04/20/2005	UBS AG	217,744	217,744		(54,323)	(54,323)			
INT RATE CAP0135 ON LIABILITY-STRIKE 5YR CMT	6,800,000	04/27/2010	3.9370	04/25/2005	UBS AG	232,016	232,016		(57,879)	(57,879)			
INT RATE CAP0136 ON LIABILITY-STRIKE 5YR CMT	6,700,000	05/05/2010	3.8810	05/03/2005	JP MORGAN CHASE BANK	226,460	226,460		(56,485)	(56,485)			
INT RATE CAP0137 ON LIABILITY-STRIKE 5YR CMT	8,400,000	05/18/2010	3.8075	05/16/2005	JP MORGAN CHASE BANK	283,080	283,080		(70,591)	(70,591)			
INT RATE CAP0138 ON LIABILITY-STRIKE 5YR CMT	5,600,000	05/25/2010	3.7980	05/23/2005	UBS AG	176,736	176,736		(44,066)	(44,066)			
INT RATE CAP0141 ON LIABILITY-STRIKE 5YR CMT	6,000,000	06/02/2010	3.7460	05/31/2005	JP MORGAN CHASE BANK	186,000	186,000		(46,368)	(46,368)			
INT RATE CAP0142 ON LIABILITY-STRIKE 5YR CMT	4,300,000	06/10/2010	3.7000	06/08/2005	JP MORGAN CHASE BANK	130,720	130,720		(32,582)	(32,582)			
INT RATE CAP0143 ON LIABILITY-STRIKE 5YR CMT	4,200,000	06/15/2010	3.8680	06/13/2005	UBS AG	130,872	130,872		(32,617)	(32,617)			
INT RATE CAP0144 ON LIABILITY-STRIKE 5YR CMT	5,300,000	06/23/2010	3.8720	06/21/2005	JP MORGAN CHASE BANK	160,908	160,908		(40,095)	(40,095)			
INT RATE CAP0145 ON LIABILITY-STRIKE 5YR CMT	7,600,000	07/07/2010	3.8700	07/05/2005	JP MORGAN CHASE BANK	230,432	230,432		(57,400)	(57,400)			
INT RATE CAP0146 ON LIABILITY-STRIKE 5YR CMT	8,200,000	07/21/2010	4.0000	07/19/2005	JP MORGAN CHASE BANK	242,720	242,720		(60,441)	(60,441)			
INT RATE CAP0147 ON LIABILITY-STRIKE 5YR CMT	2,300,000	08/29/2010	4.0480	08/25/2005	UBS AG	62,100	62,100		(15,446)	(15,446)			
INT RATE CAP0148 ON LIABILITY-STRIKE 5YR CMT	3,000,000	09/01/2010	4.0160	08/30/2005	UBS AG	81,600	81,600		(20,296)	(20,296)			
INT RATE CAP0149 ON LIABILITY-STRIKE 5YR CMT	9,500,000	09/16/2010	3.9300	09/14/2005	JP MORGAN CHASE BANK	279,680	279,680		(69,530)	(69,530)			
INT RATE CAP0150 ON LIABILITY-STRIKE 5YR CMT	3,000,000	09/23/2010	4.0010	09/21/2005	JP MORGAN CHASE BANK	87,000	87,000		(21,623)	(21,623)			
INT RATE CAP0151 ON LIABILITY-STRIKE 5YR CMT	4,000,000	09/29/2010	4.1170	09/27/2005	UBS AG	116,320	116,320		(28,905)	(28,905)			
INT RATE CAP0152 ON LIABILITY-STRIKE 5YR CMT	10,000,000	10/13/2010	4.2470	10/11/2005	JP MORGAN CHASE BANK	274,800	274,800		(136,946)	(136,946)			
INT RATE CAP0155 ON LIABILITY-STRIKE 5YR CMT	5,000,000	11/23/2010	4.3800	11/21/2005	JP MORGAN CHASE BANK	144,300	144,300		(71,841)	(71,841)			
INT RATE CAP0156 ON LIABILITY-STRIKE 5YR CMT	5,000,000	12/01/2010	4.3700	11/29/2005	UBS AG	141,800	141,800		(70,579)	(70,579)			
INT RATE CAP0158 ON LIABILITY-STRIKE 5YR CMT	9,000,000	12/08/2010	4.4600	12/06/2005	GOLDMAN SACHS	254,520	254,520		(126,659)	(126,659)			
INT RATE CAP0159 ON LIABILITY-STRIKE 5YR CMT	6,000,000	12/15/2010	4.4300	12/13/2005	JP MORGAN CHASE BANK	170,160	170,160		(84,651)	(84,651)			
INT RATE CAP0160 ON LIABILITY-STRIKE 5YR CMT	6,000,000	12/21/2010	4.3700	12/19/2005	CITIBANK	160,800	160,800		(79,957)	(79,957)			
INT RATE CAP0161 ON LIABILITY-STRIKE 5YR CMT	7,000,000	12/30/2010	4.3100	12/28/2005	UBS AG	182,000	182,000		(90,382)	(90,382)			
INT RATE CAP0162 ON LIABILITY-STRIKE 5YR CMT	2,000,000	01/05/2011	4.3600	01/03/2006	JP MORGAN CHASE BANK	51,040	51,040		(25,343)	(25,343)			
INT RATE CAP0163 ON LIABILITY-STRIKE 5YR CMT	3,000,000	01/25/2011	4.3200	01/23/2006	JP MORGAN CHASE BANK	75,840	75,840		(37,514)	(37,514)			
INT RATE CAP0164 ON LIABILITY-STRIKE 5YR CMT	3,000,000	02/02/2011	4.4600	01/31/2006	JP MORGAN CHASE BANK	78,480	78,480		(38,831)	(38,831)			
INT RATE CAP0165 ON LIABILITY-STRIKE 5YR CMT	1,000,000	02/09/2011	4.4900	02/07/2006	JP MORGAN CHASE BANK	25,000	25,000		(12,353)	(12,353)			
INT RATE CAP0166 ON LIABILITY-STRIKE 5YR CMT	2,000,000	02/15/2011	4.5800	02/13/2006	GOLDMAN SACHS	47,600	47,600		(23,516)	(23,516)			
INT RATE CAP0167 ON LIABILITY-STRIKE 5YR CMT	3,000,000	02/23/2011	4.5510	02/21/2006	JP MORGAN CHASE BANK	67,200	67,200		(33,099)	(33,099)			
INT RATE CAP0168 ON LIABILITY-STRIKE 5YR CMT	5,000,000	03/01/2011	4.6500	02/27/2006	UBS AG	112,400	112,400		(55,385)	(55,385)			
INT RATE CAP0169 ON LIABILITY-STRIKE 5YR CMT	2,000,000	03/08/2011	4.7200	03/06/2006	JP MORGAN CHASE BANK	49,200	49,200		(24,249)	(24,249)			
INT RATE CAP0171 ON LIABILITY-STRIKE 5YR CMT	4,000,000	03/17/2011	4.7500	03/14/2006	GOLDMAN SACHS	96,704	96,704		(47,541)	(47,541)			
INT RATE CAP0173 ON IDENTIFIED-STRIKE 3MLIBOR	17,500,000	03/01/2011	6.8000	03/15/2006	JP MORGAN CHASE BANK	81,375	81,375						
INT RATE CAP0175 ON LIABILITY-STRIKE 5YR CMT	9,000,000	03/22/2011	4.6000	03/20/2006	UBS AG	220,320	220,320		(107,856)	(107,856)			
INT RATE CAP0176 ON LIABILITY-STRIKE 5YR CMT	10,000,000	03/29/2011	4.6800	03/27/2006	UBS AG	240,000	240,000		(117,458)	(117,458)			

SCHEDULE DB - PART A - SECTION 1

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INT RATE CAP0177 ON LIABILITY-STRIKE 5YR CMT	9,000,000	04/05/2011	4.8300	04/03/2006	JP MORGAN CHASE BANK	228,240	228,240		(111,919)	(111,919)			
INT RATE CAP0178 ON LIABILITY-STRIKE 5YR CMT	23,000,000	04/12/2011	4.8900	04/10/2006	UBS AG	591,100	591,100		(289,741)	(289,741)			
INT RATE CAP0179 ON LIABILITY-STRIKE 5YR CMT	16,000,000	04/19/2011	4.9200	04/17/2006	JP MORGAN CHASE BANK	413,440	413,440		(202,402)	(202,402)			
INT RATE CAP0180 ON LIABILITY-STRIKE 5YR CMT	16,000,000	04/24/2011	4.8900	04/24/2006	JP MORGAN CHASE BANK	408,000	408,000		(199,113)	(199,113)			
INT RATE CAP0181 ON LIABILITY-STRIKE 5YR CMT	18,000,000	05/04/2011	5.0100	05/02/2006	UBS AG	469,440	469,440		(229,308)	(229,308)			
INT RATE CAP0183 ON LIABILITY-STRIKE 5YR CMT	18,000,000	05/10/2011	5.0100	05/08/2006	JP MORGAN CHASE BANK	472,320	472,320		(230,286)	(230,286)			
INT RATE CAP0184 ON LIABILITY-STRIKE 5YR CMT	25,000,000	05/18/2011	5.0100	05/16/2006	UBS AG	681,000	681,000		(331,308)	(331,308)			
INT RATE CAP0185 ON LIABILITY-STRIKE 5YR CMT	29,000,000	05/24/2011	4.9000	05/22/2006	JP MORGAN CHASE BANK	762,700	762,700		(368,721)	(368,721)			
INT RATE CAP0186 ON LIABILITY-STRIKE 5YR CMT	29,000,000	06/01/2011	4.9500	05/30/2006	JP MORGAN CHASE BANK	785,900	785,900		(379,883)	(379,883)			
INT RATE CAP0187 ON LIABILITY-STRIKE 5YR CMT	20,000,000	06/07/2011	4.9400	06/05/2006	JP MORGAN CHASE BANK	514,000	514,000		(247,310)	(247,310)			
INT RATE CAP0188 ON LIABILITY-STRIKE 5YR CMT	32,000,000	06/14/2011	4.9400	06/12/2006	UBS AG	753,920	753,920		(360,804)	(360,804)			
INT RATE CAP0189 ON LIABILITY-STRIKE 5YR CMT	30,000,000	06/21/2011	5.1100	06/19/2006	JP MORGAN CHASE BANK	727,200	727,200		(349,746)	(349,746)			
INT RATE CAP0190 ON LIABILITY-STRIKE 5YR CMT	31,000,000	06/28/2011	5.2100	06/26/2006	GOLDMAN SACHS	744,000	744,000		(358,109)	(358,109)			
INT RATE CAP0191 ON LIABILITY-STRIKE 5YR CMT	33,000,000	07/07/2011	5.1900	07/05/2006	UBS AG	795,960	795,960		(381,368)	(381,368)			
INT RATE CAP0192 ON LIABILITY-STRIKE 5YR CMT	18,000,000	07/12/2011	5.1100	07/10/2006	UBS AG	432,000	432,000		(205,669)	(205,669)			
INT RATE CAP0193 ON LIABILITY-STRIKE 5YR CMT	21,000,000	07/19/2011	5.0400	07/17/2006	JP MORGAN CHASE BANK	507,360	507,360		(240,014)	(240,014)			
INT RATE CAP0194 ON LIABILITY-STRIKE 5YR CMT	34,000,000	07/21/2011	5.0600	07/19/2006	UBS AG	822,800	822,800		(388,525)	(388,525)			
INT RATE CAP0195 ON LIABILITY-STRIKE 5YR CMT	24,000,000	07/27/2011	5.0100	07/25/2006	JP MORGAN CHASE BANK	580,320	580,320		(272,388)	(272,388)			
INT RATE CAP0196 ON LIABILITY-STRIKE 5YR CMT	25,000,000	08/02/2011	4.9200	07/31/2006	UBS AG	626,500	626,500		(291,993)	(291,993)			
INT RATE CAP0197 ON LIABILITY-STRIKE 5YR CMT	23,000,000	08/09/2011	4.8500	08/07/2006	JP MORGAN CHASE BANK	555,680	555,680		(255,939)	(255,939)			
INT RATE CAP0198 ON LIABILITY-STRIKE 5YR CMT	14,000,000	08/31/2011	4.7700	08/29/2006	JP MORGAN CHASE BANK	326,200	326,200		(146,079)	(146,079)			
INT RATE CAP0199 ON LIABILITY-STRIKE 5YR CMT	22,000,000	09/07/2011	4.7200	09/05/2006	UBS AG	533,280	533,280		(237,393)	(237,393)			
INT RATE CAP0200 ON LIABILITY-STRIKE 5YR CMT	14,000,000	09/11/2011	4.7200	09/07/2006	JP MORGAN CHASE BANK	341,040	341,040		(151,046)	(151,046)			
INT RATE CAP0201 ON LIABILITY-STRIKE 5YR CMT	13,000,000	09/13/2011	4.7300	09/11/2006	JP MORGAN CHASE BANK	313,560	313,560		(138,835)	(138,835)			
INT RATE CAP0202 ON LIABILITY-STRIKE 5YR CMT	12,000,000	09/20/2011	4.8000	09/18/2006	JP MORGAN CHASE BANK	282,000	282,000		(124,897)	(124,897)			
INT RATE CAP0203 ON LIABILITY-STRIKE 5YR CMT	12,000,000	09/27/2011	4.5200	09/25/2006	UBS AG	289,200	289,200		(122,957)	(122,957)			
INT RATE CAP0204 ON LIABILITY-STRIKE 5YR CMT	10,000,000	10/04/2011	4.5500	10/02/2006	JP MORGAN CHASE BANK	248,800	248,800		(168,345)	(168,345)			
INT RATE CAP0205 ON LIABILITY-STRIKE 5YR CMT	4,000,000	10/25/2011	4.7900	10/23/2006	JP MORGAN CHASE BANK	95,200	95,200		(64,696)	(64,696)			
INT RATE CAP0206 ON LIABILITY-STRIKE 5YR CMT	13,000,000	11/08/2011	4.7000	11/06/2006	JP MORGAN CHASE BANK	301,080	301,080		(200,180)	(200,180)			
INT RATE CAP0207 ON LIABILITY-STRIKE 5YR CMT	2,000,000	11/15/2011	4.6100	11/13/2006	JP MORGAN CHASE BANK	46,160	46,160		(30,358)	(30,358)			
INT RATE CAP0208 ON LIABILITY-STRIKE 5YR CMT	7,000,000	11/27/2011	4.5600	11/22/2006	JP MORGAN CHASE BANK	158,200	158,200		(102,245)	(102,245)			
INT RATE CAP0209 ON LIABILITY-STRIKE 5YR CMT	6,000,000	11/30/2011	4.5000	11/28/2006	JP MORGAN CHASE BANK	139,200	139,200		(89,481)	(89,481)			
INT RATE CAP0210 ON LIABILITY-STRIKE 5YR CMT	6,000,000	12/06/2011	4.3800	12/04/2006	UBS AG	141,600	141,600		(89,521)	(89,521)			
INT RATE CAP0211 ON IDENTIFIED-STRIKE 1MYR LIBOR	23,500,000	01/01/2010	6.5000	12/07/2006	JP MORGAN CHASE BANK	25,850	25,850						
