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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2009

OF THE CONDITION AND AFFAIRS OF THE

Allstate Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

Internet Web Site Address www.allstate.com

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Illinois
County of Cook SS:

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

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

Subscribed and sworn to before me this 8TH day of May 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.....

Katherine Grefsheim
Notary
2/26/2013

*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	22,825,871,505		22,825,871,505	21,609,796,722
2. Stocks:				
2.1 Preferred stocks	123,843,519		123,843,519	233,060,551
2.2 Common stocks	6,954,209,023	3,588,312	6,950,620,711	7,029,535,743
3. Mortgage loans on real estate:				
3.1 First liens	100,685,653		100,685,653	104,478,328
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ ..... encumbrances)	315,358,817		315,358,817	309,893,289
4.2 Properties held for the production of income (less $ ..... encumbrances)				
4.3 Properties held for sale (less $ ..... encumbrances)				
5. Cash ($ (158,582,900)), cash equivalents ($ 423,909,453) and short-term investments ($ 187,489,953)	452,816,506		452,816,506	1,034,281,557
6. Contract loans (including $ ..... premium notes)				
7. Other invested assets	1,921,591,135	9,708,979	1,911,882,156	2,085,134,915
8. Receivables for securities	54,002,083		54,002,083	363,998,810
9. Aggregate write-ins for invested assets	308,869,750		308,869,750	199,492,393
10. Subtotals, cash and invested assets (Lines 1 to 9)	33,057,247,990	13,297,291	33,043,950,698	32,969,672,306
11. Title plants less $ ..... charged off (for Title insurers only)				
12. Investment income due and accrued	285,013,073	7,913	285,005,160	277,326,281
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection	772,666,079	15,323,075	757,343,004	860,591,423
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	3,084,804,561	2,452,676	3,082,351,884	3,065,885,877
13.3 Accrued retrospective premiums	23,477,055	246,966	23,230,089	21,998,754
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers	71,891,430		71,891,430	64,038,886
14.2 Funds held by or deposited with reinsured companies	1,106,630	61,131	1,045,499	1,052,513
14.3 Other amounts receivable under reinsurance contracts				
15. Amounts receivable relating to uninsured plans				
16.1 Current federal and foreign income tax recoverable and interest thereon				712,915,666
16.2 Net deferred tax asset	2,382,323,244	922,574,600	1,459,748,644	1,339,449,964
17. Guaranty funds receivable or on deposit				
18. Electronic data processing equipment and software	369,954,176	308,033,786	61,920,390	63,659,283
19. Furniture and equipment, including health care delivery assets ($ .....)	204,541,730	204,541,730		
20. Net adjustment in assets and liabilities due to foreign exchange rates				
21. Receivables from parent, subsidiaries and affiliates	207,781,119	5,810,184	201,970,935	211,067,772
22. Health care ($ .....) and other amounts receivable				
23. Aggregate write-ins for other than invested assets	400,858,027	56,005,639	344,852,388	356,921,454
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23)	40,861,665,113	1,528,354,991	39,333,310,122	39,944,580,178
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
26. Total (Lines 24 and 25)	40,861,665,113	1,528,354,991	39,333,310,122	39,944,580,178
DETAILS OF WRITE-INS				
0901. Call options	308,869,750		308,869,750	199,492,393
0902.				
0903.				
0998. Summary of remaining write-ins for Line 9 from overflow page				
0999. Totals (Lines 0901 through 0903 plus 0998)(Line 9 above)	308,869,750		308,869,750	199,492,393
2301. Cash surrender value of COLI	188,370,305		188,370,305	200,572,464
2302. Accounts receivable	78,868,368	192,622	78,675,746	83,507,874
2303. Pension intangible asset	65,614,000	6,059,000	59,555,000	59,555,000
2398. Summary of remaining write-ins for Line 23 from overflow page	68,005,354	49,754,016	18,251,337	13,286,116
2399. Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	400,858,027	56,005,639	344,852,388	356,921,454

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 2,113,344,920)	11,469,328,966	11,633,724,418
2.	Reinsurance payable on paid losses and loss adjustment expenses	3,502,214	2,156,538
3.	Loss adjustment expenses	3,148,031,512	3,225,345,758
4.	Commissions payable, contingent commissions and other similar charges	162,017,690	166,412,449
5.	Other expenses (excluding taxes, licenses and fees)	1,588,570,556	1,772,278,923
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	214,296,816	198,611,108
7.1	Current federal and foreign income taxes (including $ 27,729,647 on realized capital gains (losses))	194,752,481	
7.2	Net deferred tax liability		
8.	Borrowed money $ and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 161,627,492 and including warranty reserves of $)	8,319,600,055	8,559,647,957
10.	Advance premium	291,254,480	264,234,911
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	462,668	260,579
13.	Funds held by company under reinsurance treaties	1,906,118	2,130,011
14.	Amounts withheld or retained by company for account of others	20,770,004	3,405,013
15.	Remittances and items not allocated	19,312,409	13,470,712
16.	Provision for reinsurance	63,395,340	80,468,944
17.	Net adjustments in assets and liabilities due to foreign exchange rates	45,094	50,773
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	51,474,183	129,012,691
20.	Payable for securities	323,105,096	459,619,101
21.	Liability for amounts held under uninsured plans		
22.	Capital notes $ and interest thereon $		
23.	Aggregate write-ins for liabilities	371,533,420	412,675,221
24.	Total liabilities excluding protected cell liabilities (Lines 1 through 23)	26,243,359,105	26,923,505,105
25.	Protected cell liabilities		
26.	Total liabilities (Lines 24 and 25)	26,243,359,105	26,923,505,105
27.	Aggregate write-ins for special surplus funds	25,494,476	27,166,365
28.	Common capital stock	4,200,000	4,200,000
29.	Preferred capital stock		
30.	Aggregate write-ins for other than special surplus funds		
31.	Surplus notes		
32.	Gross paid in and contributed surplus	3,605,617,853	3,363,675,362
33.	Unassigned funds (surplus)	9,454,638,688	9,626,033,346
34.	Less treasury stock, at cost:		
	34.1 shares common (value included in Line 28 $)		
	34.2 shares preferred (value included in Line 29 $)		
35.	Surplus as regards policyholders (Lines 27 to 33, less 34)	13,089,951,017	13,021,075,073
36.	Totals	39,333,310,122	39,944,580,178
	DETAILS OF WRITE-INS		
2301.	Accounts payable	218,825,392	279,218,558
2302.	Reserve for uncashed checks	122,457,608	115,941,202
2303.	Deposit for assumed reinsurance from CNA	31,712,393	32,826,206
2398.	Summary of remaining write-ins for Line 23 from overflow page	(1,461,974)	(15,310,744)
2399.	Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	371,533,420	412,675,221
2701.	SCOR retroactive reinsurance account	25,494,476	27,166,365
2702.			
2703.			
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	25,494,476	27,166,365
3001.			
3002.			
3003.			
3098.	Summary of remaining write-ins for Line 30 from overflow page		
3099.	Totals (Lines 3001 through 3003 plus 3098)(Line 30 above)		

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 2,431,724,777)	2,633,710,153	2,914,573,683	11,233,382,445
	1.2 Assumed (written $ 3,479,177,136)	3,532,069,149	3,471,198,856	14,062,619,674
	1.3 Ceded (written $ 122,487,865)	136,086,016	151,573,558	530,260,255
	1.4 Net (written $ 5,788,414,049)	6,029,693,285	6,234,198,982	24,765,741,863
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 3,621,887,286):			
	2.1 Direct	1,387,022,714	1,483,322,869	6,479,487,399
	2.2 Assumed	2,251,436,699	2,071,494,416	9,312,280,731
	2.3 Ceded	72,073,312	34,882,991	473,479,448
	2.4 Net	3,566,386,101	3,519,934,294	15,318,288,681
3.	Loss adjustment expenses incurred	756,162,531	759,080,793	3,085,063,198
4.	Other underwriting expenses incurred	1,513,871,886	1,561,394,388	6,207,208,102
5.	Aggregate write-ins for underwriting deductions	3,117,842		
6.	Total underwriting deductions (Lines 2 through 5)	5,839,538,359	5,840,409,475	24,610,559,980
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	190,154,927	393,789,507	155,181,883
	INVESTMENT INCOME			
9.	Net investment income earned	284,349,297	399,979,313	1,430,670,938
10.	Net realized capital gains (losses) less capital gains tax of $ 27,729,647	(256,744,907)	13,860,852	(861,656,741)
11.	Net investment gain (loss) (Lines 9 + 10)	27,604,390	413,840,165	569,014,197
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 30,929,552)	(30,929,552)	(20,099,579)	(84,213,995)
13.	Finance and service charges not included in premiums	74,067,882	78,088,113	298,628,608
14.	Aggregate write-ins for miscellaneous income	(1,573,505)	(522,405)	(1,172,489)
15.	Total other income (Lines 12 through 14)	41,564,824	57,466,130	213,242,124
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	259,324,140	865,095,802	937,438,203
17.	Dividends to policyholders			
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	259,324,140	865,095,802	937,438,203
19.	Federal and foreign income taxes incurred	114,698,270	261,921,528	250,568,316
20.	Net income (Line 18 minus Line 19)(to Line 22)	144,625,871	603,174,274	686,869,887
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	13,021,075,073	18,034,537,622	18,034,537,621
22.	Net income (from Line 20)	144,625,871	603,174,274	686,869,887
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ (161,874,348)	(340,760,592)	(745,110,302)	(2,424,588,668)
25.	Change in net unrealized foreign exchange capital gain (loss)	7,754,241		(75,186,836)
26.	Change in net deferred income tax	84,437,882	(3,113,110)	(369,543,030)
27.	Change in nonadmitted assets	(86,197,553)	(159,259,225)	434,649,710
28.	Change in provision for reinsurance	17,073,604	22,714,732	7,627,129
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
	32.1 Paid in			
	32.2 Transferred from surplus (Stock Dividend)			
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in	241,942,491	729,571	1,005,841,761
	33.2 Transferred to capital (Stock Dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders		(1,000,000,000)	(3,400,000,000)
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus		(28,867,500)	(879,132,500)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	68,875,944	(1,309,731,560)	(5,013,462,548)
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	13,089,951,017	16,724,806,062	13,021,075,073
	DETAILS OF WRITE-INS			
0501.	2009 North Carolina private passenger auto escrow	3,117,842		
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	3,117,842		
1401.	Retroactive reinsurance gain	(1,149,114)	(323,252)	6,961,922
1402.	Transferable state tax credits	(177,645)		(1,246,595)
1403.	Allocated share of loss on sale of fixed assets	(175,754)		(1,258,801)
1498.	Summary of remaining write-ins for Line 14 from overflow page	(70,992)	(199,153)	(5,629,015)
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(1,573,505)	(522,405)	(1,172,489)
3701.	Additional minimum pension liability		(28,867,500)	(879,132,500)
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)		(28,867,500)	(879,132,500)

CASH FLOW

		1 Current Year To Date	2 Prior Year Ended December 31
	Cash from Operations		
1.	Premiums collected net of reinsurance	5,903,810,276	24,520,804,781
2.	Net investment income	271,424,686	1,412,298,401
3.	Miscellaneous income	38,446,982	213,242,124
4.	Total (Lines 1 to 3)	6,213,681,945	26,146,345,306
5.	Benefit and loss related payments	3,738,634,097	14,825,493,697
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions	2,516,264,300	8,941,051,598
8.	Dividends paid to policyholders		
9.	Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)	(765,240,230)	638,094,731
10.	Total (Lines 5 through 9)	5,489,658,167	24,404,640,026
11.	Net cash from operations (Line 4 minus Line 10)	724,023,778	1,741,705,280
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	1,432,206,835	13,003,904,859
	12.2 Stocks	1,496,196,517	8,924,552,212
	12.3 Mortgage loans	3,146,326	665,974,416
	12.4 Real estate		
	12.5 Other invested assets	53,224,592	729,108,939
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(502,072)	(4,809,214)
	12.7 Miscellaneous proceeds	86,924,780	
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	3,071,196,978	23,318,731,211
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	2,805,557,015	7,847,985,815
	13.2 Stocks	1,693,523,982	10,654,752,314
	13.3 Mortgage loans		
	13.4 Real estate	11,918,990	44,878,816
	13.5 Other invested assets	41,906,325	1,254,482,014
	13.6 Miscellaneous applications		73,483,404
	13.7 Total investments acquired (Lines 13.1 to 13.6)	4,552,906,312	19,875,582,364
14.	Net increase (or decrease) in contract loans and premium notes		
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,481,709,333)	3,443,148,847
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock	241,942,491	1,005,841,761
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities		
	16.5 Dividends to stockholders		3,400,000,000
	16.6 Other cash provided (applied)	(65,721,986)	(2,074,111,929)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	176,220,505	(4,468,270,168)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(581,465,050)	716,583,959
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	1,034,281,557	317,697,598
	19.2 End of period (Line 18 plus Line 19.1)	452,816,506	1,034,281,557

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

20.0001. Proceeds from bonds sold, matured or repaid	14,536,224	388,854,422
20.0002. Proceeds from equities sold	50,507,500	28,631,770
20.0003. Cost of bonds acquired	63,112,906	1,335,406,888
20.0004. Cost of equities acquired	6,579,754	2,024,989,506

NOTES TO FINANCIAL STATEMENTS

There have been no material changes to the following December 31, 2008 Annual Statement notes: 1(B, C), 2-8, 9(B, E, F), 10(F-L), 11, 12, 13(1-9, 11-13), 14(B-D), 15, 16(1, 3, 4), 17(A, B), 18, 19, 20(A-G, I), 21, 22(A, B, C2, C3, D-G), 23(A, B, D) and 25-34.

1. Summary of Significant Accounting Policies

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

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

At December 31, 2008, the Company, with IL DOI approval, modified the accounting for deferred income taxes allowed in Statement of Statutory Accounting Principles ("SSAP") No. 10, *Income Taxes* ("SSAP No. 10"). The permitted practice increased the amount of deferred tax assets that can be included in statutory surplus to the lesser of deferred taxes that can be realized within three years or 15% of adjusted statutory surplus. SSAP No. 10 provides for a one year realization limitation and a surplus limitation of 10%. Admitted deferred tax assets totaled $1.46 billion after the permitted practice, or 61% of total potential net deferred tax assets before non-admission limitations at March 31, 2009. At December 31, 2008, admitted deferred tax assets totaled $1.34 billion after the permitted practice, or 63% of total potential net deferred tax assets before non-admission limitations.

This permitted practice is deemed a change in accounting principle per SSAP No. 3, *Accounting Changes and Corrections of Errors,* and accordingly, the cumulative effect of this change is reported as an adjustment to unassigned funds (surplus) in the period of the change in accounting principle. This permitted practice had no impact on net income. If the Company had applied SSAP No. 10 guidance without regard to the permitted practice, statutory surplus would have been $272 million and $225 million lower at March 31, 2009 and December 31, 2008; respectively.

A reconciliation of the Company's surplus between the APPM and the permitted practice approved by the IL DOI is shown below. This permitted practice had not impact on net income. If the Company had not obtained approval for this permitted practice, a risk-based capital ("RBC") regulatory event would not have been triggered.

(in millions)	**March 31, 2009**	**December 31, 2008**
Statutory surplus - Illinois basis	$ 13,090	$ 13,021
Deferred tax assets permitted practice impact	(272)	(225)
Statutory surplus - APPM	$ 12,818	$ 12,796

9. Income Taxes

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

(in millions)	**March 31, 2009**	**December 31, 2008**
Total of gross deferred tax assets	$ 2,487	$ 2,241
Total of gross deferred tax liabilities	(105)	(106)
Net deferred tax asset	2,382	2,135
Deferred tax assets nonadmitted	922	796
Net admitted deferred tax asset	$ 1,460	$ 1,339
(Increase) decrease in nonadmitted asset	$ (126)	

C. The provision for incurred income taxes for the three months ended March 31 was:

(in millions)	**2009**	**2008**
Federal income tax – excluding net capital gains (losses)	$ 114	$ 262
Federal income tax on net capital gains (losses)	28	(19)
Federal income taxes incurred	$ 142	$ 243

The provision for income tax incurred did not include foreign income taxes for the three months ended March 31, 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)	**March 31, 2009**	**December 31, 2008**
Deferred tax assets:		
Adjustment for unearned premiums	$ 619	$ 622
Additional minimum pension liability	474	474
Unrealized net losses	500	338
Reserve discounting	320	323
Investments	236	132
Nonadmitted assets	208	220
Uncollectible reinsurance	6	6
Employee benefits	2	26
Other	122	100
Total deferred tax assets	2,487	2,241
Nonadmitted deferred tax assets	922	796
Admitted deferred tax assets	1,565	1,445
Deferred tax liabilities:		
Fixed assets	(65)	(66)
Premium taxes	(18)	(18)
Premium acquisition expense	(11)	(11)
Salvage and subrogation discounting	(10)	(10)
Deposit accounting adjustments	(1)	(1)
Total deferred tax liabilities	(105)	(106)
Net admitted deferred tax asset	$ 1,460	$ 1,339

NOTES TO FINANCIAL STATEMENTS

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)	March 31, 2009	December 31, 2008	Change
Total deferred tax assets	$ 2,487	$ 2,241	$ 246
Total deferred tax liabilities	(105)	(106)	1
Net deferred tax asset (liability)	$ 2,382	$ 2,135	247
Tax effect of unrealized gains (losses)			(162)
Change in net deferred income tax			85
Tax effect of nonadmitted assets			12
Adjustment of prior year tax liabilities			(1)
Change in net deferred income tax relating to the provision			$ 96

(in millions)	March 31, 2008	December 31, 2007	Change
Total deferred tax assets	$ 1,786	$ 1,788	$ (2)
Total deferred tax liabilities	(173)	(444)	271
Net deferred tax asset (liability)	$ 1,613	$ 1,344	269
Tax effect of unrealized gains (losses)			(272)
Change in net deferred income tax			(3)
Tax effect of nonadmitted assets			4
Adjustment of prior year tax liabilities			(10)
Change in net deferred income tax relating to the provision			$ (9)

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 March 31:

(in millions)	2009	Effective Tax Rate
Provision computed at statutory rate	$ 100	35.0 %
Change in net deferred income taxes	96	33.6
Nondeductibles	10	3.4
Tax exempt interest deduction	(60)	(21.0)
Other	(4)	(1.4)
Total statutory income taxes	$ 142	49.6 %

(in millions)	2008	Effective Tax Rate
Provision computed at statutory rate	$ 296	35.0 %
Change in net deferred income taxes	(9)	(1.1)
Nondeductibles	16	1.9
Tax exempt interest deduction	(60)	(7.1)
Other	-	-
Total statutory income taxes	$ 243	28.7 %

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

A.,
B. &
C. The following transactions were entered into by the Company with related parties in the first three 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 its parent

On March 31, 2009, the Company received a capital contribution in cash of $248 million from its parent, Allstate Insurance Holdings, LLC ("AIH").

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

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

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

The Company received excess tax benefits of $4 million in the first quarter 2009 and in 2008, respectively, primarily related to the Corporation's stock options exercised by Company employees. These amounts are presented in the Company's Statement of Income as surplus paid in.

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

Transactions with Allstate Life Insurance Company ("ALIC")

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

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

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

NOTES TO FINANCIAL STATEMENTS

payment to the prior payment in full of all policy obligations and all other liabilities of ALIC other than any indebtedness that is subordinate to, or ranks at equal standing with, these surplus notes, but prior to the distribution of assets to shareholders.

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

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

Other

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

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

(in millions)	March 31, 2009	December 31, 2008
ALIC	$ 72	$ 91
Lincoln Benefit Life Company	34	40
American Heritage Life Insurance Company	13	14
Allstate Enterprises, LLC	12	7
Allstate Indemnity Company	10	6
Allstate Texas Lloyd's	9	7
Allstate Investments, LLC ("AILLC")	8	8
Allstate Property and Casualty Insurance Company	8	6
Allstate Financial Services, LLC ("AFS")	5	6
First Colonial Insurance Company	5	4
Allstate Motor Club, Inc.	5	4
E.R.J. Insurance Group, Inc.	3	4
AFIC	3	-
Allstate Life Insurance Company of New York ("ALNY")	2	3
Northbrook Services, Inc.	2	2
Allstate Fire & Casualty Insurance Company	2	2
Signature Motor Club, Inc.	2	-
Allstate Distributors, LLC	1	1
Allstate Insurance Company of Canada	1	1
Allstate Bank	1	1
Encompass Indemnity Company	1	1
Encompass Property and Casualty Company	1	1
Encompass Insurance Company of America	1	1
Sterling Collision Centers, Inc.	1	-
North Light Specialty Insurance Company	-	1
Total	$ 202	$ 211

The Company also reported the following as payable to affiliates:

(in millions)	March 31, 2009	December 31, 2008
Corporation	$ 30	$ 93
Allstate New Jersey Insurance Company	16	18
Ivantage Select Agency, Inc.	5	-
AFIC	-	17
Allstate Investment Management, Ltd.	-	1
Total	$ 51	$ 129

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

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

The Company issued surety bonds to guarantee the payment of structured settlement benefits assumed by ASC (from both the Company and non-related parties) and funded by certain annuity contracts issued by ALIC and ALNY. ASC entered into a General Indemnity Agreement pursuant to which it indemnified the Company for any liabilities associated with the surety bonds and provided certain collateral security rights with respect to the annuities and certain other rights in the event of default covered by the surety bonds. Reserves recorded by ALIC and ALNY for annuities that are guaranteed by the surety bonds were $5.1 billion at both March 31, 2009 and December 31, 2008.

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

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

10. Cumulative unrealized gains and losses decreased unassigned funds by $669 million and $336 million at March 31, 2009 and December 31, 2008.

NOTES TO FINANCIAL STATEMENTS

14. Contingencies

A. Contingent Commitments

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

Commitments to acquire financial interests or make capital contributions

The Company made commitments to invest in limited partnerships interests of $730 million and $806 million at March 31, 2009 and December 31, 2008, respectively. These commitments are generally for making additional capital contributions or acquiring financial interests.

California Earthquake Authority ("CEA")

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

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

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

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

Shared markets

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

Guarantees

The Company provides residual value guarantees on Company leased automobiles. If all outstanding leases had been terminated effective March 31, 2009, the Company's maximum obligation pursuant to these guarantees, assuming the automobiles had no residual value, would have been $16 million at March 31, 2009. If all outstanding leases were terminated effective December 31, 2008, the Company's maximum obligation pursuant to these guarantees, assuming the automobiles have no residual value, would be $17 million at December 31, 2008. The remaining term of each residual value guarantee is equal to the term of the underlying lease that ranges from less than one year to three years. Historically, the Company has not made any material payments pursuant to these guarantees.

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

PMI Runoff Support Agreement

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

E. All Other Contingencies

Regulation

The Company is subject to changing social, economic and regulatory conditions. From time to time, regulatory authorities or legislative bodies seek to influence and restrict premium rates, require premium refunds to policyholders, restrict the ability of insurers to cancel or non-renew policies, require insurers to continue to write new policies or limit their ability to write new policies, limit insurers' ability to change coverage terms or to impose underwriting standards, impose additional regulations regarding agent and broker compensation and otherwise expand overall regulation of insurance products and the insurance industry. The ultimate changes and eventual effects of these initiatives on the Company's business, if any, are uncertain.

The NAIC has initiated a multi-state examination of the Company's claims handling practices and has designated Florida, Illinois, Iowa and New York as lead states. An official notice of the exam was issued by the IL DOI on March 30, 2009.

Legal and regulatory proceedings and inquiries

Background

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

- These matters raise difficult and complicated factual and legal issues and are subject to many uncertainties and complexities, including the underlying facts of each matter; novel legal issues; variations between jurisdictions in which matters are being litigated, heard or investigated; differences in applicable laws and judicial interpretations; the length of time before many of these matters

NOTES TO FINANCIAL STATEMENTS

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 also 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.

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

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

- For the reasons specified above, it is often not possible to make meaningful estimates of the amount or range of loss that could result from the matters described below in the "Proceedings" subsection. The Company reviews these matters on an ongoing basis and follows the provisions of SSAP No. 5, *Liabilities, Contingencies and Impairments of Assets,* when making accrual and disclosure decisions. When assessing reasonably possible and probable outcomes, the Company bases its decisions on its assessment of the ultimate outcome following all appeals.

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

Proceedings

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

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

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

- The Mississippi Attorney General filed a suit asserting that the flood exclusion found in the Company's and other insurance companies' policies is either ambiguous, unenforceable as unconscionable or contrary to public policy, or inapplicable to the damage suffered in the wake of Hurricane Katrina. In December 2008, the trial court judge ruled that, as a matter of law, the flood exclusions are not ambiguous, unconscionable or against public policy and do not constitute a deceptive trade practice. The Court also ruled that the Attorney General lacks standing necessary to bring the suit, as he is not a party to the insurance contracts at issue. All of the claims filed against the Company were dismissed.

- Six members of the Mississippi Windstorm Underwriters Association ("MWUA") have filed two separate lawsuits against the MWUA board members and the companies they represent, including a subsidiary of the Company, alleging that the Board purchased insufficient reinsurance to protect the MWUA members. One of these lawsuits (filed by four MWUA members) is pending in federal court and was filed as a class action. In that case, plaintiffs' motion for class certification was denied. The case proceeded to trial on March 3, 2009, on the four plaintiffs' individual claims. At the end of the March 2009 trial, judgment was entered in favor of all the defendants. After the court denied class certification in the first case, two MWUA members that are not named plaintiffs in the first case filed another virtually identical lawsuit which is currently pending in the Mississippi state court.

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

- The Louisiana Attorney General filed a class action lawsuit in state court against the Company and other insurers on behalf of Road Home fund recipients alleging that the insurers have failed to pay all damages owed under their policies. The insurers removed the matter to federal court. The district court denied plaintiffs' motion to remand the matter to state court and the U.S. Court of Appeals for the Fifth Circuit affirmed that ruling. The defendants filed a motion to dismiss and the plaintiffs' filed a motion to remand the claims involving a Road Home subrogation agreement. In March 2009, the district court denied the state's request that its claims be remanded to state court. As for the defendant insurers' motion, the judge granted it in part and denied it in part. Dismissal of all the extra contractual claims, including the bad faith and breach of fiduciary duty claims was granted. Dismissal also was granted of all claims based on the Valued Policy Law and all flood loss claims based on the levee breaches finding that the insurers flood exclusions precluded coverage. The remaining claims are for breach of contract and for declaratory relief on the alleged underpayment of claims by the insurers. The judge did not dismiss the class action allegations. The defendants also had moved to dismiss the complaint on grounds that the state had no standing to bring the lawsuit as an assignee of insureds because of anti-assignment language in the insurers' policies. The judge denied the defendants' motion for reconsideration on the assignment issue but found the matter was ripe for consideration by the federal appellate court. The defendants have filed a petition for permission to appeal to the Fifth Circuit.

NOTES TO FINANCIAL STATEMENTS

The various suits described above seek a variety of remedies, including actual and/or punitive damages in unspecified amounts and/or declaratory relief. The Company has been vigorously defending these suits and other matters related to Hurricanes Katrina and Rita.

In addition, the Company provided documents to federal and state authorities conducting investigations into the insurance industry's handling of claims in the aftermath of Hurricanes Katrina and Rita. Other insurers have received similar subpoenas and requests for information.

The Company is defending various lawsuits involving worker classification issues. These lawsuits include a certified class action challenging a state wage and hour law. In these cases, plaintiffs seek monetary relief, such as penalties and liquidated damages, and non-monetary relief, such as injunctive relief. The Company is continuing to vigorously defend its worker classification lawsuits.

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

- These matters include a lawsuit filed in 2001 by the U.S. Equal Employment Opportunity Commission ("EEOC") alleging retaliation under federal civil rights laws (the "EEOC I" suit) and a class action filed in 2001 by former employee agents alleging retaliation and age discrimination under the Age Discrimination in Employment Act ("ADEA"), breach of contract and ERISA violations (the "Romero I" suit). In 2004, in the consolidated EEOC I and Romero I litigation, the trial court issued a memorandum and order that, among other things, certified classes of agents, including a mandatory class of agents who had signed a release, for purposes of effecting the court's declaratory judgment that the release is voidable at the option of the release signer. The court also ordered that an agent who voids the release must return to the Company "any and all benefits received by the [agent] in exchange for signing the release." The court also stated that, "on the undisputed facts of record, there is no basis for claims of age discrimination." The EEOC and plaintiffs asked the court to clarify and/or reconsider its memorandum and order and in January 2007, the judge denied their request. In June 2007, the court granted the Company's motions for summary judgment. Following plaintiffs' filing of a notice of appeal, the 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 Court along with the merits of the appeal.

- The EEOC also filed another lawsuit in 2004 alleging age discrimination with respect to a policy limiting the rehire of agents affected by the agency program reorganization (the "EEOC II" suit). In EEOC II, in 2006, the court granted partial summary judgment to the EEOC. Although the court did not determine that the Company was liable for age discrimination under the ADEA, it determined that the rehire policy resulted in a disparate impact, reserving for trial the determination on whether the Company had reasonable factors other than age to support the rehire policy. The Company's interlocutory appeal from the partial summary judgment was granted. In June 2008, the Eighth Circuit Court of Appeals affirmed summary judgment in the EEOC's favor. In September 2008, the Court of Appeals granted the Company's petition for rehearing en banc and vacated its earlier decision affirming the trial court's grant of summary judgment in favor of the EEOC. The Court of Appeals then dismissed the appeal, determining that it lacked jurisdiction to consider the appeal at this stage in the litigation.

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

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

The Company is defending a certified 13-state class action challenging the method by which the Company discloses installment fees. The plaintiffs contend that installment fees must be disclosed on the insurance policy itself, which would include the declarations page, because the fees allegedly meet the legal definition of "premium". Plaintiffs seek repayment of installment fees since October 1996. The New Mexico trial court had initially certified the 13-state class in 2005. In 2007, the class, except for New Mexico, was set aside on appeal. In June 2008, the New Mexico Supreme Court reinstated the 13-state class of the Company's policyholders who paid installment fees from October 1996 to present. The Court has denied the Company's motion for reconsideration. The matter is now pending before the trial court. On May 1, 2009, plaintiffs filed an amended complaint with the trial court in New Mexico seeking to proceed only as a New Mexico class.

Other matters

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

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

NOTES TO FINANCIAL STATEMENTS

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

Derivative financial instruments

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

(in millions)	March 31, 2009		
	Notional Amount	Statement Value	Fair Value
Interest rate contracts			
Interest rate swaption agreements	$ 18,500	$ 58	$ 58
Options on treasury futures	4,000	2	2
Interest rate swap agreements	-	-	-
Total interest rate contracts	22,500	60	60
Equity and index contracts			
Options, commodities and financial futures	2,132	193	194
Other derivative financial instruments			
Credit default swap agreements – buying protection	939	57	57
Credit default swap agreements – selling protection	449	(1)	(42)
Total other derivative financial instruments	1,388	56	15
Total derivative financial instruments	$ 26,020	$ 309	$ 269

(in millions)	December 31, 2008		
	Notional Amount	Statement Value	Fair Value
Interest rate contracts			
Interest rate swaption agreements	$ 14,500	$ -	$ -
Options on treasury futures	4,000	11	11
Interest rate swap agreements	800	38	38
Total interest rate contracts	19,300	49	49
Equity and index contracts			
Options, commodities and financial futures	2,461	108	110
Other derivative financial instruments			
Credit default swap agreements – buying protection	1,074	43	43
Credit default swap agreements – selling protection	539	(2)	(42)
Total other derivative financial instruments	1,613	41	1
Total derivative financial instruments	$ 23,374	$ 198	$ 160

The notional amounts specified in the contracts are used to calculate the exchange of contractual payments under the 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 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 for exchange traded derivative contracts is based on observable market quotations in active markets, whereas the fair value for non-exchange traded derivative contracts is determined using widely accepted valuation models and other appropriate valuation methods.

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

(in millions)	March 31, 2009	December 31, 2008
Credit default swap agreements – buying protection	$ 57	$ 43
Interest rate swap agreements	58	38
Credit default swap agreements – selling protection	(1)	(1)
Total derivative financial instruments	$ 114	$ 80

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.

4. In general, the collateral pledged by the Company is in the custody of a counterparty or an exchange. However, the Company has access to this collateral at any time, subject to replacement. For exchange traded derivatives, the exchange requires margin deposits as well as daily cash settlements of margin accounts. The Company pledged $28 million and $44 million of securities in the form of margin deposits at March 31, 2009 and December 31, 2008, respectively. Usually, the Company pledges U.S. Treasury bonds to satisfy this collateral requirement. The Company uses master netting agreements for over-the-counter derivative transactions. These agreements permit either party to net payments due for transactions covered by the agreements. Under the provisions of the agreements, collateral is either pledged or obtained when certain predetermined exposure limits are exceeded. At March 31, 2009, counterparties pledged $12 million in cash to the Company and the Company pledged $28 million in securities to counterparties. At December 31, 2008, the Company pledged $44 million in securities to counterparties, however counterparties did not pledge any collateral to the Company.