INT RATE CAP0212 ON LIABILITY-STRIKE 5YR CMT	6,000,000	12/22/2011	4.5600	12/20/2006	UBS AG	133,680	133,680		(84,559)	(84,559)			
INT RATE CAP0213 ON LIABILITY-STRIKE 5YR CMT	11,000,000	01/08/2012	4.6100	01/04/2007	JP MORGAN CHASE BANK	239,800	239,800		(150,822)	(150,822)			
INT RATE CAP0214 ON LIABILITY-STRIKE 5YR CMT	4,000,000	01/10/2012	4.6600	01/08/2007	UBS AG	85,600	85,600		(54,005)	(54,005)			
INT RATE CAP0215 ON LIABILITY-STRIKE 5YR CMT	5,000,000	01/24/2012	4.7600	01/22/2007	JP MORGAN CHASE BANK	103,500	103,500		(65,123)	(65,123)			
INT RATE CAP0216 ON LIABILITY-STRIKE 5YR CMT	5,000,000	02/08/2012	4.7700	02/06/2007	UBS AG	98,500	98,500		(60,774)	(60,774)			
INT RATE CAP0217 ON LIABILITY-STRIKE 5YR CMT	7,000,000	03/07/2012	4.4500	03/05/2007	JP MORGAN CHASE BANK	163,800	163,800		(96,791)	(96,791)			
INT RATE CAP0218 ON LIABILITY-STRIKE 5YR CMT	8,000,000	03/13/2012	4.4500	03/13/2007	JP MORGAN CHASE BANK	178,240	178,240		(103,339)	(103,339)			
INT RATE CAP0219 ON LIABILITY-STRIKE 5YR CMT	11,000,000	03/21/2012	4.5000	03/19/2007	UBS AG	242,440	242,440		(140,535)	(140,535)			
INT RATE CAP0221 ON LIABILITY-STRIKE 5YR CMT	10,000,000	03/28/2012	4.4600	03/26/2007	JP MORGAN CHASE BANK	233,600	233,600		(135,444)	(135,444)			
INT RATE CAP0222 ON LIABILITY-STRIKE 5YR CMT	14,000,000	04/04/2012	4.5500	04/03/2007	JP MORGAN CHASE BANK	325,640	325,640		(191,041)	(191,041)			
INT RATE CAP0223 ON LIABILITY-STRIKE 5YR CMT	12,000,000	04/12/2012	4.6300	04/10/2007	UBS AG	272,640	272,640		(160,354)	(160,354)			
INT RATE CAP0224 ON LIABILITY-STRIKE 5YR CMT	7,000,000	04/18/2012	4.6780	04/16/2007	UBS AG	152,740	152,740		(89,149)	(89,149)			
INT RATE CAP0225 ON LIABILITY-STRIKE 5YR CMT	10,000,000	04/25/2012	4.5400	04/23/2007	JP MORGAN CHASE BANK	230,000	230,000		(131,593)	(131,593)			
INT RATE CAP0226 ON LIABILITY-STRIKE 5YR CMT	9,000,000	05/02/2012	4.5300	04/30/2007	JP MORGAN CHASE BANK	205,920	205,920		(116,512)	(116,512)			
INT RATE CAP0227 ON LIABILITY-STRIKE 5YR CMT	3,000,000	05/24/2012	4.7500	05/22/2007	JP MORGAN CHASE BANK	65,820	65,820		(37,639)	(37,639)			
INT RATE CAP0228 ON LIABILITY-STRIKE 5YR CMT	8,000,000	05/31/2012	4.8200	05/29/2007	JP MORGAN CHASE BANK	173,440	173,440		(99,732)	(99,732)			
INT RATE CAP0229 ON LIABILITY-STRIKE 5YR CMT	18,000,000	06/14/2012	5.1550	06/12/2007	JP MORGAN CHASE BANK	474,480	474,480		(235,455)	(235,455)			
INT RATE CAP0230 ON LIABILITY-STRIKE 5YR CMT	26,000,000	06/27/2012	4.9900	06/25/2007	JP MORGAN CHASE BANK	667,680	667,680		(326,444)	(326,444)			
INT RATE CAP0231 ON LIABILITY-STRIKE 5YR CMT	24,000,000	07/11/2012	5.0650	07/09/2007	JP MORGAN CHASE BANK	631,200	631,200		(382,401)	(382,401)			
INT RATE CAP0232 ON LIABILITY-STRIKE 5YR CMT	35,000,000	07/25/2012	4.8600	07/23/2007	UBS AG	928,200	928,200		(538,581)	(538,581)			
INT RATE CAP0233 ON LIABILITY-STRIKE 5YRCMT	15,000,000	08/02/2012	4.6600	07/31/2007	JP MORGAN CHASE BANK	444,000	444,000		(253,343)	(253,343)			
INT RATE CAP0234 ON LIABILITY-STRIKE 5YR CMT	23,000,000	08/07/2012	4.5600	08/07/2007	JP MORGAN CHASE BANK	684,940	684,940		(380,207)	(380,207)			
INT RATE CAP0235 ON LIABILITY-STRIKE 5YR CMT	14,000,000	08/13/2012	4.5700	08/13/2007	JP MORGAN CHASE BANK	435,960	435,960		(244,580)	(244,580)			
INT RATE CAP0236 ON LIABILITY-STRIKE 5YR CMT	23,000,000	08/24/2012	4.3400	08/22/2007	UBS AG	745,200	745,200		(397,325)	(397,325)			
INT RATE CAP0237 ON LIABILITY-STRIKE 5YR CMT	17,000,000	08/30/2012	4.2200	08/28/2007	JP MORGAN CHASE BANK	541,960	541,960		(275,964)	(275,964)			
INT RATE CAP0238 ON LIABILITY-STRIKE 5YR CMT	21,000,000	09/12/2012	3.9800	09/10/2007	JP MORGAN CHASE BANK	677,040	677,040		(315,046)	(315,046)			
INT RATE CAP0239 ON LIABILITY-STRIKE 5YR CMT	17,000,000	09/19/2012	4.2000	09/17/2007	JP MORGAN CHASE BANK	542,300	542,300		(267,978)	(267,978)			
INT RATE CAP0240 ON LIABILITY-STRIKE 5YR CMT	21,000,000	09/27/2012	4.2600	09/25/2007	UBS AG	732,480	732,480		(380,015)	(380,015)			
INT RATE CAP0241 ON LIABILITY-STRIKE 5YRCMT	32,000,000	10/11/2012	4.3800	10/09/2007	UBS AG	1,000,960	1,000,960		(756,525)	(756,525)			
INT RATE CAP0242 ON LIABILITY-STRIKE 5YRCMT	22,000,000	10/24/2012	4.0600	10/22/2007	JP MORGAN CHASE BANK	738,320	738,320		(528,609)	(528,609)			
INT RATE CAP0246 ON LIABILITY-STRIKE 5YR CMS EFF.11/02/09	300,000,000	11/02/2013	6.8000	10/31/2007	GOLDMAN SACHS	2,250,000	2,250,000		1,683,572	1,683,572			

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INT RATE CAP0249 ON LIABILITY-STRIKE 5YR CMS EFF.11/06/09	200,000,000	11/06/2013	6.8000	11/02/2007	GOLDMAN SACHS	1,505,000	1,505,000		1,133,723	1,133,723			
INT RATE CAP0250 ON LIABILITY-STRIKE 5YRCMT	17,000,000	11/19/2012	3.5700	11/19/2007	UBS AG	652,800	652,800		(424,589)	(424,589)			
INT RATE CAP0251 ON LIABILITY-STRIKE 5YRCMT	150,000,000	10/10/2012	4.5000	01/10/2008	UBS AG	2,340,000	2,340,000		(1,329,918)	(1,329,918)			
INT RATE CAP0252 ON LIABILITY-STRIKE 5YRCMT	150,000,000	01/11/2013	4.1000	01/11/2008	BANK OF AMERICA	3,645,000	3,645,000		(2,079,213)	(2,079,213)			
INT RATE CAP0253 ON LIABILITY-STRIKE 5YRCMT	90,000,000	01/11/2010	4.5000	01/11/2008	MERRILL LYNCH	85,500	85,500		(85,429)	(85,429)			
INT RATE CAP0255 ON LIABILITY-STRIKE 5YRCMT	5,000,000	02/05/2013	2.7300	09/11/2008	MERRILL LYNCH	207,000	207,000		122,973	122,973			
INT RATE CAP0256 ON LIABILITY-STRIKE 5YRCMT	10,000,000	02/20/2013	2.8500	09/11/2008	MERRILL LYNCH	387,000	387,000		235,131	235,131			
INT RATE CAP0257 ON LIABILITY-STRIKE 5YRCMT	10,000,000	03/08/2013	2.4800	09/11/2008	MERRILL LYNCH	492,000	492,000		302,157	302,157			
INT RATE CAP0258 ON LIABILITY-STRIKE 5YRCMT	5,000,000	03/18/2013	2.3500	09/11/2008	MERRILL LYNCH	266,000	266,000		165,105	165,105			
INT RATE CAP0259 ON LIABILITY-STRIKE 5YRCMT	10,000,000	03/25/2013	2.5600	09/11/2008	MERRILL LYNCH	475,000	475,000		295,635	295,635			
INT RATE CAP0260 ON LIABILITY-STRIKE 5YRCMT	15,000,000	04/08/2013	2.6600	09/11/2008	MERRILL LYNCH	676,000	676,000		426,454	426,454			
INT RATE CAP0261 ON LIABILITY-STRIKE 5YRCMT	5,000,000	04/22/2013	3.0000	09/11/2008	MERRILL LYNCH	184,000	184,000		119,106	119,106			
INT RATE CAP0262 ON LIABILITY-STRIKE 5YRCMT	15,000,000	05/13/2013	3.0900	09/11/2008	MERRILL LYNCH	529,000	529,000		349,723	349,723			
INT RATE CAP0263 ON LIABILITY-STRIKE 5YRCMT	5,000,000	05/28/2013	3.2600	09/11/2008	MERRILL LYNCH	159,000	159,000		108,223	108,223			
INT RATE CAP0264 ON LIABILITY-STRIKE 5YRCMT	5,000,000	06/05/2013	3.3100	09/11/2008	MERRILL LYNCH	155,000	155,000		106,952	106,952			
INT RATE CAP0265 ON LIABILITY-STRIKE 5YRCMT	15,000,000	06/18/2013	3.6200	09/11/2008	MERRILL LYNCH	377,000	377,000		272,753	272,753			
INT RATE CAP0266 ON LIABILITY-STRIKE 5YRCMT	5,000,000	06/26/2013	3.4700	09/11/2008	MERRILL LYNCH	141,000	141,000		100,726	100,726			
INT RATE CAP0267 ON LIABILITY-STRIKE 5YRCMT	5,000,000	06/30/2013	3.3400	09/11/2008	MERRILL LYNCH	154,000	154,000		109,066	109,066			
INT RATE CAP0268 ON LIABILITY-STRIKE 5YR CMT EFF.07/03/09	15,000,000	07/03/2013	3.3000	09/11/2008	MERRILL LYNCH	478,000	478,000		336,509	336,509			
INT RATE CAP0269 ON LIABILITY-STRIKE 5YRCMT EFF.07/13/09	10,000,000	07/12/2013	3.2000	09/11/2008	MERRILL LYNCH	343,000	343,000		240,008	240,008			
INT RATE CAP0270 ON LIABILITY-STRIKE 5YR CMT EFF.07/24/09	10,000,000	07/24/2013	3.4100	09/11/2008	MERRILL LYNCH	300,000	300,000		217,884	217,884			
INT RATE CAP0271 ON LIABILITY-STRIKE 5YR CMT EFF.08/04/09	5,000,000	08/05/2013	3.2300	09/11/2008	MERRILL LYNCH	171,000	171,000		122,004	122,004			
INT RATE CAP0272 ON LIABILITY-STRIKE 5YR CMT EFF.08/14/09	5,000,000	08/15/2013	3.1500	09/11/2008	MERRILL LYNCH	181,000	181,000		129,154	129,154			
INT RATE CAP0273 ON LIABILITY-STRIKE 5YR CMT EFF.08/26/09	7,000,000	08/26/2013	3.0700	09/11/2008	MERRILL LYNCH	268,000	268,000		191,261	191,261			
INT RATE CAP0278 ON LIABILITY-STRIKE 2YR CMT EFF.02/24/09	7,000,000	02/25/2013	2.7500	09/11/2008	MERRILL LYNCH	227,000	227,000		117,002	117,002			
INT RATE CAP0288 ON IDENTIFIED-STRIKE 1MYR LIBOR	8,750,000	06/01/2012	7.0000	09/18/2008	BARCLAY'S CAPITAL	18,400	18,400		4,070	4,070			
INT RATE CAP0289 ON LIABILITY-STRIKE 5YRCMT	7,300,000	09/15/2013	2.8800	01/16/2009	UBS AG	119,720	119,720		110,626	110,626			
INT RATE CAP0291 ON LIABILITY-STRIKE 5YRCMT EFF.10/15/09	6,100,000	10/15/2013	2.7600	01/16/2009	UBS AG	114,070	114,070		96,532	96,532			
INT RATE CAP0294 ON LIABILITY-STRIKE 5YRCMT EFF.11/15/09	3,600,000	11/15/2013	2.3000	02/11/2009	UBS AG	172,800	172,800		(2,318)	(2,318)			
INT RATE CAP0297 ON LIABILITY-STRIKE 5YRCMT EFF.12/15/09	6,000,000	12/15/2013	1.5300	03/11/2009	UBS AG	449,520	449,520		(6,499)	(6,499)			
INT RATE CAP0302 ON LIABILITY-STRIKE 5YRCMS EFF.01/15/10	4,300,000	01/15/2014	2.8300	05/27/2009	UBS AG	290,250	290,250		(117,586)	(117,586)			
INT RATE CAP0303 ON LIABILITY-STRIKE 5YRCMS EFF.02/15/10	3,700,000	02/15/2014	2.8300	05/27/2009	UBS AG	256,040	256,040		(74,062)	(74,062)			
INT RATE CAP0304 ON LIABILITY-STRIKE 5YRCMS EFF.03/15/10	7,200,000	03/15/2014	2.8300	05/27/2009	UBS AG	511,920	511,920		(145,683)	(145,683)			
INT RATE CAP0305 ON LIABILITY-STRIKE 5YRCMS EFF.04/15/10	3,100,000	04/15/2014	2.8300	05/27/2009	UBS AG	225,680	225,680		(63,121)	(63,121)			
INT RATE CAP0307 ON LIABILITY-STRIKE 5YRCMS EFF.06/11/10	2,500,000	06/11/2014	3.4150	06/09/2009	UBS AG	191,500	191,500		(84,339)	(84,339)			
INT RATE CAP0309 ON LIABILITY-STRIKE 5YRCMS EFF.03/15/10	2,900,000	03/15/2014	2.8900	07/16/2009	JP MORGAN CHASE BANK	195,460	195,460		(52,978)	(52,978)			
INT RATE CAP0310 ON LIABILITY-STRIKE 5YRCMS EFF.05/15/10	2,500,000	05/15/2014	2.8900	07/16/2009	JP MORGAN CHASE BANK	178,000	178,000		(46,913)	(46,913)			
INT RATE CAP0311 ON LIABILITY-STRIKE 5YRCMS EFF.07/15/10	6,000,000	07/15/2014	2.8300	08/14/2009	JP MORGAN CHASE BANK	470,400	470,400		(126,592)	(126,592)			