Other than derivative financial instruments

1. The only off-balance sheet financial instrument, other than derivatives, the Company had were commitments to invest in limited partnership agreements which had contractual amounts of $730 million and $806 million at March 31, 2009 and December 31, 2008, respectively.
3. The contractual amounts presented in Part 1 above represent the amount at risk if the contract was fully drawn upon, the counterparty defaults and the value of any underlying security becomes worthless.

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

NOTES TO FINANCIAL STATEMENTS

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

C. In the course of managing the Company's investment portfolio, securities may be sold and reacquired within 30 days of the sale date. Such transactions are referred to as wash sales. The Company had no wash sales during the first quarter of 2009 that required disclosure per SSAP No. 91, *Accounting for Transfers and Servicing of Financial Assets and Extinguishments of Liabilities*. The details, by NAIC designation 3 or below, of securities sold during 2008 and reacquired within 30 days of the sale date were:

($ in millions)	December 31, 2008			
	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds				
NAIC 3	4	$ 9	$ 9	$ -
NAIC 4	6	6	5	-
Preferred stocks				
NAIC P/RP3	3	3	4	-
NAIC P/RP4	1	1	1	-

20. Other Items

H. Subprime Mortgage Related Risk Exposure

1. The Company identified it had exposure to subprime residential mortgage related risk in the form of asset-backed residential mortgage-backed securities ("ABS RMBS"), as well as a limited partnership investment. The ABS RMBS portfolio includes securities that are collateralized by mortgage loans issued to borrowers that cannot qualify for prime or alternative financing terms due in part to an impaired or limited credit history. It also includes securities that are collateralized by certain second lien mortgages regardless of the borrower's credit profile. At March 31, 2009 the ABS RMBS portfolio had net unrealized losses of $274 million, of which $277 million were gross unrealized losses and $3 million were gross unrealized gains. At December 31, 2008, the ABS RMBS portfolio had net unrealized losses of $327 million, of which $330 million were gross unrealized losses and $3 million were gross unrealized gains.

In addition, the Company owns Alt-A residential mortgage-backed securities ("Alt-A") which it does not consider to be a component of its exposure to subprime mortgage related risk. The Alt-A portfolio consists of mortgage-backed securities at fixed or variable rates and includes certain securities that are collateralized by residential mortgage loans issued to borrowers with stronger credit profiles than subprime borrowers, but do not qualify for prime financing terms due to high loan-to-value ratios or limited supporting documentation. At March 31, 2009, the Alt-A portfolio had net unrealized losses of $45 million, of which $47 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 $73 million, of which $74 million were gross unrealized losses and $1 million were gross unrealized gains.

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

Type of Investment	March 31, 2009	December 31, 2008
ABS RMBS	79 %	75 %
Alt-A	54 %	91 %

The Company has a comprehensive portfolio monitoring process to identify and evaluate, on a case-by-case basis, investments whose carrying value may be other-than-temporarily impaired. See the investments significant accounting policy in Note 1, Part C of the Annual Statement for more details. At March 31, 2009 and December 31, 2008, the Company recorded investment write-downs of $3 million and $16 million, respectively, in the ABS RMBS portfolio related to asset impairments. The Company did not record investment write-downs in the ABS RMBS portfolio at March 31, 2009 or December 31, 2008 related to the potential sale of assets to meet future cash flow requirements. In addition, at March 31, 2009 and December 31, 2008, the Company recorded investment write-downs in the Alt-A portfolio of $9 million and $16 million, respectively, related to asset impairments. There were no investment write-downs recorded in the Alt-A portfolio at March 31, 2009 or December 31, 2008 due to the potential sale of assets to meet future cash flow requirements. The Company continues to believe that the unrealized losses on these securities are not necessarily predictive of the performance of the underlying collateral. In the absence of further deterioration in the collateral relative to the Company's positions in the securities' respective capital structures, which could require recognition of other-than-temporary impairments, the unrealized losses should reverse over the remaining lives of the securities.

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

2. The Company did not have direct exposure to subprime mortgage loans.

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

(in millions)	March 31, 2009			
Type of Investment	Actual Cost	Book/ Adjusted Carrying Values	Fair Values	Other-Than-Temporary Losses
ABS RMBS	$ 1,172	$ 904	$ 630	$ 3
Other assets	50	40	40	-
Total	$ 1,222	$ 944	$ 670	$ 3

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

NOTES TO FINANCIAL STATEMENTS

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)	March 31, 2009	December 31, 2008
Actual cost	$ 280	$ 313
Book/adjusted carrying values	206	272
Fair values	161	199
Other-than-temporary losses	9	16

4. The Company did not sell mortgage guaranty or financial guaranty insurance coverage, and therefore, does not have underwriting exposure to subprime mortgage risk.

22. Reinsurance

C. Reinsurance Assumed and Ceded

1. The maximum amount of return commission which would have been due to reinsurers if they or the Company had canceled all of the Company's reinsurance, or if the Company or a receiver had canceled all the Company's insurance assumed with the return of unearned premium reserve was as follows:

(in millions)	March 31, 2009					
	Assumed Reinsurance Premium Reserve	Assumed Reinsurance Commission Equity	Ceded Reinsurance Premium Reserve	Ceded Reinsurance Commission Equity	Net Premium Reserve	Net Commission Equity
(i) Affiliates	$ 4,899	$ 585	$ -	$ -	$ 4,899	$ 585
(ii) All other	17	-	(162)	(25)	(145)	(25)
(iii) Total	$ 4,916	$ 585	$ (162)	$ (25)	$ 4,754	$ 560

(iv) Direct Unearned Premium Reserve $3.57 billion

(in millions)	December 31, 2008					
	Assumed Reinsurance Premium Reserve	Assumed Reinsurance Commission Equity	Ceded Reinsurance Premium Reserve	Ceded Reinsurance Commission Equity	Net Premium Reserve	Net Commission Equity
(i) Affiliates	$ 4,951	$ 588	$ -	$ -	$ 4,951	$ 588
(ii) All other	17	-	(175)	(27)	(158)	(27)
(iii) Total	$ 4,968	$ 588	$ (175)	$ (27)	$ 4,793	$ 561

(iv) Direct Unearned Premium Reserve $3.76 billion

23. Retrospectively Rated Contracts and Contracts Subject to Redetermination

C. The amount of net premiums written by the Company in the first three months of 2009 and 2008 subject to retrospective rating features was $498 million and $357 million, respectively. These amounts represented 8.6% and 5.9% of total net premiums written in the first three months of 2009 and 2008, respectively.

24. Change in Incurred Losses and Loss Adjustment Expenses

The Company establishes reserves for losses and loss adjustment expenses on reported and unreported claims of insured losses. The Company's reserving process takes into account known facts and interpretations of circumstances and factors including the Company's experience with similar cases, actual claims paid, historical trends involving claim payment patterns and pending levels of unpaid claims, loss management programs, product mix and contractual terms, law changes, court decisions, changes to regulatory requirements and economic conditions. In the normal course of business, the Company may also supplement its claim processes by utilizing third party adjusters, appraisers, engineers, inspectors, other professionals and information sources to assess and settle catastrophe and non-catastrophe related claims. The effects of inflation are implicitly considered in the reserving process.

Since reserves are estimates of the unpaid portion of losses that have occurred, including IBNR losses, the establishment of appropriate reserves, including reserves for catastrophes, is an inherently uncertain and complex process. The ultimate cost of losses may vary materially from recorded amounts, which are based on management's best estimates. The highest degree of uncertainty is associated with reserves for losses incurred in the current reporting period as it contains the greatest proportion of losses that have not been reported or settled. The Company regularly updates its reserve estimates as new information becomes available and as events unfold that may affect the resolution of unsettled claims. Changes in prior year reserve estimates, which may be material, are reflected in the Statement of Income in the period such changes are determined.

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

(in millions)	March 31, 2009	December 31, 2008
Balance at January 1	$ 14,859	$ 14,227
Incurred related to:		
Current year	4,379	18,191
Prior years	(56)	212
Total incurred	4,323	18,403
Paid related to:		
Current year	1,605	11,606
Prior years	2,960	6,165
Total paid	4,565	17,771
Ending Balance	$ 14,617	$ 14,859

Incurred losses and loss adjustment expenses represent the sum of paid losses and reserve changes in the calendar year. This expense included net losses from catastrophes of $512 million and $3.26 billion for the quarter ending March 31, 2009 and the year ending December 31, 2008, respectively. Catastrophes are an inherent risk that have contributed to, and will continue to contribute to, material year-to-year fluctuations in the Company's net income and financial position.

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

NOTES TO FINANCIAL STATEMENTS

Incurred losses and loss adjustment expenses attributable to insured events of prior years were $(56) million and $212 million as a result of the reestimation of unpaid losses and loss adjustment expenses for the quarter ending March 31, 2009 and the year ending December 31, 2008, respectively. During 2009, incurred losses and loss adjustment expenses related to prior years were primarily due to favorable reestimates of Hurricanes Gustav and Ike of $(34) million and $(36) million, respectively. During 2008, incurred losses and loss adjustment expenses related to prior years were primarily composed of litigation settlements and catastrophe losses. These changes were generally the result of ongoing analyses of recent loss development trends. Initial estimates were revised, as additional information became known.

Anticipated salvage and subrogation of $618 million and $620 million were included as a reduction of loss reserves at March 31, 2009 and December 31, 2008.

GENERAL INTERROGATORIES

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

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]

2.2 If yes, date of change:

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

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

4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2003

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

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

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [X] 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	544 LAKEVIEW PARKWAY, VERNON HILLS, IL 60061			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 INVESTMENT MANAGEMENT COMPANY	2775 SANDERS ROAD, NORTHBROOK, IL 60062					YES
ALLSTATE INSTITUTIONAL ADVISORS, LLC	3100 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 [ ] No [X]

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:
$57,663,279 PLEDGED AS COLLATERAL; $157,909,711 LETTER STOCK OR SECURITIES RESTRICTED TO SALE; $90,064,088 ON DEPOSIT WITH STATE OR OTHER REGULATORY BODY.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $511,989,755

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$	$
14.22 Preferred Stock	$	$
14.23 Common Stock	$ 4,722,516,129	$ 4,937,861,855
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$ 960,175,420	$ 912,310,400
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 5,682,691,549	$ 5,850,172,255
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 1,227,550	$ 717,570

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

16.4 If yes, give full information relating thereto:

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

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

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

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

17.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

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

SCHEDULE F - CEDED REINSURANCE

Showing all new reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Location	5 Is Insurer Authorized? (Yes or No)
00000	AA-9990014	MISSOURI COMMERCIAL AUTOMOBILE INS PROCEDURE	MISSOURI	YES

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

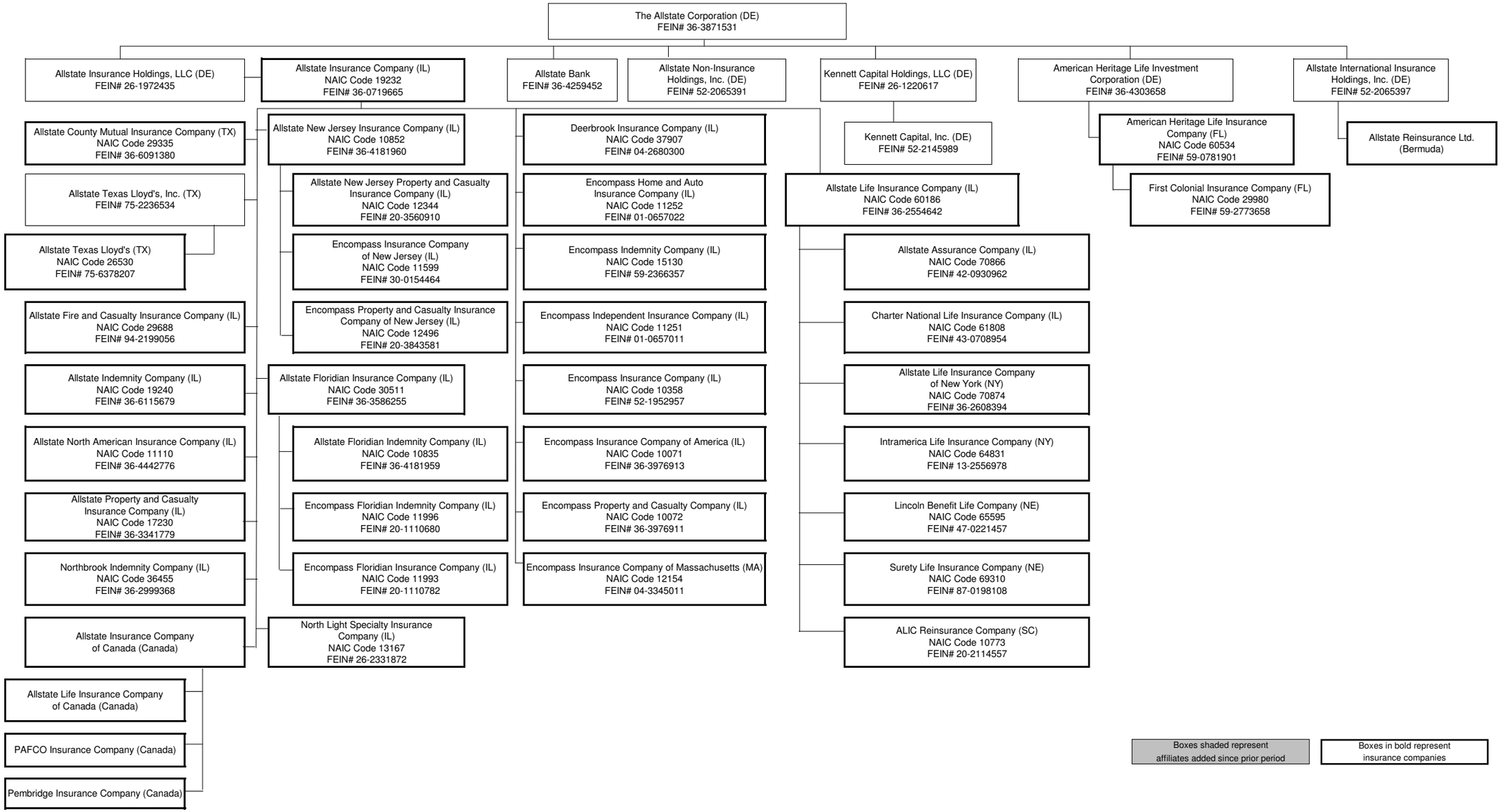
		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
	States, etc.	Active Status	2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1.	Alabama AL	L	40,939,660	46,076,293	21,375,161	26,931,428	54,945,562	55,599,606
2.	Alaska AK	L	21,281,166	23,043,102	14,016,347	12,429,926	42,930,319	40,422,103
3.	Arizona AZ	L	31,481,097	37,592,749	14,057,735	19,752,662	54,358,125	61,629,188
4.	Arkansas AR	L	20,317,016	22,599,508	14,287,093	13,673,768	29,129,367	37,479,750
5.	California CA	L	273,528,750	338,307,668	167,150,668	205,587,809	659,281,598	640,221,999
6.	Colorado CO	L	27,422,466	32,725,408	13,174,486	14,949,806	50,790,617	62,248,805
7.	Connecticut CT	L	53,866,874	59,042,555	36,288,394	36,152,596	141,760,207	158,837,629
8.	Delaware DE	L	6,621,592	7,371,225	9,428,112	4,168,670	41,129,355	59,127,996
9.	District of Columbia DC	L	4,925,690	5,371,353	2,381,987	2,984,630	7,007,470	7,909,627
10.	Florida FL	L	193,479,039	212,786,474	108,055,716	136,693,974	416,651,766	413,323,911
11.	Georgia GA	L	95,053,253	106,822,425	71,290,354	58,378,331	117,879,605	119,163,451
12.	Hawaii HI	L	18,986,158	19,686,611	8,675,423	8,848,767	27,768,550	26,592,369
13.	Idaho ID	L	8,642,670	9,980,412	5,034,847	5,538,531	16,985,752	18,757,111
14.	Illinois IL	L	103,619,582	113,403,042	67,250,271	61,120,095	379,538,114	374,557,366
15.	Indiana IN	L	30,915,850	35,203,522	25,145,345	20,294,814	58,459,696	64,070,027
16.	Iowa IA	L	4,553,189	4,975,859	2,295,144	2,781,522	6,997,415	6,877,485
17.	Kansas KS	L	9,130,536	10,373,602	4,502,197	4,496,743	10,101,662	10,615,630
18.	Kentucky KY	L	29,630,324	32,948,440	28,809,895	22,259,923	42,762,800	43,163,195
19.	Louisiana LA	L	89,753,692	92,904,482	64,322,312	64,065,903	274,945,663	274,352,784
20.	Maine ME	L	9,042,111	10,623,140	6,846,750	5,745,497	16,042,437	22,101,863
21.	Maryland MD	L	102,206,290	110,229,851	56,856,308	68,367,732	133,225,215	140,392,675
22.	Massachusetts MA	L			1,422	1,267	30,341,286	32,100,824
23.	Michigan MI	L	44,071,916	55,704,035	45,138,734	46,287,869	1,038,867,479	984,420,346
24.	Minnesota MN	L	14,554,759	16,794,484	8,106,128	8,437,085	44,830,459	48,902,174
25.	Mississippi MS	L	28,144,190	27,904,052	13,779,709	17,897,888	72,712,907	84,302,458
26.	Missouri MO	L	14,669,392	16,188,423	8,053,956	10,115,614	23,523,375	27,234,149
27.	Montana MT	L	3,599,479	4,125,258	1,463,959	2,157,326	8,554,068	8,273,058
28.	Nebraska NE	L	5,478,652	6,311,410	2,622,050	2,948,032	9,175,905	10,068,430
29.	Nevada NV	L	21,104,852	23,614,985	10,736,920	13,327,786	46,064,318	43,833,809
30.	New Hampshire NH	L	9,705,916	10,626,488	6,560,587	6,404,396	16,235,305	18,541,947
31.	New Jersey NJ	N	89,900		8,352,625	7,851,788	236,719,590	249,253,522
32.	New Mexico NM	L	16,933,102	18,155,086	7,180,548	8,861,611	27,559,892	30,186,491
33.	New York NY	L	430,471,341	463,517,808	288,365,707	275,424,751	1,316,373,869	1,353,092,420
34.	North Carolina NC	L	62,633,331	73,193,434	37,658,978	35,572,935	88,720,040	97,304,360
35.	North Dakota ND	L	1,773,680	1,841,291	807,842	1,320,652	2,703,791	3,211,382
36.	Ohio OH	L	59,754,968	65,415,023	49,816,698	43,781,977	197,616,359	209,711,411
37.	Oklahoma OK	L	24,392,629	27,451,093	16,243,282	16,215,145	35,112,972	34,373,926
38.	Oregon OR	L	25,303,914	28,163,475	17,214,439	19,309,049	40,498,842	51,421,208
39.	Pennsylvania PA	L	143,787,363	165,201,240	96,874,303	100,306,030	595,921,455	647,247,938
40.	Rhode Island RI	L	15,221,397	16,217,096	8,202,644	8,266,201	45,988,406	42,895,216
41.	South Carolina SC	L	61,595,250	66,548,644	31,785,190	31,940,521	73,463,753	83,553,553
42.	South Dakota SD	L	1,018,601	1,155,893	470,752	461,643	1,945,927	2,317,915
43.	Tennessee TN	L	36,707,934	40,098,018	19,982,549	26,280,302	64,573,518	64,629,865
44.	Texas TX	L	32,866,350	33,693,016	97,492,929	16,285,511	164,953,004	102,764,064
45.	Utah UT	L	25,971,734	28,446,509	13,586,592	18,094,578	39,879,522	43,146,348
46.	Vermont VT	L	5,123,575	5,805,565	2,591,683	2,786,673	8,548,402	10,033,414
47.	Virginia VA	L	80,229,007	86,748,790	43,263,610	44,358,431	92,454,368	113,711,768
48.	Washington WA	L	60,922,664	67,128,360	43,910,641	42,300,483	138,277,919	143,550,142
49.	West Virginia WV	L	15,494,773	16,517,050	11,431,892	7,688,495	26,150,511	29,232,836
50.	Wisconsin WI	L	12,291,418	13,541,359	6,969,805	9,420,155	69,943,095	102,227,595
51.	Wyoming WY	L	2,415,686	2,700,097	1,268,890	1,436,901	3,663,649	4,931,011
52.	American Samoa AS	N						
53.	Guam GU	N						
54.	Puerto Rico PR	L			(1,090)	80,135	3,692,849	3,856,528
55.	U.S. Virgin Islands VI	N						
56.	Nothern Mariana Islands MP	N						
57.	Canada CN	L						
58.	Aggregate Other Alien OT	XXX			77,015	45,760	931,396	1,426,206
59.	Totals	(a) 51	2,431,724,778	2,714,875,703	1,641,255,534	1,620,890,117	7,148,689,526	7,319,200,884
	DETAILS OF WRITE-INS							
5801.	Other alien	XXX			77,015	45,760	931,396	1,426,206
5802.		XXX						
5803.		XXX						
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX						
5899.	Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX			77,015	45,760	931,396	1,426,206

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

STATEMENT AS OF MARCH 31, 2009 OF THE ALLSTATE INSURANCE COMPANY

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

PART 1 – ORGANIZATIONAL CHART



PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	6,569,115	4,418,056	67.3	63.0
2.	Allied Lines	75,191,574	53,601,945	71.3	27.3
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	739,769,395	380,749,950	51.5	57.3
5.	Commercial multiple peril	110,553,750	72,696,154	65.8	71.7
6.	Mortgage guaranty				
8.	Ocean marine	547,150	(194,225)	(35.5)	19.6
9.	Inland marine	26,929,734	6,818,641	25.3	31.2
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake	446,112	106,693	23.9	257.8
13.	Group accident and health				
14.	Credit accident and health				
15.	Other accident and health				
16.	Workers' compensation		(4,286)		
17.1	Other liability - occurrence	46,079,724	29,374,963	63.7	104.8
17.2	Other liability - claims-made				
18.1	Products liability - occurrence	435,496	(5,474,535)	(1,257.1)	851.9
18.2	Products liability - claims-made				
19.1,19.2	Private passenger auto liability	856,972,281	541,519,997	63.2	51.7
19.3,19.4	Commercial auto liability	47,552,944	14,346,076	30.2	37.7
21.	Auto physical damage	721,046,527	288,999,924	40.1	42.3
22.	Aircraft (all perils)				
23.	Fidelity	68,369			(0.2)
24.	Surety	5,266			1,144.4
26.	Burglary and theft	116,272	11,682	10.0	11.5
27.	Boiler and machinery	332,997	17,346	5.2	11.0
28.	Credit				
29.	International				
30.	Warranty	31,881	34,245	107.4	(28.3)
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	1,061,566	88		(1.7)
35.	Totals	2,633,710,153	1,387,022,714	52.7	50.9
	DETAILS OF WRITE-INS				
3401.	Identity theft	1,061,566	88		0.1
3402.	Mechanical breakdown				(6.3)
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	1,061,566	88		(1.7)

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	5,091,534	5,091,534	7,308,035
2.	Allied Lines	61,067,288	61,067,288	53,641,552
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	599,085,608	599,085,608	676,646,793
5.	Commercial multiple peril	102,809,758	102,809,758	114,350,256
6.	Mortgage guaranty			
8.	Ocean marine	439,481	439,481	528,190
9.	Inland marine	20,505,612	20,505,612	23,228,895
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake	269,870	269,870	631,528
13.	Group accident and health			
14.	Credit accident and health			
15.	Other accident and health			
16.	Workers' compensation			
17.1	Other liability - occurrence	41,437,363	41,437,363	16,190,699
17.2	Other liability - claims-made			
18.1	Products liability - occurrence	422,251	422,251	482,757
18.2	Products liability - claims-made			
19.1,19.2	Private passenger auto liability	843,497,955	843,497,955	967,281,644
19.3,19.4	Commercial auto liability	46,142,905	46,142,905	52,359,975
21.	Auto physical damage	709,647,810	709,647,810	800,738,719
22.	Aircraft (all perils)			10,268
23.	Fidelity	71,396	71,396	75,040
24.	Surety	4,550	4,550	210
26.	Burglary and theft	69,398	69,398	142,904
27.	Boiler and machinery	296,279	296,279	339,301
28.	Credit			
29.	International			
30.	Warranty	(626)	(626)	
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	866,345	866,345	918,937
35.	Totals	2,431,724,777	2,431,724,777	2,714,875,703
	DETAILS OF WRITE-INS			
3401.	Identity theft	866,345	866,345	918,937
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)	866,345	866,345	918,937

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2009 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2009 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2009 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2006 + Prior	3,597,511	2,011,541	5,609,051	448,652	21,100	469,752	3,208,258	39,843	1,984,575	5,232,675	59,399	33,977	93,376
2. 2007	2,018,113	646,889	2,665,002	306,546	16,257	322,804	1,718,554	33,758	540,071	2,292,383	6,988	(56,803)	(49,815)
3. Subtotals 2007 + Prior	5,615,624	2,658,430	8,274,053	755,199	37,358	792,556	4,926,812	73,601	2,524,646	7,525,059	66,387	(22,826)	43,561
4. 2008	5,016,783	1,568,234	6,585,017	1,935,298	231,521	2,166,819	3,098,899	277,701	941,660	4,318,259	17,413	(117,352)	(99,939)
5. Subtotals 2008 + Prior	10,632,407	4,226,663	14,859,070	2,690,496	268,879	2,959,375	8,025,710	351,302	3,466,306	11,843,318	83,800	(140,177)	(56,378)
6. 2009	XXX	XXX	XXX	XXX	1,604,884	1,604,884	XXX	2,083,511	690,532	2,774,043	XXX	XXX	XXX
7. Totals	10,632,407	4,226,663	14,859,070	2,690,496	1,873,762	4,564,258	8,025,710	2,434,813	4,156,837	14,617,360	83,800	(140,177)	(56,378)
8. Prior Year-End Surplus As Regards Policyholders	13,021,075										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 0.8	2. (3.3)	3. (0.4)
													Col. 13, Line 7 As a % of Col. 1 Line 8 4. (0.4)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

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

Explanations:

1.

3.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 23

2304.	Prepaid reinsurance premium	16,178,507		16,178,507	11,696,618
2305.	Transferable state tax credits	835,655		835,655	835,655
2306.	Equities and deposits in pools and associations	753,843		753,843	753,843
2307.	Patent application intangible asset	483,333		483,333	
2308.	Prepaid expenses	27,612,346	27,612,346		
2309.	Advances	22,141,670	22,141,670		
2397.	Summary of remaining write-ins for Line 23 from overflow page	68,005,354	49,754,016	18,251,337	13,286,116

Additional Write-ins for Liabilities Line 23

2304.	Swap collateral	12,477,763	
2305.	Deferred gain on intercompany asset transfers	11,614,753	11,859,568
2306.	Securities lending collateral		56,067
2307.	Retroactive reinsurance reserve ceded	(25,554,490)	(27,226,379)
2397.	Summary of remaining write-ins for Line 23 from overflow page	(1,461,974)	(15,310,744)

Additional Write-ins for Statement of Income Line 14

1404.	CNA renewal rights and option agreement	(66,881)	(163,947)	(454,006)
1405.	Fines and penalties	(4,111)	(35,206)	(5,175,009)
1497.	Summary of remaining write-ins for Line 14 from overflow page	(70,992)	(199,153)	(5,629,015)

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	309,893,289	291,687,890
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	11,918,990	44,878,816
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation	6,453,462	26,673,417
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	315,358,817	309,893,289
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	315,358,817	309,893,289

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	104,478,328	795,247,729
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount	14,013	296,894
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		(25,091,879)
7.	Deduct amounts received on disposals	3,146,326	665,974,416
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	101,346,015	104,478,328
12.	Total valuation allowance	(660,362)	
13.	Subtotal (Line 11 plus Line 12)	100,685,653	104,478,328
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	100,685,653	104,478,328

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,127,288,989	1,827,497,373
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,275,060	926,937,189
	2.2 Additional investment made after acquisition	40,631,265	327,544,826
3.	Capitalized deferred interest and other	2,979,973	14,596,593
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	(108,334,618)	(196,957,479)
6.	Total gain (loss) on disposals	93,603	13,275,743
7.	Deduct amounts received on disposals	53,130,989	729,108,939
8.	Deduct amortization of premium and depreciation	3,244,370	20,652,177
9.	Total foreign exchange change in book/adjusted carrying value	(60,347)	1,696,358
10.	Deduct current year's other than temporary impairment recognized	85,907,430	37,540,498
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,921,591,135	2,127,288,989
12.	Deduct total nonadmitted amounts	9,708,979	42,154,074
13.	Statement value at end of current period (Line 11 minus Line 12)	1,911,882,156	2,085,134,915

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	28,875,981,328	36,660,733,412
2.	Cost of bonds and stocks acquired	4,499,080,997	18,502,738,129
3.	Accrual of discount	26,732,986	101,872,145
4.	Unrealized valuation increase (decrease)	(385,824,160)	(2,867,354,907)
5.	Total gain (loss) on disposals	26,864,268	(404,141,200)
6.	Deduct consideration for bonds and stocks disposed of	2,928,403,351	21,928,457,070
7.	Deduct amortization of premium	10,515,023	48,250,088
8.	Total foreign exchange change in book/adjusted carrying value	4,832,006	(76,883,194)
9.	Deduct current year's other than temporary impairment recognized	204,825,001	1,064,275,899
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	29,903,924,050	28,875,981,328
11.	Deduct total nonadmitted amounts	3,588,312	3,588,312
12.	Statement value at end of current period (Line 10 minus Line 11)	29,900,335,738	28,872,393,016

SCHEDULE D - PART 1B

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	17,798,774,447	14,863,013,355	14,418,878,115	(652,825,054)	17,590,084,633			17,798,774,447
2. Class 2 (a)	4,039,453,778	66,165,785	167,463,508	128,689,542	4,066,845,596			4,039,453,778
3. Class 3 (a)	694,458,933	26,515,653	61,581,127	180,012,956	839,406,415			694,458,933
4. Class 4 (a)	496,611,368	13,502,238	45,144,309	26,936,866	491,906,164			496,611,368
5. Class 5 (a)	304,682,998	13,337,075	26,879,489	103,512,743	394,653,327			304,682,998
6. Class 6 (a)	38,212,414	783,202	13,198,372	28,577,531	54,374,775			38,212,414
7. Total Bonds	23,372,193,937	14,983,317,310	14,733,144,920	(185,095,415)	23,437,270,911			23,372,193,937
PREFERRED STOCK								
8. Class 1	99,194,367		23,144,917	(58,799,249)	17,250,201			99,194,367
9. Class 2	68,985,336		34,293,554	(3,229,768)	31,462,013			68,985,336
10. Class 3	40,936,871	3,425,024	17,594,753	28,011,185	54,778,327			40,936,871
11. Class 4	18,904,745			(5,348,790)	13,555,955			18,904,745
12. Class 5	5,039,233			1,447,204	6,486,437			5,039,233
13. Class 6		405,600		(95,014)	310,586			
14. Total Preferred Stock	233,060,551	3,830,624	75,033,225	(38,014,431)	123,843,519			233,060,551
15. Total Bonds and Preferred Stock	23,605,254,488	14,987,147,934	14,808,178,145	(223,109,847)	23,561,114,430			23,605,254,488

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 611,399,405 ; 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	187,489,952	XXX	187,428,975	15,463	

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	293,755,950	54,401,280
2.	Cost of short-term investments acquired	261,505,075	1,826,053,326
3.	Accrual of discount	184,499	817,419
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	68,059	
6.	Deduct consideration received on disposals	368,023,632	1,587,516,075
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	187,489,953	293,755,950
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	187,489,953	293,755,950