INT RATE CAP0312 ON LIABILITY-STRIKE 5YRCMS EFF.04/15/10	4,800,000	04/15/2014	2.8300	08/14/2009	JP MORGAN CHASE BANK	351,360	351,360		(99,542)	(99,542)			
INT RATE CAP0313 ON LIABILITY-STRIKE 5YRCMS EFF.08/15/10	5,400,000	08/15/2014	2.7700	09/21/2009	JP MORGAN CHASE BANK	386,640	386,640		(90,115)	(90,115)			
INT RATE CAP0314 ON LIABILITY-STRIKE 5YRCMS EFF.05/15/10	2,625,000	05/15/2014	2.7700	09/21/2009	JP MORGAN CHASE BANK	177,450	177,450		(45,121)	(45,121)			
0999999. Subtotal - Caps - Hedging						57,490,449	57,490,449	XXX	(14,940,945)	(14,940,945)			
1299999. Subtotal - Caps						57,490,449	57,490,449	XXX	(14,940,945)	(14,940,945)			
INT RATE FLOOR16-STRIKE 5YR CMT	50,000,000	03/24/2010	3.2500	07/31/2002	BANK OF AMERICA	59,700	40,077		382,941	382,941			515,556
INT RATE FLOOR17-STRIKE 5YR CMT	50,000,000	06/24/2010	3.2500	07/31/2002	BANK OF AMERICA	69,400	46,996		182,508	182,508			67,361
INT RATE FLOOR18-STRIKE 5YR CMT	50,000,000	12/24/2009	3.2500	07/31/2002	CIBC	60,000	39,914		215,211	215,211			693,750
1399999. Subtotal - Floors - Hedging						189,100	126,987	XXX	780,660	780,660			1,276,667
1699999. Subtotal - Floors						189,100	126,987	XXX	780,660	780,660			1,276,667
2099999. Subtotal - Insurance Futures Call Options								XXX					
2499999. Subtotal - Insurance Futures Put Options								XXX					
2599999. Subtotal - Hedging						294,595,240	468,394,712	XXX	396,616,991	396,616,991	194,880,471		196,157,137
2799999. Subtotal - Other								XXX					
9999999 - Totals						294,595,240	468,394,712	XXX	396,616,991	396,616,991	194,880,471		196,157,137

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
S&P500 INDEX 12/18/2009 1400 CALL	450	12/18/2009	1,400.0000	08/29/2008	CBOE	3,644,100	2,250		2,250	2,250	(189,000)		189,000
S&P500 INDEX 12/18/2009 1350 CALL	900	12/18/2009	1,350.0000	09/12/2008	CBOE	8,428,200	6,750		6,750	6,750	(582,750)		582,750
S&P500 INDEX 12/18/2009 1325 CALL	450	12/18/2009	1,325.0000	09/19/2008	CBOE	4,499,100	5,625		5,625	5,625	(361,125)		361,125
S&P500 INDEX 12/18/2009 1050 CALL	750	12/18/2009	1,050.0000	11/17/2008	CBOE	4,836,000	3,547,500		3,547,500	3,547,500	(843,750)		843,750
S&P500 INDEX 12/18/2009 950 CALL	1,100	12/18/2009	950.0000	01/16/2009	CBOE	9,302,800	13,150,500		13,150,500	13,150,500	4,169,200		(4,169,200)
S&P500 INDEX 12/18/2009 1000 CALL	1,100	12/18/2009	1,000.0000	01/09/2009	CBOE	7,807,800	8,827,500		8,827,500	8,827,500	1,019,700		(1,019,700)
S&P500 INDEX 12/18/2009 925 CALL	2,050	12/18/2009	925.0000	02/13/2009	CBOE	13,256,900	28,864,000		28,864,000	28,864,000	15,607,100		(15,607,100)
S&P500 INDEX 12/18/2009 975 CALL	1,200	12/18/2009	975.0000	04/27/2009	CBOE	6,257,600	11,910,000		11,910,000	11,910,000	5,652,400		(5,652,400)
S&P500 INDEX 06/18/2010 775 CALL	800	06/18/2010	775.0000	03/06/2009	CBOE	4,798,400	22,996,000		22,996,000	22,996,000	18,197,600		(18,197,600)
S&P500 INDEX 03/19/2010 925 CALL	750	03/19/2010	925.0000	05/26/2009	CBOE	5,555,500	11,520,000		11,520,000	11,520,000	5,964,500		(5,964,500)
S&P500 INDEX 06/18/2010 950 CALL	200	06/18/2010	950.0000	06/16/2009	CBOE	1,599,600	2,947,000		2,947,000	2,947,000	1,347,400		(1,347,400)
S&P500 INDEX 03/19/2010 950 CALL	1,600	03/19/2010	950.0000	04/24/2009	CBOE	10,773,800	21,496,000		21,496,000	21,496,000	10,722,200		(10,722,200)
S&P500 INDEX 03/19/2010 900 CALL	1,000	03/19/2010	900.0000	05/14/2009	CBOE	8,603,000	17,370,000		17,370,000	17,370,000	8,767,000		(8,767,000)
S&P500 INDEX 03/19/2010 975 CALL	950	03/19/2010	975.0000	05/15/2009	CBOE	4,783,100	11,020,000		11,020,000	11,020,000	6,236,900		(6,236,900)
S&P500 INDEX 03/19/2010 1025 CALL	300	03/19/2010	1,025.0000	05/08/2009	CBOE	1,619,400	2,485,500		2,485,500	2,485,500	866,100		(866,100)
S&P500 INDEX 06/18/2010 1000 CALL	200	06/18/2010	1,000.0000	06/26/2009	CBOE	1,079,600	2,278,000		2,278,000	2,278,000	1,198,400		(1,198,400)
S&P500 INDEX 06/18/2010 1050 CALL	800	06/18/2010	1,050.0000	07/24/2009	CBOE	4,068,400	6,760,000		6,760,000	6,760,000	2,691,600		(2,691,600)
S&P500 INDEX 06/18/2010 1025 CALL	700	06/18/2010	1,025.0000	07/17/2009	CBOE	3,403,600	6,905,500		6,905,500	6,905,500	3,501,900		(3,501,900)
S&P500 INDEX 06/18/2010 975 CALL	700	06/18/2010	975.0000	07/10/2009	CBOE	3,078,600	9,110,500		9,110,500	9,110,500	6,031,900		(6,031,900)
S&P500 INDEX 06/18/2010 1100 CALL	1,350	06/18/2010	1,100.0000	08/21/2009	CBOE	5,907,300	8,066,250		8,066,250	8,066,250	2,158,950		(2,158,950)
S&P500 INDEX 06/18/2010 1075 CALL	1,400	06/18/2010	1,075.0000	08/14/2009	CBOE	7,487,200	10,010,000		10,010,000	10,010,000	2,522,800		(2,522,800)
S&P500 INDEX 12/17/2010 1100 CALL	1,200	12/17/2010	1,100.0000	09/04/2009	CBOE	8,766,100	10,278,000		10,278,000	10,278,000	1,511,900		(1,511,900)
S&P500 FUTURES 10/16/2009 1000 CALL	200	10/16/2009	1,000.0000	09/03/2009	CME	1,499,260	2,940,000		2,940,000	2,940,000	1,440,740		(1,440,740)
S&P500 FUTURES 10/16/2009 1025 CALL	100	10/16/2009	1,025.0000	09/04/2009	CME	578,380	957,500		957,500	957,500	379,120		(379,120)
S&P500 INDEX 10/16/2009 1000 CALL	300	10/16/2009	1,000.0000	09/04/2009	CBOE	1,169,400	1,851,000		1,851,000	1,851,000	681,600		(681,600)
S&P500 FUTURES 10/16/2009 1075 CALL	50	10/16/2009	1,075.0000	09/10/2009	CME	141,065	123,750		123,750	123,750	(17,315)		17,315
S&P500 INDEX 12/17/2010 1125 CALL	500	12/17/2010	1,125.0000	09/18/2009	CBOE	3,999,000	3,737,500		3,737,500	3,737,500	(261,500)		261,500
S&P500 FUTURES 10/16/2009 1100 CALL	50	10/16/2009	1,100.0000	09/22/2009	CME	104,815	45,000		45,000	45,000	(59,815)		59,815
S&P500 INDEX 09/17/2010 1125 CALL	600	09/17/2010	1,125.0000	09/25/2009	CBOE	3,538,800	3,762,000		3,762,000	3,762,000	223,200		(223,200)
S&P500 FUTURES 11/20/2009 1075 CALL	50	11/20/2009	1,075.0000	09/29/2009	CME	324,815	311,250		311,250	311,250	(13,565)		13,565
0199999. Subtotal - Call Options - Hedging						140,911,635	223,284,875	XXX	223,284,875	223,284,875	98,563,390		(98,563,390)
0499999. Subtotal - Call Options						140,911,635	223,284,875	XXX	223,284,875	223,284,875	98,563,390		(98,563,390)
0899999. Subtotal - Put Options								XXX					
1299999. Subtotal - Caps								XXX					
1699999. Subtotal - Floors								XXX					
2099999. Subtotal - Insurance Futures Call Options								XXX					
2499999. Subtotal - Insurance Futures Put Options								XXX					
2599999. Subtotal - Hedging						140,911,635	223,284,875	XXX	223,284,875	223,284,875	98,563,390		(98,563,390)
2699999. Subtotal - Income								XXX					
2799999. Subtotal - Other								XXX					
9999999 - Totals						140,911,635	223,284,875	XXX	223,284,875	223,284,875	98,563,390		(98,563,390)

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 CS1937941 ON FREESCALE 500 12/20/13	4,000,000	12/20/2013	0.0000%(5.0000%)	01/29/2009	JP MORGAN CHASE BANK	1,720,000	1,484,477		485,619	485,619	(235,523)		(371,078)	41,108
CDS CS1937958 ON BERRY 500 3/20/12	3,000,000	03/20/2012	0.0000%(5.0000%)	01/29/2009	MORGAN STANLEY	570,000	448,434		(92,442)	(92,442)	(121,566)		(223,233)	23,580
CDS CS1996814 ON YELFIN 500 6/20/2012	2,000,000	06/20/2012	0.0000%(5.0000%)	03/12/2009	BARCLAY'S CAPITAL	620,000	515,701		430,707	430,707	(104,299)		(160,410)	16,502
CDS CS2515845 ON GOLDMAN SACHS GP INC	20,000,000	09/20/2013	0.0000%(3.4500%)	09/15/2008	JP MORGAN CHASE BANK				(1,823,542)	(1,823,542)			(523,250)	199,383
CDS CS2518401 ON BK OF AMERICA CORPORATI	25,000,000	09/20/2013	0.0000%(2.2500%)	09/17/2008	BARCLAY'S CAPITAL				(1,011,938)	(1,011,938)			(426,563)	249,228
CDS CS2518443 ON GENWORTH FINANCIAL INC	5,000,000	09/20/2013	0.0000%(5.0000%)	09/18/2008	CITIBANK	600,000	476,069		(121,482)	(121,482)	(89,950)		(279,533)	49,846
CDS CS2518476 ON CITIZENS COMMUNICATIONS	4,000,000	09/20/2013	0.0000%(3.5200%)	09/18/2008	BARCLAY'S CAPITAL				(80,556)	(80,556)			(106,773)	39,877
CDS CS2523542 ON MORGAN STANLEY	25,000,000	09/20/2013	0.0000%(5.7500%)	09/19/2008	CITIBANK				(4,060,306)	(4,060,306)			(1,090,104)	249,228
CDS CS2523559 ON GOLDMAN SACHS GP INC	25,000,000	09/20/2013	0.0000%(3.8000%)	09/19/2008	CITIBANK				(2,608,613)	(2,608,613)			(720,417)	249,228
CDS CS2528657 ON BK OF AMERICA CORPORATI	25,000,000	12/20/2013	0.0000%(1.5000%)	09/23/2008	UBS AG				(313,829)	(313,829)			(284,375)	256,925
CDS CS2528665 ON AMERN EXPRESS CO	10,000,000	12/20/2013	0.0000%(2.7000%)	09/23/2008	ROYAL BANK OF SCTLND				(544,308)	(544,308)			(204,750)	102,770
CDS CS2533764 ON SMITHFIELD FOODS, INC.	3,000,000	12/20/2011	0.0000%(5.6500%)	09/25/2008	GOLDMAN SACHS				64,849	64,849			(128,537)	22,359
CDS CS2544001 ON TESORO PETROLEUM CORPOR	4,000,000	12/20/2013	0.0000%(4.3500%)	10/02/2008	GOLDMAN SACHS				29,153	29,153			(131,950)	41,108
CDS CS2544027 ON INTERPUBLIC GROUP OF CO	3,000,000	12/20/2013	0.0000%(5.3000%)	10/02/2008	JP MORGAN CHASE BANK				(176,490)	(176,490)			(120,575)	30,831
CDS CS2544035 ON LIBERTY MEDIA CORP	1,750,000	12/20/2013	0.0000%(5.1500%)	10/02/2008	JP MORGAN CHASE BANK				(126,916)	(126,916)			(68,345)	17,985
CDS CS2546568 ON WELLS FARGO & CO	15,000,000	12/20/2013	0.0000%(1.8500%)	10/03/2008	BANK OF AMERICA				(645,801)	(645,801)			(210,437)	154,155
CDS CS2546576 ON WACHOVIA CORPORATION	15,000,000	12/20/2013	0.0000%(2.4500%)	10/03/2008	BANK OF AMERICA				(1,006,131)	(1,006,131)			(278,687)	154,155
CDS CS2546584 ON UNUMPROVIDENT CORPORATI	2,500,000	12/20/2013	0.0000%(2.2500%)	10/03/2008	CREDIT SUISSE FB				13,453	13,453			(42,656)	25,692
CDS CS2554240 ON JPMORGAN CHASE & CO	25,000,000	12/20/2013	0.0000%(1.5500%)	10/08/2008	BARCLAY'S CAPITAL				(884,007)	(884,007)			(293,854)	256,925
CDS CS2554257 ON BK OF AMERICA CORPORATI	25,000,000	12/20/2013	0.0000%(1.7500%)	10/08/2008	CITIBANK				(561,107)	(561,107)			(331,771)	256,925
CDS CS2554281 ON WINDSTREAM CORP	3,000,000	12/20/2013	0.0000%(3.5500%)	10/08/2008	GOLDMAN SACHS				(129,515)	(129,515)			(80,762)	30,831
CDS CS2559371 ON DEERE & COMPANY	15,000,000	12/20/2013	0.0000%(0.9500%)	10/10/2008	BARCLAY'S CAPITAL				(265,738)	(265,738)			(108,062)	154,155
CDS CS2564488 ON UNION PACIFIC CORPORATI	10,000,000	12/20/2013	0.0000%(0.8800%)	10/15/2008	BARCLAY'S CAPITAL				(194,180)	(194,180)			(66,733)	102,770
CDS CS2567044 ON KB HOME	3,000,000	12/20/2011	0.0000%(6.6500%)	10/17/2008	GOLDMAN SACHS				(285,900)	(285,900)			(151,288)	22,359
CDS CS2587539 ON COMCAST CORP	10,000,000	12/20/2013	0.0000%(1.7500%)	11/06/2008	CITIBANK				(285,872)	(285,872)			(132,708)	102,770
CDS CS2587547 ON NEWS AMERICA INC	10,000,000	12/20/2013	0.0000%(1.1500%)	11/06/2008	CITIBANK				(250,476)	(250,476)			(87,208)	102,770
CDS CS2592646 ON EFHC 500 12/20/2014	5,000,000	12/20/2014	0.0000%(5.0000%)	11/07/2008	MORGAN STANLEY	775,000	661,319		1,369,429	1,369,429	(95,027)		(284,611)	57,144
CDS CS2592653 ON EFHC 500 12/20/2014	5,000,000	12/20/2014	0.0000%(5.0000%)	11/07/2008	DEUTSCHE BANK	775,000	661,319		1,369,429	1,369,429	(95,027)		(284,611)	57,144
CDS CS2595201 ON BANCO BILBAO VIZCAYA AR	10,000,000	12/20/2013	0.0000%(0.8200%)	11/13/2008	CITIBANK				(35,017)	(35,017)			(62,183)	102,770
CDS CS2595219 ON DEVON ENERGY CORP.	10,000,000	12/20/2013	0.0000%(0.7500%)	11/13/2008	GOLDMAN SACHS				(53,074)	(53,074)			(56,875)	102,770
CDS CS2620801 ON NWS-AMINC 180 12/20/201	10,000,000	12/20/2013	0.0000%(1.8000%)	11/19/2008	BARCLAY'S CAPITAL				(513,883)	(513,883)			(136,500)	102,770
CDS CS2620868 ON DVN 97 12/20/2013	10,000,000	12/20/2013	0.0000%(0.9700%)	11/19/2008	BARCLAY'S CAPITAL				(141,896)	(141,896)			(73,558)	102,770
CDS CS2628499 ON HD 335 03/20/2014	10,000,000	03/20/2014	0.0000%(3.3500%)	12/05/2008	GOLDMAN SACHS				(1,163,025)	(1,163,025)			(255,903)	105,726
CDS CS2638720 ON TGT 243 12/20/2013	20,000,000	12/20/2013	0.0000%(2.4300%)	12/11/2008	GOLDMAN SACHS				(1,431,837)	(1,431,837)			(368,550)	205,540
CDS CS2638738 ON HD 265 12/20/2013	20,000,000	12/20/2013	0.0000%(2.6500%)	12/11/2008	GOLDMAN SACHS				(1,652,927)	(1,652,927)			(401,917)	205,540
CDS CS2641286 ON MHK 405 03/20/2014	10,000,000	03/20/2014	0.0000%(4.0500%)	12/16/2008	DEUTSCHE BANK				(899,125)	(899,125)			(307,125)	105,726
CDS CS2643852 ON DISH-ESDBS 490 03/20/20	7,000,000	03/20/2014	0.0000%(4.9000%)	12/17/2008	JP MORGAN CHASE BANK				(565,502)	(565,502)			(260,108)	74,009
CDS CS2648968 ON EOP-EOPOPL 110 09/20/20	2,500,000	09/20/2011	0.0000%(1.1000%)	01/05/2009	GOLDMAN SACHS				(30,962)	(30,962)			(20,472)	17,556
CDS CS2651558 ON WINDS 258 03/20/2013	4,000,000	03/20/2013	0.0000%(2.5800%)	01/06/2009	GOLDMAN SACHS				(35,292)	(35,292)			(76,540)	37,262
CDS CS2654099 ON GA PACIFIC LLC	3,000,000	03/20/2013	0.0000%(7.0500%)	01/07/2009	DEUTSCHE BANK				(476,246)	(476,246)			(156,275)	27,947
CDS CS2654115 ON PHM 260 03/20/2014	10,000,000	03/20/2014	0.0000%(2.6000%)	01/07/2009	GOLDMAN SACHS				(457,034)	(457,034)			(192,111)	105,726
CDS CS2654123 ON CTX 345 03/20/2014	10,000,000	03/20/2014	0.0000%(3.4500%)	01/07/2009	GOLDMAN SACHS				(1,181,080)	(1,181,080)			(254,917)	105,726
CDS CS2654149 ON PRU 550 03/20/2014	10,000,000	03/20/2014	0.0000%(5.5000%)	01/07/2009	DEUTSCHE BANK				(1,353,866)	(1,353,866)			(406,389)	105,726
CDS CS2654156 ON CB 833 03/20/2014	10,000,000	03/20/2014	0.0000%(0.8300%)	01/07/2009	DEUTSCHE BANK				(192,775)	(192,775)			(61,348)	105,726
CDS CS2654164 ON MET 445 03/20/2014	10,000,000	03/20/2014	0.0000%(4.4500%)	01/07/2009	BANK OF AMERICA				(877,548)	(877,548)			(328,806)	105,726
CDS CS2666895 ON TSO 620 03/20/2014	1,000,000	03/20/2014	0.0000%(6.2000%)	01/13/2009	GOLDMAN SACHS				(60,109)	(60,109)			(44,778)	10,573
CDS CS2666903 ON FLEX 585 03/20/2013	2,000,000	03/20/2013	0.0000%(5.8500%)	01/13/2009	CITIBANK				(175,721)	(175,721)			(84,500)	18,631
CDS CS2669451 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 CS2677140 ON PRU 610 03/20/2014	10,000,000	03/20/2014	0.0000%(6.1000%)	01/20/2009	GOLDMAN SACHS				(1,595,965)	(1,595,965)			(428,694)	105,726
CDS CS2679690 ON JPM 160 03/20/2014	10,000,000	03/20/2014	0.0000%(1.6000%)	01/20/2009	BANK OF AMERICA				(388,838)	(388,838)			(112,444)	105,726
CDS CS2684815 ON NWS-AMINC 130 03/20/201	20,000,000	03/20/2014	0.0000%(1.3000%)	01/22/2009	BARCLAY'S CAPITAL				(643,346)	(643,346)			(181,278)	211,453
CDS CS2684823 ON BSY 210 03/20/2014	10,000,000	03/20/2014	0.0000%(2.1000%)	01/22/2009	BARCLAY'S CAPITAL				(580,679)	(580,679)			(146,417)	105,726
CDS CS2687362 ON PBI 117 03/20/2014	10,000,000	03/20/2014	0.0000%(1.1700%)	01/26/2009	GOLDMAN SACHS				(285,259)	(285,259)			(80,275)	105,726
CDS CS2700173 ON TYELETD 245 03/20/2014	10,000,000	03/20/2014	0.0000%(2.4500%)	01/29/2009	GOLDMAN SACHS				(657,892)	(657,892)			(166,056)	105,726
CDS CS2707848 ON NWS-AMINC 120 03/20/201	10,000,000	03/20/2019	0.0000%(1.2000%)	02/03/2009	DEUTSCHE BANK				(399,112)	(399,112)			(79,667)	153,899
CDS CS2723209 ON BACORP 215 03/20/2014	25,000,000	03/20/2014	0.0000%(2.1500%)	02/18/2009	BARCLAY'S CAPITAL				(994,209)	(994,209)			(334,444)	264,316
CDS CS2733455 ON IP 745 03/20/2014	3,000,000	03/20/2014	0.0000%(7.4500%)	02/25/2009	GOLDMAN SACHS				(739,431)	(739,431)			(134,721)	31,718
CDS CS2736003 ON MWV 180 03/20/2012	20,000,000	03/20/2012	0.0000%(1.8000%)	02/26/2009	ROYAL BANK OF SCTLND				(619,552)	(619,552)			(216,000)	157,202
CDS CS2756480 ON IBERDU 127 03/20/2014	20,000,000	03/20/2014	0.0000%(1.2700%)	03/11/2009	BARCLAY'S CAPITAL				(319,887)	(319,887)			(143,228)	211,453
CDS CS2761605 ON URI-NORTHA 500 03/20/20	3,000,000	03/20/2012	0.0000%(5.0000%)	03/17/2009	BARCLAY'S CAPITAL	390,000	320,434		124,525	124,525	(69,566)		(151,649)	23,580
CDS CS2764195 ON DISHN-DDBS 390 10/20/20	2,000,000	03/20/2014	0.0000%(3.9000%)	03/18/2009	CITIBANK				(81,948)	(81,948)			(42,467)	21,145
CDS CS2776967 ON FRCA 445 03/20/2014	3,000,000	03/20/2014	0.0000%(4.4500%)	03/19/2009	JP MORGAN CHASE BANK				(166,832)	(166,832)			(72,312)	31,718

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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 CS2776975 ON TSO 515 03/20/2014	2,000,000	03/20/2014	0.0000%(5.1500%)	03/19/2009	MORGAN STANLEY				(41,442)	(41,442)			(55,792)	21,145
CDS CS2848642 ON MAY 500 06/20/2014	10,000,000	06/20/2014	0.0000%(5.0000%)	04/27/2009	ROYAL BANK OF SCTLND	(800,637)	(734,493)		(886,820)	(886,820)	66,143		(150,523)	108,666
CDS CS2848659 ON JCP 100 06/20/2014	5,000,000	06/20/2014	0.0000%(1.0000%)	04/27/2009	BANK OF AMERICA	160,722	147,444		181,683	181,683	(13,278)		(34,944)	54,333
CDS CS2848667 ON M 100 06/20/2014	5,000,000	06/20/2014	0.0000%(1.0000%)	04/27/2009	BANK OF AMERICA	405,215	371,739		381,541	381,541	(33,476)		(55,143)	54,333
CDS CS2853774 ON MAS 100 06/20/2014	5,000,000	06/20/2014	0.0000%(1.0000%)	04/29/2009	DEUTSCHE BANK	590,451	542,257		195,643	195,643	(48,194)		(69,582)	54,333
CDS CS2858906 ON F-HERTZ 500 03/20/2014	3,000,000	03/20/2014	0.0000%(5.0000%)	05/07/2009	GOLDMAN SACHS	217,500	199,747		(87,605)	(87,605)	(17,753)		(78,586)	31,718
CDS CS2864011 ON MAS 500 06/20/2014	5,000,000	06/20/2014	0.0000%(5.0000%)	05/18/2009	JP MORGAN CHASE BANK	(307,346)	(285,189)		(655,008)	(655,008)	22,157		(71,593)	54,333
CDS CS2869127 ON CTX 100 06/20/2014	10,000,000	06/20/2014	0.0000%(1.0000%)	05/20/2009	GOLDMAN SACHS	116,197	107,938		(138,813)	(138,813)	(8,259)		(45,203)	108,666
CDS CS2899843 UBS300 09/20/2014	10,000,000	09/20/2014	0.0000%(3.0000%)	06/22/2009	GOLDMAN SACHS	(465,325)	(441,158)		(961,366)	(961,366)	24,166		(59,167)	111,527
CDS CS2899850 BACR-BANK 300 09/20/2014	10,000,000	09/20/2014	0.0000%(3.0000%)	06/22/2009	GOLDMAN SACHS	(275,721)	(261,401)		(1,054,951)	(1,054,951)	14,319		(69,014)	111,527
CDS CS2920326 ON UBS 100 09/20/2014	10,000,000	09/20/2014	0.0000%(1.0000%)	07/20/2009	ROYAL BANK OF SCTLND	394,830	379,962		179,121	179,121	(14,867)		(34,867)	111,527
CDS CS2948483 ON APC 100 09/20/2014	10,000,000	09/20/2014	0.0000%(1.0000%)	08/31/2009	GOLDMAN SACHS	23,182	22,800		(73,993)	(73,993)	(382)		(8,716)	111,527
CDS CS2966402 ON HOV-K 500 12/20/2014	2,000,000	12/20/2014	0.0000%(5.0000%)	09/30/2009	GOLDMAN SACHS	385,000	385,000		353,648	353,648				22,858
INT RATE SWAP0018 ON VARIABLE RATE SECURITIES	1,000,000	06/11/2018	8.6750%(1M LIBOR)	06/08/1992	BANQUE AIG				2,430,032	2,430,032			265,556	14,749
INT RATE SWAP0019 ON VARIABLE RATE SECURITIES	1,000,000	06/10/2019	8.6950%(1M LIBOR)	06/08/1992	BANQUE AIG				2,731,552	2,731,552			267,041	15,571
INT RATE SWAP0020 ON VARIABLE RATE SECURITIES	1,000,000	06/10/2020	8.7150%(1M LIBOR)	06/08/1992	BANQUE AIG				3,040,279	3,040,279			268,532	16,356
INT RATE SWAP0021 ON VARIABLE RATE SECURITIES	1,000,000	06/10/2021	8.7350%(1M LIBOR)	06/08/1992	BANQUE AIG				3,363,898	3,363,898			270,030	17,104
INT RATE SWAP0022 ON VARIABLE RATE SECURITIES	1,000,000	06/10/2022	8.7550%(1M LIBOR)	06/08/1992	BANQUE AIG				3,705,936	3,705,936			271,534	17,819
INT RATE SWAP180 ON EMTN LIAB	157,232,699	01/14/2010	4.2600%(SF0003M+0.10%)	11/30/1999	UBS AG			@		2,645,083				423,662
INT RATE SWAP181 ON EMTN LIAB	157,232,699	01/14/2010	CHF SF0003M0.10(3M LIBOR +.40%)	11/30/1999	UBS AG			@	84,010,184	84,261,649				423,662
INT RATE SWAP0189 ON FIXED RATE SECURITIES	21,000,000	12/15/2009	3M LIBOR (7.5150%)	04/09/2001	BANQUE AIG					(315,063)			(990,804)	47,913
INT RATE SWAP0193 ON FIXED RATE SECURITIES	26,000,000	04/11/2010	3M LIBOR (7.1825%)	04/05/2000	BANQUE AIG		(62,288)		(72,071)	(936,923)	69,066	131,354	(1,104,992)	94,531
INT RATE SWAP196 ON EMTN LIAB	120,591,000	05/12/2010	CHF 4.760%(3M LIBOR +0.36%)	04/04/2000	UBS AG			@	72,403,307	77,852,804				472,348