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
					Derivative Instruments Open		Cash Instrument(s) Held				
1 Replication RSAT Number	2 Description	3 NAIC Designation or Other Description	4 Statement Value	5 Fair Value	6 Description	7 Fair Value	8 CUSIP	9 Description	10 Statement Value	11 Fair Value	12 NAIC Designation or Other Description
097023C#0	BA 36 03/20/2013 due 03/20/2013, CDS attached to Cash Security - RHODE ISLAND HLTH PROVIDENCE SCH 07C	1	3,206,192	3,132,228	CDS CS2298244 ON BA 36 03/20/2013	(170,562)	762243-ZQ-9	RHODE ISLAND HLTH PROVIDENCE SCH 07C	3,206,192	3,302,790	1FE
APPLIED	VZW 135 06/20/2014 due 06/20/2014, CDS attached to Cash Security - BEDFORD PARK IL TIF 65TH & CICERO 07B	2	3,000,000	2,504,423	CDS CS2797443 ON VZW 135 06/20/2014	(9,997)	076393-CQ-8	BEDFORD PARK IL TIF 65TH & CICERO 07B	3,000,000	2,514,420	2
12513#AB7	CDX.NA.IG.HVOL.8 due 06/20/2012, CDS attached to Cash Security - NORTHGATE PLC (UNITED KINGDOM) 7 YEAR FI	2	25,000,000	21,397,481	CDS CXS527361 ON CDX.NA.IG.HVOL.8	(2,469,269)	G6644#-AA-6	NORTHGATE PLC (UNITED KINGDOM) 7 YEAR FI	25,000,000	23,866,750	2
26056@BA3	CDX.NA.IG.8 due 06/20/2012, CDS attached to Cash Security - JACKSONVILLE FL PORT AUTH 2006 RMKT	2	28,635,848	26,789,939	CDS CXS529920 ON CDX.NA.IG.8	(2,022,019)	469466-DY-9	JACKSONVILLE FL PORT AUTH 2006 RMKT	28,635,848	28,811,958	1FE
26056@BA3	CDX.NA.IG.8 due 06/20/2012, CDS attached to Cash Security - ORANGE CNTY FL TOURIST DEV TAX 07	2	20,209,547	15,892,953	CDS CXS529920 ON CDX.NA.IG.8	(1,423,820)	684545-WB-8	ORANGE CNTY FL TOURIST DEV TAX 07	20,209,547	17,316,772	1FE
26056@BC9	CDX.NA.IG.8 due 06/20/2012, CDS attached to Cash Security - LOUISVILLE JEFFERSON CNTY KY JEWISH 08	2	24,111,348	22,388,429	CDS CXS570882 ON CDX.NA.IG.8	(1,722,919)	546593-AE-4	LOUISVILLE JEFFERSON CNTY KY JEWISH 08	24,111,348	24,111,348	1FE
26056@BD7	CDX.NA.IG.8 due 06/20/2012, CDS attached to Cash Security - NORTH TX TWY AUTH SYS 1ST TIER 08E-1	2	24,555,163	23,077,973	CDS CXS529920 ON CDX.NA.IG.8	(1,722,919)	66285W-CX-2	NORTH TX TWY AUTH SYS 1ST TIER 08E-1	24,555,163	24,800,892	1FE
37247DB@4	GENWORTH FINANCIAL INC due 12/20/2010, CDS attached to Cash Security - DELAWARE ST SOLID WST AUTH SYS 2006	2	5,264,025	2,961,121	CDS SPG4026L4 ON GENWORTH FINANCIAL INC	(2,153,279)	246412-DF-4	DELAWARE ST SOLID WST AUTH SYS 2006	5,264,025	5,114,400	1FE
55295*AB4	MBIA INSURANCE CORPORAT due 09/20/2012, CDS attached to Cash Security - OMAHA NE CONV HOTEL CORP 1ST 2007	2	8,949,000	1,983,971	CDS CS2211213 ON MBIA INSURANCE CORPORAT	(6,965,029)	681663-BQ-2	OMAHA NE CONV HOTEL CORP 1ST 2007	8,949,000	8,949,000	2FE
29273RB@7	ENTRPA 125.1 03/20/2013 due 03/20/2013, CDS attached to Cash Security - SCHERING-PLOUGH	2	2,820,920	2,791,130	CDS CS2295828 ON ENTRPA 125.1 03/20/2013	(301,699)	806605-AJ-0	SCHERING-PLOUGH	2,820,920	3,092,829	2FE
29273RB#5	ENTRPA 185 06/20/2013 due 06/20/2013, CDS attached to Cash Security - CHINO BASIN CA REGL FIN INLAND EMP 08A	2	5,161,672	4,196,958	CDS CS2369920 ON ENTRPA 185 06/20/2013	(425,892)	169498-DE-9	CHINO BASIN CA REGL FIN INLAND EMP 08A	5,161,672	4,622,850	1FE
22237UL*1	COUNTRYWIDE HOME LOANS, due 06/20/2013, CDS attached to Cash Security - TYCO ELECTRONICS GROUP S	1	2,991,085	2,085,992	CDS CS2400709 ON COUNTRYWIDE HOME LOANS,	(184,156)	902133-AF-4	TYCO ELECTRONICS GROUP S	2,991,085	2,270,148	2FE
55295*AD0	MBIA INSURANCE CORPORAT due 12/20/2012, CDS attached to Cash Security - KRAFT FOODS INC	2	4,818,864	1,704,021	CDS CS2259840 ON MBIA INSURANCE CORPORAT	(3,444,669)	50075N-AS-3	KRAFT FOODS INC	4,818,864	5,148,690	2FE
APPLIED	BHP 165 03/20/2009 due 03/20/2014, CDS attached to Cash Security - BSCMS 2007- PW16 AM	1	1,201,157	1,302,975	CDS CS2718084 ON BHP 165 03/20/2009	(77,025)	07388Y-AG-7	BSCMS 2007- PW16 AM	1,201,157	1,380,000	1FE
04624@AA4	AGO-AGC 465 06/20/2013 due 06/20/2013, CDS attached to Cash Security - AGILENT TECHNOLOGIES INC	1	2,745,116	783,770	CDS CS2441604 ON AGO-AGC 465 06/20/2013	(1,674,505)	00846U-AC-5	AGILENT TECHNOLOGIES INC	2,745,116	2,458,275	2FE
88732JA#5	TW-CAB 152 06/20/2013 due 06/20/2013, CDS attached to Cash Security - DR PEPPER SNAPPLE GROUP	2	2,896,316	2,560,577	CDS CS2451843 ON TW-CAB 152 06/20/2013	(81,220)	26138E-AJ-8	DR PEPPER SNAPPLE GROUP	2,896,316	2,641,797	2FE

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
459745*W7	INTERNATIONAL LEASE FIN due 09/20/2013, CDS attached to Cash Security - WAYNE CNTY MI G O WTR & SEW 08	1	3,000,000	1,886,422	CDS CS2459564 ON INTERNATIONAL LEASE FIN	(1,026,008)	944313-DQ-5	WAYNE CNTY MI G O WTR & SEW 08	3,000,000	2,912,430	1FE
26056@CJ3	CDX.NA.IG.10 due 06/20/2013, CDS attached to Cash Security - ALASKA HSG FIN CORP 1ST SER VET 08	2	14,380,085	12,821,609	CDS CXS888326 ON CDX.NA.IG.10	(586,756)	011832-5E-8	ALASKA HSG FIN CORP 1ST SER VET 08	14,380,085	13,408,365	1FE
26056@CJ3	CDX.NA.IG.10 due 06/20/2013, CDS attached to Cash Security - MARYLAND HLTH ED MERCY MED CTR 07A	2	18,721,342	13,166,093	CDS CXS888326 ON CDX.NA.IG.10	(782,341)	574217-K9-5	MARYLAND HLTH ED MERCY MED CTR 07A	18,721,342	13,948,434	2FE
26056@CJ3	CDX.NA.IG.10 due 06/20/2013, CDS attached to Cash Security - SOUTH CAROLINA JOBS BON SECOURS 02A	2	14,757,729	12,567,024	CDS CXS888326 ON CDX.NA.IG.10	(616,094)	837031-QG-1	SOUTH CAROLINA JOBS BON SECOURS 02A	14,757,729	13,183,118	1FE
26056@CK0	CDX.NA.IG.10 due 06/20/2013, CDS attached to Cash Security - CALIFORNIA DEPT VET AFF HOME 07B	2	22,424,895	18,857,988	CDS CXS888326 ON CDX.NA.IG.10	(912,248)	130658-KW-6	CALIFORNIA DEPT VET AFF HOME 07B	22,424,895	19,770,236	1FE
26056@CK0	CDX.NA.IG.10 due 06/20/2013, CDS attached to Cash Security - MINNEAPOLIS MN HLTH CARE ALLINA 07H	2	14,555,339	12,541,994	CDS CXS888326 ON CDX.NA.IG.10	(563,949)	792909-BG-7	MINNEAPOLIS MN HLTH CARE ALLINA 07H	14,555,339	13,105,943	1FE
26056@CK0	CDX.NA.IG.10 due 06/20/2013, CDS attached to Cash Security - SOUTH CAROLINA HSG FIN DEV MTG 08B-1	2	12,465,624	11,556,803	CDS CXS888326 ON CDX.NA.IG.10	(508,994)	83712D-QZ-2	SOUTH CAROLINA HSG FIN DEV MTG 08B-1	12,465,624	12,065,797	1FE
APPLIED	CDX.NA.IG.10 due 06/20/2013, CDS attached to Cash Security - NEW YORK NY MUN WTR FIN WTR FISCAL 08AA	1	22,325,550	19,496,886	CDS CXS888326 ON CDX.NA.IG.10	(900,339)	64972F-NR-3	NEW YORK NY MUN WTR FIN WTR FISCAL 08AA	22,325,550	20,397,225	1FE
APPLIED	CDX.NA.IG.10 due 06/20/2013, CDS attached to Cash Security - PUBLIC PWR GEN NE WHELAN ENERGY 2 07A	1	26,415,330	23,340,485	CDS CXS888326 ON CDX.NA.IG.10	(1,084,851)	744434-AU-5	PUBLIC PWR GEN NE WHELAN ENERGY 2 07A	26,415,330	24,425,336	1FE
816851A*0	SEMPRA ENERGY due 12/20/2013, CDS attached to Cash Security - NEVADA POWER CO	2	2,990,669	2,892,717	CDS CS2518435 ON SEMPRA ENERGY	21,459	641423-BW-7	NEVADA POWER CO	2,990,669	2,871,258	2FE
172967A#8	CITIGROUP INC due 12/20/2013, CDS attached to Cash Security - DELAWARE HSG AUTH SGL FAM MTG SR 07D-1	1	2,900,990	2,204,233	CDS CS2528640 ON CITIGROUP INC	(441,586)	246395-QJ-9	DELAWARE HSG AUTH SGL FAM MTG SR 07D-1	2,900,990	2,645,819	1FE
62618#AD2	FLORDIA STATE GO 85% due 09/20/2017, CDS attached to Cash Security - ILLINOIS FIN AUTH OSF HLTHCARE 07A	1	20,379,214	14,919,625	CDS CS2236806 ON FLORDIA STATE GO 85%	(1,813,975)	45200B-7Y-8	ILLINOIS FIN AUTH OSF HLTHCARE 07A	20,379,214	16,733,600	1FE
62618#AK6	STATE OF TEXAS RR85% due 12/20/2017, CDS attached to Cash Security - BRAZOS RIV AUTH TX PCR TEXAS UTIL 01D-1	5	7,497,600	6,417,799	CDS CS2275218 ON STATE OF TEXAS RR85%	(1,079,801)	106213-HJ-3	BRAZOS RIV AUTH TX PCR TEXAS UTIL 01D-1	7,497,600	7,497,600	5FE
62618#AP5	HOUSTON TEXAS RR 85% due 03/20/2018, CDS attached to Cash Security - HIGHLANDS CNTY FL HOSP ADVENTIST 06 G	1	25,107,418	19,186,285	CDS CS2318729 ON HOUSTON TEXAS RR 85%	(2,064,965)	431022-PT-3	HIGHLANDS CNTY FL HOSP ADVENTIST 06 G	25,107,418	21,251,250	1FE
62618#AN0	PHOENIX ARIZONA RR85% due 03/20/2018, CDS attached to Cash Security - NEW JERSEY HLTH TRINITAS HOSP 07B	2	25,000,000	14,392,822	CDS CS2318737 ON PHOENIX ARIZONA RR85%	(2,466,928)	64579F-QP-1	NEW JERSEY HLTH TRINITAS HOSP 07B	25,000,000	16,859,750	2FE
62618#AQ3	SHELBY TENNESSEE RR85% due 03/20/2018, CDS attached to Cash Security - LOUISIANA PUB FAC HURRICANE RELIEF 07	1	24,396,547	18,263,033	CDS CS2318745 ON SHELBY TENNESSEE RR85%	(1,935,718)	546398-WG-9	LOUISIANA PUB FAC HURRICANE RELIEF 07	24,396,547	20,198,750	1FE
APPLIED	TIIMN 410 03/20/2014 due 03/20/2014, CDS attached to Cash Security - BUTLER PA AREA SCH DIST G O 2008	1	2,972,988	3,217,665	CDS CS2651541 ON TIIMN 410 03/20/2014	99,075	123776-VJ-2	BUTLER PA AREA SCH DIST G O 2008	2,972,988	3,118,590	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
APPLIED	HSBC-HSBCB 75 03/20/201 due 03/20/2014, CDS attached to Cash Security - RHODE ISLAND COP TRAINING SCH 05A	1	3,034,688	2,902,783	CDS CS2661821 ON HSBC-HSBCB 75 03/20/201	(105,017)	762224-DN-0	RHODE ISLAND COP TRAINING SCH 05A	3,034,688	3,007,800	1FE
APPLIED	RABOBK 130 03/20/2014 due 03/20/2014, CDS attached to Cash Security - AUBURN CA UNIFIED SCH DIST COP 2008	1	3,000,000	2,602,753	CDS CS2664346 ON RABOBK 130 03/20/2014	(69,197)	050286-CS-0	AUBURN CA UNIFIED SCH DIST COP 2008	3,000,000	2,671,950	1FE
APPLIED	DD 130 03/20/2014 due 03/20/2014, CDS attached to Cash Security - WYANDOTTE CNTY/KS CITY KS UTIL SYS 09A	1	3,063,420	3,143,281	CDS CS2715544 ON DD 130 03/20/2014	(2,399)	982674-EN-9	WYANDOTTE CNTY/KS CITY KS UTIL SYS 09A	3,063,420	3,145,680	1FE
APPLIED	UNH 250 03/20/2014 due 03/20/2014, CDS attached to Cash Security - PHILIPS ELECTRONICS NV	1	2,950,448	2,883,191	CDS CS2733489 ON UNH 250 03/20/2014	(27,019)	500472-AC-9	PHILIPS ELECTRONICS NV	2,950,448	2,910,210	1FE
9999999 - Totals			437,906,128	354,815,430	XXX	(41,716,631)	XXX	XXX	437,906,128	396,532,061	XXX

SCHEDULE DB - PART F - SECTION 2

Reconciliation of Replicated (Synthetic) Assets Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-to-Date	
	1 Number of Positions	2 Total Replicated (Synthetic) Assets Statement Value	3 Number of Positions	4 Total Replicated (Synthetic) Assets Statement Value	5 Number of Positions	6 Total Replicated (Synthetic) Assets Statement Value	7 Number of Positions	8 Total Replicated (Synthetic) Assets Statement Value	9 Number of Positions	10 Total Replicated (Synthetic) Assets Statement Value
1. Beginning Inventory	66	681,138,633							66	681,138,633
2. Add: Opened or Acquired Transactions	17	84,366,237							17	84,366,237
3. Add: Increases in Replicated Asset Statement Value	XXX	20,835	XXX		XXX		XXX		XXX	20,835
4. Less: Closed or Disposed of Transactions	46	327,308,661							46	327,308,661
5. Less: Positions Disposed of For Failing Effectiveness Criteria										
6. Less: Decreases in Replicated (Synthetic) Asset Statement Value	XXX	310,914	XXX		XXX		XXX		XXX	310,914
7. Ending Inventory	37	437,906,129							37	437,906,129

SCHEDULE E - VERIFICATION

Cash Equivalents

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,468,641,267	948,819,468
2.	Cost of cash equivalents acquired	11,916,255,219	80,343,780,228
3.	Accrual of discount	1,697,361	29,926,480
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(1,484)	38,281
6.	Deduct consideration received on disposals	12,962,682,910	79,853,923,188
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	423,909,453	1,468,641,267
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	423,909,453	1,468,641,267

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Home Office Buildings	Northbrook	IL		Various				918,469
Office Building - 75 Executive Pkwy	Hudson	OH		Various				(38,212)
Office Buildings - 100-110 E. Palatine Rd.	Wheeling	IL		Various				(925)
Greenfield Data Center - Land Purchase 2007	Rochelle	IL		Various				10,992,721
Office Buildings - Texas	Irving	TX		Various				(121,731)
Lincoln Benefit Life	Lincoln	NE		Various				(2,503)
Office Building - 51 W. Higgins Rd.	So. Barrington	IL		Various				171,172
0199999. Acquired by Purchase								11,918,990
0299999. Acquired by Internal Transfer								
0399999 - Totals								11,918,990

SCHEDULE A - PART 3

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

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

NONE

E01

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED During the Current Quarter

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

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
122563	FRANKLIN	TN		12/29/2004	03/05/2009	3,087,500								3,087,500			
0199999. Mortgages closed by repayment						3,087,500								3,087,500			
122508	NASHVILLE	TN		09/21/2004		4,819,816								22,137			
122641	PALATINE	IL		07/29/2005		5,905,325	7,093				7,093			34,478			
800036	BREA	CA		04/30/1983		9,181								2,210			
0299999. Mortgages with partial repayments						10,734,322	7,093				7,093			58,826			
0599999 - Totals						13,821,822	7,093				7,093			3,146,326			

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
13138@-10-6	CALTIUS PARTNERS III	LOS ANGELES	CA	Caltius Capital		09/03/2004			1,127		438,745	1.670
000000-00-0	HANCOCK MEZZANINE PARTNERS III, LP	BOSTON	MA	Hancock Partners		12/30/2003			676			3.130
58988#-10-0	MERIT MEZZANINE FUND IV	CHICAGO	IL	Merit Capital Partne		01/13/2005			439,560		933,242	1.100
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	CHICAGO	IL	Prudential Capital G		04/28/2005			12,387		965,935	1.330
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated									453,750		2,337,922	XXX
000000-00-0	1903 EQUITY FUND, LP	BOSTON	MA	Gordon Brothers		11/30/2006			31,521		7,214,550	3.880
000000-00-0	ABRY BROADCAST PARTNERS III, L.P.	BOSTON	MA	ABRY Partners		03/19/1997			1,067			1.720
000000-00-0	ACTIS EMERGING MARKETS 3 LP	LONDON	EG	Actis Capital		01/02/2008			508,905		16,037,385	0.750
000000-00-0	AFFINITY ASIA PACIFIC FUND III	CENTRAL	HK	Affinity Equity Part		01/29/2007			19,643		8,184,289	0.880
000000-00-0	AIG HIGHSTAR CAPITAL II	NEW YORK	NY	AIG Highstar Prtnrs		05/24/2004			78,750		1,109,026	5.410
000000-00-0	AIG HIGHSTAR CAPITAL III	NEW YORK	NY	AIG Global Investmen		05/25/2007			159,930		3,161,381	0.620
000000-00-0	APOLLO INVESTMENT FUND VI	PURCHASE	NY	Apollo Capital		05/11/2006			1,709,814		2,125,210	0.330
000000-00-0	APOLLO INVESTMENT FUND VII LP	NEW YORK	NY	Apollo Management		01/28/2008			507,764		11,825,080	0.120
000000-00-0	ARGAN CAPITAL LP	LONDON	EG	Argan Capital		02/12/2007			7,036		928,103	1.970
000000-00-0	AURIGEN RE CAPITAL LIMITED	TORONTO	ON	EdgeStone Capital Pa		10/01/2007			86,645		5,115,768	2.110
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	TORONTO	ON	Birch Hill Equity Pa		03/17/2006			175,925		3,214,801	2.350
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	NEW YORK	NY	Blackstone Group		01/30/2006			24,458		1,925,944	0.070
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	NEW YORK	NY	Blackstone Group		04/18/2007			16,001		1,351,719	0.070
000000-00-0	BRAIT IV LP	ILLOVO SANDTON	SF	Brait		04/02/2007			335,173		3,904,068	2.200
000000-00-0	CALERA CAPITAL PARTNERS IV	SAN FRANCISCO	CA	Calera Capital		04/18/2008			14,706		9,450,628	0.710
000000-00-0	CERBERUS INSTITUTIONAL PARTNERS LP (SERIES FOUR)	NEW YORK	NY	Cerberus		03/07/2007			911,250		1,822,500	0.130
000000-00-0	DOUGHTY HANSON & CO V	LONDON	EG	Doughty Hanson & Com		05/04/2007			196,254		7,582,885	0.520
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	TORONTO	ON	EdgeStone Capital Pa		04/18/2006			193,225		4,194,778	4.250
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	TORONTO	ON	EdgeStone Capital Pa		04/18/2006			180,412		4,508,911	4.250
000000-00-0	ELEVATION PARTNERS, LP	MENLO PARK	CA	Elevation Associates		12/13/2004			761,176		5,693,063	0.800
000000-00-0	EQT V FUND	STOCKHOLM	SW	EQT		12/01/2006			375,642		4,106,304	0.190
000000-00-0	ETHOS PE FUND V	JOHANNESBURG	SF	ETHOS CAPITAL		10/20/2006			94,243		5,107,492	3.020
000000-00-0	FRANCISCO PARTNERS II, LP	MENLO PARK	CA	Francisco Partners		07/10/2006			452,250		6,030,000	1.010
000000-00-0	HARBOURVEST VENTURE FUND VII	BOSTON	MA	HarbourVest Partners		11/12/2003			80,000			0.110
000000-00-0	KOHLBERG INVESTORS V, LP	MOUNT KISCO	NY	Kohlberg & Co		12/28/2004			68,250		2,308,003	2.250
000000-00-0	KOHLBERG INVESTORS VI, LP	MOUNT KISCO	NY	Kohlberg & Co		06/20/2007			1,171,769		7,479,649	1.300
000000-00-0	KRG CAPITAL FUND III, LP	DENVER	CO	KRG Capital Partners		06/08/2005			321,763		3,034,030	2.670
000000-00-0	KRG CAPITAL FUND IV, LP	DENVER	CO	KRG Capital Partners		01/04/2008			545,570		14,169,328	0.870
000000-00-0	LEXINGTON V, LP	NEW YORK	NY	Lexington Partners		06/27/2003			299,370			2.000
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	NEW YORK	NY	Lincolnshire Partner		10/01/2004			134,400		4,163,210	2.400
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	NEW YORK	NY	Goldberg Lindsay & C		08/17/2006			750,198		2,230,165	0.700
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	NEW YORK	NY	MatlinPatterson Glob		07/30/2007			583,200		3,717,900	0.330
000000-00-0	NATURAL GAS PARTNERS IX	STAMFORD	CT	Natural Gas Partners		03/28/2008			40,408		5,991,569	0.190
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	NEW YORK	NY	Odyssey Partners		08/27/2004			425,393		767,125	2.670
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	NEW YORK	NY	Odyssey Partners		12/10/2008			16,593		9,969,766	1.200
000000-00-0	PATRIA III, LP	SAO PAULO	BR	Patria-Brazilian PE		10/16/2008			464,645		4,692,531	1.920
000000-00-0	PENINSULA FUND IV	DETROIT	MI	Peninsula Partners		09/30/2005			391,000		2,350,250	2.560
000000-00-0	SENTINEL CAPITAL PARTNERS III, LP	NEW YORK	NY	Sentinel Partners		05/20/2005			3,020		1,496,516	2.500
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP	NEW YORK	NY	Sentinel Partners		01/29/2009		284,800			10,715,200	1.570
000000-00-0	STERLING CAPITAL PARTNERS II, LP	BALTIMORE	MD	Sterling Partners		08/18/2005			1,043,641		1,291,327	2.540
000000-00-0	STERLING CAPITAL PARTNERS III	WESTPORT	CT	STERLING PARTNERS		08/13/2007			540,609		6,741,331	2.080
000000-00-0	TENASKA POWER FUND II LP	OMAHA	NE	Tenaska, Inc.		10/15/2007			9,342		8,661,198	0.770
000000-00-0	TENASKA POWER FUND, LP	OMAHA	NE	Tenaska, Inc.		03/25/2005			6,178		426,501	2.340
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	GUERNSEY	EG	TFCP III		11/02/2006			884,922		6,661,103	0.440
000000-00-0	TPG IV	FORT WORTH	TX	TEXAS PACIFIC GRP		12/09/2003			42,241		1,157,638	0.230
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	SAN FRANCISCO	CA	Vista Equity Partner		11/04/2008			8,129		7,160,780	1.170
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	NEW YORK	NY	Warburg Pincus		07/26/2005			288,000			0.290
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	NEW YORK	NY	Warburg Pincus		10/24/2007			784,000		14,896,000	0.130
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	WAYZATA	MN	Wayzata Partners		02/17/2006			123,750		43,637	0.940
000000-00-0	WCAS XI	NEW YORK	NY	Welsh Carson Anderso		02/13/2009		151,024			15,848,976	0.270
000000-00-0	IMPACT HUNTINGTON	SAN FRANCISCO	CA	IMPACT HUNTINGTON		01/01/2009		839,236				0.000
1599999. Joint Venture Interests - Common Stock - Unaffiliated								1,275,060	15,868,182		250,567,618	XXX
000000-00-0	EAGLESTONE INVESTMENT PARTNERS I	LONG BEACH	CA	Eaglestone Prtnrs		02/26/1999			15,600		28,228	30.000
000000-00-0	EXCELLERE CAPITAL FUND LP	DENVER	CO	Excellere Partners,		03/27/2007			297,384		6,225,652	3.550
000000-00-0	LEHMAN CROSSROADS GROUP XVII	DALLAS	TX	LEHMAN BRO INV MGMT		06/27/2005			330,000			14.670
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	NEW YORK	NY	Lexington Partners		06/25/2004			324,000		3,796,766	5.470
000000-00-0	TPF GENCO CO-INVESTMENT FUND LP	OMAHA	NE	Tenaska, Inc.		12/13/2006			90,228			7.410
000000-00-0	ALLSTATE EQT AIC FUND	DOVER	DE	Allstate Equity Mgmt		12/31/2008			30,268			57.760
1699999. Joint Venture Interests - Common Stock - Affiliated									1,087,481		10,050,646	XXX

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	BLACKSTONE REAL ESTATE PARTNERS V	NEW YORK	NY	Blackstone Group		04/21/2006			623,188		5,481,243	0.640
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	NEW YORK	NY	Blackstone Group		09/27/2007			121,688		17,673,430	0.300
000000-00-0	CABOT INDUSTRIAL VALUE FUND III	BOSTON	MA	Cabot Properties		12/17/2008			294,500		19,411,000	2.900
000000-00-0	IMPACT PCCP IV LLC	SAN FRANCISCO	CA	IMPACT COMMUNITY		10/18/2006			274,916			7.150
000000-00-0	JER FUND III	MCLEAN	VA	JER Realty		01/05/2005			390,570			2.400
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	CONSHOHOCKEN	PA	KTR Capital Partners		10/24/2005			660,000			2.930
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	SIMSBURY	CT	Landmark Partners		07/27/2005			372,123			4.000
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V - U.S	NEW YORK	NY	Morgan Stanley Real		10/10/2006			1,871,026		904,592	1.600
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VI-INTL	NEW YORK	NY	Morgan Stanley Real		07/30/2007			3,296,122			0.160
000000-00-0	RLJ REAL ESTATE FUND III, LP	BETHESDA	MD	RLJ CAPITAL PARTNS		09/05/2008			21,114		15,567,941	2.180
000000-00-0	ROCKPOINT REAL ESTATE FUND I	DALLAS	TX	Rockpoint Group		09/28/2004			541,917			1.750
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	DALLAS	TX	Rockpoint Group		09/27/2007			1,906,582		21,522,352	5.000
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	SAN FRANCISCO	CA	Rockwood Capital		10/19/2006			580,440		6,854,579	2.990
000000-00-0	STARWOOD HOSPITALITY I	GREENWICH	CT	Starwood Capital		01/10/2006			3,801,000			3.390
000000-00-0	WESTBROOK REAL ESTATE FUND VII	NEW YORK	NY	Westbrook Partners		12/03/2007			8,466,666		10,775,758	1.540
1799999. Joint Venture Interests - Real Estate - Unaffiliated									23,221,852		98,190,895	XXX
3999999. Total - Unaffiliated								1,275,060	39,543,784		351,096,435	XXX
4099999. Total - Affiliated									1,087,481		10,050,646	XXX
4199999 - Totals								1,275,060	40,631,265		361,147,081	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	HD SUPPLY HUGHES MIAMI CTL	MIAMI	FL	DIRECT	01/01/2008	03/10/2009	27,873							27,873	27,873				407
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							27,873							27,873	27,873				407
000000-00-0	IMPACT HEALTHCARE	SAN FRANCISCO	CA	IMPACT COMMUNITY	09/26/2005	01/15/2009	2,388	(32)				(32)		2,356	2,356				
000000-00-0	IMPACT CHILDCARE LLC	SAN FRANCISCO	CA	IMPACT COMMUNITY	01/03/2006	01/15/2009	83,130	(784)				(784)		82,346	82,346				
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated							85,519	(816)				(816)		84,702	84,702				
13138@-10-6	CALTIUS PARTNERS III	LOS ANGELES	CA	Caltius Capital	09/03/2004	01/22/2009	(64,722)	(701)			178	(522)		(65,244)	(65,244)				1,457
000000-00-0	HANCOCK MEZZANINE PARTNERS III, LP	BOSTON	MA	Hancock Partners	12/30/2003	03/16/2009	(9,370)	(1,847)			21	(1,826)		(11,196)	(11,196)				566
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated							(74,092)	(2,547)			199	(2,348)		(76,440)	(76,440)				2,023
000000-00-0	1903 EQUITY FUND, LP	BOSTON	MA	Gordon Brothers	11/30/2006	03/31/2009	2,589				117	117		2,707	2,707				
000000-00-0	AIG HIGHSTAR CAPITAL II	NEW YORK	NY	AIG Global Investmen	05/24/2004	01/21/2009	(3,362,425)	(3,033,492)			26,434	(3,007,058)		(6,369,483)	(6,369,483)				2,952,553
000000-00-0	AIG HIGHSTAR CAPITAL III	NEW YORK	NY	AIG Global Investmen	05/25/2007	01/23/2009	5,639	(273)			23	(249)		5,390	5,390				
000000-00-0	ALERIAN CAPITAL PARTNERS	NEW YORK	NY	ALERIAN CAPITAL MGMT	04/30/2007	03/31/2009	7,980,165	3,632,736				3,632,736		11,612,901	11,612,901				(3,435,884)
000000-00-0	APOLLO INVESTMENT FUND VI	PURCHASE	NY	Apollo Capital	05/11/2006	01/05/2009	240,262			67,116		(67,116)		173,146	173,146				
000000-00-0	APOLLO INVESTMENT FUND VII LP	NEW YORK	NY	Apollo Management	01/28/2008	03/20/2009	261,744	(66,100)			3,560	(62,540)		199,204	199,204				
000000-00-0	ARCLIGHT ENERGY PARTNERS II, LP	BOSTON	MA	ArcLight Partners	12/16/2003	03/31/2009	(294,692)	(74,560)				(74,560)		(369,252)	(369,252)				15,503
000000-00-0	ARGAN CAPITAL LP	LONDON	EG	Argan Capital	02/12/2007	03/31/2009	1,244,629	(151,815)			6,046	(145,768)	(61,840)	1,037,021	1,037,021				(88,741)
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	NEW YORK	NY	Blackstone Group	01/30/2006	03/02/2009	4,667	(1,094)			9	(1,085)		3,582	3,582				
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	NEW YORK	NY	Blackstone Group	04/18/2007	03/02/2009	2,108				9	9		2,117	2,117				
000000-00-0	BRAIT IV LP	ILLOVO SANDTON	SF	Brait	04/02/2007	01/26/2009	83,500	(5,430)				(5,430)		78,069	78,069				
000000-00-0	DOUGHTY HANSON & CO V	LONDON	EG	Doughty Hanson & Com	05/04/2007	01/02/2009	6,848	456			135	591	323	7,762	7,762				
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	TORONTO	ON	EdgeStone Capital Pa	04/18/2006	03/31/2009	44,507	(8,741)			391	(8,350)		36,157	36,157				
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	EnerVest Management	06/22/2007	03/31/2009	1,134,464	307,594			14,840	322,433		1,456,898	1,456,898				(184,101)
000000-00-0	FRANCISCO PARTNERS II, LP	SAN FRANCISCO	CA	FRANCISCO PARTNERS	07/10/2006	03/31/2009	1,179,689	125,275				125,275		1,304,964	1,304,964				(150,805)