INT RATE SWAP213 ON EMTN LIAB	213,450,000	01/17/2011	GBP 6.375%(3M LIBOR +0.5%)	11/16/2000	MERRILL LYNCH			@	26,273,839	41,990,517				1,216,211
INT RATE SWAP0219 ON FIXED RATE SECURITIES	35,000,000	11/01/2010	3M LIBOR (6.8400%)	11/21/2000	UBS AG					(2,328,360)			(1,487,763)	182,510
INT RATE SWAP0221 ON FIXED RATE SECURITIES	15,000,000	10/02/2010	3M LIBOR (6.8000%)	11/22/2000	CREDIT SUISSE FB					(928,550)			(641,746)	75,205
INT RATE SWAP0239 ON FIXED RATE SECURITIES	23,000,000	02/15/2011	3M LIBOR (6.1140%)	02/14/2001	BANK OF AMERICA				(7,135)	(1,641,106)			(847,859)	135,001
INT RATE SWAP241 ON EMTN LIAB	74,715,940	01/17/2011	GBP 6.375%(3M LIBOR +0.45%)	02/16/2001	MERRILL LYNCH			@	5,192,006	10,263,974				425,722
INT RATE SWAP0245 ON FIXED RATE SECURITIES	56,500,000	03/01/2011	3M LIBOR (5.7980%)	10/09/2002	BANQUE AIG		(2,023,098)		(2,724,865)	(3,897,591)	694,804	2,717,902	(1,261,206)	336,215
INT RATE SWAP0246 ON FIXED RATE SECURITIES	29,000,000	03/01/2011	3M LIBOR (5.9030%)	03/06/2001	BANK OF AMERICA					(2,043,465)			(1,031,562)	172,571
INT RATE SWAP0247 ON FIXED RATE SECURITIES	8,000,000	02/15/2011	3M LIBOR (5.8540%)	03/09/2001	UBS AG					(542,405)			(279,423)	46,957
INT RATE SWAP248 ON EMTN LIAB	88,080,000	01/17/2011	GBP 6.375%(3M LIBOR +0.44%)	03/09/2001	MORGAN STANLEY			@	7,809,535	13,916,888				501,869
INT RATE SWAP0253 ON FIXED RATE SECURITIES	20,000,000	09/01/2010	3M LIBOR (5.7130%)	03/16/2001	SALOMON SWAPCO		(709,035)		(706,274)	(706,274)	12,661	721,697	(666,982)	95,945
INT RATE SWAP0257 ON FIXED RATE SECURITIES	12,155,000	02/14/2011	3M LIBOR (5.8930%)	05/10/2002	BANQUE AIG		(499,479)		(831,036)	(831,036)	515,398	1,014,877	83,371	71,274
INT RATE SWAP0263 ON FIXED RATE SECURITIES	10,000,000	06/01/2011	3M LIBOR (6.1600%)	07/29/2002	MORGAN STANLEY					(840,285)			(373,346)	64,585
INT RATE SWAP0267 ON FIXED RATE SECURITIES	12,280,000	06/01/2011	3M LIBOR (6.1120%)	07/29/2002	UBS AG					(1,022,117)			(454,049)	79,310
INT RATE SWAP0268 ON FIXED RATE SECURITIES	10,000,000	06/15/2011	3M LIBOR (6.1340%)	03/13/2009	GOLDMAN SACHS		(409,061)		(426,162)	(852,323)	23,638	432,699	(344,599)	65,323
INT RATE SWAP0269 ON FIXED RATE SECURITIES	4,750,000	04/15/2011	3M LIBOR (6.1370%)	03/18/2009	CREDIT SUISSE FB					(373,790)			(178,031)	29,470
INT RATE SWAP0270 ON FIXED RATE SECURITIES	10,000,000	05/15/2011	3M LIBOR (6.0850%)	06/11/2001	MERRILL LYNCH					(810,300)			(369,856)	63,677
INT RATE SWAP0272 ON FIXED RATE SECURITIES	20,000,000	04/01/2011	3M LIBOR (6.0350%)	06/21/2001	JP MORGAN CHASE BANK					(1,514,138)			(740,587)	122,530
INT RATE SWAP0293 ON FIXED RATE SECURITIES	10,000,000	10/01/2011	3M LIBOR (5.3360%)	03/18/2009	CREDIT SUISSE FB					(797,776)			(317,869)	70,759
INT RATE SWAP0300 ON EMTN LIAB	58,592,000	01/17/2011	GBP 6.375%(3M LIBOR +0.45%)	11/08/2001	MORGAN STANLEY			@	5,334,357	9,398,994				333,850
INT RATE SWAP0309 ON FIXED RATE SECURITIES	15,000,000	02/01/2011	3M LIBOR (5.8790%)	03/23/2009	BANQUE AIG					(998,596)			(523,800)	86,810
INT RATE SWAP0311 ON FIXED RATE SECURITIES	15,000,000	10/15/2011	3M LIBOR (5.8890%)	12/14/2001	SALOMON SWAPCO					(1,383,209)			(534,302)	107,150
INT RATE SWAP0312 ON FIXED RATE SECURITIES	10,000,000	12/15/2011	3M LIBOR (5.8750%)	12/21/2001	BANK OF AMERICA					(966,728)			(348,811)	74,300
INT RATE SWAP0313 ON VARIABLE RATE SECURITIES	30,000,000	01/04/2010	5.6320%(3M LIBOR)	03/16/2004	BANQUE AIG				416,338	416,338			1,022,741	76,927
INT RATE SWAP0343 ON FIXED RATE SECURITIES	7,000,000	06/01/2012	3M LIBOR (6.1290%)	03/18/2009	MORGAN STANLEY					(811,632)			(259,715)	57,204
INT RATE SWAP0359 ON VARIABLE RATE SECURITIES	1,800,000	08/01/2011	H15I5Y(3M LIBOR)	08/16/2002	DEUTSCHE BANK				34,204	34,204			35,500	8,129
INT RATE SWAP0402 ON FIXED RATE SECURITIES	11,190,320	11/15/2010	3M LIBOR (4.4650%)	07/31/2003	GOLDMAN SACHS		(148,825)		(155,305)	(470,939)	13,036	161,861	(264,883)	59,373
INT RATE SWAP0406 ON FIXED RATE SECURITIES	39,487,600	10/01/2010	3M LIBOR (4.4350%)	07/31/2003	SALOMON SWAPCO				(23)	(1,510,003)			(988,349)	197,708
INT RATE SWAP0409 ON FIXED RATE SECURITIES	33,956,000	07/20/2010	3M LIBOR (4.4830%)	07/31/2003	GOLDMAN SACHS		(822,635)		(925,453)	(1,085,256)	250,062	1,072,697	(583,822)	152,116
INT RATE SWAP0422 ON FIXED RATE SECURITIES	19,864,000	06/01/2011	3M LIBOR (4.6390%)	09/08/2003	CREDIT SUISSE FB					(1,173,035)			(515,017)	128,292
INT RATE SWAP0432 ON FIXED RATE SECURITIES	47,000,000	12/15/2015	3M LIBOR (4.8125%)	03/18/2009	BANK OF AMERICA					(5,042,883)			(1,264,882)	585,662
INT RATE SWAP0434 ON FIXED RATE SECURITIES	20,000,000	12/15/2010	3M LIBOR (4.0750%)	12/12/2003	UBS AG					(799,574)			(427,623)	109,919
INT RATE SWAP0445 ON FIXED RATE SECURITIES	9,305,000	05/11/2014	3M LIBOR (4.6200%)	01/29/2004	UBS AG					(856,767)			(241,662)	99,933
INT RATE SWAP0447 ON FIXED RATE SECURITIES	16,101,150	08/11/2013	USD 5.800%(GBP 6.670%)	04/23/2008	MERRILL LYNCH				1,948,129	1,948,129			(4,465)	151,193
INT RATE SWAP0455 ON FIXED RATE SECURITIES	8,971,000	05/01/2014	3M LIBOR (4.5075%)	03/17/2009	BANK OF AMERICA					(781,054)			(220,989)	96,060

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INT RATE SWAP0466 ON FIXED RATE SECURITIES	4,855,000	03/31/2011	3M LIBOR (3.7340%)	03/08/2004	JP MORGAN CHASE BANK					(200,952)			54,200	29,717
INT RATE SWAP0472 ON FIXED RATE SECURITIES	8,300,000	07/01/2014	3M LIBOR (4.1500%)	03/17/2009	UBS AG					(602,286)			(190,002)	90,480
INT RATE SWAP0480 ON FIXED RATE SECURITIES	8,500,000	05/01/2013	3M LIBOR (3.9460%)	03/18/2009	UBS AG					(534,375)			(173,591)	80,485
INT RATE SWAP0481 ON FIXED RATE SECURITIES	2,594,000	04/15/2012	3M LIBOR (3.7870%)	03/17/2009	CREDIT SUISSE FB					(139,605)			(51,504)	20,681
INT RATE SWAP0487 ON FIXED RATE SECURITIES	10,000,000	05/04/2011	3M LIBOR (3.7160%)	03/26/2004	CREDIT SUISSE FB					(424,065)			(186,082)	63,083
INT RATE SWAP0492 ON FIXED RATE SECURITIES	31,811,000	02/10/2014	3M LIBOR (4.5390%)	03/18/2009	CREDIT SUISSE FB					(2,812,485)			(801,594)	332,388
INT RATE SWAP0495 ON FIXED RATE SECURITIES	15,827,000	06/10/2014	3M LIBOR (4.6730%)	03/17/2009	UBS AG					(1,502,134)			(407,889)	171,486
INT RATE SWAP0504 ON FIXED RATE SECURITIES	9,461,426	06/15/2014	USD 5.790%(CAD 5.990%)	04/30/2004	UBS AG				(2,680,730)	(3,142,470)			(118,759)	102,664
INT RATE SWAP0505 ON FIXED RATE SECURITIES	14,000,000	05/15/2014	3M LIBOR (4.9880%)	03/18/2009	JP MORGAN CHASE BANK		(1,358,059)		(1,517,001)	(1,517,001)	28,963	1,387,022	(377,530)	150,535
INT RATE SWAP0513 ON FIXED RATE SECURITIES	5,200,000	08/15/2014	3M LIBOR (5.1980%)	05/26/2004	UBS AG					(622,497)			(157,732)	57,417
INT RATE SWAP0516 ON FIXED RATE SECURITIES	16,000,000	09/24/2014	3M LIBOR (5.2460%)	03/18/2009	UBS AG					(1,969,282)			(500,253)	178,640
INT RATE SWAP0522 ON FIXED RATE SECURITIES	30,000,000	10/15/2013	3M LIBOR (4.9750%)	03/18/2009	UBS AG					(3,126,505)			(862,955)	301,639
INT RATE SWAP0525 ON FIXED RATE SECURITIES	1,000,000	08/09/2014	3M LIBOR (4.9910%)	03/18/2009	JP MORGAN CHASE BANK					(110,012)			(28,620)	11,023
INT RATE SWAP0529 ON FIXED RATE SECURITIES	34,000,000	09/15/2011	3M LIBOR (4.7370%)	07/28/2004	UBS AG					(2,280,376)			(895,768)	237,933
INT RATE SWAP0530 ON FIXED RATE SECURITIES	40,000,000	06/16/2014	3M LIBOR (5.0800%)	03/18/2009	JP MORGAN CHASE BANK				(2,831,005)	(2,831,005)			(1,162,355)	434,158
INT RATE SWAP0547 ON FIXED RATE SECURITIES	8,000,000	09/15/2014	3M LIBOR (4.4700%)	03/18/2009	JP MORGAN CHASE BANK					(690,922)			(194,749)	89,099
INT RATE SWAP0554 ON GMTN LIABILITIES CPI	85,000,000	11/25/2016	CPURNSA(3M LIBOR +0.19%)	01/01/2005	MERRILL LYNCH				385,937	385,937			96,305	1,137,135
INT RATE SWAP0562 ON FIXED RATE SECURITIES	8,479,600	12/31/2014	3M LIBOR (4.0100%)	03/16/2009	CREDIT SUISSE FB					(316,175)			(174,408)	82,704
INT RATE SWAP0568 ON FIXED RATE SECURITIES	8,333,333	12/21/2014	3M LIBOR (4.5910%)	03/18/2009	MORGAN STANLEY					(773,055)			(219,001)	95,265
INT RATE SWAP0575 ON FIXED RATE SECURITIES	10,000,000	10/01/2011	3M LIBOR (4.2200%)	01/21/2005	UBS AG					(577,046)			(234,169)	70,759
INT RATE SWAP0576 ON FIXED RATE SECURITIES	10,000,000	01/12/2011	3M LIBOR (4.1440%)	01/21/2005	JP MORGAN CHASE BANK					(424,696)			(222,829)	56,677
INT RATE SWAP0578 ON FIXED RATE SECURITIES	12,500,000	02/17/2015	3M LIBOR (4.6070%)	03/18/2009	JP MORGAN CHASE BANK					(1,169,983)			(324,297)	145,053
INT RATE SWAP0582 ON GMTN LIABILITIES CPI	100,000,000	03/01/2010	CPURNSA1.05(3M LIBOR +0.2)	02/10/2005	MORGAN STANLEY				160,673	160,673			7,367	322,660
INT RATE SWAP0587 ON FIXED RATE SECURITIES	10,000,000	10/16/2013	3M LIBOR (4.2980%)	03/18/2009	MORGAN STANLEY					(798,688)			(240,223)	100,581
INT RATE SWAP0588 ON FIXED RATE SECURITIES	16,000,000	01/18/2015	3M LIBOR (4.5240%)	03/17/2009	MORGAN STANLEY					(1,430,783)			(397,845)	184,245
INT RATE SWAP0589 ON GMTN LIABILITIES	500,000,000	02/26/2010	4.3450%(1M LIBOR +0.09%)	02/22/2005	JP MORGAN CHASE BANK		6,792,800		8,047,713	8,047,713	(9,756,101)	(16,548,901)	1,558,859	1,597,301
INT RATE SWAP0595 ON FIXED RATE SECURITIES	5,000,000	10/01/2009	USD 6M LIBOR 3.20(CAD 5.23)	03/17/2005	UBS AG		(295)		(1,071,281)	(1,071,281)	487,187	487,482	477,839	1,309
INT RATE SWAP0597 ON VARIABLE RATE SECURITIES	10,000,000	05/05/2015	USD 5.500%(BBSW6M+0.65)	03/23/2005	CITIBANK				(1,448,220)	(352,845)			58,685	118,293
INT RATE SWAP0598 ON FIXED RATE SECURITIES	17,800,000	04/04/2015	3M LIBOR (4.9740%)	03/24/2009	MORGAN STANLEY					(2,014,699)			(432,469)	208,957
INT RATE SWAP0599 ON FIXED RATE SECURITIES	7,000,000	03/13/2014	3M LIBOR (4.9240%)	03/18/2009	JP MORGAN CHASE BANK		(653,739)		(732,121)	(732,121)	14,483	668,222	(180,105)	73,850
INT RATE SWAP0600 ON FIXED RATE SECURITIES	15,000,000	03/22/2011	3M LIBOR (4.7140%)	03/31/2005	MORGAN STANLEY					(831,798)			(407,916)	91,055
INT RATE SWAP0601 ON FIXED RATE SECURITIES	10,000,000	05/15/2013	3M LIBOR (4.8640%)	03/31/2005	UBS AG					(951,434)			(278,281)	95,193
INT RATE SWAP0602 ON FIXED RATE SECURITIES	30,800,000	08/15/2012	3M LIBOR (4.8255%)	03/16/2009	JP MORGAN CHASE BANK					(2,616,159)			(848,212)	261,197
INT RATE SWAP0605 ON FIXED RATE SECURITIES	4,000,000	11/30/2009	3M LIBOR (4.4510%)	04/14/2005	MORGAN STANLEY		(25,686)		(27,112)	(27,112)	27,370	53,056	(71,589)	8,176
INT RATE SWAP0609 ON FIXED RATE SECURITIES	8,000,000	06/26/2010	3M LIBOR (4.3490%)	05/03/2005	CITIBANK					(229,459)			(193,765)	34,339
INT RATE SWAP0619 ON FIXED RATE SECURITIES	22,000,000	07/11/2012	3M LIBOR (4.3600%)	03/18/2009	MORGAN STANLEY		(277,869)		(355,047)	(1,562,205)	26,829	304,697	(496,087)	183,434
INT RATE SWAP0628 ON FIXED RATE SECURITIES	21,630,000	09/01/2012	3M LIBOR (4.1810%)	03/17/2009	JP MORGAN CHASE BANK					(1,400,250)			(484,867)	182,517
INT RATE SWAP0633 ON FIXED RATE SECURITIES	12,500,000	06/01/2010	3M LIBOR (4.1030%)	06/23/2005	UBS AG				(306,073)	(306,073)			(273,839)	51,101
INT RATE SWAP0635 ON FIXED RATE SECURITIES	19,000,000	07/27/2012	3M LIBOR (4.3890%)	03/17/2009	MORGAN STANLEY					(1,372,426)			(451,391)	159,664
INT RATE SWAP0637 ON FIXED RATE SECURITIES	19,900,000	06/13/2015	3M LIBOR (4.6950%)	03/18/2009	CITIBANK					(1,976,647)			(519,008)	237,639
INT RATE SWAP0647 ON VARIABLE RATE SECURITIES	30,000,000	10/27/2017	USD 5.250%(BBSW6M+0.83)	08/25/2005	CITIBANK				(4,915,561)	(2,368,443)			50,932	426,366
INT RATE SWAP0648 ON VARIABLE RATE SECURITIES	10,000,000	10/27/2015	USD 5.100%(NFIX6M+0.71)	08/25/2005	CITIBANK				(368,973)	518,275			(205,972)	123,255
INT RATE SWAP0649 ON FIXED RATE SECURITIES	23,359,996	09/01/2014	3M LIBOR (4.5120%)	03/17/2009	BANK OF AMERICA					(1,962,962)			(581,348)	255,515
INT RATE SWAP0657 ON VARIABLE RATE SECURITIES	48,000,000	11/07/2009	5.0200%(1M LIBOR)	11/03/2005	BANK OF AMERICA				234,865	234,865			1,655,489	77,438
INT RATE SWAP0662 ON VARIABLE RATE SECURITIES	39,000,000	01/26/2013	3M LIBOR (5.0500%)	12/01/2005	MORGAN STANLEY					(3,815,513)			(1,123,431)	355,629
INT RATE SWAP0664 ON FIXED RATE SECURITIES	6,000,000	12/15/2015	3M LIBOR (5.1000%)	03/23/2009	UBS AG					(743,093)			(174,412)	74,765
INT RATE SWAP0669 ON FIXED RATE SECURITIES	30,000,000	11/15/2015	3M LIBOR (5.0850%)	03/16/2009	CREDIT SUISSE FB					(3,668,432)			(884,568)	371,345
INT RATE SWAP0670 ON FIXED RATE SECURITIES	10,000,000	12/15/2015	3M LIBOR (5.0900%)	03/23/2009	UBS AG					(1,232,735)			(289,936)	124,609
INT RATE SWAP0671 ON FIXED RATE SECURITIES	30,000,000	01/15/2016	3M LIBOR (5.0985%)	03/16/2009	MORGAN STANLEY					(3,722,188)			(890,742)	376,374
INT RATE SWAP0673 ON FIXED RATE SECURITIES	27,700,000	12/01/2010	3M LIBOR (4.9740%)	12/02/2005	CREDIT SUISSE FB		(1,303,862)		(1,366,379)	(1,366,379)	131,735	1,435,597	(656,043)	149,802
INT RATE SWAP0674 ON FIXED RATE SECURITIES	12,000,000	09/17/2011	3M LIBOR (4.9960%)	12/02/2005	MORGAN STANLEY					(866,589)			(342,303)	84,094
INT RATE SWAP0675 ON FIXED RATE SECURITIES	20,000,000	10/13/2010	3M LIBOR (4.9675%)	12/02/2005	UBS AG		(857,660)		(893,349)	(893,349)	81,682	939,342	(490,774)	101,765
INT RATE SWAP0676 ON FIXED RATE SECURITIES	23,000,000	09/01/2015	3M LIBOR (5.0330%)	03/17/2009	JP MORGAN CHASE BANK					(2,634,976)			(664,289)	279,885
INT RATE SWAP0677 ON FIXED RATE SECURITIES	19,000,000	10/01/2012	3M LIBOR (5.0170%)	03/17/2009	UBS AG					(1,770,437)			(558,493)	164,695
INT RATE SWAP0678 ON FIXED RATE SECURITIES	20,148,000	12/20/2012	USD 6M LIBOR 0.76(GBP 5.47)	12/08/2005	BARCLAY'S CAPITAL		(397,679)		558,409	558,409	455,793	853,472	48,251	180,902

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
INT RATE SWAP0679 ON FIXED RATE SECURITIES	20,148,000	12/20/2015	USD 6M LIBOR 0.82(GBP 5.47)	12/08/2005	BARCLAY'S CAPITAL		(472,220)		470,711	470,711	280,380	752,600	(117,384)	251,339
INT RATE SWAP0682 ON FIXED RATE SECURITIES	46,525,000	01/10/2028	3M LIBOR (5.1625%)	03/16/2009	CITIBANK					(6,588,808)			(1,381,756)	980,654
INT RATE SWAP0689 ON FIXED RATE SECURITIES	15,000,000	06/01/2014	3M LIBOR (4.9000%)	03/23/2009	UBS AG					(1,571,508)			(418,270)	162,098
INT RATE SWAP0694 ON FIXED RATE SECURITIES	6,165,000	09/15/2015	3M LIBOR (4.8580%)	03/23/2009	JP MORGAN CHASE BANK		(385,008)		(544,887)	(671,846)	17,340	402,348	(150,679)	75,264
INT RATE SWAP0697 ON FIXED RATE SECURITIES	10,000,000	01/15/2016	3M LIBOR (4.8255%)	03/23/2009	UBS AG		(211,830)		(219,913)	(219,913)	553	212,383	(275,886)	125,458
INT RATE SWAP0700 ON FIXED RATE SECURITIES	60,000,000	03/01/2016	USD 5.920%(EUR 4.485%)	02/10/2006	JP MORGAN CHASE BANK				(13,658,936)	(11,329,885)			424,345	760,245
INT RATE SWAP0711 ON FIXED RATE SECURITIES	15,759,000	04/20/2016	USD 5.521%(GBP 4.860%)	03/06/2006	BARCLAY'S CAPITAL				1,375,570	2,359,490			146,487	201,797
INT RATE SWAP0714 ON FIXED RATE SECURITIES	17,333,383	05/29/2010	3M LIBOR (5.2030%)	03/08/2006	GOLDMAN SACHS					(273,567)			(391,221)	35,212
INT RATE SWAP0716 ON FIXED RATE SECURITIES	6,000,000	10/29/2009	3M LIBOR (5.2290%)	03/10/2006	CITIBANK					(22,841)			(179,896)	8,456
INT RATE SWAP0717 ON FIXED RATE SECURITIES	8,333,200	10/31/2011	3M LIBOR (5.2375%)	03/16/2009	CITIBANK					(326,916)			(225,586)	50,890
INT RATE SWAP0719 ON FIXED RATE SECURITIES	20,000,000	04/24/2011	3M LIBOR (5.1660%)	03/27/2006	CITIBANK					(1,290,371)			(594,217)	125,075
INT RATE SWAP0724 ON FIXED RATE SECURITIES	10,000,000	04/15/2016	3M LIBOR (5.6280%)	03/23/2009	UBS AG					(1,573,880)			(336,626)	127,918
INT RATE SWAP0725 ON FIXED RATE SECURITIES	20,000,000	01/15/2016	3M LIBOR (5.6200%)	03/16/2009	UBS AG					(3,088,579)			(672,053)	250,916
INT RATE SWAP0728 ON FIXED RATE SECURITIES	7,000,000	05/11/2016	3M LIBOR (5.6335%)	03/23/2009	UBS AG					(1,108,320)			(235,007)	90,029
INT RATE SWAP0729 ON FIXED RATE SECURITIES	10,000,000	05/01/2013	3M LIBOR (5.5560%)	03/23/2009	MORGAN STANLEY					(1,187,788)			(324,975)	94,688
INT RATE SWAP0737 ON FIXED RATE SECURITIES	19,000,000	06/15/2013	3M LIBOR (5.5080%)	05/24/2006	JP MORGAN CHASE BANK					(2,264,699)			(610,444)	182,973
INT RATE SWAP0741 ON FIXED RATE SECURITIES	25,000,000	11/28/2011	USD 7.350%(EUR 5.780%)	06/02/2006	BARCLAY'S CAPITAL				(3,293,842)	(2,904,155)			184,441	183,782
INT RATE SWAP0743 ON FIXED RATE SECURITIES	57,000,000	06/13/2016	3M LIBOR (5.5785%)	03/23/2009	CREDIT SUISSE FB					(8,889,669)			(1,864,303)	738,081
INT RATE SWAP0745 ON FIXED RATE SECURITIES	33,250,000	08/01/2013	1M LIBOR (5.4600%)	03/17/2009	MORGAN STANLEY					(4,074,217)			(1,263,483)	325,712
INT RATE SWAP0747 ON FIXED RATE SECURITIES	20,000,000	06/20/2016	3M LIBOR (5.5170%)	03/23/2009	MORGAN STANLEY					(3,047,166)			(661,833)	259,346
INT RATE SWAP0751 ON FIXED RATE SECURITIES	15,000,000	05/04/2016	3M LIBOR (5.6285%)	03/16/2009	UBS AG					(1,963,272)			(496,624)	192,638
INT RATE SWAP0752 ON FIXED RATE SECURITIES	18,696,581	06/30/2018	USD 6.440%(CAD 5.760%)	06/16/2006	JP MORGAN CHASE BANK				(917,672)	(156,816)			100,246	276,580
INT RATE SWAP0753 ON FIXED RATE SECURITIES	19,000,000	04/20/2016	1M LIBOR (5.6020%)	03/23/2009	JP MORGAN CHASE BANK					(3,064,228)			(888,044)	243,298
INT RATE SWAP0754 ON FIXED RATE SECURITIES	30,113,000	08/12/2015	1M LIBOR (5.6410%)	03/16/2009	CITIBANK					(4,707,875)			(1,177,598)	364,743
INT RATE SWAP0755 ON VARIABLE RATE SECURITIES	30,000,000	06/21/2011	5.6400%(1M LIBOR)	06/19/2006	GOLDMAN SACHS				2,350,395	2,350,395			1,183,657	196,911
INT RATE SWAP0757 ON FIXED RATE SECURITIES	19,500,000	06/11/2015	1M LIBOR (5.6525%)	03/23/2009	BANK OF AMERICA					(3,023,997)			(762,834)	232,750
INT RATE SWAP0758 ON FIXED RATE SECURITIES	39,635,000	06/15/2016	1M LIBOR (5.6738%)	06/21/2006	BANK OF AMERICA		(1,104,931)		(1,170,902)	(6,629,816)	59,080	1,164,011	(1,504,234)	513,435
INT RATE SWAP0759 ON FIXED RATE SECURITIES	5,000,000	06/15/2016	1M LIBOR (5.7000%)	03/23/2009	GOLDMAN SACHS					(844,495)			(198,198)	64,770
INT RATE SWAP0760 ON FIXED RATE SECURITIES	15,750,000	07/01/2011	1M LIBOR (5.6530%)	07/05/2006	UBS AG					(1,256,036)			(621,290)	104,197
INT RATE SWAP0761 ON FIXED RATE SECURITIES	24,000,000	07/10/2016	1M LIBOR (5.7380%)	03/23/2009	UBS AG					(4,129,181)			(953,099)	312,480
INT RATE SWAP0762 ON FIXED RATE SECURITIES	15,000,000	06/15/2016	3M LIBOR (5.8445%)	03/16/2009	UBS AG					(2,586,085)			(519,786)	194,311
INT RATE SWAP0768 ON VARIABLE RATE SECURITIES	50,000,000	08/04/2011	5.4225%(1M LIBOR)	08/02/2006	UBS AG				3,906,735	3,906,735			1,879,999	339,470
INT RATE SWAP0772 ON FIXED RATE SECURITIES	27,500,000	04/01/2013	1M LIBOR (5.4130%)	08/15/2006	MORGAN STANLEY					(3,155,631)			(1,035,293)	257,390
INT RATE SWAP0777 ON FIXED RATE SECURITIES	26,700,000	05/01/2015	1M LIBOR (5.3875%)	08/16/2006	UBS AG					(3,689,549)			(1,000,069)	315,532
INT RATE SWAP0778 ON FIXED RATE SECURITIES	20,500,000	12/20/2015	1M LIBOR (5.4000%)	08/16/2006	UBS AG					(2,956,652)			(771,236)	255,730
INT RATE SWAP0780 ON FIXED RATE SECURITIES	13,338,857	10/01/2012	1M LIBOR (5.3400%)	08/16/2006	UBS AG					(1,385,201)			(494,865)	115,623
INT RATE SWAP0783 ON FIXED RATE SECURITIES	28,768,200	09/01/2012	1M LIBOR (5.2825%)	08/16/2006	UBS AG		(2,661,589)		(2,825,921)	(2,825,921)	89,801	2,751,389	(962,308)	244,017
INT RATE SWAP0784 ON FIXED RATE SECURITIES	28,368,500	06/10/2015	1M LIBOR (5.3270%)	08/16/2006	UBS AG					(3,714,980)			(1,036,364)	335,449