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	GLOBAL PRIVATE EQUITY III	BOSTON	MA	ADVENT GROUP	03/19/1997	03/31/2009	(7,383)	(5,455)				(5,455)		(12,838)	(12,838)				137
000000-00-0	HARBOURVEST BUYOUT FUND VII	BOSTON	MA	HarbourVest Partners	11/12/2003	03/31/2009	45,493	(5,133)				(5,133)		40,360	40,360				(137)
000000-00-0	IMPACT HUNTINGTON	SAN FRANCISCO	CA	IMPACT HUNTINGTON	01/01/2009	01/01/2009	339,159							339,159	335,085		(4,074)	(4,074)	485
000000-00-0	LANDMARK EQUITY PARTNERS XI	SIMSBURY	CT	Landmark Partners	07/01/2003	03/31/2009	19,277	(2,576)				(2,576)		16,701	16,701				(72)
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	NEW YORK	NY	Goldberg Lindsay & C	08/17/2006	01/26/2009	11,664	(428)			37	(391)		11,273	11,273				
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	NEW YORK	NY	MatlinPatterson Glob	07/30/2007	02/20/2009	180,401	(49,321)		1,481		(50,801)		129,600	129,600				
000000-00-0	MERIT MEZZANINE FUND IV	CHICAGO	IL	Merit Capital Partne	01/13/2005	01/09/2009	129,766							129,766	129,766				(4,054)
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	NEW YORK	NY	Odyssey Partners	08/27/2004	01/09/2009	121,605				288	288		121,892	121,892				
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	NEW YORK	NY	Odyssey Partners	12/10/2008	03/19/2009	(425,158)				510,405	510,405		85,247	85,247				
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	LONDON	GR	PARTNERS GROUP MGMT	06/27/2006	03/31/2009	(58,441)	(5,488)				(5,488)	(2,235)	(66,164)	(66,164)				527
000000-00-0	PENINSULA FUND IV	DETROIT	MI	Peninsula Partners	09/30/2005	03/27/2009	18,511							18,511	18,511				304
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	PROVIDENCE	RI	Providence Equity Pa	03/16/2007	03/18/2009	111,871	(7,795)			807	(6,988)		104,883	104,883				
000000-00-0	PRUDENTIAL CAPITAL PARTNERS II, LP	CHICAGO	IL	Prudential Capital G	04/28/2005	01/29/2009	17,994	1,231			51	1,282		19,276	19,276				304
000000-00-0	STERLING CAPITAL PARTNERS II, LP	BALTIMORE	MD	STERLING PARTNERS	08/18/2005	02/03/2009	(248,787)	(41,335)			2,162	(39,173)		(287,960)	(287,960)				13,505
000000-00-0	TENASKA POWER FUND II LP	OMAHA	NE	Tenaska, Inc.	10/15/2007	01/07/2009	243,267	3,855			5,150	9,005		252,272	252,272				
000000-00-0	TENASKA POWER FUND, LP	OMAHA	NE	Tenaska, Inc.	03/25/2005	03/26/2009	366,660				4,171	4,171		370,831	370,831				
000000-00-0	TPG V	FORT WORTH	TX	TEXAS PACIFIC GRP	06/27/2006	01/20/2009	2,388,416	(71,657)		336,195		(407,853)		1,980,563	1,980,563				
000000-00-0	TPG VI	FORT WORTH	TX	TEXAS PACIFIC GROUP	05/22/2008	01/06/2009	126	(25)		21	29	(17)		109	109				
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	WAYZATA	MN	Wayzata Partners	02/17/2006	01/15/2009	(787,930)	(138,858)				(138,858)		(926,788)	(926,788)				72,410
000000-00-0	WILLIS STEIN & PARTNERS	CHICAGO	IL	Willis Stein	04/24/1996	01/30/2009	8,158			(1,177)		1,177		9,335	17,012		7,677	7,677	
000000-00-0	WIND POINT PARTNERS VI, LP	SOUTHFIELD	MI	Wind Point Partners	02/15/2006	03/02/2009	(73,953)	(15,376)			195	(15,181)		(89,134)	(89,134)				9,056
1599999. Joint Venture Interests - Common Stock - Unaffiliated							10,934,411	386,195		403,636	574,860	557,419	(63,753)	11,428,077	11,431,680		3,603	3,603	(799,011)
000000-00-0	CONNING INSURANCE CAPITAL LIMITED PARTNERSHIP III	HARTFORD	CT	Conning Partners	07/16/1994	03/10/2009	28,470							28,470	28,470				4,919
000000-00-0	EAGLESTONE INVESTMENT PARTNERS I	LONG BEACH	CA	Eaglestone Prtnrs	02/26/1999	01/29/2009									90,000		90,000	90,000	
000000-00-0	FIMI OPPORTUNITY FUND II	TEL AVIV	IS	FIMI Opportunity LTD	10/11/2005	03/31/2009	57,834	(9,358)				(9,358)		48,476	48,476				(494)
000000-00-0	GUGGENHEIM ADVISORS SELECT FUND II	NEW YORK	NY	GUGGENHEIM ADVISORS	02/26/2007	02/27/2009	31,531,925	(1,531,925)				(1,531,925)		30,000,000	30,000,000				
000000-00-0	HUNTINGTON ACQUISITION CORP. L.P.	NEW YORK	NY	KENDALL	01/31/1992	03/16/2009	431,000							431,000	431,000				5,197
000000-00-0	LEHMAN CROSSROADS GROUP XVII	DALLAS	TX	LEHMAN BRO INV MGMT	06/27/2005	03/31/2009	11,894	(1,097)				(1,097)		10,797	10,797				(16)
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	NEW YORK	NY	Lexington Partners	06/25/2004	01/30/2009	70,434	(1,413)			34	(1,379)		69,054	69,054				(44)
000000-00-0	LYKAION IAM LIMITED	NEW YORK	NY	LYKAION IAM LTD	02/26/2007	02/12/2009	9,329,754	670,246				670,246		10,000,000	10,000,000				
000000-00-0	TPF GENCO CO-INVESTMENT FUND LP	OMAHA	NE	Tenaska, Inc.	12/13/2006	02/26/2009	1,241,156	(94,556)				(94,556)		1,146,600	1,146,600				
000000-00-0	WAND/CASEWISE INVESTMENTS L.P.	NEW YORK	NY	Wand Partners	12/27/1996		(21,948)	2,911				2,911		(19,036)	(19,036)				1,197
1699999. Joint Venture Interests - Common Stock - Affiliated							42,680,520	(965,193)			34	(965,159)		41,715,361	41,805,361		90,000	90,000	10,759
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	NEW YORK	NY	Blackstone Group	09/27/2007	02/06/2009	34,676	(8,815)			221	(8,594)		26,082	26,082				
000000-00-0	CB STRATEGIC PARTNERS III	LOS ANGELES	CA	CB Richard Ellis	01/06/2004	03/31/2009	(575,053)	(182,440)				(182,440)		(757,493)	(757,493)				63,424
000000-00-0	GEM REALTY FUND III	CHICAGO	IL	GEM Realty Capital I	10/26/2005	03/31/2009	(205,853)	(591)				(591)		(206,444)	(206,444)				6,276
000000-00-0	JER FUND III	MCLEAN	VA	JER Realty	01/05/2005	03/31/2009	154,342	(23,685)			1,808	(21,878)		132,465	132,465				(1,618)
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	CONSHOHOCKEN	PA	KTR Capital Partners	10/24/2005	01/05/2009	25,938	(5,017)			87	(4,930)		21,008	21,008				50
000000-00-0	LASALLE GROWTH AND INCOME FUND III	CHICAGO	IL	LaSalle Investment M	07/01/2003	03/31/2009	285,827	(1,834)				(1,834)		283,993	283,993				(17,554)
000000-00-0	LF STRATEGIC REALTY INVESTORS II	NEW YORK	NY	LF Realty Investors	03/06/1998	03/31/2009	(81,676)	(18,560)				(18,560)		(100,236)	(100,236)				605
000000-00-0	RLJ URBAN LODGING FUND II, LP	BETHESDA	MD	RLJ Capital Partners	06/12/2006	02/12/2009	218,494	(12,617)				(12,617)		205,877	205,877				(2,211)
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	DALLAS	TX	Rockpoint Group	09/29/2005	03/31/2009	(181,351)	(14,093)		37,393	1,023	(50,464)		(231,815)	(231,815)				4,902
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	NEW YORK	NY	Westbrook Partners	05/04/2006	03/31/2009	(478,858)	(239,136)			3,163	(235,973)		(714,831)	(714,831)				42,177
000000-00-0	WESTBROOK SHP	New York	NY	WESTBROOK PRTNRS	01/30/2009	01/30/2009													84,545
1799999. Joint Venture Interests - Real Estate - Unaffiliated							(803,514)	(506,788)		37,393	6,302	(537,879)		(1,341,394)	(1,341,394)				180,597
000000-00-0	DRA GROWTH & INCOME II	NEW YORK	NY	DRA Advisors	11/01/1998	01/26/2009	1,263,453	(154,242)				(154,242)		1,109,211	1,109,211				458,329
1899999. Joint Venture Interests - Real Estate - Affiliated							1,263,453	(154,242)				(154,242)		1,109,211	1,109,211				458,329
000000-00-0	MMA RENEWABLE VENTURES SOLAR FUND IV	NELLIS	NV	MMA RENEWABLE VENTUR	07/20/2007	01/02/2009	94,396	(4,398)				(4,398)		89,998	89,998				
2099999. Joint Venture Interests - Other - Affiliated							94,396	(4,398)				(4,398)		89,998	89,998				
3999999. Total - Unaffiliated							10,084,677	(123,141)		441,029	581,361	17,191	(63,753)	10,038,115	10,041,718		3,603	3,603	(615,984)
4099999. Total - Affiliated							44,123,888	(1,124,650)			34	(1,124,616)		42,999,272	43,089,272		90,000	90,000	469,088
4199999 - Totals							54,208,565	(1,247,791)		441,029	581,395	(1,107,425)	(63,753)	53,037,388	53,130,991		93,603	93,603	(146,896)

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-TL-6	FANNIE MAE 08/15/2011		03/24/2009	Various		26,159,560	25,000,000	95,660	1FE
31398A-VQ-2	FANNIE MAE 03/23/2011		03/24/2009	Various		144,927,550	145,000,000	1,944	1FE
3133XS-4S-4	FED HM LN BK BD 09/16/2011		03/24/2009	Various		31,292,500	30,000,000	202,396	1FE
3133XP-WW-0	FEDERAL HOME LOAN BANK 03/11/2011		03/24/2009	FTN FINANCIAL		20,611,000	20,000,000	27,083	1FE
3133XT-4D-5	FEDERAL HOME LOAN BANK 03/16/2011		03/24/2009	Various		49,900,840	50,000,000	47,847	1FE
3133XT-7F-7	FEDERAL HOME LOAN BANK 08/27/2010		02/25/2009	BARCLAYS BANK		24,990,000	25,000,000		1FE
3133XT-AW-6	FEDERAL HOME LOAN BANK 04/13/2012		03/24/2009	Various		20,030,300	20,000,000	12,500	1FE
313385-FT-8	FHLB DISC CORP 05/18/2009		02/11/2009	BARCLAYS BANK		49,948,540	50,000,000		1FE
313397-DE-8	FREDDIE DISCOUNT 03/18/2009		02/03/2009	BARCLAYS BANK		49,982,500	50,000,000		1
3128X8-FR-8	FREDDIE MAC 01/14/2011		02/27/2009	HSBC SECURITIES, INC.		39,976,378	40,000,000	50,197	1FE
3128X8-PF-3	FREDDIE MAC 09/03/2010		03/03/2009	BARCLAYS BANK		14,994,908	15,000,000	518	1FE
3128X8-QT-2	FREDDIE MAC 09/10/2010		03/04/2009	Various		20,000,000	20,000,000		1FE
3128X8-RC-8	FREDDIE MAC 03/09/2011		03/05/2009	MORGAN STANLEY DEAN WITTER		20,000,000	20,000,000		1FE
3137EA-BF-5	FREDDIE MAC 02/25/2011		02/23/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		20,680,780	20,000,000	323,194	1FE
3137EA-BK-4	FREDDIE MAC 04/11/2011		02/26/2009	Various		20,487,760	20,000,000	205,486	1FE
3137EA-BN-8	FREDDIE MAC 06/29/2011		02/26/2009	J. P. MORGAN SECURITIES, INC.		21,023,600	20,000,000	124,861	1FE
3137EA-BW-8	FREDDIE MAC 01/07/2011		02/26/2009	Various		19,989,840	20,000,000	40,417	1FE
3137EA-BZ-1	FREDDIE MAC 04/26/2011		03/26/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		9,995,300	10,000,000		1FE
0399999. Bonds - U.S. Governments						604,991,356	600,000,000	1,132,105	XXX
Q0819A-AW-0	AUSTRALIAN GOVERNMENT 06/15/2011	D	03/30/2009	TORONTO DOMINION SECURITIES (USA) INC.		19,662,124	18,598,125	320,260	1FE
Q0819A-CV-0	AUSTRALIAN GOVERNMENT 04/15/2012	D	03/30/2009	TORONTO DOMINION SECURITIES (USA) INC.		19,527,309	18,257,500	490,214	1FE
R63339-EP-7	NORWEGIAN GOVERNMENT 05/16/2011	D	03/31/2009	BARCLAYS BANK		19,307,568	17,816,340	943,046	1FE
R63339-FD-3	NORWEGIAN GOVERNMENT 05/15/2013	D	03/31/2009	BARCLAYS BANK		22,981,743	20,043,383	1,152,906	1FE
1099999. Bonds - All Other Governments						81,478,743	74,715,348	2,906,426	XXX
566795-JM-3	MARICOPA CNTY AZ CMNTY CLG DI 07/01/2010		03/25/2009	BARCLAYS BANK		15,432,150	15,000,000	7,500	1FE
566795-JN-1	MARICOPA CNTY AZ CMNTY CLG DI 07/01/2011		03/25/2009	BARCLAYS BANK		13,755,170	13,000,000	8,667	1FE
088023-HY-5	BEVERLY HILLS CALIF UNI SCH D 08/01/2029		01/28/2009	BAUM, GEORGE K. & COMPANY		2,875,900	10,000,000		1Z
738850-QP-4	POWAY CA USD ELECT 08 IMPT 07 08/01/2031		01/09/2009	STONE & YOUNGBERG		2,891,853	12,205,000		1Z
797355-WG-5	SAN DIEGO CA USD ELECT 98 200 07/01/2027		01/08/2009	CITIGROUP GLOBAL MARKETS		14,085,900	15,000,000	23,750	1FE
005644-T5-8	ADAMS CNTY CO SD NO 12 CONVER 12/15/2010		03/05/2009	KEYBANK NATIONAL ASSOCIATION		7,352,310	7,000,000	71,069	1FE
20772G-C2-2	CONNECTICUT ST G O 2007 REF 03/15/2011		02/24/2009	MORGAN STANLEY DEAN WITTER		14,152,190	13,175,000	296,438	1FE
341535-NQ-1	FLORIDA ST BRD ED PUB CAP OUT 06/01/2029		03/30/2009	MORGAN STANLEY DEAN WITTER		58,740,197	54,845,000	1,065,364	1FE
80330Q-BE-4	SARASOTA CNTY FL SCH BRD COP 07/01/2021		03/13/2009	DAIN RAUSCHER INCORPORATED		3,515,868	3,600,000		1FE
240505-PT-8	DEKALB CNTY GA SCH DIST G O 2 02/01/2011		02/20/2009	PRAGER MCCARTHY & SEALY		15,253,200	14,250,000	47,500	1FE
373382-4A-5	GEORGIA ST G O 1997 C 08/01/2010		03/26/2009	HUTCHINSON SHOCKEY ERLEY & CO.		8,384,298	7,800,000	81,250	1FE
419779-JJ-3	HAWAII ST G O 1992 BZ 10/01/2010		03/26/2009	KEYBANK NATIONAL ASSOCIATION		6,449,340	6,000,000	1,000	1FE
167486-DM-8	CHICAGO IL G O 2009 C 01/01/2029		01/15/2009	BLAIR, WILLIAM, & COMPANY, L.L.C.		8,068,160	8,000,000		1FE
216181-EX-1	ILLINOIS CMNTY COLL DIST 512 12/01/2028		01/23/2009	SEIBERT BRANFORD		11,878,400	12,800,000		1FE
452151-B6-9	ILLINOIS ST G O 2006 SER JUN 01/01/2012		03/31/2009	J. P. MORGAN SECURITIES, INC.		6,620,694	6,080,000	77,689	1FE
71323M-CD-2	PEORIA IL SCH DIST NO 150 GLE 12/01/2022		01/22/2009	MESIROW FINANCIAL, INC.		1,592,010	3,500,000		1FE
71323M-CF-7	PEORIA IL SCH DIST NO 150 GLE 12/01/2024		01/22/2009	MESIROW FINANCIAL, INC.		1,714,860	4,500,000		1FE
71323M-CG-5	PEORIA IL SCH DIST NO 150 GLE 12/01/2025		01/22/2009	MESIROW FINANCIAL, INC.		1,579,590	4,500,000		1FE
71323M-CH-3	PEORIA IL SCH DIST NO 150 GLE 12/01/2026		01/22/2009	MESIROW FINANCIAL, INC.		1,618,150	5,000,000		1FE
625854-DX-9	MUNCIE IN SCH BLDG CORP 2006 07/15/2020		02/20/2009	RBC DAIN RAUSCHER		3,602,921	3,575,000	17,378	1FE
574192-WL-0	MARYLAND ST G O 2004 02/01/2010		03/06/2009	BLAIR, WILLIAM, & COMPANY, L.L.C.		12,056,924	11,600,000	64,444	1FE
604129-AF-3	MINNESOTA ST G O 2005 10/01/2011		02/25/2009	LOOP CAPITAL MARKETS		7,656,950	7,000,000	146,806	1FE
604129-JR-8	MINNESOTA ST G O 2008 C 08/01/2010		03/26/2009	GOLDMAN, SACHS & CO.		7,389,970	7,000,000	58,333	1FE
644682-A8-9	NEW HAMPSHIRE ST G O 2009 A 07/01/2010		03/12/2009	MORGAN KEEGAN & COMPANY, INC.		4,226,467	4,020,000		1FE
64605K-TT-7	NEW JERSEY EDL FAC AUTH HIGHE 09/01/2016		03/31/2009	RAYMOND JAMES & ASSOCIATES, INC.		6,862,735	6,425,000	32,839	1FE
64966A-ZB-4	NEW YORK NY G O FISCAL 2001 S 08/01/2011		03/27/2009	RBC DAIN RAUSCHER		5,315,750	5,000,000	43,750	1FE
64972H-LP-5	NEW YORK NY TRANSITIONAL FIN 01/15/2025		01/14/2009	CITIGROUP GLOBAL MARKETS		10,194,500	10,000,000		1FE
64972H-LQ-3	NEW YORK NY TRANSITIONAL FIN 01/15/2026		01/14/2009	CITIGROUP GLOBAL MARKETS		10,123,900	10,000,000		1FE
658256-PW-6	NORTH CAROLINA ST G O PUB IMP 03/01/2010		03/26/2009	PRAGER MCCARTHY & SEALY		5,753,735	5,525,000	19,951	1FE
67755A-2W-2	OHIO ST BLDG AUTH ADMIN BLDG 10/01/2010		03/26/2009	ZIEGLER, B.C., AND COMPANY		5,696,442	5,370,000	140,963	1FE
625487-EN-9	MULTNOMAH CNTY OR SD 51JT RIV 06/15/2028		02/20/2009	SEATTLE NORTHWEST SECURITIES CORP.		351,530	1,000,000		1FE
625487-EP-4	MULTNOMAH CNTY OR SD 51JT RIV 06/15/2029		02/20/2009	SEATTLE NORTHWEST SECURITIES CORP.		328,430	1,000,000		1FE
625487-EQ-2	MULTNOMAH CNTY OR SD 51JT RIV 06/15/2030		02/20/2009	SEATTLE NORTHWEST SECURITIES CORP.		373,078	1,215,000		1FE
68607H-Z4-1	OREGON ST DEPT OF ADMIN SVCS 05/01/2029		02/11/2009	BANC AMERICA SECURITIES		3,030,000	3,030,000		1FE
68607H-Z6-6	OREGON ST DEPT OF ADMIN SVCS 05/01/2039		02/11/2009	BANC AMERICA SECURITIES		1,794,438	1,800,000		1FE
954498-QW-4	WEST MIFFLIN PA AREA SCH DIST 04/01/2028		01/09/2009	JANNEY MONTGOMERY SCOTT		1,429,983	1,420,000	2,332	1FE
954498-QX-2	WEST MIFFLIN PA AREA SCH DIST 04/01/2031		01/09/2009	JANNEY MONTGOMERY SCOTT		975,000	1,000,000	1,566	1FE
80585U-AE-8	SCAGO PUB FAC SC LANCASTER CN 12/01/2014		01/15/2009	SOUTHWEST SECURITIES, INC.		5,470,109	5,230,000		1FE
80585U-AF-5	SCAGO PUB FAC SC LANCASTER CN 12/01/2015		01/15/2009	SOUTHWEST SECURITIES, INC.		5,691,809	5,470,000		1FE

SCHEDULE D - PART 3

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

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80585U-AG-3	SCAGO PUB FAC SC LANCASTER CN 12/01/2016		01/15/2009	SOUTHWEST SECURITIES, INC.		8,122,913	7,625,000		1FE
796269-PR-3	SAN ANTONIO TX ISD G O SCH BL 08/15/2031		02/26/2009	JESUP & LAMONT SECURITIES CORPORATION		18,729,596	17,200,000	43,000	1FE
927734-TB-9	VIRGINIA BEACH VA G O PUB IMP 10/01/2011		02/24/2009	MESIROW FINANCIAL, INC.		5,463,650	5,000,000	101,389	1FE
92817S-KH-0	VIRGINIA PUB SCH AUTH SCH FIN 08/01/2010		02/27/2009	MORGAN KEEGAN & COMPANY, INC.		8,126,976	7,680,000		1FE
92817S-KJ-6	VIRGINIA PUB SCH AUTH SCH FIN 08/01/2011		02/27/2009	MORGAN KEEGAN & COMPANY, INC.		6,889,900	6,355,000		1FE
602245-RX-2	MILWAUKEE CNTY WI G O 05 A 10/01/2011		02/24/2009	MORGAN STANLEY DEAN WITTER		10,595,785	9,785,000	198,418	1FE
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						352,213,731	366,580,000	2,551,396	XXX
31297F-2U-6	FED HOME LOAN MTG CORP GOLD # 07/01/2034		02/26/2009	CHASE SECURITIES		650,966	640,655	979	1
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD # 08/01/2028		02/26/2009	CHASE SECURITIES		489,315	481,564	736	1
3128M6-JM-1	FED HOME LOAN MTG CORP GOLD # 07/01/2038		02/26/2009	CHASE SECURITIES		2,423,472	2,385,087	3,644	1
3128M6-VZ-8	FED HOME LOAN MTG CORP GOLD # 10/01/2038		02/25/2009	BARCLAYS BANK		37,646,036	37,000,019	56,528	1
3128MJ-F9-6	FED HOME LOAN MTG CORP GOLD # 04/01/2037		03/09/2009	CHASE SECURITIES		16,811,516	16,491,804	25,196	1
31411E-ZB-6	FED NATL MTG ASSOC #906238 01/01/2037		02/25/2009	BARCLAYS BANK		6,219,997	6,112,315	9,338	1
31413R-3F-1	FED NATL MTG ASSOC #953598 01/01/2038		02/25/2009	BARCLAYS BANK		9,045,781	8,889,179	13,581	1
31414S-YM-9	FED NATL MTG ASSOC #975116 05/01/2038		02/23/2009	SALOMON SMITH BARNEY		14,277,813	14,000,000	21,389	1
31415L-S3-2	FED NATL MTG ASSOC #983538 04/01/2038		02/23/2009	SALOMON SMITH BARNEY		1,019,844	1,000,000	1,528	1
31416B-M2-1	FED NATL MTG ASSOC #995077 11/01/2038		03/04/2009	BANK OF AMERICA		20,389,845	20,000,001	30,556	1
31395W-K5-5	FHR 3005 ZG 02/15/2020		03/01/2009	SCHEDULED PAY UP		64,775	64,775		1
31397J-WL-4	FHR 3349 TZ 07/15/2037		03/01/2009	SCHEDULED PAY UP		90,070	90,070		1
31397J-WQ-3	FHR 3349 ZL 07/15/2037		01/01/2009	SCHEDULED PAY UP		14,262	14,262		1
52471H-AA-1	LEGACY SPRNGS AL IMPT DIST 1 05/01/2038		02/20/2009	GARDNYR MICHAEL CAPITAL, INC		7,791,763	8,215,000		4Z
348815-KJ-9	FORT SMITH AR WTR & SWR 2008 10/01/2020		01/14/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		3,805,723	3,460,000	52,381	1FE
914084-4M-7	UNIVERSITY ARK UNIV REVS REF- 12/01/2038		01/15/2009	STEPHENS, INC.		491,035	500,000	144	1FE
59333P-QZ-4	MIAMI-DADE CNTY FL MIAMI INTL 10/01/2011		03/06/2009	RAYMOND JAMES & ASSOCIATES, INC.		17,177,336	16,575,000	368,333	1FE
591745-VY-7	METRO ATLANTA GA RAPID TRANS 07/01/2010		02/26/2009	LOOP CAPITAL MARKETS		5,328,050	5,000,000	53,819	1FE
167592-QG-2	CHICAGO IL OHARE INTL ARPT GE 01/01/2017		03/25/2009	SEIBERT BRANFORD		13,521,900	13,700,000	186,282	1FE
914891-JQ-0	UNIVERSITY SOUTHERN IND REV S 10/01/2028		01/28/2009	PNC SECURITIES CORPORATION		1,482,495	1,500,000		1Z
982674-EN-9	WYANDOTTE CNTY/KS CITY KS UTI 09/01/2024		01/23/2009	GOLDMAN, SACHS & CO.		3,064,200	3,000,000		1FE
491552-FE-0	KENTUCKY TPK AUTH ECON DEV RD 01/01/2010		03/12/2009	LOOP CAPITAL MARKETS		8,153,310	8,250,000		1FE
695317-CW-5	PADUCAH KY ELEC PLANT BRD 09A 10/01/2025		01/16/2009	HILLIARD LYONS		4,110,889	4,095,000		1FE
695317-CX-3	PADUCAH KY ELEC PLANT BRD 09A 10/01/2026		01/16/2009	HILLIARD LYONS		6,561,192	6,600,000		1FE
695317-CY-1	PADUCAH KY ELEC PLANT BRD 09A 10/01/2027		01/16/2009	HILLIARD LYONS		6,752,775	6,835,000		1FE
534272-UZ-0	LINCOLN NE ELEC SYS 2001 09/01/2017		02/26/2009	JESUP & LAMONT SECURITIES CORPORATION		17,496,891	15,955,000	4,654	1FE
625914-GN-0	MUNICIPAL ENERGY AGY OF NE PW 04/01/2029		01/08/2009	GOLDMAN, SACHS & CO.		1,184,304	1,200,000		1FE
645918-VB-6	NEW JERSEY ECONOMIC DEV AUTH 12/15/2034		01/23/2009	BANC AMERICA SECURITIES		3,647,924	3,800,000		1Z
647370-BQ-7	NEW MEXICO PRESBYTERIAN HLTH 08/01/2014		03/27/2009	LOOP CAPITAL MARKETS		5,406,499	4,910,000	47,054	1FE
647370-BT-1	NEW MEXICO PRESBYTERIAN HLTH 02/01/2021		03/26/2009	RAYMOND JAMES & ASSOCIATES, INC.		6,662,880	6,000,000	57,000	1FE
45884A-XY-4	INTERMOUNTAIN PWR AGY UT PWR 07/01/2010		03/20/2009	MORGAN STANLEY DEAN WITTER		10,265,700	10,000,000		1FE
873519-HR-6	TACOMA WA ELEC SYS REV REF 20 01/01/2018		02/26/2009	MORGAN KEEGAN & COMPANY, INC.		6,912,122	6,340,000	62,784	1FE
3199999. Bonds - U.S. Special Revenues						238,960,678	233,104,731	995,924	XXX
013817-AT-8	ALCOA INC 5.250000% 03/15/201 03/15/2014		03/18/2009	MORGAN STANLEY DEAN WITTER		500,000	500,000		1Z
018490-AL-6	ALLERGAN INC 1.500000% 04/01/ 04/01/2026		03/20/2009	Various		3,686,470	3,760,000	25,885	1FE
02580H-AC-0	AMERICAN EXPRESS BK FSB 12/09/2011		03/25/2009	Various		51,483,918	50,000,000	371,875	1FE
031162-AN-0	AMGEN INC .125000% 02/01/2011 02/01/2011		03/19/2009	Various		5,157,185	5,500,000	953	1FE
031162-AQ-3	AMGEN INC .375000% 02/01/2013 02/01/2013		03/24/2009	DEUTSCHE BANK CAPITAL CORP.		1,370,025	1,500,000	875	1FE
039483-AW-2	ARCHER DANIELS .875000% 02/15 02/15/2014		03/16/2009	Various		4,373,706	4,750,000	3,178	1FE
045086-AC-9	ASHTON WOODS USA/FINANCE 06/30/2015		02/24/2009	EXCHANGE		447,200	1,040,000		1
046353-AC-2	ASTRAZENECA PLC 09/15/2012	F	03/20/2009	DEUTSCHE BANK SECURITIES		21,270,400	20,000,000	30,000	1FE
060505-DT-8	BANK OF AMERICA CORP 12/29/2049		02/24/2009	BANK OF AMERICA		560,000	2,000,000	46,042	2FE
06050B-AC-5	BANK OF AMERICA CORP 12/02/2011		02/25/2009	FTN FINANCIAL		10,177,000	10,000,000		1FE
06050B-AG-6	BANK OF AMERICA CORP 04/30/2012		03/04/2009	Various		49,887,300	50,000,000	99,750	1FE
06050B-AJ-0	BANK OF AMERICA CORP 06/22/2012		03/09/2009	BANK OF AMERICA		49,944,500	50,000,000		1FE
06050B-AK-7	BANK OF AMERICA CORP 06/22/2012		03/09/2009	BANK OF AMERICA		30,000,000	30,000,000		1FE
064244-AA-4	BANK OF THE WEST 03/27/2012		03/20/2009	PARIBAS CAPITAL MARKETS		19,979,800	20,000,000		1FE
075811-AD-1	BECKMAN COULTER INC 2.500000% 12/15/2036		03/02/2009	KBC FINANCIAL PRODUCTS USA INC		2,057,070	2,292,000	12,733	2FE
055451-AG-3	BHP BILLITON FIN USA LTD 04/01/2014	F	03/18/2009	BARCLAYS BANK		2,989,980	3,000,000		1FE
055451-AH-1	BHP BILLITON FIN USA LTD 04/01/2019	F	03/18/2009	CITIBANK		2,990,370	3,000,000		1FE
091797-AP-5	BLACK & DECKER 04/15/2014		03/31/2009	CITIBANK		2,964,210	3,000,000		2FE
05565Q-BG-2	BP CAPITAL MARKETS PLC 03/10/2012	F	03/05/2009	BARCLAYS BANK		9,999,400	10,000,000		1FE
07388Y-AG-7	BSCMS 2007- PW16 AM 06/11/2040		03/23/2009	GREENWICH CAPITAL MARKETS, INC.		6,000,000	15,000,000	59,550	1FE
07388Y-AH-5	BSCMS 2007-PW16, AJ 06/11/2040		03/23/2009	GREENWICH CAPITAL MARKETS, INC.		3,942,935	14,879,000	59,070	1FE
13342B-AB-1	CAMERON INTL CORP 2.500000% 0 06/15/2026		03/11/2009	Various		6,450,719	6,500,000	35,069	2FE
14312T-AC-4	CARMAX AUTO OWNER TRUST 12/15/2011		02/19/2009	J. P. MORGAN SECURITIES, INC.		12,711,237	12,687,448	16,589	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)
14312V-AH-8	CARMAX AUTO OWNER TRUST 04/15/2011		03/25/2009	BANK OF AMERICA		3,042,764	3,069,139	1,499	1FE
166751-AK-3	CHEVRON CORP 03/03/2012		02/26/2009	BARCLAYS BANK		14,999,100	15,000,000		1FE
17314J-AA-1	CITIBANK NA 03/30/2011		03/25/2009	SALOMON SMITH BARNEY		39,982,900	40,000,000		1FE
17314A-AE-2	CITIGROUP FUNDING INC 03/30/2012		03/23/2009	SALOMON SMITH BARNEY		25,000,000	25,000,000		1FE
17313U-AA-7	CITIGROUP INC 12/09/2011		03/24/2009	Various		46,012,814	45,000,000	352,587	1FE
17313U-AE-9	CITIGROUP INC 04/30/2012		03/04/2009	Various		29,977,800	30,000,000	63,160	1FE
12572Q-AD-7	CME GROUP INC 02/15/2014		02/04/2009	BANK OF AMERICA		1,996,780	2,000,000		1FE
225470-UM-3	CSMC 2006-1 1A5 02/25/2036		03/01/2009	Various		16,082	16,082		4FE
25746U-AT-6	DOMINION RESOURCES INC 2.1250 12/15/2023		03/03/2009	Various		4,081,636	4,000,000	18,417	2FE
233326-AB-3	DST SYSTEMS INC 4.125000% 08/ 08/15/2023		02/06/2009	GOLDMAN, SACHS & CO.		483,805	500,000	10,083	2
26442E-AA-8	DUKE ENERGY OHIO INC 04/01/2019		03/18/2009	DEUTSCHE BANK SECURITIES		3,998,400	4,000,000		1FE
532457-BD-9	ELI LILLY & CO 03/06/2012		03/03/2009	DEUTSCHE BANK SECURITIES		6,992,860	7,000,000		1FE
268648-AK-8	EMC CORP 1.750000% 12/01/2011 12/01/2011		03/17/2009	Various		4,820,100	5,000,000	25,326	1FE
268648-AM-4	EMC CORP 1.750000% 12/01/2013 12/01/2013		02/23/2009	MCMAHAN SECURITIES CO LP		481,939	500,000	2,066	1FE
276524-EM-3	EMPYREAN FINANCE IRELAND PLC 10/09/2013	F	02/12/2009	BARCLAYS BANK		79,600	3,980,000	93,634	2FE
338032-AX-3	FISHER SCIENTIFIC INTL 3.2500 03/01/2024		03/25/2009	Various		2,369,766	2,000,000	4,604	2FE
995101-9D-6	FREESCALE SEMICONDUCTOR INCRE 12/15/2014		01/02/2009	PURCHASE			305,415		5FE
364725-AC-5	GANNETT CO INC 04/01/2012		03/05/2009	GOLDMAN, SACHS & CO.		3,000,000	5,000,000	140,781	4FE
36962G-K9-4	GENERAL ELEC CAP CORP 09/15/2014		03/16/2009	BARCLAYS BANK		1,435,000	2,000,000	263	1FE
36967H-AD-9	GENERAL ELEC CAP CORP 12/09/2011		02/26/2009	HSBC SECURITIES, INC.		46,044,580	45,000,000	313,333	1FE
36967H-AH-0	GENERAL ELEC CAP CORP 06/08/2012		03/05/2009	BANK OF AMERICA		10,006,200	10,000,000	37,889	1FE
36967H-AL-1	GENERAL ELEC CAP CORP 03/11/2011		03/24/2009	Various		55,039,062	55,000,000	13,000	1FE
36967H-AM-9	GENERAL ELEC CAP CORP 03/11/2011		03/09/2009	MORGAN STANLEY DEAN WITTER		15,000,000	15,000,000		1FE
36967H-AN-7	GENERAL ELEC CAP CORP 03/12/2012		03/09/2009	MORGAN STANLEY DEAN WITTER		19,992,000	20,000,000		1FE
36186C-AP-8	GMAC LLC 12/31/2013		03/27/2009	BANK OF AMERICA		2,600,000	5,000,000	94,792	5FE
36186C-AU-7	GMAC LLC 08/28/2012		12/31/2008	EXCHANGE		952,490	1,237,000		5FE
36186C-AZ-6	GMAC LLC 05/15/2012		12/31/2008	EXCHANGE		1,720,680	2,206,000		5FE
36186C-BB-8	GMAC LLC 09/15/2011		12/31/2008	EXCHANGE		1,484,800	1,856,000		5FE
36186C-BC-6	GMAC LLC 12/15/2011		12/31/2008	EXCHANGE		1,628,980	2,062,000		5FE
38146F-AA-9	GOLDMAN SACHS GROUP INC 06/15/2012		03/06/2009	GOLDMAN, SACHS & CO.		10,353,000	10,000,000	90,278	1FE
38146F-AF-8	GOLDMAN SACHS GROUP INC 07/15/2011		03/24/2009	GOLDMAN, SACHS & CO.		59,858,740	60,000,000	131,580	1FE
36292R-AV-3	GS AUTO LOAN TRUST 11/15/2013		03/03/2009	BARCLAYS BANK		17,968,212	18,050,000	48,013	1FE
225470-XH-1	HEMT 2006-1, A-1B 05/25/2036		12/26/2008	VARIOUS		(418,364)	(418,364)		1FE
806407-AB-8	HENRY SCHEIN INC 3.000000% 08 08/15/2034		03/02/2009	Various		3,051,259	3,000,000	16,917	1
428040-BZ-1	HERTZ CORPORATION 01/01/2014		02/27/2009	DONALDSON, LUFKIN & JENRETTE SECURITIES		2,550,000	5,000,000	77,656	4FE
428236-AU-7	HEWLETT-PACKARD CO 02/24/2012		02/23/2009	DEUTSCHE BANK SECURITIES		9,995,600	10,000,000		1FE
45257#-AA-9	IMPACT CHILDCARE LLC 06/15/2020		01/15/2009	PRINCIPAL PAYMENT		5,743	5,743		4
45256@-AA-2	IMPACT HEALTH CARE SER 2005-1 01/31/2029		01/15/2009	SCHEDULED PAY UP		3,650	3,650		4
45687A-AE-2	INGERSOLL-RAND GL HLD CO 04/15/2014	F	03/31/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		2,999,760	3,000,000		2FE
601607-EH-3	JP MORGAN SECURITIES LTD 04/07/2017	F	02/12/2009	BARCLAYS BANK		126,000	1,800,000	32,369	2FE
481247-AA-2	JPMORGAN CHASE & CO 12/01/2011		03/06/2009	FTN FINANCIAL		10,303,400	10,000,000	85,938	1FE
481247-AG-9	JPMORGAN CHASE & CO 02/23/2011		03/24/2009	Various		35,061,414	35,000,000	50,646	1FE
481247-AJ-3	JPMORGAN CHASE & CO 06/15/2012		02/26/2009	J. P. MORGAN SECURITIES, INC.		20,044,000	20,000,000	6,581	1FE
481247-AK-0	JPMORGAN CHASE & CO 06/15/2012		02/18/2009	J. P. MORGAN SECURITIES, INC.		79,950,400	80,000,000		1FE
481247-AL-8	JPMORGAN CHASE & CO 04/01/2011		03/25/2009	J. P. MORGAN SECURITIES, INC.		40,000,000	40,000,000		1FE
442488-AZ-5	K HOVNANIAN ENTERPRSIES 05/15/2016		03/12/2009	BARCLAYS BANK		720,000	3,000,000	76,250	5FE
485134-BL-3	KANSAS CITY POWER & LT 04/01/2019		03/19/2009	J. P. MORGAN SECURITIES, INC.		2,996,760	3,000,000		2FE
48666K-AK-5	KB HOME & BROAD HOME CRP 08/15/2011		03/10/2009	DONALDSON, LUFKIN & JENRETTE SECURITIES		3,027,500	3,500,000	17,354	3FE
487836-AS-7	KELLOGG CO 04/01/2011		03/13/2009	CANTOR, FITZGERALD & CO.		10,641,700	10,000,000	306,167	1FE
50540R-AG-7	LABORATORY CORP AMERICA HOLDI 09/11/2021		03/11/2009	JEFFERIES & COMPANY, INC.		2,031,250	2,500,000		2FE
50179A-AE-7	LBUBS 2007 - C1 A4 02/15/2040		03/23/2009	WACHOVIA SECURITIES		5,182,967	8,394,000	18,970	1FE
565849-AG-1	MARATHON OIL CORP 02/15/2014		02/11/2009	MORGAN STANLEY DEAN WITTER		1,991,700	2,000,000		2FE
565849-AH-9	MARATHON OIL CORP 02/15/2019		02/11/2009	MORGAN STANLEY DEAN WITTER		1,985,920	2,000,000		2FE
581557-AW-5	MCKESSON CORP 02/15/2014		02/09/2009	BANK OF AMERICA		1,998,720	2,000,000		2FE
581557-AX-3	MCKESSON CORP 02/15/2019		02/09/2009	BANK OF AMERICA		1,993,180	2,000,000		2FE
585055-AL-0	MEDTRONIC INC 1.500000% 04/15 04/15/2011		03/16/2009	Various		5,598,498	6,000,000	37,500	1FE
61757U-AB-6	MORGAN STANLEY 12/01/2011		03/24/2009	Various		41,331,974	40,000,000	352,986	1FE
61757U-AF-7	MORGAN STANLEY 09/22/2011		03/06/2009	Various		50,202,400	50,000,000	197,222	1FE
61757U-AH-3	MORGAN STANLEY 06/20/2012		03/03/2009	MORGAN STANLEY DEAN WITTER		19,903,200	20,000,000	49,833	1FE
61757U-AL-4	MORGAN STANLEY 02/10/2012		03/03/2009	UNION BANK OF SWITZERLAND		20,100,000	20,000,000	19,271	1FE
61757U-AN-0	MORGAN STANLEY 03/13/2012		03/10/2009	MORGAN STANLEY DEAN WITTER		20,000,000	20,000,000		1FE
61757U-AP-5	MORGAN STANLEY 03/13/2012		03/10/2009	MORGAN STANLEY DEAN WITTER		19,971,800	20,000,000		1FE
61751X-AG-5	MSC 2007-T25 AJ 11/12/2049		03/23/2009	GOLDMAN, SACHS & CO.		1,118,400	3,495,000	13,529	1FE