INT RATE SWAP0785 ON FIXED RATE SECURITIES	27,066,224	10/01/2013	1M LIBOR (5.3320%)	08/16/2006	UBS AG					(1,991,706)			(1,002,519)	270,848
INT RATE SWAP0787 ON FIXED RATE SECURITIES	25,000,000	06/01/2019	1M LIBOR (5.3910%)	08/16/2006	UBS AG					(2,778,037)			(898,467)	353,443
INT RATE SWAP0791 ON VARIABLE RATE SECURITIES	50,000,000	09/20/2011	5.3050%(1M LIBOR)	09/18/2006	UBS AG				3,977,220	3,977,220			1,845,438	351,123
INT RATE SWAP0812 ON FIXED RATE SECURITIES	17,000,000	12/15/2021	3M LIBOR (4.9840%)	03/16/2009	BANK OF AMERICA					(2,106,254)			(479,377)	297,092
INT RATE SWAP0816 ON FIXED RATE SECURITIES	69,170,000	02/01/2014	3M LIBOR (4.8420%)	03/17/2009	JP MORGAN CHASE BANK					(6,982,546)			(1,877,447)	720,702
INT RATE SWAP0828 ON FIXED RATE SECURITIES	38,000,000	11/15/2016	3M LIBOR (5.0620%)	03/23/2009	MORGAN STANLEY		(458,479)		(641,025)	(4,871,788)	17,261	475,740	(1,096,637)	507,393
INT RATE SWAP0832 ON VARIABLE RATE SECURITIES	50,000,000	01/11/2012	5.0480%(1M LIBOR)	01/09/2007	MORGAN STANLEY				4,072,746	4,072,746			1,729,298	377,673
INT RATE SWAP0835 ON VARIABLE RATE SECURITIES	30,000,000	01/30/2012	5.3030%(1M LIBOR)	01/26/2007	MORGAN STANLEY				2,652,932	2,652,932			1,105,527	229,174
INT RATE SWAP0843 ON FIXED RATE SECURITIES	25,500,000	06/01/2014	3M LIBOR (4.9130%)	03/17/2009	MORGAN STANLEY					(2,716,747)			(713,545)	275,566
INT RATE SWAP0848 ON FIXED RATE SECURITIES	28,748,000	02/11/2017	3M LIBOR (5.0800%)	03/23/2009	BANK OF AMERICA		(2,151,279)		(3,047,402)	(3,689,014)	78,345	2,229,623	(767,456)	390,291
INT RATE SWAP0852 ON FIXED RATE SECURITIES	31,928,000	03/15/2017	3M LIBOR (5.1375%)	03/24/2009	UBS AG					(4,252,031)			(1,038,666)	436,033
INT RATE SWAP0853 ON FIXED RATE SECURITIES	10,013,000	03/12/2017	3M LIBOR (5.1670%)	03/23/2009	JP MORGAN CHASE BANK					(1,352,771)			(294,984)	136,670
INT RATE SWAP0856 ON FIXED RATE SECURITIES	61,017,000	04/15/2017	3M LIBOR (5.1800%)	03/23/2009	MERRILL LYNCH					(8,466,091)			(1,905,723)	838,024
INT RATE SWAP0857 ON FIXED RATE SECURITIES	48,000,000	04/01/2014	3M LIBOR (5.0375%)	03/17/2009	UBS AG					(5,321,493)			(1,418,309)	509,349
INT RATE SWAP0859 ON FIXED RATE SECURITIES	19,688,000	12/01/2017	1M LIBOR (5.1175%)	03/17/2009	JP MORGAN CHASE BANK					(2,657,456)			(696,001)	279,592
INT RATE SWAP0863 ON FIXED RATE SECURITIES	27,655,000	05/01/2012	3M LIBOR (4.9720%)	03/16/2009	UBS AG					(2,339,497)			(777,590)	222,374
INT RATE SWAP0864 ON FIXED RATE SECURITIES	33,837,500	02/01/2010	3M LIBOR (4.9940%)	05/10/2007	MERRILL LYNCH		(427,946)		(526,259)	(526,259)	631,565	1,059,511	(325,444)	98,613
INT RATE SWAP0865 ON FIXED RATE SECURITIES	17,500,000	04/15/2017	3M LIBOR (5.3130%)	03/23/2009	JP MORGAN CHASE BANK					(2,587,840)			(547,753)	240,350
INT RATE SWAP0866 ON FIXED RATE SECURITIES	19,700,000	07/01/2012	3M LIBOR (5.1520%)	03/17/2009	BARCLAY'S CAPITAL					(1,824,792)			(607,574)	163,445
INT RATE SWAP0869 ON FIXED RATE SECURITIES	22,911,000	07/01/2010	3M LIBOR (5.3145%)	05/31/2007	UBS AG		(537,554)		(659,227)	(833,943)	359,023	896,577	(365,551)	99,253
INT RATE SWAP0874 ON FIXED RATE SECURITIES	24,205,000	06/22/2014	3M LIBOR (5.6370%)	03/16/2009	CREDIT SUISSE FB					(3,384,411)			(825,800)	263,178
INT RATE SWAP0880 ON FIXED RATE SECURITIES	25,800,000	08/01/2017	1M LIBOR (5.6230%)	06/19/2007	GOLDMAN SACHS					(4,478,221)			(1,011,928)	361,225
INT RATE SWAP0882 ON FIXED RATE SECURITIES	45,100,000	06/15/2017	3M LIBOR (5.7580%)	03/23/2009	CREDIT SUISSE FB					(8,130,254)			(1,533,564)	626,238
INT RATE SWAP0884 ON FIXED RATE SECURITIES	28,325,000	06/15/2015	3M LIBOR (5.6630%)	03/23/2009	JP MORGAN CHASE BANK					(4,329,405)			(942,971)	338,409

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
INT RATE SWAP0885 ON FIXED RATE SECURITIES	3,000,000	01/15/2014	3M LIBOR (5.5790%)	03/23/2009	MORGAN STANLEY					(393,782)			(99,885)	31,090
INT RATE SWAP0887 ON FIXED RATE SECURITIES	12,600,000	09/15/2015	3M LIBOR (5.6330%)	03/23/2009	MORGAN STANLEY					(1,938,769)			(416,633)	153,824
INT RATE SWAP0888 ON FIXED RATE SECURITIES	12,940,000	12/15/2016	3M LIBOR (5.6345%)	03/23/2009	JP MORGAN CHASE BANK					(2,156,714)			(428,021)	173,773
INT RATE SWAP0889 ON FIXED RATE SECURITIES	37,212,000	06/15/2017	3M LIBOR (5.6210%)	03/23/2009	GOLDMAN SACHS					(6,351,804)			(1,227,108)	516,709
INT RATE SWAP0892 ON FIXED RATE SECURITIES	30,898,000	01/03/2018	3M LIBOR (5.5580%)	03/16/2009	UBS AG					(3,645,876)			(1,029,232)	444,162
INT RATE SWAP0894 ON FIXED RATE SECURITIES	21,900,000	09/01/2017	3M LIBOR (5.6690%)	03/17/2009	GOLDMAN SACHS					(3,852,522)			(736,982)	308,278
INT RATE SWAP0896 ON FIXED RATE SECURITIES	7,576,000	02/15/2017	3M LIBOR (5.6319%)	03/23/2009	GOLDMAN SACHS					(1,271,348)			(254,458)	102,930
INT RATE SWAP0925 ON VARIABLE RATE SECURITIES	49,793,000	06/30/2012	USD 3M LIBOR 1.79(EUR006M+125)	11/16/2007	DEUTSCHE BANK	1,174,009	1,174,009		144,572	144,572			(295,389)	412,913
INT RATE SWAP0927 ON FIXED RATE SECURITIES	5,000,000	01/01/2013	3M LIBOR (4.3650%)	11/21/2007	ROYAL BANK OF SCTLND					(379,675)			(122,522)	45,122
INT RATE SWAP0930 ON GMTN LIAB FFR	50,000,000	02/26/2010	FEDL010.92(3M LIBOR +0.56)	02/22/2008	JP MORGAN CHASE BANK				32,833	32,833			(232,080)	159,730
INT RATE SWAP0958 ON FIXED RATE SECURITIES	20,000,000	01/15/2011	3M LIBOR (3.2350%)	09/05/2008	GOLDMAN SACHS					(619,242)			(314,303)	113,717
INT RATE SWAP0959 ON FIXED RATE SECURITIES	43,000,000	05/15/2010	3M LIBOR (3.0225%)	09/05/2008	GOLDMAN SACHS					(694,817)			(602,725)	169,553
INT RATE SWAP0960 ON FIXED RATE SECURITIES	15,000,000	02/15/2010	3M LIBOR (2.9750%)	09/05/2008	GOLDMAN SACHS					(146,248)			(204,909)	46,116
INT RATE SWAP0981 ON FIXED RATE SECURITIES EFF.03/24/10	250,000,000	03/24/2020	3M LIBOR (3.2625%)	03/24/2009	DEUTSCHE BANK				8,754,705	8,754,705				4,048,084
INT RATE SWAP0982 ON FIXED RATE SECURITIES EFF.03/24/10	250,000,000	03/24/2020	3M LIBOR (3.2650%)	03/24/2009	CREDIT SUISSE FB				8,701,760	8,701,760				4,048,084
INT RATE SWAP0996 ON FIXED RATE SECURITIES	34,861,000	06/15/2012	3M LIBOR (1.9600%)	04/21/2009	JP MORGAN CHASE BANK					(227,910)			(200,402)	286,920
INT RATE SWAP1000 ON FIXED RATE SECURITIES EFF.05/27/10	75,000,000	05/27/2020	3M LIBOR (4.0150%)	05/22/2009	ROYAL BANK OF SCTLND				(1,651,540)	(1,651,540)				1,224,535
INT RATE SWAP1001 ON FIXED RATE SECURITIES EFF.05/27/10	375,000,000	05/27/2020	3M LIBOR (3.9100%)	05/22/2009	DEUTSCHE BANK				(4,944,236)	(4,944,236)				6,122,676
INT RATE SWAP1002 ON FIXED RATE SECURITIES EFF.05/28/10	290,000,000	05/28/2020	3M LIBOR (4.0300%)	05/26/2009	UBS AG				(6,757,288)	(6,757,288)				4,735,477
INT RATE SWAP1003 ON FIXED RATE SECURITIES EFF.05/28/10	250,000,000	05/28/2020	3M LIBOR (4.0500%)	05/26/2009	UBS AG				(6,246,094)	(6,246,094)				4,082,308
INT RATE SWAP1004 ON FIXED RATE SECURITIES EFF.05/28/10	250,000,000	05/28/2020	3M LIBOR (4.0500%)	05/26/2009	GOLDMAN SACHS				(6,246,094)	(6,246,094)				4,082,308
INT RATE SWAP1005 ON FIXED RATE SECURITIES EFF.05/28/10	175,000,000	05/28/2020	3M LIBOR (4.0700%)	05/26/2009	BANK OF AMERICA				(4,666,858)	(4,666,858)				2,857,616
0599999. Subtotal - Swaps - Hedging						7,448,077	(4,663,056)	XXX	149,241,802	(56,652,469)	(6,262,587)	5,777,258	(82,869,794)	78,179,843
CDS CN9297281 ON FTD BASKET	100,000,000	07/20/2017	0.7000%(0.0000%)	07/19/2007	MERRILL LYNCH					(28,005,113)			530,833	1,397,160
CDS CS2275200 ON CITY OF NEW YORK RR40%	25,000,000	12/20/2017	1.3000%(0.0000%)	11/08/2007	CITIBANK					(4,786,613)			246,452	358,543
CDS CX4722570 ON ALLSTATE BESPOKE AA	65,000,000	06/20/2014	0.6300%(0.0000%)	03/20/2009	GOLDMAN SACHS	(52,338,615)	(47,049,368)		(47,049,368)	(31,929,818)	5,289,246		5,511,059	706,327
CDS SP1500U34 ON WASTE MANAGEMENT INC	5,000,000	06/20/2010	0.6000%(0.0000%)	05/24/2005	MORGAN STANLEY					1,526			22,750	21,221
CDS SP1500V82 ON JOHN DEERE CAPITAL CORP	5,000,000	06/20/2012	0.3700%(0.0000%)	06/07/2005	DEUTSCHE BANK					(4,388)			14,029	41,256
CDS SPF401A57 ON 140,000,080,080, 116 10	10,000,000	03/20/2010	1.1600%(0.0000%)	03/18/2005	GOLDMAN SACHS					(242,096)			87,967	34,223
CDS SPG4023G8 ON PARKER HANNIFIN CORP	10,000,000	09/20/2010	0.2300%(0.0000%)	09/21/2005	MORGAN STANLEY					(41,496)			17,442	49,310
CDS SPG4025B7 ON SOUTH CAROLINA ELECTRIC	6,250,000	09/20/2010	0.3000%(0.0000%)	10/14/2005	MERRILL LYNCH					(33,742)			14,219	30,819
CDS SPG4025N1 ON CONAGRA FOODS INC	10,000,000	12/20/2010	0.5400%(0.0000%)	10/19/2005	JP MORGAN CHASE BANK					47,894			40,950	55,270
CDS SPH300L73 ON GENERAL ELECTRIC CAPITAL	10,000,000	06/20/2010	0.3000%(0.0000%)	06/10/2005	GOLDMAN SACHS					(86,070)			22,750	42,443
CDS SPH300L81 ON CVX,UPS,CLX,ADM,	15,000,000	09/20/2010	0.5000%(0.0000%)	06/10/2005	MERRILL LYNCH					(111,260)			56,875	73,965
CDS SPH300MI8 ON GENERAL MILLS INC	10,000,000	09/20/2012	0.5000%(0.0000%)	07/22/2005	JP MORGAN CHASE BANK					82,052			37,917	86,246
CDS SPH4014W3 ON SUNCOR ENERGY INC.	5,000,000	12/20/2009	0.3100%(0.0000%)	09/22/2004	MERRILL LYNCH					(8,407)			11,754	11,777
CDS SPH402610 ON EQUITABLE RESOURCES INC	10,000,000	12/20/2010	0.2800%(0.0000%)	12/14/2005	MERRILL LYNCH					(137,344)			21,233	55,270
CDS SPI2014A4 ON CAT,DD,GD,GE,IBM	15,000,000	03/20/2010	0.5800%(0.0000%)	02/17/2005	JP MORGAN CHASE BANK					(120,215)			65,975	51,335
CDS SPI2014S5 ON SO,BHI,BDX,TJX,COST	15,000,000	06/20/2010	0.5000%(0.0000%)	03/23/2005	CREDIT SUISSE FB					(73,548)			56,875	63,664
CDS SPK4015X6 ON 140,140,150,080,118	10,000,000	03/20/2010	1.1800%(0.0000%)	03/02/2005	GOLDMAN SACHS					(281,700)			89,483	34,223
CDS SPK4015Y4 ON PX,PG,APA,ED,AIG	15,000,000	03/20/2010	0.6200%(0.0000%)	03/02/2005	MERRILL LYNCH					(548,059)			70,525	51,335