SCHEDULE D - PART 3

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

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629568-AP-1	NABORS INDUSTRIES INC .940000 05/15/2011		03/23/2009	Various		4,853,750	5,500,000	18,500	2FE
990963-9B-8	NEFF CORPORATION 1ST LIEN TER 05/31/2013		12/16/2008	EXCHANGE		135,000	450,000		4Z
651229-AH-9	NEWELL RUBBERMAID INC 5.50000 03/15/2014		03/24/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		500,000	500,000		2FE
651639-AK-2	NEWMONT MINING CORP 3.000000% 02/15/2012		01/28/2009	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000		2Z
66989H-AA-6	NOVARTIS CAPITAL CORP 02/10/2014		02/04/2009	SALOMON SMITH BARNEY		2,996,910	3,000,000		1FE
66989G-AA-8	NOVARTIS SECS INVEST LTD 02/10/2019	F	02/04/2009	J. P. MORGAN SECURITIES, INC.		1,996,440	2,000,000		1FE
706451-BG-5	PEMEX PROJ FDG MASTER TR 06/15/2035	F	01/26/2009	EXCHANGE		3,664,508	4,000,000	30,181	2FE
717081-CZ-4	PFIZER INC. 03/15/2012		03/17/2009	CITIBANK		16,976,710	17,000,000		1FE
69351C-AD-5	PNC FUNDING CORP 04/01/2012		03/30/2009	SALOMON SMITH BARNEY		5,000,000	5,000,000		1FE
73316P-CK-4	POPLR 2005-2, M1 04/25/2035		12/01/2008	VARIOUS		(58,771)	(58,771)		1FE
745867-AL-5	PULTE HOMES INC 08/01/2011		03/26/2009	GREENWICH CAPITAL MARKETS, INC.		2,887,500	3,000,000	39,375	3FE
7591EA-AA-1	REGIONS BANK 12/10/2010		03/03/2009	UNION BANK OF SWITZERLAND		20,485,800	20,000,000	129,861	1FE
7591EA-AB-9	REGIONS BANK 12/09/2011		03/24/2009	Various		41,969,840	40,700,000	342,821	1FE
771196-AN-2	ROCHE HLDGS INC 03/01/2012		02/18/2009	J. P. MORGAN SECURITIES, INC.		1,989,400	2,000,000		1FE
771196-AQ-5	ROCHE HLDGS INC 03/01/2014		02/18/2009	J. P. MORGAN SECURITIES, INC.		1,985,480	2,000,000		1FE
785779-AA-7	SACO 2006-6, A 06/25/2036		03/01/2009	VARIOUS		783,202			6FE
822582-AF-9	SHELL INTERNATIONAL FIN 03/21/2014	F	03/18/2009	MORGAN STANLEY DEAN WITTER		1,999,460	2,000,000		1FE
846042-AA-7	SOVEREIGN BANK 01/17/2012		03/25/2009	MORGAN STANLEY DEAN WITTER		25,465,750	25,000,000	187,153	1FE
85748K-AA-1	STATE STREET CAPITAL TRU 04/30/2012		03/03/2009	GOLDMAN, SACHS & CO.		49,928,000	50,000,000		1FE
85744R-AA-0	STATE STREET CORP 03/15/2011		03/17/2009	GOLDMAN, SACHS & CO.		14,992,800	15,000,000		1FE
85744R-AB-8	STATE STREET CORP 09/15/2011		03/17/2009	GOLDMAN, SACHS & CO.		10,000,000	10,000,000		1FE
86801B-AB-1	SUNTRUST BANK 11/16/2011		03/02/2009	Various		41,004,000	40,000,000	260,000	1FE
872540-AL-3	TJX COMPANIES INC 0% 02/13/20 02/13/2021		02/27/2009	MCMAHAN SECURITIES CO LP		1,233,750	1,500,000		2FE
893830-AV-1	TRANSOCEAN INC 1.500000% 12/1 12/15/2037		03/26/2009	Various		7,024,625	8,300,000	28,083	2FE
902494-AQ-6	TYSON FOODS INC 03/01/2014		02/27/2009	MORGAN STANLEY DEAN WITTER		4,731,250	5,000,000		3FE
912325-A*-8	U.S. OFFICE PRODUCTS CO. TRAN 12/31/2009		03/01/2009	VARIOUS		4,230,125			5Z
904764-AK-3	UNILEVER CAPITAL CORP 02/15/2019		02/09/2009	MORGAN STANLEY DEAN WITTER		998,970	1,000,000		1FE
91160H-AA-5	US BANCORP 03/13/2012		03/24/2009	BARCLAYS BANK		15,091,800	15,000,000	13,125	1FE
92979A-AD-3	WACHOVIA AUTO LOAN OWNER TRUS 04/20/2012		03/26/2009	BANK OF AMERICA		5,947,031	6,000,000	7,828	1FE
949744-AC-0	WELLS FARGO & COMPANY 06/15/2012		03/25/2009	WACHOVIA SECURITIES		4,998,700	5,000,000		1FE
949744-AD-8	WELLS FARGO & COMPANY 06/15/2012		03/25/2009	WACHOVIA SECURITIES		10,000,000	10,000,000		1FE
98156D-AD-9	WORLD OMNI AUTO RECEIVABLES T 01/17/2012		03/27/2009	Various		30,176,036	29,864,594	96,745	1FE
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						1,479,820,410	1,514,225,935	4,715,735	XXX
06738C-AG-4	BARCLAYS BANK PLC 06/15/2032	F	03/27/2009	DEUTSCHE BANK SECURITIES		1,020,000	3,000,000	60,597	1FE
05565A-AA-1	BNP PARIBAS 01/01/9999	F	01/01/2009	VARIOUS		2,298,838	2,000,000		1FE
225448-AA-7	CREDIT SUISSE GUERNSEY 01/01/9999	F	01/01/2009	VARIOUS		2,271,824	3,000,000		1FE
236363-AA-5	DANSKE BANK A/S 01/01/9999	F	01/01/2009	VARIOUS		2,627,684	3,000,000		2FE
24821C-AA-8	DEN NORSKE BANK 144A 01/01/9999	F	01/01/2009	VARIOUS		4,969,227	5,000,000		1FE
293791-AV-1	ENTERPRISE PRODUCTS OPER 08/01/2066		01/01/2009	VARIOUS		8,885,851	8,780,338		3FE
38144Q-AA-7	GOLDMAN SACHS CAP III 01/01/9999		01/01/2009	VARIOUS		3,166,603	9,000,000		1FE
40430L-AA-7	HSBC FIN CAP TRUST IX 11/30/2035		01/01/2009	VARIOUS		2,255,293	3,000,000		2FE
844030-AH-9	SOUTHERN UNION CO 11/01/2066		01/01/2009	VARIOUS		6,983,552	7,000,000		3FE
853254-AB-6	STANDARD CHARTERED BANK 01/01/9999	F	01/01/2009	VARIOUS		2,523,527	3,000,000		2FE
86800X-AA-6	SUNTRUST PREFERRED CAP I 01/01/9999		01/01/2009	VARIOUS		3,300,960	6,000,000		2FE
90261X-BY-7	UBS AG STAMFORD CT 07/15/2016		01/01/2009	VARIOUS		1,806,817	2,000,000		1FE
91731K-AA-8	USB CAPITAL IX 01/01/9999		01/01/2009	VARIOUS		1,470,329	3,000,000		1FE
92978A-AA-0	WACHOVIA CAPITAL TRUST I 01/01/9999		01/01/2009	VARIOUS		2,500,000	2,500,000		1FE
93935R-AA-3	WASH MUTUAL PFD FDG II 01/01/9999		01/01/2009	VARIOUS			3,000,000		6Z
98877C-AA-5	ZFS FINANCE USA TRUST I 05/09/2037		01/01/2009	VARIOUS		2,011,595	3,000,000		2FE
4899999. Bonds - Hybrid Securities						48,092,098	66,280,338	60,597	XXX
8399997. Total - Bonds - Part 3						2,805,557,016	2,854,906,352	12,362,183	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						2,805,557,016	2,854,906,352	12,362,183	XXX
35671D-78-2	FREEPORT-MCMORAN C & G		03/31/2009	Various	60,000.000	3,425,024	0.00		P3LFE
74038A-20-7	PREFERRED BLOCKER INC		12/31/2008	EXCHANGE	1,560.000	405,600	0.00		P6LFE
8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						3,830,624	XXX		XXX
8999997. Total - Preferred Stocks - Part 3						3,830,624	XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						3,830,624	XXX		XXX
002896-20-7	ABERCROMBIE + FITCH CO		03/17/2009	Various	4,029.000	86,212			L
G1150G-11-1	ACCENTURE LTD	F	03/17/2009	Various	4,193.000	128,949			L

SCHEDULE D - PART 3

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00507V-10-9	ACTIVISION BLIZZARD INC		03/25/2009	Various	137,941.000	1,388,096			L
00724F-10-1	ADOBE SYS INC		03/17/2009	Various	4,645.000	81,994			L
00766T-10-0	AECOM TECHNOLOGY GROUP		03/12/2009	BLAIR, WILLIAM, & COMPANY, L.L.C.	14,400.000	358,044			L
007865-10-8	AEROPOSTALE INC		03/13/2009	Various	76,483.000	1,869,476			L
00817Y-10-8	AETNA INC		02/02/2009	BARCLAYS CAPITAL	1,255.000	40,750			L
001547-10-8	AK STL HLD G CORP COM		03/17/2009	Various	14,647.000	85,227			L
00971T-10-1	AKAMAI TECHNOLOGIES		03/25/2009	Various	358,657.000	6,482,119			L
015351-10-9	ALEXION PHARMACEUTICAL INC		03/17/2009	Various	41,375.000	1,487,780			L
017175-10-0	ALLEGHANY CORP.		03/30/2009	STOCK DIV.	90.000	23,445			L
01903Q-10-8	ALLIED CAPITAL CP		02/02/2009	BARCLAYS CAPITAL	26,322.000	40,812			L
019777-10-1	ALLOS THERAPEUTICS INC		03/31/2009	Various	324,990.000	2,351,909			L
021441-10-0	ALTERA CORP.		03/25/2009	Various	122,238.000	2,137,224			L
02209S-10-3	ALTRIA GROUP INC		02/02/2009	BARCLAYS CAPITAL	2,448.000	40,857			L
023135-10-6	AMAZON CORP.		03/25/2009	Various	51,868.000	3,610,159			L
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC		03/17/2009	Various	9,155.000	89,124			L
025537-10-1	AMERICAN ELEC PWR INC		02/02/2009	BARCLAYS CAPITAL	1,279.000	40,987			L
027070-10-1	AMERICAN ITALIAN PASTA		03/23/2009	JEFFERIES & COMPANY, INC.	37,689.000	1,134,460			L
029429-10-7	AMERICAN SCIENCE ENGINEERING INC		03/13/2009	Various	32,850.000	2,153,311			L
029912-20-1	AMERICAN T OWER CORP CL A		03/25/2009	Various	51,578.000	1,629,995			L
03073E-10-5	AMERISOURCEBERGEN CORP		02/02/2009	BARCLAYS CAPITAL	1,114.000	41,066			L
031162-10-0	AMGEN INC		03/17/2009	Various	1,720.000	91,461			L
032346-10-8	AMYLIN PHARMACEUTIALS INC		03/17/2009	Various	7,526.000	86,617			L
032511-10-7	ANADARKO PETE CORP		03/25/2009	Various	121,800.000	4,823,550			L
035128-20-6	ANGLOGOLD ASHANTI LTD		03/25/2009	Various	65,300.000	2,479,921			L
037604-10-5	APOLLO GROUP		02/06/2009	JEFFERIES & COMPANY, INC.	13,100.000	1,087,139			L
037833-10-0	APPLE INC.		03/25/2009	Various	13,300.000	1,334,137			L
039483-20-1	ARCHER DANIELS		01/01/2009	VARIOUS	130,000.000	5,711,280			L
039483-10-2	ARCHER-DANIELS-MIDL		03/17/2009	Various	3,194.000	89,467			L
053332-10-2	AUTOZONE INC.		03/25/2009	Various	17,657.000	2,786,460			L
05334D-10-7	AUXILIUM PHARMACEUTICALS INC		03/12/2009	Various	61,951.000	1,922,044			L
053484-10-1	AVALONBAY CMNTYS INC		01/29/2009	STOCK DIV.	3,572.000	189,530			L
054303-10-2	AVON PRODS INC COM		03/17/2009	Various	4,809.000	83,092			L
056525-10-8	BADGER METER INC		03/24/2009	BLAIR, WILLIAM, & COMPANY, L.L.C.	27,500.000	901,816			L
056752-10-8	BAIDU.COM ADR	F	03/25/2009	Various	31,197.000	5,291,692			L
067901-10-8	BARRICK GOLD CORP		03/25/2009	BERNSTEIN (SANFORD C.) & CO., INC.	48,000.000	1,575,994			L
071813-10-9	BAXTER INTL INC		03/25/2009	Various	19,603.000	997,393			L
054937-10-7	BB+T CORP		03/25/2009	BERNSTEIN (SANFORD C.) & CO., INC.	89,700.000	1,635,204			L
075887-10-9	BECTON DICKINSON		02/02/2009	BARCLAYS CAPITAL	564.000	41,198			L
086516-10-1	BEST BUY CO INC		03/25/2009	Various	38,400.000	1,257,521			L
09062X-10-3	BIOGEN IDEC INC.		03/17/2009	Various	1,821.000	90,241			L
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		02/05/2009	JONES TRADING	23,836.000	465,803			L
055482-10-3	BJ SVCS CO		03/17/2009	Various	8,538.000	89,124			L
091797-10-0	BLACK + DECKER CORPORATION		02/02/2009	BARCLAYS CAPITAL	1,363.000	40,530			L
091935-50-2	BLACKBOARD INC		03/16/2009	JEFFERIES & COMPANY, INC.	28,730.000	852,899			L
093671-10-5	BLOCK H + R INC		03/17/2009	Various	4,593.000	91,988			L
055921-10-0	BMC SOFTWARE INC		03/25/2009	Various	208,967.000	6,348,993			L
097023-10-5	BOEING CO		02/02/2009	BARCLAYS CAPITAL	1,021.000	41,131			L
110122-10-8	BRISTOL MYERS SQUIBB CO		02/02/2009	BARCLAYS CAPITAL	1,827.000	40,634			L
111320-10-7	BROADCOM CORP CL A		03/25/2009	Various	284,090.000	5,747,367			L
119848-10-9	BUFFALO WILD WINGS INC		03/13/2009	Various	19,627.000	654,002			L
12541W-20-9	C.H. ROBINSON WORLD		03/12/2009	BLOOMBERG TRADEBOOK LLC	11,400.000	480,961			L
12673P-10-5	CA INC		03/17/2009	Various	5,328.000	88,738			L
127190-30-4	CACI INTERNATIONAL SERVICES		01/14/2009	LAZARD FRERES & COMPANY	2,500.000	115,086			L
134429-10-9	CAMPBELL SOUP CO		03/17/2009	Various	3,226.000	92,651			L
149123-10-1	CATERPILLAR INC		02/02/2009	BARCLAYS CAPITAL	1,347.000	40,912			L
150870-10-3	CELANESE CORP		03/17/2009	Various	11,938.000	129,390			L
151020-10-4	CELGENE CORP.		03/25/2009	Various	9,600.000	447,628			L
15189T-10-7	CENTERPOINT ENERGY INC		03/17/2009	Various	8,572.000	97,724			L
156708-10-9	CEPHALON INC		03/25/2009	Various	51,211.000	3,619,973			L
156782-10-4	CERNER CORP		03/25/2009	Various	64,748.000	2,901,233			L
M22465-10-4	CHECK POINT SOFTWARE TECHNOLOGIES		03/25/2009	Various	92,606.000	2,007,964			L
169656-10-5	CHIPOTLE MEXICAN GRILL		03/27/2009	Various	44,800.000	2,977,036			L
125509-10-9	CIGNA CORP.		02/02/2009	BARCLAYS CAPITAL	2,302.000	40,431			L

SCHEDULE D - PART 3

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

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17275R-10-2	CISCO SYS INC		03/25/2009	Various	106,272.000	1,752,102			L
177376-10-0	CITRIX SYS INC		03/25/2009	Various	33,800.000	799,189			L
12572Q-10-5	CME GROUP INC.		03/25/2009	Various	13,400.000	3,359,362			L
125896-10-0	CMS ENERGY CORP COM		03/17/2009	Various	7,405.000	85,042			L
189754-10-4	COACH INC		03/17/2009	Various	6,047.000	88,003			L
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		03/12/2009	BLOOMBERG TRADEBOOK LLC	41,800.000	866,029			L
203668-10-8	COMMUNITY HEALTH SYSTEMS		03/17/2009	Various	6,219.000	98,405			L
205887-10-2	CONAGRA INC		03/17/2009	Various	5,802.000	93,490			L
206708-10-9	CONCUR TECHNOLOGIES		01/13/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	31,300.000	892,729			L
212015-10-1	CONTINENTAL RESOURCES INC OK		03/17/2009	Various	4,288.000	85,066			L
222862-10-4	COVENTRY HEALTH CAR		03/17/2009	Various	7,713.000	96,816			L
G2552X-10-8	COVIDIEN L TD SHS		02/02/2009	BARCLAYS CAPITAL	1,071.000	41,009			L
225447-10-1	CREE INC		03/19/2009	Various	168,800.000	3,969,973			L
233293-10-9	D P L, INC.		03/17/2009	Various	4,220.000	91,313			L
235851-10-2	DANAHER CO RP COM		03/25/2009	Various	8,800.000	475,707			L
242370-10-4	DEAN FOODS CO		03/17/2009	Various	4,682.000	92,992			L
244199-10-5	DEERE & CO.		03/25/2009	Various	103,400.000	4,135,436			L
24702R-10-1	DELL INC		03/17/2009	Various	9,810.000	91,267			L
247361-70-2	DELTA AIR LINES, INC.		03/25/2009	Various	68,300.000	367,635			U
247916-20-8	DENBURY RESOURCES INC		03/17/2009	Various	6,314.000	83,937			L
251893-10-3	DEVRY INC		03/12/2009	BLOOMBERG TRADEBOOK LLC	9,300.000	432,255			L
252603-10-5	DIAMOND FOODS INC		03/12/2009	Various	46,611.000	1,054,197			L
25470F-10-4	DISCOVERY COMMUNICATIONS INC		03/17/2009	JEFFERIES & COMPANY, INC.	5,229.000	87,860			L
256746-10-8	DOLLAR TREE INC		02/24/2009	CANTOR, FITZGERALD & CO.	13,162.000	469,904			L
26441C-10-5	DUKE ENERGY HLDG CORP		03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	2,675.000	34,641			L
278642-10-3	EBAY INC COM		03/17/2009	Various	7,232.000	82,334			L
28176E-10-8	EDWARDS LIFESCIENCES CORP		03/12/2009	Various	28,651.000	1,682,862			L
28336L-10-9	EL PASO CORP		03/17/2009	Various	13,283.000	94,413			L
29078E-10-5	EMBARQ CORP		03/17/2009	Various	2,588.000	92,257			L
268648-10-2	EMC CORP		03/25/2009	Various	72,462.000	840,261			L
29265N-10-8	ENERGEN CORP.		02/02/2009	BARCLAYS CAPITAL	1,377.000	41,567			L
29266R-10-8	ENERGIZER HOLDINGS INC		02/02/2009	BARCLAYS CAPITAL	882.000	40,985			L
29364G-10-3	ENTERGY CORP		02/23/2009	CONVERSION	22,433.000	1,700,000			L
26875P-10-1	EOG RESOUR CES INC COM		03/25/2009	Various	38,800.000	2,276,214			L
29444U-50-2	EQUINIX INC		03/12/2009	BLOOMBERG TRADEBOOK LLC	8,600.000	432,890			L
30161N-10-1	EXELON CORP COM		02/02/2009	BARCLAYS CAPITAL	751.000	40,983			L
302182-10-0	EXPRESS SCRIPTS INC		02/02/2009	BARCLAYS CAPITAL	740.000	41,118			L
30231G-10-2	EXXON MOBIL CORP		03/13/2009	BLOOMBERG TRADEBOOK LLC	13,987.000	939,086			L
307000-10-9	FAMILY DOLLAR STORE		03/17/2009	Various	42,033.000	1,320,793			L
314211-10-3	FEDERATED INVESTORS		03/17/2009	Various	4,246.000	82,335			L
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		03/17/2009	JEFFERIES & COMPANY, INC.	5,035.000	87,965			L
81369Y-60-5	FINANCIAL SELECT SECTOR SPR FUND		03/25/2009	Various	67,400.000	557,114			L
336433-10-7	FIRST SOLAR		03/25/2009	Various	5,800.000	734,424			L
337932-10-7	FIRSTENERGY CORP		02/02/2009	BARCLAYS CAPITAL	819.000	41,242			L
343412-10-2	FLUOR CORP NEW		03/26/2009	LAZARD FRERES & COMPANY	8,000.000	303,430			L
344849-10-4	FOOT LOCKER INC		03/17/2009	Various	9,101.000	81,760			L
H27178-10-4	FOSTER WHEELER AG		03/17/2009	Various	6,810.000	129,158			L
35671D-85-7	FREEPORT MCMORAN COPPER + GOLD		03/25/2009	Various	145,500.000	4,863,640			L
364760-10-8	GAP (THE)		03/17/2009	Various	7,199.000	81,775			L
G37260-10-9	GARMIN LTD		03/17/2009	Various	4,574.000	84,923			L
368710-40-6	GENENTECH INC		01/09/2009	JEFFERIES & COMPANY, INC.	24,500.000	2,137,314			L
369550-10-8	GENERAL DYNAMICS CORP		02/02/2009	BARCLAYS CAPITAL	745.000	40,981			L
369604-10-3	GENERAL ELEC CO		03/17/2009	Various	8,877.000	78,224			L
36866T-10-3	GEN-PROBE INC		03/12/2009	Various	40,774.000	1,821,531			L
372917-10-4	GENZYME CORP.		02/26/2009	Various	4,224.000	292,629			L
375558-10-3	GILEAD SCIENCES INC		03/25/2009	Various	43,525.000	2,045,885			L
380956-40-9	GOLDCORP INC	A	03/25/2009	Various	72,400.000	2,468,036			L
38141G-10-4	GOLDMAN SA CHS GROUP INC		03/25/2009	Various	33,142.000	3,548,918			L
382388-10-6	GOODRICH CORPORATIO		02/02/2009	BARCLAYS CAPITAL	1,094.000	40,636			L
38259P-50-8	GOOGLE INC CL A		03/25/2009	Various	3,500.000	1,158,491			L
393122-10-6	GREEN MOUNTAIN COFFEE ROASTE		03/24/2009	STIFEL CAPITAL MARKETS	16,030.000	766,308			L
411310-10-5	HANSEN NATURAL CORP.		03/25/2009	Various	78,652.000	2,816,814			L
423074-10-3	HEINZ H J CO		02/02/2009	BARCLAYS CAPITAL	1,127.000	41,269			L

SCHEDULE D - PART 3

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

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427866-10-8	HERSHEY CO / THE		03/17/2009	Various	2,603.000	92,662			L
42809H-10-7	HESS CORP		03/25/2009	Various	11,000.000	720,146			L
428222-10-0	HEWITT ASSOCIATES, INC		03/17/2009	Various	3,479.000	95,325			L
436440-10-1	HOLOGIC, INC.		03/17/2009	Various	7,449.000	82,109			L
438516-10-6	HONEYWELL INTL INC		02/02/2009	Various	30,091.000	1,080,678			L
441060-10-0	HOSPIRA INC.		03/17/2009	Various	3,469.000	82,417			L
447011-10-7	HUNTSMAN		03/17/2009	Various	28,432.000	81,921			L
45103T-10-7	ICON PLC SPON ADR		03/12/2009	Various	46,900.000	891,360			L
452308-10-9	ILLINOIS TOOL WKS INC		01/05/2009	WARBURG DILLION READ LLC	27,300.000	990,725			L
452327-10-9	ILLUMINA INC		03/25/2009	Various	95,331.000	3,328,645			L
458140-10-0	INTEL CORP		03/25/2009	Various	111,727.000	1,654,838			L
459200-10-1	INTERNATIONAL BUS.		03/25/2009	Various	19,544.000	1,827,701			L
460690-10-0	INTERPUBLI C GROUP COS INC		03/25/2009	BERNSTEIN (SANFORD C.) & CO., INC.	369,000.000	1,634,412			L
464288-67-9	ISHARES BARCLAYS US SHORT TREASURYS		01/14/2009	J. P. MORGAN SECURITIES, INC.	542,250.000	59,880,668			L
464286-40-0	ISHARES MSCI BRAZIL		03/31/2009	Various	145,402.000	5,604,486			L
464286-10-3	I-SHARES_AUSTRAILIA		03/31/2009	DEUTSCHE BANK CAPITAL CORP.	223,214.000	3,019,907			L
464287-49-9	ISHARES-RUS MIDCAP US		01/08/2009	Various	3,709,611.000	226,310,705			L
464330-10-9	ISIS PHARMACEUTICALS INC		03/12/2009	Various	99,466.000	1,364,788			L
45068B-10-9	ITT EDUCATIONAL SVCS INC		03/17/2009	Various	11,064.000	1,226,859			L
469814-10-7	JACOBS ENGINEERING		03/13/2009	Various	51,305.000	2,289,483			L
47102X-10-5	JANUS CAP GROUP INC		03/17/2009	JEFFERIES & COMPANY, INC.	17,059.000	89,544			L
481165-10-8	JOY GLOBAL INC		03/17/2009	Various	4,108.000	84,687			L
46625H-10-0	JP MORGAN CHASE & CO		03/25/2009	BERNSTEIN (SANFORD C.) & CO., INC.	59,500.000	1,626,224			L
487836-10-8	KELLOGG CO.		02/02/2009	BARCLAYS CAPITAL	938.000	41,218			L
49460W-20-8	KINETIC CONCEPTS		03/17/2009	Various	4,157.000	95,508			L
495582-10-8	KING PHARMACEUTICALS INC		03/17/2009	Various	12,254.000	94,734			L
499005-10-6	KNIGHT CAPITAL GROUP INC		03/17/2009	Various	215,428.000	3,789,475			L
50075N-10-4	KRAFT FOOD S INC CL A		01/05/2009	WARBURG DILLION READ LLC	36,600.000	1,013,062			L
53071M-10-4	LIBERTY MEDIA CORP		03/17/2009	Various	28,905.000	88,551			L
53217V-10-9	LIFE TECHNOLOGIES CORP		03/25/2009	Various	117,140.000	3,583,350			L
532716-10-7	LIMITED BR ANDS INC COM		03/17/2009	Various	10,546.000	81,908			L
532791-10-0	LINCARE HOLDINGS INC		03/17/2009	Various	4,008.000	92,297			L
535678-10-6	LINEAR TEC HNOLOGY CORP COM		03/19/2009	BTIG BASS TRADING	38,700.000	889,380			L
G5542W-10-6	LLOYDS BANKING GROUP PLC	D	01/19/2009	MERGER	286,171.000	405,388			U
548661-10-7	LOWES COS INC USD0.50		03/17/2009	Various	5,341.000	83,747			L
502161-10-2	LSI CORP		03/17/2009	Various	29,245.000	82,176			L
55003Q-10-3	LUMBER LIQUIDATORS INC		03/12/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH	47,500.000	502,256			L
552690-10-9	M D U RESOURCES GROUP, INC.		02/02/2009	BARCLAYS CAPITAL	2,080.000	41,164			L
55611C-10-8	MACROVISION SOLUTIONS CORP		03/25/2009	Various	168,300.000	2,870,542			L
55616P-10-4	MACYS INC		03/17/2009	Various	11,134.000	93,401			L
563571-10-8	MANITOWOC CO.		03/17/2009	Various	21,482.000	82,901			L
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.	F	03/25/2009	Various	568,121.000	5,153,067			L
57636Q-10-4	MASTERCARD INC.		03/25/2009	Various	16,519.000	2,636,650			L
579780-20-6	MCCORMICK & CO.		02/02/2009	BARCLAYS CAPITAL	1,285.000	41,405			L
580135-10-1	MCDONALD'S CORP.		03/25/2009	Various	25,600.000	1,366,492			L
584045-10-8	MEDASSETS INC		03/12/2009	Various	58,028.000	870,973			L
58405U-10-2	MEDCO HEALTH SOLUTIONS INC		03/25/2009	Various	16,400.000	647,070			L
585055-10-6	MEDTRONIC INC.		03/17/2009	Various	3,080.000	93,822			L
589331-10-7	MERCK & CO.		03/17/2009	Various	3,293.000	90,139			L
591708-10-2	METROPCS COMMUNICATIONS		03/17/2009	Various	5,204.000	79,092			L
594918-10-4	MICROSOFT CORP		03/17/2009	Various	5,325.000	92,050			L
61166W-10-1	MONSANTO CO NEW		03/25/2009	Various	8,600.000	704,024			L
617446-44-8	MORGAN STANLEY		03/25/2009	Various	121,069.000	3,004,969			L
61945A-10-7	MOSAIC COMPANY		03/25/2009	Various	30,914.000	1,338,529			L
628530-10-7	MYLAN INC		03/27/2009	Various	171,574.000	2,280,791			L
62855J-10-4	MYRIAD GENETICS INC		03/25/2009	Various	32,168.000	2,762,770			L
73935A-10-4	NASDAQ 100 INDEX TRACKING STOCK		03/31/2009	Various	1,342,926.000	39,062,267			L
637071-10-1	NATIONAL OILWELL VA		03/26/2009	Various	55,700.000	1,860,078			L
637640-10-3	NATIONAL SEMICONDUCTOR CORP		03/17/2009	Various	9,227.000	94,028			L
64110L-10-6	NETFLIX INC		03/25/2009	Various	103,759.000	3,840,595			L
64128B-10-8	NEUTRAL TANDEM INC		03/13/2009	Various	63,877.000	1,294,435			L
651229-10-6	NEWELL RUBBERMAID INC		03/17/2009	Various	13,810.000	79,437			L
651290-10-8	NEWFIELD EXPLORATION CORP		01/05/2009	WARBURG DILLION READ LLC	47,400.000	1,049,171			L