CDS SPM401X05 ON MASCO CORP	5,000,000	12/20/2010	0.6200%(0.0000%)	11/15/2005	MERRILL LYNCH					(57,821)			23,508	27,635
CDS SPO100WP7 ON 110,130,160,140, 100	15,000,000	03/20/2010	1.0000%(0.0000%)	01/18/2005	GOLDMAN SACHS					(418,022)			113,750	51,335
CDS SPS500V67 ON CONOCO PHILLIPS	10,000,000	03/20/2012	0.2800%(0.0000%)	01/21/2005	GOLDMAN SACHS					(14,340)			21,233	78,601
0799999. Subtotal - Swaps - Other						(52,338,615)	(47,049,368)	XXX	(47,049,368)	(66,768,580)	5,289,246		7,077,580	3,321,958
0899999. Subtotal - Swaps						(44,890,537)	(51,712,424)	XXX	102,192,433	(123,421,049)	(973,341)	5,777,258	(75,792,214)	81,501,801
FXFWD0160 (5.8656NOK) / (1 USD) FORWARD	22,163,207	12/16/2009	(5.8656NOK) / (1 USD)	12/16/2009	CITIBANK				(296,996)	(296,996)				50,898
FXFWD0161 (6.8647SEK) / (1 USD) FORWARD	25,492,738	12/16/2009	(6.8647SEK) / (1 USD)	12/16/2009	CITIBANK				370,261	370,261				58,544
FXFWD0162 (0.6784EUR) / (1 USD) FORWARD	64,860,268	12/16/2009	(0.6784EUR) / (1 USD)	12/16/2009	CITIBANK				478,875	478,875				148,952
FXFWD0167 (1.0756CAD) / (1 USD) FORWARD	23,242,042	12/16/2009	(1.0756CAD) / (1 USD)	12/16/2009	CITIBANK				(114,079)	(114,079)				53,376
FXFWD0169 (6.8115SEK) / (1 USD) FORWARD	28,628,055	12/16/2009	(6.8115SEK) / (1 USD)	12/16/2009	CITIBANK				634,303	634,303				65,745
FXFWD0170 (5.8438NOK) / (1 USD) FORWARD	21,390,191	12/16/2009	(5.8438NOK) / (1 USD)	12/16/2009	CITIBANK				(206,206)	(206,206)				49,123
FXFWD0171 (6.8065SEK) / (1 USD) FORWARD	11,018,879	12/16/2009	(6.8065SEK) / (1 USD)	12/16/2009	CITIBANK				252,047	252,047				25,305
FXFWD0172 (5.8378NOK) / (1 USD) FORWARD	17,986,228	12/16/2009	(5.8378NOK) / (1 USD)	12/16/2009	CITIBANK				(154,757)	(154,757)				41,306
0999999. Subtotal - Forwards - Hedging								XXX	963,448	963,448				493,249
1299999. Subtotal - Forwards								XXX	963,448	963,448				493,249
2599999. Subtotal - Hedging						7,448,077	(4,663,056)	XXX	150,205,249	(55,689,021)	(6,262,587)	5,777,258	(82,869,794)	78,673,092
2799999. Subtotal - Other						(52,338,615)	(47,049,368)	XXX	(47,049,368)	(66,768,580)	5,289,246		7,077,580	3,321,958
9999999 - Totals						(44,890,537)	(51,712,424)	XXX	103,155,881	(122,457,601)	(973,341)	5,777,258	(75,792,214)	81,995,050

SCHEDULE DB - PART D - SECTION 1

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

1	2	3	4	5	6	7	8	9	Variation Margin Information			13
									10	11	12	
Description	Number of Contracts	Maturity Date	Original Value	Current Value	Variation Margin	Date of Opening Position	Exchange or Counterparty	Cash Deposit	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure
EURO DOLLAR	100	03/14/2011	24,464,030	24,475,000	10,970	09/16/2009	CME		10,970			121,500
EURO DOLLAR	264	06/14/2010	64,886,314	65,359,800	473,486	07/22/2009	CME		473,486			320,760
EURO DOLLAR	100	09/19/2011	24,284,030	24,323,750	39,720	09/16/2009	CME		39,720			121,500
EURO DOLLAR	85	12/14/2009	21,160,571	21,171,375	10,805	09/11/2009	CME		10,805			103,275
INDEX FUTURES - EMINI S & P 500	298	12/18/2009	15,663,026	15,688,210	25,184	09/30/2009	CME		25,184			1,676,250
INDEX FUTURES - S & P 500	471	12/17/2009	121,066,405	123,978,975	2,912,570	09/10/2009	CME		2,912,570			13,246,875
0199999. Subtotal - Long Futures - Hedging			271,524,375	274,997,110	3,472,735	XXX	XXX		3,472,735			15,590,160
0499999. Subtotal - Long Futures			271,524,375	274,997,110	3,472,735	XXX	XXX		3,472,735			15,590,160
EURO DOLLAR	117	03/15/2010	28,848,837	29,067,188	(218,350)	06/16/2009	CME		(218,350)			142,155
EURO DOLLAR	87	09/13/2010	21,472,444	21,453,113	19,331	09/10/2009	CME		19,331			105,705
EURO DOLLAR	787	12/14/2009	194,738,809	196,022,025	(1,283,216)	05/20/2009	CME		(1,283,216)			956,205
0599999. Subtotal - Short Futures - Hedging			245,060,090	246,542,325	(1,482,235)	XXX	XXX		(1,482,235)			1,204,065
0899999. Subtotal - Short Futures			245,060,090	246,542,325	(1,482,235)	XXX	XXX		(1,482,235)			1,204,065
2099999. Subtotal - Insurance Futures Call Options						XXX	XXX					
2499999. Subtotal - Insurance Futures Put Options						XXX	XXX					
2599999. Subtotal - Hedging			516,584,465	521,539,435	1,990,500	XXX	XXX		1,990,500			16,794,225
2799999. Subtotal - Other						XXX	XXX					
9999999 - Totals			516,584,465	521,539,435	1,990,500	XXX	XXX		1,990,500			16,794,225

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					251,692	247,475	663,914	XXX
Bank of New York Mellon	New York, New York		0.050	293		231,541	1,237,721	318,161	XXX
J.P. Morgan Chase Bank N.A	New York, New York		0.010	87		16,010,433	18,937,876	12,586,205	XXX
First Bank	Hazelwood, Missouri								XXX
Citibank, N.A	New York, New York		0.100	4,806		139,141,447	106,825,257	227,731,557	XXX
Guaranty bank	Austin, Texas								XXX
Harris N.A	Chicago, Illinois		0.257	660		(19,290,346)	(31,072,933)	(29,259,467)	XXX
The Northern Trust Company	Chicago, Illinois					(16,581,244)	(20,669,710)	(19,586,308)	XXX
Bank of America N.A	New York, New York								XXX
Wells Fargo Bank N.A	Charlotte, North Carolina		0.000			(34,886,013)	(38,387,569)	(45,087,129)	XXX
UMB Bank N.A	Kansas City, Missouri					3,000,592	3,208,309	2,177,182	XXX
US Bank	St Paul, Minnesota		0.000			465,090	420,544	403,638	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	5,846		88,343,192	40,746,969	149,947,753	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	5,846		88,343,192	40,746,969	149,947,753	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	5,846		88,343,192	40,746,969	149,947,753	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
TREASURY BILL	C	07/24/2009		10/08/2009	1,899,934		656
TREASURY BILL	C	08/21/2009		10/29/2009	1,299,869		193
TREASURY BILL	C	09/24/2009		12/17/2009	12,647,876		255
0199999. U.S. Governments - Issuer Obligations					15,847,678		1,103
0399999. Total - U.S. Government Bonds					15,847,678		1,103
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							
ABBOTT LABS		08/17/2009		10/29/2009	34,494,901		8,194
AMERICAN HONDA FINANCE CORP.		09/18/2009		11/05/2009	24,994,896		1,896
AMERICAN HONDA FINANCE CORP.		09/17/2009		11/06/2009	29,993,699		2,450
AVERY DENNISON CORP		09/30/2009		10/01/2009	15,527,000		129
BMW U.S. CAPITAL		09/03/2009		10/05/2009	6,999,767		1,634
BMW U.S. CAPITAL		09/04/2009		10/07/2009	14,999,250		3,375
BALTIMORE GAS & ELECTRIC		09/22/2009		10/06/2009	4,999,667		600
BALTIMORE GAS & ELECTRIC		09/29/2009		10/13/2009	14,997,665		389
CME GROUP INC		09/08/2009		10/13/2009	49,997,000		5,750
CADBURY SCHWEPPES FIN PLC		09/17/2009		10/01/2009	20,000,000		2,644
CHEVRON TEXACO FUNDING CORP.		08/21/2009		10/05/2009	44,999,150		8,713
CIGNA CORPORATION		09/22/2009		10/06/2009	8,544,561		790
CONSOLIDATED EDISON CO.		09/30/2009		10/01/2009	13,450,000		90
DEVON ENERGY CORP		09/24/2009		10/08/2009	11,139,415		585
ELECTRICITE DE FRANCE		09/08/2009		10/07/2009	24,999,250		2,875
FPL FUELS INC		09/09/2009		10/16/2009	22,898,283		2,519
GDF SUEZ		09/02/2009		10/06/2009	26,199,236		4,431
GDF SUEZ		09/17/2009		10/22/2009	29,996,675		2,428
GDF SUEZ		09/04/2009		10/23/2009	28,396,703		4,047
GDF SUEZ		09/21/2009		10/29/2009	6,399,054		338
GLAXOSMITHKLINE FIN PLC		09/16/2009		10/14/2009	49,997,112		3,332
HEWLETT PACKARD CO		09/24/2009		10/07/2009	77,498,061		2,262
JP MORGAN CHASE CO		09/30/2009		10/01/2009	25,000,000		35
KOCH RESOURCES LLC		09/16/2009		10/05/2009	24,999,528		1,770
MOODYS CORPORATION		09/28/2009		10/13/2009	9,999,266		183
NATIONAL RURAL UTILITIES		09/29/2009		10/14/2009	9,999,133		133
NESTLE CAPITAL CORPORATION		08/17/2009		10/21/2009	24,997,917		4,687
NOKIA CORPORATION		09/08/2009		10/13/2009	14,998,900		2,108
NOKIA CORPORATION		09/23/2009		11/05/2009	49,990,277		2,222
NORTHERN ILLINOIS GAS		09/30/2009		10/01/2009	33,576,000		94
NSTAR ELECTRIC		09/22/2009		10/06/2009	18,999,578		760
OMNICOM CAPITAL INC.		09/28/2009		10/09/2009	19,998,577		533
PARKER-HANNIFIN CORP		09/14/2009		10/07/2009	24,699,341		1,866
PRECISION CASTPARTS CORP.		09/28/2009		10/09/2009	9,999,289		267
PUBLIC SERVICE ELECTRIC & GAS		09/30/2009		10/01/2009	15,000,000		101
RECKITT BENCKISER		08/10/2009		10/09/2009	14,999,233		4,983
RECKITT BENCKISER		08/18/2009		11/12/2009	9,996,967		3,178
RIO TINTO (COMM PAPER)		09/29/2009		10/05/2009	19,999,111		445
ROCHE HOLDINGS INC		09/18/2009		10/20/2009	49,996,307		2,527
SIEMENS CAPITAL CORPORATION		08/17/2009		11/12/2009	29,992,650		7,875
SIGMA-ALDRICH CORP		09/22/2009		10/09/2009	12,199,512		549
SIGMA-ALDRICH CORP		09/23/2009		10/14/2009	14,999,025		600
SIGMA-ALDRICH CORP		09/25/2009		10/15/2009	2,499,815		79
SOUTHERN COMPANY		09/10/2009		10/05/2009	4,999,900		525
SOUTHERN COMPANY		09/16/2009		10/07/2009	26,699,199		2,003
SOUTHERN COMPANY		09/17/2009		10/13/2009	30,198,288		1,997
SOUTHERN COMPANY		09/17/2009		10/20/2009	14,998,575		1,050
TOYOTA MOTOR CREDIT CORP.		09/21/2009		10/21/2009	24,997,778		1,111
TOYOTA MOTOR CREDIT CORP.		08/26/2009		10/26/2009	24,996,180		5,500
VULCAN MATERIALS		09/18/2009		10/01/2009	4,288,000		511
VULCAN MATERIALS		09/28/2009		10/09/2009	19,998,431		1,027
XCEL ENERGY INC.		09/21/2009		10/05/2009	4,999,794		514
ARMY & AIRFORCE EXCHANGE SERVICE		09/23/2009		10/07/2009	20,000,000	1,556	
NATIONAL RURAL UTILITIES		09/29/2009		10/13/2009	20,000,000	389	
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					1,194,637,918	1,944	108,704
3899999. Total - Industrial and Miscellaneous Bonds (Unaffiliated)					1,194,637,918	1,944	108,704

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
4199999. Total - Credit Tenant Loans							
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					1,210,485,596	1,944	109,806
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					1,210,485,596	1,944	109,806
8699999 - Total Cash Equivalents					1,210,485,596	1,944	109,806