SCHEDULE D - PART 3

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62913F-20-1	NII HOLDINGS INC		03/17/2009	Various	6,215.000	77,212			L
65473P-10-5	NISOURCE I NC		03/17/2009	Various	9,523.000	89,866			L
H5833N-10-3	NOBLE CORPORATION	F	03/17/2009	Various	3,521.000	90,286			L
654902-20-4	NOKIA CORPORATION	F	03/25/2009	BERNSTEIN (SANFORD C.) & CO., INC.	131,100.000	1,585,786			L
655664-10-0	NORDSTROM INC		03/17/2009	Various	6,287.000	87,006			L
665859-10-4	NORTHERN TRUST CORP		03/24/2009	STIFEL CAPITAL MARKETS	41,300.000	2,668,558			L
67019E-10-7	NSTAR		02/02/2009	BARCLAYS CAPITAL	1,211.000	41,171			L
670704-10-5	NUVASIVE, INC.		03/12/2009	Various	48,882.000	1,620,503			L
67073Y-10-6	NV ENERGY INC		02/02/2009	BARCLAYS CAPITAL	3,827.000	41,141			L
67066G-10-4	NVIDIA CORP		03/25/2009	Various	437,858.000	4,388,804			L
686091-10-9	O REILLY AUTOMOTIVE INC		03/19/2009	WEEDEN & COMPANY	44,200.000	1,569,467			L
674599-10-5	OCCIDENTAL PETE CORP		03/25/2009	Various	26,900.000	1,567,187			L
683715-10-6	OPEN TEXT CORP		03/12/2009	BLAIR, WILLIAM, & COMPANY, L.L.C.	12,100.000	380,913			L
68389X-10-5	ORACLE COR P COM		03/17/2009	Various	5,754.000	87,983			L
695257-10-5	PACTIV CORP		03/17/2009	Various	6,900.000	104,611			L
703395-10-3	PATTERSON COS INC		03/17/2009	Various	5,073.000	92,657			L
703481-10-1	PATTERSON UTI ENERGY INC		03/17/2009	JEFFERIES & COMPANY, INC.	9,129.000	87,869			L
705573-10-3	PEGASYSTEMS INC		03/13/2009	Various	39,020.000	657,258			L
71343P-20-0	PEPSIAMERICAS INC		03/17/2009	Various	5,503.000	87,497			L
716382-10-6	PETMED EXPRESS INC		03/12/2009	BLOOMBERG TRADEBOOK LLC	31,100.000	471,426			L
717081-10-3	PFIZER INC		03/17/2009	Various	6,153.000	89,317			L
717124-10-1	PHARMACEUTICAL PRODUCT DEVEL		03/17/2009	Various	4,076.000	95,061			L
724479-10-0	PITNEY BOW ES INC		03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	1,861.000	34,460			L
G7127P-10-0	PLATINUM UNERWRITERS HLDGS		02/17/2009	CONVERSION	5,000.000	150,750			L
73172K-10-4	POLYCOM INC.		01/07/2009	BERNSTEIN (SANFORD C.) & CO., INC.	76,700.000	1,121,722			L
73755L-10-7	POTASH CORP OF SASKATCHEWAN	I	03/25/2009	Various	16,950.000	1,361,275			L
73935X-50-0	POWERSHARES WILDERH CLEAN ETF		03/12/2009	Various	202,530.000	1,759,428			L
741503-40-3	PRICELINE.COM		03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	423.000	35,080			L
74153Q-10-2	PRIDE INTL		03/25/2009	BERNSTEIN (SANFORD C.) & CO., INC.	80,600.000	1,599,741			L
74347R-74-3	PROSHARES ULTRA FINANCIALS		03/26/2009	Various	1,898,100.000	5,435,562			L
74347R-40-4	PROSHARES ULTRA MIDCAP400 ETF		02/12/2009	WARBURG DILLION READ LLC	37,900.000	811,061			L
74347R-20-6	PROSHARES ULTRA QQQ		03/31/2009	Various	5,416,494.000	141,934,667			L
74347R-10-7	PROSHARES ULTRA S&P500		03/26/2009	Various	9,945,800.000	174,731,262			L
74347R-29-7	PROSHARES ULTRASHORT LEHMAN		01/29/2009	Various	93,594.000	3,963,894			L
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		02/02/2009	BARCLAYS CAPITAL	1,295.000	40,683			L
745310-10-2	PUGET ENERGY, INC.		02/02/2009	BARCLAYS CAPITAL	1,407.000	41,350			L
747525-10-3	QUALCOMM INC		03/25/2009	Various	25,854.000	951,871			L
74762E-10-2	QUANTA SERVICES		03/17/2009	JEFFERIES & COMPANY, INC.	4,011.000	87,697			L
74834L-10-0	QUEST DIAGNOSTICS INC		02/02/2009	BARCLAYS CAPITAL	828.000	41,157			L
748356-10-2	QUESTAR CORP.		01/05/2009	WARBURG DILLION READ LLC	29,300.000	1,069,655			L
74837R-10-4	QUICKSILVER RESOURCES INC		02/02/2009	BARCLAYS CAPITAL	5,929.000	41,448			L
749121-10-9	QWEST COMM UNICATIONS INTL INC COM		03/17/2009	Various	28,016.000	94,291			L
750438-10-3	RADIOSHACK CORP		03/17/2009	Various	10,533.000	97,144			L
75281A-10-9	RANGE RESOURCES COR		03/26/2009	Various	53,800.000	2,387,295			L
754730-10-9	RAYMOND JAMES FINANCIAL INC		03/17/2009	Various	5,085.000	79,242			L
756577-10-2	RED HAT INC.		03/25/2009	Various	113,192.000	1,694,064			L
761152-10-7	RESMED INC.		02/02/2009	BARCLAYS CAPITAL	1,033.000	41,181			L
770323-10-3	ROBERT HALF INTL INC		03/17/2009	JEFFERIES & COMPANY, INC.	5,279.000	88,043			L
773903-10-9	ROCKWELL AUTOMATION INC		02/02/2009	BARCLAYS CAPITAL	1,774.000	40,805			L
774341-10-1	ROCKWELL COLLINS INC		03/17/2009	Various	2,765.000	90,996			L
778296-10-3	ROSS STORES, INC.		03/17/2009	Various	2,637.000	82,813			L
779382-10-0	ROWAN COS INC		03/17/2009	Various	6,770.000	87,455			L
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD	F	03/17/2009	Various	11,103.000	78,034			V
78390X-10-1	SAIC INC		03/17/2009	Various	5,127.000	95,095			L
79466L-30-2	SALESFORCE COM INC		03/19/2009	BTIG BASS TRADING	25,200.000	894,099			L
80007P-30-7	SANDRIDGE ENERGY INC		02/02/2009	BARCLAYS CAPITAL	6,378.000	41,594			L
803111-10-3	SARA LEE CORP		03/17/2009	Various	10,903.000	96,040			L
806857-10-8	SCHLUMBERGER LTD		02/11/2009	MILLER TABAK ROBERTS	5,000.000	219,682			L
810186-10-6	SCOTTS MIRACLE GRO CO		03/12/2009	Various	43,205.000	1,326,618			L
81211K-10-0	SEALED AIR CORP		03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	3,220.000	34,608			L
812578-10-2	SEATTLE GENETICS INC		03/12/2009	Various	121,264.000	1,134,228			L
816636-20-3	SEMI CONDUCTOR HOLDRS TRUST		03/18/2009	Various	155,100.000	2,916,195			L
817315-10-4	SEPRACOR INC		03/17/2009	Various	6,147.000	92,968			L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
81941Q-20-3	SHANDA INTERACTIVE SPON ADR		03/26/2009	Various	62,772.000	2,418,388			L
828806-10-9	SIMON PPTY GROUP INC		03/18/2009	STOCK DIV.	4,012.000	136,158			L
842587-10-7	SOUTHERN CO		02/02/2009	BARCLAYS CAPITAL	1,237.000	41,007			L
78464A-68-0	SPDR BARCLAYS CAPITAL		02/19/2009	Various	3,224,178.000	148,044,159			L
78463V-10-7	SPDR GOLD TRUST ETF		02/18/2009	Various	59,066.000	5,388,783			L
78464A-74-8	SPDR OIL & GAS EQUIP SVS		03/19/2009	Various	107,500.000	2,034,291			L
78462F-10-3	SPDR S&P DEP RCPT TRADES AND QUOTES		03/17/2009	Various	2,259,162.000	189,159,140			L
847560-10-9	SPECTRA ENERGY CORP		03/17/2009	Various	6,537.000	90,286			L
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC		03/17/2009	Various	9,246.000	98,263			L
790849-10-3	ST JUDE MED INC		03/25/2009	Various	21,236.000	780,667			L
854616-10-9	STANLEY WORKS		03/17/2009	Various	3,090.000	83,043			L
85528P-10-8	STARENT NETWORKS CORP		03/19/2009	Various	88,116.000	1,507,819			L
858119-10-0	STEEL DYNAMICS INC		03/17/2009	Various	12,851.000	91,582			L
863236-10-5	STRAYER EDUCATION INC		03/25/2009	Various	11,756.000	2,028,100			L
863667-10-1	STRYKER CORP		03/17/2009	Various	2,617.000	95,723			L
866810-20-3	SUN MICROSYSTEMS INC		03/17/2009	Various	17,829.000	84,317			L
867892-10-1	SUNSTONE HOTEL INVESTORS INC		01/15/2009	STOCK DIV.	10,625.000	60,988			L
871130-10-0	SYBASE INC		03/25/2009	Various	159,392.000	4,714,540			L
87157D-10-9	SYNAPTICS INC		03/12/2009	BLOOMBERG TRADEBOOK LLC	43,200.000	1,069,006			L
871829-10-7	SYSCO CORP		03/17/2009	Various	3,869.000	84,599			L
872375-10-0	TECO ENERGY INC		03/17/2009	Various	8,154.000	91,679			L
879433-10-0	TELEPHONE & DATA SYSTEMS, INC.		02/02/2009	BARCLAYS CAPITAL	1,319.000	41,265			L
880915-10-3	TERRA INDUSTRIES INC		03/17/2009	Various	36,814.000	934,608			L
881005-20-1	TERRANITROGEN CO L P		03/26/2009	BAIRD (ROBERT W.) & CO. INC.	6,700.000	910,917			L
881624-20-9	TEVA PHARMACEUTICAL-ADR	R	03/25/2009	Various	15,800.000	704,103			L
885175-30-7	THORATEC CORP		03/12/2009	Various	68,638.000	1,849,256			L
886547-10-8	TIFFANY + CO NEW COM		03/17/2009	Various	4,352.000	83,126			L
872540-10-9	TJX COS INC		03/25/2009	Various	84,332.000	2,046,161			L
891906-10-9	TOTAL SYS SVCS INC		03/17/2009	Various	7,114.000	92,257			L
H8817H-10-0	TRANSOCEAN INC		03/25/2009	Various	37,400.000	2,364,079			L
89469A-10-4	TREEHOUSE FOODS INC		03/12/2009	BLAIR, WILLIAM, & COMPANY, L.L.C.	46,700.000	1,272,515			L
H89128-10-4	TYCO INTER NATIONAL LTD BERMUDASHS		01/06/2009	FRANKEL, STUART, & CO., INC	41,700.000	1,024,865			L
902494-10-3	TYSON FOOD S INC (DEL) CLS A COM		02/02/2009	BARCLAYS CAPITAL	4,675.000	41,481			L
902681-10-5	U G I CORP.		03/17/2009	JEFFERIES & COMPANY, INC.	3,801.000	87,545			L
902653-10-4	UDR INC		01/29/2009	STOCK DIV.	18,703.000	219,078			L
903914-10-9	ULTRA PETROLEUM CORP		02/02/2009	BARCLAYS CAPITAL	1,167.000	41,280			L
74347R-87-5	ULTRASHORT QQQ PROSHARES		01/15/2009	BERNSTEIN (SANFORD C.) & CO., INC.	200,359.000	12,449,166			L
74347R-88-3	ULTRASHORT S&P500 PROSHARES		03/16/2009	Various	711,325.000	64,203,582			L
91307C-10-2	UNITED THERAPEUTICS CORP		03/12/2009	Various	14,101.000	929,535			L
91324P-10-2	UNITEDHEALTH GROUP INC		02/02/2009	BARCLAYS CAPITAL	1,412.000	41,097			L
917047-10-2	URBAN OUTFITTERS INC		03/12/2009	Various	157,241.000	2,579,394			L
922908-73-6	VANGUARD GROWTH VIPERS		03/31/2009	Various	964,645.000	35,004,082			L
921910-81-6	VANGUARD MEGA CAP 300 GROWTH ETF		03/25/2009	Various	438,700.000	13,800,027			L
922908-53-8	VANGUARD MIDCAP GROWTH INDEX		02/06/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH	459,700.000	15,998,433			L
922908-59-5	VANGUARD SMALLCAP GRWTH ETF		02/06/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH	263,700.000	10,952,990			L
92220P-10-5	VARIAN MEDICAL SYST		03/17/2009	Various	2,818.000	93,691			L
92532F-10-0	VERTEX PHARMACEUTICALS		03/12/2009	Various	53,900.000	1,704,539			L
92553P-20-1	VIACOM INC NEW CL B		03/17/2009	Various	5,124.000	77,035			L
92826C-83-9	VISA INC		03/25/2009	Various	8,870.000	464,791			L
929042-10-9	VORNADO RLTY TR		03/13/2009	STOCK DIV.	3,711.000	119,027			L
92927K-10-2	WABCO HOLDINGS INC		03/17/2009	Various	8,223.000	82,828			L
93317Q-10-5	WALTER INDUSTRIES INC		03/17/2009	Various	4,120.000	81,884			L
G9435N-10-8	WARNER CHILCOTT LTD CL A		03/17/2009	Various	8,770.000	98,508			L
941848-10-3	WATERS CORPORATION		03/17/2009	Various	2,765.000	94,842			L
942712-10-0	WATSON WYATT WORLDWIDE INC		03/13/2009	Various	38,202.000	1,841,249			L
H27013-10-3	WEATHERFORD INTERNATIONAL LTD		03/25/2009	BERNSTEIN (SANFORD C.) & CO., INC.	127,300.000	1,591,479			L
94946T-10-6	WELLCARE HEALTH PLANS		03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	4,600.000	35,207			L
958102-10-5	WESTERN DIGITAL CORP.		03/17/2009	Various	5,154.000	76,217			L
959802-10-9	WESTERN UN CO COM		03/17/2009	Various	7,097.000	82,936			L
966837-10-6	WHOLE FOODS MKT INC		03/17/2009	Various	6,781.000	83,562			L
969457-10-0	WILLIAMS COS INC		03/17/2009	Various	7,723.000	94,262			L
969904-10-1	WILLIAMS SONOMA, INC.		03/17/2009	Various	9,447.000	85,086			L
97381W-10-4	WINDSTREAM CORP		03/17/2009	Various	11,314.000	83,033			L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
983024-10-0	WYETH		02/02/2009	BARCLAYS CAPITAL	953.000	41,290			L
98389B-10-0	XCEL ENERGY INC		02/02/2009	BARCLAYS CAPITAL	2,257.000	41,166			L
983919-10-1	XILINX INC COM		03/25/2009	Various	227,589.000	4,504,433			L
G9826T-16-9	XSTRATA PLC NPR	D	03/03/2009	DIRECT	155,366.000				L
98385X-10-6	XTO ENERGY INC.		03/25/2009	Various	132,900.000	4,303,881			L
988498-10-1	YUM! BRANDS INC		03/17/2009	Various	3,326.000	91,302			L
98956P-10-2	ZIMMER HOLDINGS INC		02/02/2009	BARCLAYS CAPITAL	1,131.000	41,326			L
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						1,439,691,860	XXX		XXX
02003@-10-1	ALLSTATE LIFE INSURANCE COMPANY		01/02/2009	VARIOUS	0.000	250,000,000			J
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY		03/01/2009	Various	0.000	1,420			J
9199999. Common Stocks - Parent, Subsidiaries and Affiliates						250,001,420	XXX		XXX
261934-10-3	DREYFUS MONEY MARKET		03/02/2009	DIRECT	78.170	78			L
9399999. Common Stocks - Money Market Mutual Funds						78	XXX		XXX
9799997. Total - Common Stocks - Part 3						1,689,693,358	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						1,689,693,358	XXX		XXX
9899999. Total - Preferred and Common Stocks						1,693,523,982	XXX		XXX
9999999 - Totals						4,499,080,998	XXX	12,362,183	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 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)
313385-FT-8	FHLB DISC CORP		03/24/2009	Various		49,985,140	50,000,000	49,948,540			22,345		22,345		49,970,885		14,255	14,255		05/18/2009	1FE
313397-DE-8	FREDDIE DISCOUNT		03/04/2009	BARCLAYS BANK		49,997,085	50,000,000	49,982,500			11,472		11,472		49,993,972		3,113	3,113		03/18/2009	1
36215X-KG-6	GOVT NATL MTG ASSOC I #147995		03/01/2009	SCHEDULED REDEMPTION		369	369	387	393		(23)		(23)		369				7	01/15/2020	1
362162-WV-7	GOVT NATL MTG ASSOC I #181660		03/01/2009	SCHEDULED REDEMPTION		3	3	3	3						3					01/15/2020	1
36217Y-ZD-3	GOVT NATL MTG ASSOC I #207840		03/01/2009	SCHEDULED REDEMPTION		9	9	9	9						9					03/15/2017	1
36220G-7G-1	GOVT NATL MTG ASSOC I #278195		03/01/2009	SCHEDULED REDEMPTION		212	212	221	221		(8)		(8)		212				4	02/15/2020	1
36220S-LV-6	GOVT NATL MTG ASSOC I #286640		03/01/2009	SCHEDULED REDEMPTION		179	179	191	189		(10)		(10)		179				4	10/15/2020	1
36220T-G2-4	GOVT NATL MTG ASSOC I #287417		03/01/2009	SCHEDULED REDEMPTION		357	357	374	373		(16)		(16)		357				7	04/15/2020	1
36220S-TM-8	GOVT NATL MTG ASSOC I #297656		03/01/2009	SCHEDULED REDEMPTION		4,156	4,156	4,083	4,069		87		87		4,156				69	10/15/2022	1
36224G-RB-6	GOVT NATL MTG ASSOC I #328182		03/01/2009	SCHEDULED REDEMPTION		49	49	51	50		(1)		(1)		49				1	08/15/2022	1
36224H-GW-0	GOVT NATL MTG ASSOC I #328813		03/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					09/15/2022	1
36224L-ZY-6	GOVT NATL MTG ASSOC I #332059		03/01/2009	SCHEDULED REDEMPTION		30	30	30	30						30					11/15/2022	1
36224T-W9-7	GOVT NATL MTG ASSOC I #338272		03/01/2009	SCHEDULED REDEMPTION		4,278	4,278	4,205	4,217		61		61		4,278				71	11/15/2022	1
36224T-XN-5	GOVT NATL MTG ASSOC I #338285		03/01/2009	SCHEDULED REDEMPTION		3,959	3,959	3,898	3,887		72		72		3,959				66	12/15/2022	1
36224W-TL-7	GOVT NATL MTG ASSOC I #340855		03/01/2009	SCHEDULED REDEMPTION		163	163	170	169		(6)		(6)		163				3	01/15/2026	1
36224X-HX-2	GOVT NATL MTG ASSOC I #341446		03/01/2009	SCHEDULED REDEMPTION		175	175	177	177		(2)		(2)		175				3	12/15/2022	1
36203C-6C-1	GOVT NATL MTG ASSOC I #345667		03/01/2009	SCHEDULED REDEMPTION		522	522	538	538		(16)		(16)		522				9	04/15/2024	1
36203C-7J-5	GOVT NATL MTG ASSOC I #345697		03/01/2009	SCHEDULED REDEMPTION		5,488	5,488	5,658	5,628		(140)		(140)		5,488				87	05/15/2024	1
36203G-PS-6	GOVT NATL MTG ASSOC I #348833		03/01/2009	SCHEDULED REDEMPTION		50,974	50,974	51,130	51,100		(126)		(126)		50,974				859	06/15/2023	1
36203K-MR-2	GOVT NATL MTG ASSOC I #351468		03/01/2009	SCHEDULED REDEMPTION		183	183	189	188		(5)		(5)		183				3	03/15/2024	1
36203L-BZ-4	GOVT NATL MTG ASSOC I #352056		03/01/2009	SCHEDULED REDEMPTION		13,272	13,272	12,610	12,532		740		740		13,272				209	10/15/2023	1
36203L-D7-4	GOVT NATL MTG ASSOC I #352126		03/01/2009	SCHEDULED REDEMPTION		23,215	23,215	23,243	23,239		(24)		(24)		23,215				381	06/15/2023	1
36203L-VZ-2	GOVT NATL MTG ASSOC I #352632		03/01/2009	SCHEDULED REDEMPTION		76	76	77	77		(1)		(1)		76				1	03/15/2023	1
36203P-BA-0	GOVT NATL MTG ASSOC I #354733		03/01/2009	SCHEDULED REDEMPTION		4,941	4,941	4,865	4,865		77		77		4,941				76	01/15/2024	1
36203S-HF-7	GOVT NATL MTG ASSOC I #357630		03/01/2009	SCHEDULED REDEMPTION		18	18	18	18						18					05/15/2023	1
36203S-QM-2	GOVT NATL MTG ASSOC I #357860		03/01/2009	SCHEDULED REDEMPTION		118	118	120	119		(1)		(1)		118				2	09/15/2023	1
36203T-DT-9	GOVT NATL MTG ASSOC I #358414		03/01/2009	SCHEDULED REDEMPTION		119	119	121	121		(1)		(1)		119				2	09/15/2023	1
36204D-HW-2	GOVT NATL MTG ASSOC I #366645		03/01/2009	SCHEDULED REDEMPTION		53,122	53,122	50,516	51,069		2,053		2,053		53,122				847	12/15/2023	1
36204D-NJ-4	GOVT NATL MTG ASSOC I #366793		03/01/2009	SCHEDULED REDEMPTION		5,184	5,184	5,268	5,251		(67)		(67)		5,184				81	05/15/2024	1
36204E-5C-7	GOVT NATL MTG ASSOC I #368143		03/01/2009	SCHEDULED REDEMPTION		16,004	16,004	15,210	15,129		875		875		16,004				253	12/15/2023	1
36204F-W2-6	GOVT NATL MTG ASSOC I #368865		03/01/2009	SCHEDULED REDEMPTION		3,264	3,264	3,214	3,226		38		38		3,264				47	12/15/2023	1
36204J-NW-2	GOVT NATL MTG ASSOC I #371305		03/01/2009	SCHEDULED REDEMPTION		7	7	7	7						7					02/15/2024	1
36204L-C9-0	GOVT NATL MTG ASSOC I #372796		03/01/2009	SCHEDULED REDEMPTION		4,733	4,733	4,885	4,860		(127)		(127)		4,733				83	02/15/2024	1
36204L-DE-8	GOVT NATL MTG ASSOC I #372801		03/01/2009	SCHEDULED REDEMPTION		2,777	2,777	2,868	2,871		(94)		(94)		2,777				48	02/15/2024	1
36204P-4B-5	GOVT NATL MTG ASSOC I #376218		03/01/2009	SCHEDULED REDEMPTION		342	342	353	354		(11)		(11)		342				6	08/15/2025	1
36204Q-BN-9	GOVT NATL MTG ASSOC I #376345		03/01/2009	SCHEDULED REDEMPTION		9,290	9,290	8,828	8,896		394		394		9,290				135	12/15/2023	1
36204Q-CC-2	GOVT NATL MTG ASSOC I #376367		03/01/2009	SCHEDULED REDEMPTION		2,755	2,755	2,712	2,712		44		44		2,755				40	01/15/2024	1
36204R-AT-5	GOVT NATL MTG ASSOC I #377218		03/01/2009	SCHEDULED REDEMPTION		4,861	4,861	4,961	4,974		(113)		(113)		4,861				70	06/15/2024	1
36204S-FN-1	GOVT NATL MTG ASSOC I #378273		03/01/2009	SCHEDULED REDEMPTION		8	8	8	8						8					06/15/2024	1
36204S-UL-8	GOVT NATL MTG ASSOC I #378687		03/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					03/15/2024	1
36205A-DX-9	GOVT NATL MTG ASSOC I #384518		03/01/2009	SCHEDULED REDEMPTION		444	444	454	452		(7)		(7)		444				7	12/15/2027	1
36205B-DS-8	GOVT NATL MTG ASSOC I #385413		03/01/2009	SCHEDULED REDEMPTION		4,513	4,513	4,410	4,426		87		87		4,513				60	01/15/2024	1
36205B-LC-4	GOVT NATL MTG ASSOC I #385623		03/01/2009	SCHEDULED REDEMPTION		2,378	2,378	2,416	2,411		(33)		(33)		2,378				37	05/15/2024	1
36205B-PG-1	GOVT NATL MTG ASSOC I #385723		03/01/2009	SCHEDULED REDEMPTION		356	356	362	361		(5)		(5)		356				5	06/15/2024	1
36205E-LP-9	GOVT NATL MTG ASSOC I #388334		03/01/2009	SCHEDULED REDEMPTION		7,320	7,320	7,441	7,420		(100)		(100)		7,320				125	05/15/2024	1
36205J-6E-0	GOVT NATL MTG ASSOC I #392469		03/01/2009	SCHEDULED REDEMPTION		50	50	52	52		(2)		(2)		50				1	08/15/2024	1
36205K-GQ-9	GOVT NATL MTG ASSOC I #392707		03/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					11/15/2024	1
36205R-W9-4	GOVT NATL MTG ASSOC I #398572		03/01/2009	SCHEDULED REDEMPTION		528	528	528	526		3		3		528				8	04/15/2026	1
36205R-XM-4	GOVT NATL MTG ASSOC I #398584		03/01/2009	SCHEDULED REDEMPTION		61	61	63	64		(2)		(2)		61				1	06/15/2029	1
36205R-2W-6	GOVT NATL MTG ASSOC I #398689		03/01/2009	SCHEDULED REDEMPTION		110	110	115	114		(4)		(4)		110				2	05/15/2026	1
36205Y-5P-3	GOVT NATL MTG ASSOC I #405054		03/01/2009	SCHEDULED REDEMPTION		22	22	22	22						22					09/15/2025	1
36206C-YJ-2	GOVT NATL MTG ASSOC I #407613		03/01/2009	SCHEDULED REDEMPTION		12	12	12	12						12					07/15/2025	1
36206E-4K-8	GOVT NATL MTG ASSOC I #409526		03/01/2009	SCHEDULED REDEMPTION		34	34	35	35						34				1	10/15/2025	1
36206F-RH-7	GOVT NATL MTG ASSOC I #410088		03/01/2009	SCHEDULED REDEMPTION		150	150	155	154		(4)		(4)		150				2	08/15/2025	1
36206F-5Q-1	GOVT NATL MTG ASSOC I #410455		03/01/2009	SCHEDULED REDEMPTION		44	44	45	45		(1)		(1)		44				1	03/15/2028	1
36206F-5Z-1	GOVT NATL MTG ASSOC I #410464		03/01/2009	SCHEDULED REDEMPTION		146	146	149	148		(3)		(3)		146				2	04/15/2028	1
36206H-4Y-1	GOVT NATL MTG ASSOC I #412239		03/01/2009	SCHEDULED REDEMPTION		141	141	147	147		(6)		(6)		141				3	10/15/2030	1
36206J-KR-4	GOVT NATL MTG ASSOC I #412604		03/01/2009	SCHEDULED REDEMPTION		692	692	723	723		(31)		(31)		692				13	05/15/2026	1
36206L-ZV-4	GOVT NATL MTG ASSOC I #414856		03/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					12/15/2025	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)
36206M-BH-9	GOVT NATL MTG ASSOC I #415040		03/01/2009	SCHEDULED REDEMPTION		276	276	289	288		(12)		(12)		276				5	02/15/2026	1
36206N-XY-6	GOVT NATL MTG ASSOC I #416595		03/01/2009	SCHEDULED REDEMPTION		53	53	54	53		(1)		(1)		53				1	07/15/2028	1
36206P-S2-7	GOVT NATL MTG ASSOC I #417337		03/01/2009	SCHEDULED REDEMPTION		1,742	1,742	1,742	1,733		9		9		1,742				24	03/15/2026	1
36206S-GZ-1	GOVT NATL MTG ASSOC I #419716		03/01/2009	SCHEDULED REDEMPTION		165	165	168	167		(2)		(2)		165				3	08/15/2027	1
36206S-PT-5	GOVT NATL MTG ASSOC I #419934		03/01/2009	SCHEDULED REDEMPTION		345	345	361	359		(14)		(14)		345				6	03/15/2026	1
36206V-LU-9	GOVT NATL MTG ASSOC I #422539		03/01/2009	SCHEDULED REDEMPTION		640	640	668	672		(32)		(32)		640				11	04/15/2026	1
36206V-M5-3	GOVT NATL MTG ASSOC I #422580		03/01/2009	SCHEDULED REDEMPTION		2,579	2,579	2,579	2,566		13		13		2,579				35	04/15/2026	1
36206V-3A-3	GOVT NATL MTG ASSOC I #422993		03/01/2009	SCHEDULED REDEMPTION		140	140	146	145		(5)		(5)		140				2	08/15/2026	1
36206W-GY-5	GOVT NATL MTG ASSOC I #423315		03/01/2009	SCHEDULED REDEMPTION		141	141	148	147		(6)		(6)		141				3	06/15/2026	1
36206W-YW-9	GOVT NATL MTG ASSOC I #423825		03/01/2009	SCHEDULED REDEMPTION		104	104	109	109		(5)		(5)		104				2	06/15/2026	1
36206Y-5T-4	GOVT NATL MTG ASSOC I #425758		03/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					03/15/2026	1
36207A-F6-4	GOVT NATL MTG ASSOC I #425989		03/01/2009	SCHEDULED REDEMPTION		212	212	212	211		1		1		212				3	03/15/2026	1
36207B-KZ-2	GOVT NATL MTG ASSOC I #427012		03/01/2009	SCHEDULED REDEMPTION		130	130	135	136		(7)		(7)		130				2	06/15/2026	1
36207B-MT-4	GOVT NATL MTG ASSOC I #427070		03/01/2009	SCHEDULED REDEMPTION		75	75	78	78		(4)		(4)		75				1	09/15/2026	1
36207B-UT-5	GOVT NATL MTG ASSOC I #427294		03/01/2009	SCHEDULED REDEMPTION		84	84	85	85		(1)		(1)		84				1	01/15/2028	1
36207B-3Q-1	GOVT NATL MTG ASSOC I #427507		03/01/2009	SCHEDULED REDEMPTION		49,089	49,089	48,903	48,912		177		177		49,089				774	04/15/2026	1
36207C-BT-4	GOVT NATL MTG ASSOC I #427650		03/01/2009	SCHEDULED REDEMPTION		134	134	140	140		(6)		(6)		134				2	09/15/2026	1
36207C-GB-8	GOVT NATL MTG ASSOC I #427794		03/01/2009	SCHEDULED REDEMPTION		323	323	329	329		(5)		(5)		323				5	01/15/2028	1
36207D-CJ-3	GOVT NATL MTG ASSOC I #428573		03/01/2009	SCHEDULED REDEMPTION		610	610	637	633		(23)		(23)		610				11	09/15/2026	1
36207D-Z3-3	GOVT NATL MTG ASSOC I #429262		03/01/2009	SCHEDULED REDEMPTION		202	202	210	210		(9)		(9)		202				4	10/15/2026	1
36207H-2H-9	GOVT NATL MTG ASSOC I #432876		03/01/2009	SCHEDULED REDEMPTION		360	360	376	377		(16)		(16)		360				7	06/15/2026	1
36207H-3D-7	GOVT NATL MTG ASSOC I #432896		03/01/2009	SCHEDULED REDEMPTION		67	67	68	68		(1)		(1)		67				1	02/15/2029	1
36207J-SR-5	GOVT NATL MTG ASSOC I #433528		03/01/2009	SCHEDULED REDEMPTION		3,129	3,129	3,182	3,182		(53)		(53)		3,129				54	01/15/2028	1
36207J-UU-5	GOVT NATL MTG ASSOC I #433595		03/01/2009	SCHEDULED REDEMPTION		283	283	288	288		(5)		(5)		283				4	02/15/2028	1
36207J-W6-6	GOVT NATL MTG ASSOC I #433669		03/01/2009	SCHEDULED REDEMPTION		126	126	128	128		(2)		(2)		126				2	03/15/2028	1
36207K-KT-6	GOVT NATL MTG ASSOC I #434206		03/01/2009	SCHEDULED REDEMPTION		304	304	301	315		(11)		(11)		304				5	02/15/2029	1
36207K-NV-8	GOVT NATL MTG ASSOC I #434304		03/01/2009	SCHEDULED REDEMPTION		190	190	188	187		4		4		190				3	04/15/2029	1
36207K-PD-6	GOVT NATL MTG ASSOC I #434320		03/01/2009	SCHEDULED REDEMPTION		104	104	105	105		(1)		(1)		104				2	04/15/2029	1
36207K-ZL-7	GOVT NATL MTG ASSOC I #434647		03/01/2009	SCHEDULED REDEMPTION		14	14	14	14						14					12/15/2029	1
36207L-R3-4	GOVT NATL MTG ASSOC I #435306		03/01/2009	SCHEDULED REDEMPTION		260	260	271	275		(15)		(15)		260				5	07/15/2026	1
36207L-SQ-2	GOVT NATL MTG ASSOC I #435327		03/01/2009	SCHEDULED REDEMPTION		110	110	115	114		(5)		(5)		110				2	09/15/2026	1
36207M-NM-4	GOVT NATL MTG ASSOC I #436096		03/01/2009	SCHEDULED REDEMPTION		255	255	260	260		(4)		(4)		255				4	01/15/2028	1
36207N-5N-0	GOVT NATL MTG ASSOC I #437453		03/01/2009	SCHEDULED REDEMPTION		7	7	7	7						7					11/15/2027	1
36207U-F8-6	GOVT NATL MTG ASSOC I #442191		03/01/2009	SCHEDULED REDEMPTION		313	313	327	329		(16)		(16)		313				6	12/15/2026	1
36207X-X8-0	GOVT NATL MTG ASSOC I #445403		03/01/2009	SCHEDULED REDEMPTION		8	8	8	8						8					01/15/2028	1
36207Y-AJ-9	GOVT NATL MTG ASSOC I #445609		03/01/2009	SCHEDULED REDEMPTION		151	151	154	154		(3)		(3)		151				2	01/15/2028	1
36208D-KB-0	GOVT NATL MTG ASSOC I #447690		03/01/2009	SCHEDULED REDEMPTION		11	11	11	11						11					07/15/2027	1
36208D-UJ-2	GOVT NATL MTG ASSOC I #447985		03/01/2009	SCHEDULED REDEMPTION		3,247	3,247	3,303	3,305		(58)		(58)		3,247				39	06/15/2028	1
36208E-6T-5	GOVT NATL MTG ASSOC I #449182		03/01/2009	SCHEDULED REDEMPTION		244	244	248	248		(4)		(4)		244				4	10/15/2027	1
36208F-J7-6	GOVT NATL MTG ASSOC I #449486		03/01/2009	SCHEDULED REDEMPTION		42	42	43	43		(1)		(1)		42				1	11/15/2027	1
36208F-KT-6	GOVT NATL MTG ASSOC I #449506		03/01/2009	SCHEDULED REDEMPTION		1,414	1,414	1,399	1,401		13		13		1,414				19	01/15/2028	1
36208F-2T-6	GOVT NATL MTG ASSOC I #449986		03/01/2009	SCHEDULED REDEMPTION		143	143	146	145		(2)		(2)		143				2	11/15/2027	1
36208H-UP-9	GOVT NATL MTG ASSOC I #451590		03/01/2009	SCHEDULED REDEMPTION		226	226	230	230		(4)		(4)		226				4	09/15/2027	1
36208L-WM-5	GOVT NATL MTG ASSOC I #454352		03/01/2009	SCHEDULED REDEMPTION		177	177	180	180		(3)		(3)		177				3	12/15/2027	1
36208M-ZD-0	GOVT NATL MTG ASSOC I #455340		03/01/2009	SCHEDULED REDEMPTION		966	966	981	978		(12)		(12)		966				15	11/15/2027	1
36208N-YT-4	GOVT NATL MTG ASSOC I #456222		03/01/2009	SCHEDULED REDEMPTION		220	220	223	223		(3)		(3)		220				3	06/15/2028	1
36208P-NB-0	GOVT NATL MTG ASSOC I #456786		03/01/2009	SCHEDULED REDEMPTION		279	279	277	277		2		2		279				4	04/15/2028	1
36208P-NX-2	GOVT NATL MTG ASSOC I #456806		03/01/2009	SCHEDULED REDEMPTION		198	198	201	201		(3)		(3)		198				3	04/15/2028	1
36208P-UB-2	GOVT NATL MTG ASSOC I #456978		03/01/2009	SCHEDULED REDEMPTION		219	219	223	222		(3)		(3)		219				3	11/15/2027	1
36208P-4G-0	GOVT NATL MTG ASSOC I #457223		03/01/2009	SCHEDULED REDEMPTION		432	432	440	439		(7)		(7)		432				7	09/15/2027	1
36208P-6E-3	GOVT NATL MTG ASSOC I #457269		03/01/2009	SCHEDULED REDEMPTION		56	56	57	57		(1)		(1)		56				1	12/15/2027	1
36208P-7M-4	GOVT NATL MTG ASSOC I #457300		03/01/2009	SCHEDULED REDEMPTION		135	135	129	129		6		6		135				2	02/15/2028	1
36208Q-2P-0	GOVT NATL MTG ASSOC I #458082		03/01/2009	SCHEDULED REDEMPTION		15,319	15,319	14,859	14,918		401		401		15,319				229	03/15/2029	1
36208R-FB-5	GOVT NATL MTG ASSOC I #458362		03/01/2009	SCHEDULED REDEMPTION		164	164	167	167		(3)		(3)		164				3	12/15/2027	1
36208R-FK-5	GOVT NATL MTG ASSOC I #458370		03/01/2009	SCHEDULED REDEMPTION		390	390	396	396		(6)		(6)		390				6	01/15/2028	1
36208R-V5-0	GOVT NATL MTG ASSOC I #458836		03/01/2009	SCHEDULED REDEMPTION		844	844	863	859		(15)		(15)		844				13	03/15/2028	1
36208R-W9-1	GOVT NATL MTG ASSOC I #458872		03/01/2009	SCHEDULED REDEMPTION		86	86	85	85		1		1		86				1	03/15/2028	1
36208R-XV-1	GOVT NATL MTG ASSOC I #458892		03/01/2009	SCHEDULED REDEMPTION		53	53	54	54		(1)		(1)		53				1	05/15/2028	1
36208S-BE-1	GOVT NATL MTG ASSOC I #459137		03/01/2009	SCHEDULED REDEMPTION		2,509	2,509	2,411	2,398		111		111		2,509				39	12/15/2027	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36208U-CK-1	GOVT NATL MTG ASSOC I #460974		03/01/2009	SCHEDULED REDEMPTION		519	519	530	529		(10)		(10)		519				8	11/15/2027	1
36208U-C8-8	GOVT NATL MTG ASSOC I #460995		03/01/2009	SCHEDULED REDEMPTION		423	423	432	431		(7)		(7)		423				7	11/15/2027	1
36208U-JW-8	GOVT NATL MTG ASSOC I #461177		03/01/2009	SCHEDULED REDEMPTION		129	129	132	132		(2)		(2)		129				2	12/15/2027	1
36208U-KA-4	GOVT NATL MTG ASSOC I #461189		03/01/2009	SCHEDULED REDEMPTION		300	300	305	305		(5)		(5)		300				5	01/15/2028	1
36208U-KV-8	GOVT NATL MTG ASSOC I #461208		03/01/2009	SCHEDULED REDEMPTION		102	102	104	104		(2)		(2)		102				2	01/15/2028	1
36208U-K6-3	GOVT NATL MTG ASSOC I #461217		03/01/2009	SCHEDULED REDEMPTION		4,161	4,161	4,232	4,237		(76)		(76)		4,161				72	01/15/2028	1
36208V-E2-7	GOVT NATL MTG ASSOC I #461953		03/01/2009	SCHEDULED REDEMPTION		139	139	141	141		(2)		(2)		139				2	07/15/2028	1
36208V-TU-9	GOVT NATL MTG ASSOC I #462363		03/01/2009	SCHEDULED REDEMPTION		283	283	288	287		(5)		(5)		283				4	11/15/2027	1
36208V-XJ-9	GOVT NATL MTG ASSOC I #462481		03/01/2009	SCHEDULED REDEMPTION		1,400	1,400	1,424	1,425		(24)		(24)		1,400				24	01/15/2028	1
36208V-XY-6	GOVT NATL MTG ASSOC I #462495		03/01/2009	SCHEDULED REDEMPTION		4,597	4,597	4,686	4,674		(77)		(77)		4,597				80	01/15/2028	1
36208V-YA-7	GOVT NATL MTG ASSOC I #462505		03/01/2009	SCHEDULED REDEMPTION		386	386	392	392		(6)		(6)		386				6	01/15/2028	1
36208V-ZK-4	GOVT NATL MTG ASSOC I #462546		03/01/2009	SCHEDULED REDEMPTION		1	1	1	1						1					02/15/2028	1
36208V-2A-2	GOVT NATL MTG ASSOC I #462569		03/01/2009	SCHEDULED REDEMPTION		830	830	822	823		8		8		830				13	03/15/2028	1
36208W-B9-3	GOVT NATL MTG ASSOC I #462764		03/01/2009	SCHEDULED REDEMPTION		648	648	656	655		(7)		(7)		648				8	06/15/2028	1
36208W-MN-0	GOVT NATL MTG ASSOC I #463065		03/01/2009	SCHEDULED REDEMPTION		637	637	653	649		(12)		(12)		637				10	12/15/2027	1
36208X-CJ-8	GOVT NATL MTG ASSOC I #463673		03/01/2009	SCHEDULED REDEMPTION		482	482	490	492		(10)		(10)		482				8	03/15/2028	1
36208Y-2Q-1	GOVT NATL MTG ASSOC I #465283		03/01/2009	SCHEDULED REDEMPTION		454	454	460	461		(7)		(7)		454				7	04/15/2029	1
36209A-H6-0	GOVT NATL MTG ASSOC I #465653		03/01/2009	SCHEDULED REDEMPTION		114	114	116	115		(2)		(2)		114				2	02/15/2028	1
36209A-RZ-5	GOVT NATL MTG ASSOC I #465904		03/01/2009	SCHEDULED REDEMPTION		257	257	262	261		(4)		(4)		257				4	01/15/2028	1
36209B-U2-2	GOVT NATL MTG ASSOC I #466901		03/01/2009	SCHEDULED REDEMPTION		741	741	753	753		(13)		(13)		741				12	01/15/2028	1
36209C-S2-3	GOVT NATL MTG ASSOC I #467737		03/01/2009	SCHEDULED REDEMPTION		199	199	201	201		(2)		(2)		199				3	04/15/2028	1
36209C-VV-5	GOVT NATL MTG ASSOC I #467828		03/01/2009	SCHEDULED REDEMPTION		726	726	743	740		(14)		(14)		726				11	07/15/2028	1
36209D-VA-9	GOVT NATL MTG ASSOC I #468709		03/01/2009	SCHEDULED REDEMPTION		497	497	492	493		5		5		497				8	02/15/2028	1
36209D-WV-2	GOVT NATL MTG ASSOC I #468760		03/01/2009	SCHEDULED REDEMPTION		103	103	105	105		(2)		(2)		103				2	03/15/2028	1
36209F-7D-5	GOVT NATL MTG ASSOC I #470792		03/01/2009	SCHEDULED REDEMPTION		18	18	18	18						18					08/15/2029	1
36209H-DP-7	GOVT NATL MTG ASSOC I #471810		03/01/2009	SCHEDULED REDEMPTION		26	26	26	27						26					03/15/2028	1
36209H-SC-0	GOVT NATL MTG ASSOC I #472215		03/01/2009	SCHEDULED REDEMPTION		156	156	153	153		2		2		156				2	05/15/2029	1
36209J-MH-1	GOVT NATL MTG ASSOC I #472960		03/01/2009	SCHEDULED REDEMPTION		209	209	206	215		(6)		(6)		209				3	05/15/2029	1
36209K-PC-6	GOVT NATL MTG ASSOC I #473919		03/01/2009	SCHEDULED REDEMPTION		173	173	176	177		(3)		(3)		173				3	05/15/2028	1
36209K-V6-2	GOVT NATL MTG ASSOC I #474137		03/01/2009	SCHEDULED REDEMPTION		95	95	96	96		(2)		(2)		95				1	04/15/2028	1
36209L-5L-6	GOVT NATL MTG ASSOC I #475251		03/01/2009	SCHEDULED REDEMPTION		33	33	32	32						33				1	04/15/2029	1
36209M-DQ-4	GOVT NATL MTG ASSOC I #475411		03/01/2009	SCHEDULED REDEMPTION		21,567	21,567	22,076	22,044		(477)		(477)		21,567				255	06/15/2028	1
36209P-AA-5	GOVT NATL MTG ASSOC I #477101		03/01/2009	SCHEDULED REDEMPTION		677	677	692	691		(14)		(14)		677				11	05/15/2028	1
36209P-A5-6	GOVT NATL MTG ASSOC I #477128		03/01/2009	SCHEDULED REDEMPTION		316	316	323	322		(5)		(5)		316				5	06/15/2028	1
36209P-R4-1	GOVT NATL MTG ASSOC I #477607		03/01/2009	SCHEDULED REDEMPTION		526	526	539	536		(10)		(10)		526				8	06/15/2028	1
36209Q-AQ-8	GOVT NATL MTG ASSOC I #478015		03/01/2009	SCHEDULED REDEMPTION		163	163	167	167		(3)		(3)		163				3	06/15/2028	1
36209Q-CA-1	GOVT NATL MTG ASSOC I #478065		03/01/2009	SCHEDULED REDEMPTION		128	128	127	127		1		1		128				2	05/15/2028	1
36209Q-J3-0	GOVT NATL MTG ASSOC I #478282		03/01/2009	SCHEDULED REDEMPTION		289	289	274	274		15		15		289				4	06/15/2028	1
36209Q-WS-0	GOVT NATL MTG ASSOC I #478657		03/01/2009	SCHEDULED REDEMPTION		177	177	175	175		2		2		177				3	05/15/2029	1
36209R-LM-3	GOVT NATL MTG ASSOC I #479232		03/01/2009	SCHEDULED REDEMPTION		13	13	14	13						13					03/15/2030	1
36209S-AN-1	GOVT NATL MTG ASSOC I #479813		03/01/2009	SCHEDULED REDEMPTION		117	117	119	119		(2)		(2)		117				2	12/15/2030	1
36209U-HY-5	GOVT NATL MTG ASSOC I #481847		03/01/2009	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19					07/15/2028	1
36209V-B9-4	GOVT NATL MTG ASSOC I #482564		03/01/2009	SCHEDULED REDEMPTION		745	745	734	736		9		9		745				11	04/15/2029	1
36209V-S5-4	GOVT NATL MTG ASSOC I #483040		03/01/2009	SCHEDULED REDEMPTION		283	283	280	280		2		2		283				4	09/15/2029	1
36209Y-L9-7	GOVT NATL MTG ASSOC I #485552		03/01/2009	SCHEDULED REDEMPTION		1,530	1,530	1,562	1,559		(29)		(29)		1,530				27	05/15/2031	1
36210A-PM-3	GOVT NATL MTG ASSOC I #486528		03/01/2009	SCHEDULED REDEMPTION		425	425	425	423		2		2		425				6	09/15/2028	1
36210B-RW-7	GOVT NATL MTG ASSOC I #487501		03/01/2009	SCHEDULED REDEMPTION		473	473	467	468		5		5		473				7	05/15/2029	1
36210C-UN-1	GOVT NATL MTG ASSOC I #488489		03/01/2009	SCHEDULED REDEMPTION		110	110	109	109		1		1		110				2	01/15/2029	1
36210D-CG-4	GOVT NATL MTG ASSOC I #488871		03/01/2009	SCHEDULED REDEMPTION		5,163	5,163	4,756	4,994		169		169		5,163				62	03/15/2014	1
36210D-C5-8	GOVT NATL MTG ASSOC I #488892		03/01/2009	SCHEDULED REDEMPTION		4,960	4,960	4,569	4,792		168		168		4,960				61	04/15/2014	1
36210D-KV-2	GOVT NATL MTG ASSOC I #489108		03/01/2009	SCHEDULED REDEMPTION		5,470	5,470	5,663	5,700		(229)		(229)		5,470				85	08/15/2029	1
36210E-EZ-8	GOVT NATL MTG ASSOC I #489852		03/01/2009	SCHEDULED REDEMPTION		52	52	53	53		(1)		(1)		52				1	08/15/2029	1
36210E-QS-1	GOVT NATL MTG ASSOC I #490165		03/01/2009	SCHEDULED REDEMPTION		2,568	2,568	2,365	2,473		95		95		2,568				31	04/15/2014	1
36210H-RF-1	GOVT NATL MTG ASSOC I #492886		03/01/2009	SCHEDULED REDEMPTION		631	631	602	602		29		29		631				9	11/15/2028	1
36210J-SL-3	GOVT NATL MTG ASSOC I #493823		03/01/2009	SCHEDULED REDEMPTION		2,616	2,616	2,410	2,523		93		93		2,616				32	03/15/2014	1
36210J-UL-0	GOVT NATL MTG ASSOC I #493887		03/01/2009	SCHEDULED REDEMPTION		18,261	18,261	16,823	17,569		692		692		18,261				246	04/15/2014	1
36210K-WK-7	GOVT NATL MTG ASSOC I #494850		03/01/2009	SCHEDULED REDEMPTION		7,355	7,355	6,775	7,072		283		283		7,355				90	05/15/2014	1
36210P-K8-6	GOVT NATL MTG ASSOC I #498119		03/01/2009	SCHEDULED REDEMPTION		77	77	80	80		(3)		(3)		77				1	08/15/2029	1
36210Q-U3-4	GOVT NATL MTG ASSOC I #499302		03/01/2009	SCHEDULED REDEMPTION		6,690	6,690	6,163	6,422		268		268		6,690				82	07/15/2014	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)
36210Q-WN-8	GOVT NATL MTG ASSOC I #499353		03/01/2009	SCHEDULED REDEMPTION		90	90	92	92		(1)		(1)		90				1	01/15/2029	1
36210Q-X8-0	GOVT NATL MTG ASSOC I #499403		03/01/2009	SCHEDULED REDEMPTION		130	130	133	133		(3)		(3)		130				2	02/15/2029	1
36210Q-2R-2	GOVT NATL MTG ASSOC I #499484		03/01/2009	SCHEDULED REDEMPTION		48	48	47	47						48				1	01/15/2029	1
36210R-W2-2	GOVT NATL MTG ASSOC I #500265		03/01/2009	SCHEDULED REDEMPTION		162	162	165	166		(4)		(4)		162				3	11/15/2029	1
36210R-W3-0	GOVT NATL MTG ASSOC I #500266		03/01/2009	SCHEDULED REDEMPTION		29	29	30	30		(1)		(1)		29				1	11/15/2029	1
36210T-3F-1	GOVT NATL MTG ASSOC I #502198		03/01/2009	SCHEDULED REDEMPTION		5,948	5,948	5,479	5,727		220		220		5,948				73	05/15/2014	1
36210T-4C-7	GOVT NATL MTG ASSOC I #502219		03/01/2009	SCHEDULED REDEMPTION		10,353	10,353	9,537	9,982		371		371		10,353				125	06/15/2014	1
36210V-HA-2	GOVT NATL MTG ASSOC I #503425		03/01/2009	SCHEDULED REDEMPTION		3,370	3,370	3,105	3,252		118		118		3,370				41	04/15/2014	1
36210W-EE-5	GOVT NATL MTG ASSOC I #504233		03/01/2009	SCHEDULED REDEMPTION		1,463	1,463	1,348	1,412		52		52		1,463				18	03/15/2014	1
36210X-KT-3	GOVT NATL MTG ASSOC I #505306		03/01/2009	SCHEDULED REDEMPTION		20,023	20,023	19,079	19,194		828		828		20,023				220	11/15/2029	1
36210X-MU-8	GOVT NATL MTG ASSOC I #505371		03/01/2009	SCHEDULED REDEMPTION		17	17	18	17						17					01/15/2030	1
36210X-W4-5	GOVT NATL MTG ASSOC I #505667		03/01/2009	SCHEDULED REDEMPTION		59	59	54	57		2		2		59				1	05/15/2014	1
36210X-5D-5	GOVT NATL MTG ASSOC I #505844		03/01/2009	SCHEDULED REDEMPTION		35	35	36	37		(2)		(2)		35				1	09/15/2029	1
36210Y-S9-7	GOVT NATL MTG ASSOC I #506444		03/01/2009	SCHEDULED REDEMPTION		10	10	10	10						10					04/15/2029	1
36210Y-TL-9	GOVT NATL MTG ASSOC I #506455		03/01/2009	SCHEDULED REDEMPTION		13	13	13	13						13					04/15/2029	1
36210Y-WW-1	GOVT NATL MTG ASSOC I #506561		03/01/2009	SCHEDULED REDEMPTION		69	69	70	70		(2)		(2)		69				1	05/15/2029	1
36210Y-4W-2	GOVT NATL MTG ASSOC I #506737		03/01/2009	SCHEDULED REDEMPTION		165	165	171	169		(5)		(5)		165				3	02/15/2030	1
36211B-CC-6	GOVT NATL MTG ASSOC I #507767		03/01/2009	SCHEDULED REDEMPTION		9,305	9,305	8,572	8,985		320		320		9,305				114	04/15/2014	1
36211B-HL-1	GOVT NATL MTG ASSOC I #507935		03/01/2009	SCHEDULED REDEMPTION		1,154	1,154	1,063	1,111		43		43		1,154				14	05/15/2014	1
36211C-MH-2	GOVT NATL MTG ASSOC I #508960		03/01/2009	SCHEDULED REDEMPTION		14	14	15	15						14					09/15/2029	1
36211C-ZE-5	GOVT NATL MTG ASSOC I #509341		03/01/2009	SCHEDULED REDEMPTION		55,872	55,872	51,472	53,906		1,966		1,966		55,872				738	06/15/2014	1
36211C-4V-1	GOVT NATL MTG ASSOC I #509436		03/01/2009	SCHEDULED REDEMPTION		40	40	41	41		(1)		(1)		40				1	12/15/2029	1
36211D-UC-2	GOVT NATL MTG ASSOC I #510079		03/01/2009	SCHEDULED REDEMPTION		2,303	2,303	2,122	2,228		76		76		2,303				28	07/15/2014	1
36211E-LM-8	GOVT NATL MTG ASSOC I #510732		03/01/2009	SCHEDULED REDEMPTION		66	66	67	67		(1)		(1)		66				1	11/15/2029	1
36211E-RR-1	GOVT NATL MTG ASSOC I #510896		03/01/2009	SCHEDULED REDEMPTION		6,997	6,997	6,446	6,782		215		215		6,997				86	05/15/2014	1
36211E-R2-6	GOVT NATL MTG ASSOC I #510905		03/01/2009	SCHEDULED REDEMPTION		142	142	145	145		(3)		(3)		142				2	05/15/2029	1
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		03/01/2009	SCHEDULED REDEMPTION		64	64	63	63						64				1	06/15/2029	1
36211E-TQ-1	GOVT NATL MTG ASSOC I #510959		03/01/2009	SCHEDULED REDEMPTION		98	98	101	101		(4)		(4)		98				2	06/15/2029	1
36211J-LQ-8	GOVT NATL MTG ASSOC I #514335		03/01/2009	SCHEDULED REDEMPTION		76	76	78	79		(3)		(3)		76				1	07/15/2029	1
36211J-LS-4	GOVT NATL MTG ASSOC I #514337		03/01/2009	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26					07/15/2029	1
36211L-XW-7	GOVT NATL MTG ASSOC I #516493		03/01/2009	SCHEDULED REDEMPTION		4	4	4	4						4					02/15/2030	1
36211M-BR-0	GOVT NATL MTG ASSOC I #516748		03/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					09/15/2029	1
36211N-PJ-1	GOVT NATL MTG ASSOC I #518025		03/01/2009	SCHEDULED REDEMPTION		63	63	65	65		(3)		(3)		63				1	11/15/2029	1
36211N-R7-5	GOVT NATL MTG ASSOC I #518110		03/01/2009	SCHEDULED REDEMPTION		24	24	24	24						24					09/15/2029	1
36211P-J3-8	GOVT NATL MTG ASSOC I #518782		03/01/2009	SCHEDULED REDEMPTION		8,443	8,443	8,741	8,832		(389)		(389)		8,443				88	01/15/2030	1
36211Q-XP-1	GOVT NATL MTG ASSOC I #520086		03/01/2009	SCHEDULED REDEMPTION		14	14	14	14						14					01/15/2030	1
36211S-HJ-9	GOVT NATL MTG ASSOC I #521433		03/01/2009	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19					12/15/2029	1
36211V-N9-7	GOVT NATL MTG ASSOC I #524316		03/01/2009	SCHEDULED REDEMPTION		160	160	166	167		(7)		(7)		160				3	12/15/2029	1
36211Y-ST-2	GOVT NATL MTG ASSOC I #527130		03/01/2009	SCHEDULED REDEMPTION		102	102	108	108		(5)		(5)		102				2	02/15/2030	1
36212A-G6-6	GOVT NATL MTG ASSOC I #527721		03/01/2009	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20					02/15/2030	1
36212G-MA-7	GOVT NATL MTG ASSOC I #533253		03/01/2009	SCHEDULED REDEMPTION		75	75	78	80		(5)		(5)		75				1	07/15/2030	1
36212K-3Y-7	GOVT NATL MTG ASSOC I #536415		03/01/2009	SCHEDULED REDEMPTION		55	55	56	56		(1)		(1)		55				1	01/15/2031	1
36212N-MB-0	GOVT NATL MTG ASSOC I #538654		03/01/2009	SCHEDULED REDEMPTION		110	110	114	113		(4)		(4)		110				2	12/15/2030	1
36212R-3V-8	GOVT NATL MTG ASSOC I #541812		03/01/2009	SCHEDULED REDEMPTION		91	91	92	92		(2)		(2)		91				1	03/15/2031	1
36212T-D4-3	GOVT NATL MTG ASSOC I #542923		03/01/2009	SCHEDULED REDEMPTION		127	127	130	129		(2)		(2)		127				2	06/15/2031	1
36212U-BC-4	GOVT NATL MTG ASSOC I #543735		03/01/2009	SCHEDULED REDEMPTION		54	54	55	55		(1)		(1)		54				1	12/15/2030	1
36212W-NL-7	GOVT NATL MTG ASSOC I #545895		03/01/2009	SCHEDULED REDEMPTION		88	88	90	89		(2)		(2)		88				1	08/15/2031	1
36213B-LF-7	GOVT NATL MTG ASSOC I #549426		03/01/2009	SCHEDULED REDEMPTION		152	152	156	155		(3)		(3)		152				2	02/15/2031	1
36213B-NF-5	GOVT NATL MTG ASSOC I #549490		03/01/2009	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16					03/15/2031	1
36213C-Z7-8	GOVT NATL MTG ASSOC I #550766		03/01/2009	SCHEDULED REDEMPTION		6,186	6,186	6,431	6,425		(239)		(239)		6,186				100	12/15/2035	1
36213F-VX-8	GOVT NATL MTG ASSOC I #553330		03/01/2009	SCHEDULED REDEMPTION		159,466	159,466	162,880	161,828		(2,362)		(2,362)		159,466				1,664	07/15/2018	1
36213L-E9-7	GOVT NATL MTG ASSOC I #557360		03/01/2009	SCHEDULED REDEMPTION		58	58	59	59		(1)		(1)		58				1	05/15/2031	1
36213M-2H-0	GOVT NATL MTG ASSOC I #558876		03/01/2009	SCHEDULED REDEMPTION		36	36	37	37		(1)		(1)		36				1	05/15/2032	1
36213N-JW-7	GOVT NATL MTG ASSOC I #559277		03/01/2009	SCHEDULED REDEMPTION		90	90	92	92		(2)		(2)		90				1	07/15/2031	1
36213P-HE-4	GOVT NATL MTG ASSOC I #560129		03/01/2009	SCHEDULED REDEMPTION		189	189	195	193		(5)		(5)		189				3	05/15/2032	1
36213P-R2-9	GOVT NATL MTG ASSOC I #560405		03/01/2009	SCHEDULED REDEMPTION		75	75	73	73		2		2		75				1	06/15/2031	1
36213T-RX-3	GOVT NATL MTG ASSOC I #564002		03/01/2009	SCHEDULED REDEMPTION		138	138	141	141		(3)		(3)		138				2	07/15/2031	1
36213U-CK-4	GOVT NATL MTG ASSOC I #564474		03/01/2009	SCHEDULED REDEMPTION		28,007	28,007	28,786	28,667		(661)		(661)		28,007				487	11/15/2031	1
36213X-VE-1	GOVT NATL MTG ASSOC I #567713		03/01/2009	SCHEDULED REDEMPTION		55	55	56	55		(1)		(1)		55				1	06/15/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36200Q-PZ-1	GOVT NATL MTG ASSOC I #569340		03/01/2009	SCHEDULED REDEMPTION		102,737	102,737	105,691	105,085		(2,348)		(2,348)		102,737				1,772	04/15/2032	1
36201B-KC-9	GOVT NATL MTG ASSOC I #578191		03/01/2009	SCHEDULED REDEMPTION		770	770	808	802		(32)		(32)		770				11	01/15/2032	1
36201E-RT-9	GOVT NATL MTG ASSOC I #581098		03/01/2009	SCHEDULED REDEMPTION		155	155	155	155		1		1		155				2	02/15/2032	1
36201J-F7-9	GOVT NATL MTG ASSOC I #584390		03/01/2009	SCHEDULED REDEMPTION		122	122	126	125		(3)		(3)		122				2	05/15/2032	1
36201K-JS-6	GOVT NATL MTG ASSOC I #585373		03/01/2009	SCHEDULED REDEMPTION		298	298	307	305		(8)		(8)		298				4	04/15/2032	1
36201M-SX-1	GOVT NATL MTG ASSOC I #587434		03/01/2009	SCHEDULED REDEMPTION		615	615	613	613		2		2		615				7	12/15/2032	1
36201S-YT-0	GOVT NATL MTG ASSOC I #592122		03/01/2009	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31					10/15/2032	1
36201T-FK-8	GOVT NATL MTG ASSOC I #592470		03/01/2009	SCHEDULED REDEMPTION		87	87	91	90		(3)		(3)		87				1	11/15/2032	1
36201T-K3-0	GOVT NATL MTG ASSOC I #592614		03/01/2009	SCHEDULED REDEMPTION		736	736	733	733		2		2		736				10	03/15/2033	1
36200E-BE-0	GOVT NATL MTG ASSOC I #598637		03/01/2009	SCHEDULED REDEMPTION		645	645	642	643		2		2		645				8	04/15/2033	1
36200F-E7-9	GOVT NATL MTG ASSOC I #599658		03/01/2009	SCHEDULED REDEMPTION		1,275	1,275	1,270	1,271		4		4		1,275				16	02/15/2033	1
36200G-CU-8	GOVT NATL MTG ASSOC I #600483		03/01/2009	SCHEDULED REDEMPTION		81,115	81,115	84,322	84,205		(3,090)		(3,090)		81,115				1,140	01/15/2036	1
36200G-MD-5	GOVT NATL MTG ASSOC I #600756		03/01/2009	SCHEDULED REDEMPTION		387	387	386	386		1		1		387				5	02/15/2034	1
36200K-MV-6	GOVT NATL MTG ASSOC I #603472		03/01/2009	SCHEDULED REDEMPTION		2,317	2,317	2,439	2,394		(77)		(77)		2,317				30	02/15/2033	1
36200M-CY-7	GOVT NATL MTG ASSOC I #604087		03/01/2009	SCHEDULED REDEMPTION		490	490	488	489		2		2		490				6	03/15/2033	1
36200N-PV-7	GOVT NATL MTG ASSOC I #605336		03/01/2009	SCHEDULED REDEMPTION		157,648	157,648	163,326	161,865		(4,216)		(4,216)		157,648				2,228	08/15/2034	1
36202S-C6-3	GOVT NATL MTG ASSOC I #607693		03/01/2009	SCHEDULED REDEMPTION		34	34	34	34						34					02/15/2033	1
36202T-7B-6	GOVT NATL MTG ASSOC I #609390		03/01/2009	SCHEDULED REDEMPTION		1,153	1,153	1,149	1,149		4		4		1,153				15	04/15/2033	1
36290R-RB-1	GOVT NATL MTG ASSOC I #615282		03/01/2009	SCHEDULED REDEMPTION		144,992	144,992	146,940	146,659		(1,667)		(1,667)		144,992				1,925	07/15/2033	1
36290R-YG-2	GOVT NATL MTG ASSOC I #615511		03/01/2009	SCHEDULED REDEMPTION		575,751	575,751	595,272	595,803		(20,053)		(20,053)		575,751				7,490	07/15/2034	1
36290S-FV-8	GOVT NATL MTG ASSOC I #615880		03/01/2009	SCHEDULED REDEMPTION		831	831	857	851		(20)		(20)		831				11	08/15/2033	1
36290S-GH-8	GOVT NATL MTG ASSOC I #615900		03/01/2009	SCHEDULED REDEMPTION		2,370	2,370	2,443	2,429		(58)		(58)		2,370				32	08/15/2033	1
36290T-VP-1	GOVT NATL MTG ASSOC I #617222		03/01/2009	SCHEDULED REDEMPTION		1,984	1,984	2,063	2,056		(72)		(72)		1,984				29	06/15/2036	1
36290T-XK-0	GOVT NATL MTG ASSOC I #617282		02/01/2009	Various		122,119	117,903	121,423	120,840		(41)		(41)		120,799		1,319	1,319	1,317	11/15/2036	1
36290U-E5-1	GOVT NATL MTG ASSOC I #617656		03/01/2009	SCHEDULED REDEMPTION		3,136	3,136	3,233	3,211		(75)		(75)		3,136				45	08/15/2037	1
36290W-G5-5	GOVT NATL MTG ASSOC I #619520		03/01/2009	SCHEDULED REDEMPTION		1,204	1,204	1,199	1,200		4		4		1,204				16	08/15/2033	1
36290X-HU-7	GOVT NATL MTG ASSOC I #620443		03/01/2009	SCHEDULED REDEMPTION		1,753	1,753	1,807	1,796		(43)		(43)		1,753				23	08/15/2033	1
36291C-SE-6	GOVT NATL MTG ASSOC I #624317		03/01/2009	SCHEDULED REDEMPTION		228,041	228,041	236,307	234,281		(6,240)		(6,240)		228,041				3,407	07/15/2034	1
36291F-JK-5	GOVT NATL MTG ASSOC I #626766		03/01/2009	SCHEDULED REDEMPTION		884	884	881	881		3		3		884				11	04/15/2035	1
36291L-DD-4	GOVT NATL MTG ASSOC I #631100		03/01/2009	SCHEDULED REDEMPTION		264,108	264,108	274,549	273,853		(9,745)		(9,745)		264,108				4,287	06/15/2036	1
36291N-RU-7	GOVT NATL MTG ASSOC I #633299		03/01/2009	SCHEDULED REDEMPTION		83	83	86	86		(3)		(3)		83				1	11/15/2035	1
36291R-UA-8	GOVT NATL MTG ASSOC I #636077		03/01/2009	SCHEDULED REDEMPTION		56	56	56	56						56				1	12/15/2034	1
36291U-CG-8	GOVT NATL MTG ASSOC I #638271		03/01/2009	SCHEDULED REDEMPTION		1,270	1,270	1,266	1,266		4		4		1,270				12	01/15/2035	1
36292C-HN-7	GOVT NATL MTG ASSOC I #644737		03/01/2009	SCHEDULED REDEMPTION		652	652	677	677		(25)		(25)		652				9	04/15/2035	1
36292C-PR-9	GOVT NATL MTG ASSOC I #644932		03/01/2009	SCHEDULED REDEMPTION		61,643	61,643	62,721	62,709		(1,066)		(1,066)		61,643				834	07/15/2035	1
36292K-G6-7	GOVT NATL MTG ASSOC I #651021		03/01/2009	SCHEDULED REDEMPTION		242	242	252	252		(9)		(9)		242				4	02/15/2036	1
36292L-FW-9	GOVT NATL MTG ASSOC I #651881		03/01/2009	SCHEDULED REDEMPTION		35,017	35,017	35,618	35,520		(503)		(503)		35,017				501	09/15/2036	1
36292L-MM-3	GOVT NATL MTG ASSOC I #652064		03/01/2009	SCHEDULED REDEMPTION		56,261	56,261	58,485	58,366		(2,105)		(2,105)		56,261				901	04/15/2036	1
36292L-MN-1	GOVT NATL MTG ASSOC I #652065		03/01/2009	SCHEDULED REDEMPTION		2,932	2,932	3,047	3,041		(110)		(110)		2,932				42	04/15/2036	1
36292L-7A-6	GOVT NATL MTG ASSOC I #652589		03/01/2009	SCHEDULED REDEMPTION		1,139	1,139	1,184	1,181		(42)		(42)		1,139				12	05/15/2036	1
36294N-5L-8	GOVT NATL MTG ASSOC I #655251		03/01/2009	SCHEDULED REDEMPTION		27,755	27,755	28,852	28,717		(962)		(962)		27,755				436	10/15/2036	1
36294P-BV-4	GOVT NATL MTG ASSOC I #655352		03/01/2009	SCHEDULED REDEMPTION		4,482	4,482	4,659	4,646		(164)		(164)		4,482				73	05/15/2036	1
36294Q-HM-6	GOVT NATL MTG ASSOC I #656436		03/01/2009	SCHEDULED REDEMPTION		3,024	3,024	3,143	3,122		(98)		(98)		3,024				44	04/15/2037	1
36294R-3R-8	GOVT NATL MTG ASSOC I #657908		03/01/2009	SCHEDULED REDEMPTION		11,674	11,674	12,135	12,084		(410)		(410)		11,674				175	08/15/2036	1
36294S-BP-1	GOVT NATL MTG ASSOC I #658046		03/01/2009	SCHEDULED REDEMPTION		43,747	43,747	44,513	44,493		(746)		(746)		43,747				598	08/15/2036	1
36294S-3P-0	GOVT NATL MTG ASSOC I #658806		03/01/2009	SCHEDULED REDEMPTION		3,046	3,046	3,140	3,119		(73)		(73)		3,046				49	07/15/2037	1
36294T-YH-2	GOVT NATL MTG ASSOC I #659612		02/01/2009	Various		236,558	228,168	234,865	233,904		125		125		234,029		2,529	2,529	2,530	08/15/2036	1
36294W-LL-0	GOVT NATL MTG ASSOC I #661931		03/01/2009	SCHEDULED REDEMPTION		981	981	1,012	1,005		(24)		(24)		981				14	06/15/2037	1
36294X-AN-6	GOVT NATL MTG ASSOC I #662513		02/01/2009	Various		800,559	772,104	796,091	790,592		(182)		(182)		790,410		10,149	10,149	8,634	07/15/2037	1
36295A-B7-9	GOVT NATL MTG ASSOC I #664362		03/01/2009	SCHEDULED REDEMPTION		2,778	2,778	2,865	2,844		(66)		(66)		2,778				44	09/15/2037	1
36295A-HC-2	GOVT NATL MTG ASSOC I #664527		02/01/2009	Various		161,509	156,138	161,025	159,862		(299)		(299)		159,563		1,946	1,946	1,742	01/15/2038	1
36295F-HS-6	GOVT NATL MTG ASSOC I #669041		03/01/2009	SCHEDULED REDEMPTION		178	178	181	181		(3)		(3)		178				2	04/15/2037	1
36295J-AD-8	GOVT NATL MTG ASSOC I #671504		03/01/2009	SCHEDULED REDEMPTION		416	416	429	426		(10)		(10)		416				7	08/15/2037	1
36295J-BA-3	GOVT NATL MTG ASSOC I #671533		03/01/2009	SCHEDULED REDEMPTION		8,984	8,984	9,264	9,198		(215)		(215)		8,984				135	09/15/2037	1
36295M-GG-8	GOVT NATL MTG ASSOC I #674399		03/01/2009	SCHEDULED REDEMPTION		12,481	12,481	12,871	12,780		(298)		(298)		12,481				164	09/15/2037	1
36295M-H3-6	GOVT NATL MTG ASSOC I #674450		03/01/2009	SCHEDULED REDEMPTION		61	61	63	63		(1)		(1)		61				1	09/15/2037	1
36295M-KD-0	GOVT NATL MTG ASSOC I #674492		03/01/2009	SCHEDULED REDEMPTION		6,820	6,820	7,034	6,983		(163)		(163)		6,820				111	10/15/2037	1
36295M-6Q-7	GOVT NATL MTG ASSOC I #675079		03/01/2009	SCHEDULED REDEMPTION		4,747	4,747	4,896	4,860		(113)		(113)		4,747				71	01/15/2038	1
36295P-YV-8	GOVT NATL MTG ASSOC I #676724		03/01/2009	SCHEDULED REDEMPTION		1,610	1,610	1,661	1,648		(38)		(38)		1,610				26	02/15/2038	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)
36225A-LG-3	GOVT NATL MTG ASSOC I #780327		03/01/2009	SCHEDULED REDEMPTION		3,899	3,899	4,094	4,036		(137)		(137)		3,899				69	11/15/2017	1
36225A-LP-3	GOVT NATL MTG ASSOC I #780334		03/01/2009	SCHEDULED REDEMPTION		46,848	46,848	49,378	48,777		(1,929)		(1,929)		46,848				887	11/15/2017	1
36225A-LQ-1	GOVT NATL MTG ASSOC I #780335		03/01/2009	SCHEDULED REDEMPTION		8,269	8,269	8,671	8,644		(375)		(375)		8,269				166	12/15/2019	1
36225A-LU-2	GOVT NATL MTG ASSOC I #780339		03/01/2009	SCHEDULED REDEMPTION		204	204	212	211		(8)		(8)		204				4	12/15/2023	1
36225A-PW-4	GOVT NATL MTG ASSOC I #780437		03/01/2009	SCHEDULED REDEMPTION		4,057	4,057	4,260	4,206		(148)		(148)		4,057				72	09/15/2017	1
36225A-QL-7	GOVT NATL MTG ASSOC I #780459		03/01/2009	SCHEDULED REDEMPTION		65	65	66	66		(1)		(1)		65				1	11/15/2026	1
36225A-UL-2	GOVT NATL MTG ASSOC I #780587		03/01/2009	SCHEDULED REDEMPTION		2,010	2,010	1,932	1,939		70		70		2,010				33	06/15/2027	1
36225A-UR-9	GOVT NATL MTG ASSOC I #780592		03/01/2009	SCHEDULED REDEMPTION		8,625	8,625	8,938	8,625						8,625				116	10/15/2009	1
36225A-VY-3	GOVT NATL MTG ASSOC I #780631		03/01/2009	SCHEDULED REDEMPTION		5,158	5,158	5,273	5,256		(98)		(98)		5,158				82	09/15/2027	1
36225A-WL-0	GOVT NATL MTG ASSOC I #780651		03/01/2009	SCHEDULED REDEMPTION		2,475	2,475	2,525	2,520		(45)		(45)		2,475				38	10/15/2027	1
36225A-YN-4	GOVT NATL MTG ASSOC I #780717		03/01/2009	SCHEDULED REDEMPTION		1,162	1,162	1,182	1,182		(20)		(20)		1,162				17	02/15/2028	1
36225A-7H-7	GOVT NATL MTG ASSOC I #780896		03/01/2009	SCHEDULED REDEMPTION		463	463	469	469		(5)		(5)		463				7	11/15/2028	1
36225B-GB-8	GOVT NATL MTG ASSOC I #781094		03/01/2009	SCHEDULED REDEMPTION		175	175	182	179		(4)		(4)		175				3	10/15/2029	1
36225B-Y9-3	GOVT NATL MTG ASSOC I #781636		03/01/2009	SCHEDULED REDEMPTION		864	864	861	861		3		3		864				11	07/15/2033	1
64908P-AA-1	TENNESSEE VALLEY AUTHORITY/NEW VALLEY GE		01/15/2009	SCHEDULED REDEMPTION		179,084	179,084	180,783	180,306		(1,222)		(1,222)		179,084				4,594	01/15/2021	1FE
912828-HZ-6	US TREASURY N/B		03/18/2009	GREENWICH CAPITAL MARKETS, INC.		43,981,749	39,675,000	39,264,015	39,283,923		7,497		7,497		39,291,421		4,690,328	4,690,328	526,625	05/15/2018	1
0399999. Bonds - U.S. Governments						148,160,460	143,825,055	143,439,417	43,518,612		(12,832)		(12,832)		143,436,820		4,723,640	4,723,640	584,092	XXX	XXX
04085B-FR-7	KFW	D	03/23/2009	MATURED		2,732,602	4,976,722	4,919,987	2,544,215		9,805		9,805	2,422,702	4,976,722	(2,244,120)		(2,244,120)		03/23/2009	1FE
910860-AQ-1	UNITED MEXICAN STATES	F	03/02/2009	GOLDMAN, SACHS & CO.		3,022,500	3,000,000	2,985,000	2,989,524		321		321		2,989,845		32,655	32,655	112,604	01/15/2014	2FE
910860-AS-7	UNITED MEXICAN STATES	F	01/05/2009	GOLDMAN, SACHS & CO.		4,240,000	4,000,000	4,004,701	4,000,000						4,000,000		240,000	240,000	75,750	09/27/2034	2FE
1099999. Bonds - All Other Governments						9,995,102	11,976,722	11,909,688	9,533,738		10,126		10,126	2,422,702	11,966,567	(2,244,120)	272,655	(1,971,465)	188,354	XXX	XXX
512898-AM-9	LAMAR CNTY AL HOSP ASSN TAX ANTIC 78		02/01/2009	MATURED		51,000	51,000	52,829	51,012		(12)		(12)		51,000				1,964	02/01/2009	1
556583-NV-0	MADISON AL WARRANTS 2006 A		02/03/2009	PRAGER MCCARTHY & SEALY		141,460	140,000	141,572	141,299		(13)		(13)		141,286		175	175	1,138	12/01/2024	1FE
556583-NW-8	MADISON AL WARRANTS 2006 A		02/05/2009	Various		1,033,757	1,020,000	1,029,802	1,028,101		(93)		(93)		1,028,008		5,748	5,748	8,760	12/01/2025	1FE
556583-NY-4	MADISON AL WARRANTS 2006 A		01/20/2009	PRAGER MCCARTHY & SEALY		100,792	100,000	100,720	100,595		(4)		(4)		100,591		201	201	650	12/01/2027	1FE
607114-P7-4	MOBILE AL G O CAP IMPT WT 2006 REF		03/04/2009	PRAGER MCCARTHY & SEALY		641,786	600,000	634,320	627,022		(572)		(572)		626,451		15,335	15,335	19,097	02/15/2022	1FE
607267-K6-7	MOBILE CNTY AL G O 2008		02/02/2009	Various		5,934,014	6,025,000	5,914,321	5,915,793		176		176		5,915,970		18,044	18,044	48,639	06/01/2038	1FE
846470-AW-2	SPANISH FORT AL G O WTS SER 2004		02/01/2009	CALLED @ 100.00000000		150,000	150,000	150,000	151,197		39		39		151,236		(1,236)	(1,236)	5,813	02/01/2029	1
033161-QY-9	ANCHORAGE AK G O SCH 2006 A		03/25/2009	PRAGER MCCARTHY & SEALY		332,611	300,000	317,097	313,702		(256)		(256)		313,446		19,165	19,165	6,319	10/01/2020	1FE
567505-KE-1	MARICOPA CNTY AZ UHSD 210 PHOENIX 06C		01/06/2009	PRAGER MCCARTHY & SEALY		255,343	250,000	228,708	228,810		21		21		228,831		26,511	26,511	6,201	07/01/2023	1FE
567430-MB-6	MARICOPA CNTY AZ USD 95 QUEEN 08		03/25/2009	PRAGER MCCARTHY & SEALY		106,502	100,000	102,997	102,812		(59)		(59)		102,753		3,749	3,749	5,403	07/01/2024	1FE
718814-UJ-3	PHOENIX AZ G O VAR PURP 2004		03/02/2009	Various		1,591,751	1,550,000	1,443,668	1,441,094		328		328		1,441,422		150,328	150,328	38,922	07/01/2022	1FE
04108K-NB-0	ARKANSAS DEV FIN DONAGHEY PLAZA 04		01/13/2009	PRAGER MCCARTHY & SEALY		204,062	200,000	201,062	200,649		(4)		(4)		200,645		3,417	3,417	1,250	06/01/2029	1FE
041042-KQ-4	ARKANSAS ST HIGHER ED G O 2007B		01/12/2009	PRAGER MCCARTHY & SEALY		7,586,175	7,500,000	7,560,150	7,552,117		(201)		(201)		7,551,916		34,259	34,259	41,250	06/01/2026	1FE
041042-ME-9	ARKANSAS ST HIGHER ED G O 2007B		01/08/2009	PRAGER MCCARTHY & SEALY		2,404,724	2,395,000	2,186,748	2,189,007		267		267		2,189,274		215,450	215,450	12,574	06/01/2025	1FE
212597-PY-8	CONWAY AR SCH DIST NO 1 G O 04		03/02/2009	PRAGER MCCARTHY & SEALY		251,235	250,000	251,413	250,322		(52)		(52)		250,270		965	965	7,245	02/01/2026	1FE
212597-PZ-5	CONWAY AR SCH DIST NO 1 G O 04		01/30/2009	PRAGER MCCARTHY & SEALY		100,228	100,000	100,290	100,066		(5)		(5)		100,061		167	167	2,478	02/01/2027	1FE
537428-ZD-9	LITTLE ROCK AR SCH DIST 2006		01/13/2009	PRAGER MCCARTHY & SEALY		190,429	190,000	170,344	170,702		32		32		170,734		19,696	19,696	3,810	02/01/2025	1FE
537428-XA-7	LITTLE ROCK AR SCH DIST CONSTR 2001 C		01/12/2009	PRAGER MCCARTHY & SEALY		534,745	500,000	518,120	504,614		(82)		(82)		504,532		30,213	30,213	23,889	02/01/2011	1FE
850272-RM-9	SPRINGDALE AR SCH DIST NO 50 2003 B		02/03/2009	PRAGER MCCARTHY & SEALY		99,876	100,000	99,595	99,674		2		2		99,676		200	200	813	06/01/2024	1FE
864184-LH-7	STUTTGART AR SCH DIST NO 22 2003 REF		03/02/2009	PRAGER MCCARTHY & SEALY		221,354	225,000	219,096	219,823		25		25		219,848		1,506	1,506	5,993	02/01/2030	1FE

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	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)
920576-UA-1	VAN BUREN AR SCH DIST NO 42 G O 2004 B		01/07/2009	PRAGER MCCARTHY & SEALY		296,526	300,000	295,209	295,759		4		4		295,762		764	764	3,998	04/01/2029	1FE
920576-UC-7	VAN BUREN AR SCH DIST NO 42 G O 2004 B		03/17/2009	PRAGER MCCARTHY & SEALY		98,528	100,000	98,045	98,241		10		10		98,250		278	278	2,230	04/01/2031	1FE
920576-UD-5	VAN BUREN AR SCH DIST NO 42 G O 2004 B		02/24/2009	PRAGER MCCARTHY & SEALY		158,462	160,000	156,578	156,898		11		11		156,909		1,553	1,553	3,082	04/01/2032	1FE
088023-HY-5	BEVERLY HILLS CALIF UNI SCH DIST CAP APP		01/29/2009	BAUM, GEORGE K. & COMPANY		2,923,600	10,000,000	2,875,900							2,875,900		47,700	47,700		08/01/2029	1Z
130684-Q9-7	CALIFORNIA PUB WKS BRD GEN SVCS 06 A		03/26/2009	PRAGER MCCARTHY & SEALY		200,262	200,000	199,036	199,120		8		8		199,129		1,133	1,133	4,625	04/01/2026	1FE
13062R-X4-5	CALIFORNIA ST G O VAR PURP 2005 DEC		02/05/2009	PRAGER MCCARTHY & SEALY		100,413	100,000	98,728	98,863		5		5		98,868		1,545	1,545	4,238	03/01/2025	1FE
219765-BC-7	CORONA-NORCO CA USD COP 01 A REF		03/20/2009	PRAGER MCCARTHY & SEALY		201,204	200,000	194,638	195,481		33		33		195,515		5,689	5,689	4,556	04/15/2029	1FE
250375-CA-8	DESERT CA CMNTY CLG DIST G O 06 REF		01/09/2009	PRAGER MCCARTHY & SEALY		103,994	100,000	103,395	102,588		(12)		(12)		102,576		1,418	1,418	4,764	08/01/2024	1FE
556454-BS-4	MADERA CA USD COP SCH FAC PROJ 04		03/20/2009	PRAGER MCCARTHY & SEALY		203,434	200,000	191,846	193,044		69		69		193,113		10,321	10,321	5,667	09/01/2028	1FE
738850-QP-4	POWAY CA USD ELECT 08 IMPT 07-1 2009		01/15/2009	STONE & YOUNGBERG		3,211,258	12,205,000	2,891,853							2,891,853		319,405	319,405		08/01/2031	1Z
797355-WG-5	SAN DIEGO CA USD ELECT 98 2005 D-2		03/10/2009	PRAGER MCCARTHY & SEALY		99,926	100,000	93,906			33		33		93,939		5,987	5,987	950	07/01/2027	1FE
148471-DJ-1	CASTLE PINES CO NORTH METRO DIST G O 06		02/24/2009	PRAGER MCCARTHY & SEALY		262,836	250,000	258,230	256,310		(77)		(77)		256,232		6,604	6,604	2,278	12/01/2025	1FE
249183-TR-5	DENVER CO COP HUMAN SVCS CTR 05 A		01/21/2009	PRAGER MCCARTHY & SEALY		542,400	500,000	534,951	515,699		(450)		(450)		515,249		27,151	27,151	5,903	05/01/2011	1FE
283484-CA-9	EL PASO CNTY CO SD NO 49 FALCON COP 07A		02/24/2009	PRAGER MCCARTHY & SEALY		263,480	250,000	259,820	258,743		(125)		(125)		258,618		4,862	4,862	2,500	12/15/2024	1FE
30606N-AA-2	FALCON HIGHLANDS CO METRO DIST G O 04A		12/15/2008	CALLED @ 100.00		505,000	505,000	499,744	328,957	170,725	313		171,038		499,995		5,005	5,005		12/15/2034	3
20772F-JN-1	CONNECTICUT ST G O 2001 SER C REF		02/02/2009	PRAGER MCCARTHY & SEALY		637,202	550,000	612,328	586,894		(596)		(596)		586,298		50,903	50,903	3,407	12/15/2012	1FE
23867H-BL-9	DAVIE FL G O LTD 2006		03/10/2009	PRAGER MCCARTHY & SEALY		204,174	200,000	181,474	181,744		184		184		181,928		22,246	22,246	5,550	08/01/2022	1FE
23867H-BN-5	DAVIE FL G O LTD 2006		02/02/2009	PRAGER MCCARTHY & SEALY		100,311	100,000	88,560	88,755		43		43		88,798		11,513	11,513	2,300	08/01/2024	1FE
23867H-BP-0	DAVIE FL G O LTD 2006		02/20/2009	PRAGER MCCARTHY & SEALY		100,083	100,000	99,116	99,190		5		5		99,195		888	888	2,550	08/01/2025	1FE
341422-R9-6	FLORIDA ST BRD ED PUB CAP OUTLAY 01 A		03/26/2009	PRAGER MCCARTHY & SEALY		569,932	550,000	513,717	524,302		362		362		524,664		45,268	45,268	7,877	06/01/2020	1FE
523488-AK-0	LEE CNTY FL JUSTICE CTR CORP IMPT 81		01/01/2009	CALLED @ 100.00000000		40,000	40,000	53,960	40,000						40,000				2,225	01/01/2011	1
046079-QC-6	ASSOCIATION CNTY COMMR GA DEKALB 03		02/09/2009	PRAGER MCCARTHY & SEALY		105,296	100,000	100,633	100,347		(7)		(7)		100,340		4,956	4,956	937	12/01/2022	1FE
047681-JP-7	ATLANTA-FULTON GA REC PARK IMPT 05A		03/20/2009	PRAGER MCCARTHY & SEALY		187,836	185,000	167,811	168,170		145		145		168,315		19,521	19,521	2,636	12/01/2025	1FE
240451-XD-1	DEKALB CNTY GA SPL TRANSN PARKS 06		01/08/2009	Various		8,418,113	8,310,000	8,414,872	8,388,347		(314)		(314)		8,388,034		30,079	30,079	43,128	12/01/2024	1FE
240451-XE-9	DEKALB CNTY GA SPL TRANSN PARKS 06		03/30/2009	Various		3,860,218	3,785,000	3,820,693	3,811,678		(657)		(657)		3,811,022		49,196	49,196	47,758	12/01/2025	1FE
403760-FJ-5	GWINNETT CNTY GA WTR & SEW AUTH 2006		01/08/2009	Various		1,647,451	1,620,000	1,472,359	1,472,341		200		200		1,472,541		174,910	174,910	32,793	08/01/2024	1FE
556819-FC-9	MADISON CNTY ID SD 321 REXBURG 06		02/25/2009	PRAGER MCCARTHY & SEALY		902,701	875,000	786,993	787,078		515		515		787,593		115,108	115,108	25,034	08/15/2024	1FE
167505-EB-8	CHICAGO IL BRD OF ED G O SCH REF 98B-1 C		02/05/2009	DEPFA BANK		4,312,625	14,190,000	3,657,940	3,660,250		25,592		25,592		3,685,842		626,783	626,783		12/01/2029	1FE
215579-EF-6	COOK CNTY IL TWP HSD 209 PROVISO 08A		02/25/2009	PRAGER MCCARTHY & SEALY		239,461	635,000	220,523	224,041		2,172		2,172		226,213		13,247	13,247		12/01/2026	1FE
262651-RL-8	DU PAGE CNTY IL FST PRESV DIST G O 2005A		02/11/2009	PRAGER MCCARTHY & SEALY		518,645	500,000	493,925	494,640		32		32		494,673		23,972	23,972	6,625	11/01/2023	1FE
299227-A4-0	EVANSTON IL G O 2004		03/19/2009	PRAGER MCCARTHY & SEALY		237,046	225,000	227,034	226,163		(45)		(45)		226,119		10,928	10,928	3,306	12/01/2022	1FE
452150-RB-3	ILLINOIS ST G O 1998 SER JUNE		01/22/2009	PRAGER MCCARTHY & SEALY		452,379	450,000	387,432	403,199		121		121		403,320		49,059	49,059	2,830	06/01/2023	1FE
483764-DA-1	KANE CNTY IL CUSD NO 301 BURLINGTON 90		01/01/2009	MATURED		630,000	630,000	630,000	630,000						630,000				24,570	01/01/2009	1

SCHEDULE D - PART 4

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										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)
557738-GW-5	MADISON CNTY IL CMNTY CLG 536 LEWIS 05A		02/20/2009	PRAGER MCCARTHY & SEALY		101,230	100,000	99,993	99,993						99,993		1,237	1,237	1,544	11/01/2027	1FE
689585-AA-5	OTTER CREEK IL WTRWKS & SEW SYS 99		01/01/2009	CALLED @ 100.00000000		40,000	40,000	40,000	42,198						42,198		(2,198)	(2,198)	1,460	01/01/2030	1
71319R-AT-4	PEORIA CNTY IL MET ARPT G O DB 2008		01/08/2009	PRAGER MCCARTHY & SEALY		101,971	100,000	100,000	100,000						100,000		1,971	1,971	583	12/01/2027	1FE
71323M-CD-2	PEORIA IL SCH DIST NO 150 GLEN OAK 2009		02/17/2009	MESIROW FINANCIAL, INC.		233,880	500,000	227,430			577		577		228,007		5,873	5,873		12/01/2022	1FE
71323M-CF-7	PEORIA IL SCH DIST NO 150 GLEN OAK 2009		02/17/2009	MESIROW FINANCIAL, INC.		492,805	1,250,000	476,350			1,277		1,277		477,627		15,178	15,178		12/01/2024	1FE
71323M-CH-3	PEORIA IL SCH DIST NO 150 GLEN OAK 2009		02/12/2009	MESIROW FINANCIAL, INC.		1,673,550	5,000,000	1,618,150			3,991		3,991		1,622,141		51,409	51,409		12/01/2026	1FE
84552Y-GT-2	SOUTHWESTERN IL DEV EDWARDSVILLE 07		02/24/2009	PRAGER MCCARTHY & SEALY		108,160	200,000	102,096	106,641		752		752		107,393		767	767		12/01/2022	1FE
969037-HS-2	WILL CNTY IL HIGH SD 204 JOLIET LTD 08		01/01/2009	MATURED		800,000	800,000	811,344	800,000						800,000				16,000	01/01/2009	1FE
228485-GC-6	CROWN POINT IN MULTI SCH BLDG CORP 07		03/03/2009	PRAGER MCCARTHY & SEALY		101,177	100,000	100,537	100,481		(8)		(8)		100,473		704	704	3,048	01/15/2028	1FE
46263R-CM-5	IPS MULTI-SCH BLDG CORP IN 2006		01/23/2009	PRAGER MCCARTHY & SEALY		101,056	100,000	96,899	97,205		9		9		97,215		3,841	3,841	2,413	07/15/2024	1FE
590252-CW-0	MERRILLVILLE IN MULTI SCH BLDG 1992 REF		01/01/2009	MATURED		4,095,000	4,095,000	1,307,656	4,095,000						4,095,000					01/01/2009	2FE
596232-CG-1	MIDDLEBURY IN SCH BLDG 1ST MTG 07		02/20/2009	PRAGER MCCARTHY & SEALY		100,464	100,000	99,204	99,252		4		4		99,257		1,207	1,207	2,750	07/15/2027	1FE
96023P-FH-3	WESTFIELD-WASHINGTON IN MULTI SCH 07		01/30/2009	PRAGER MCCARTHY & SEALY		104,139	100,000	97,541	97,288		10		10		97,299		6,841	6,841	2,764	01/15/2025	1FE
34525P-CC-1	FORD CNTY KS JAIL G O SALES TAX 08A		03/27/2009	PRAGER MCCARTHY & SEALY		328,041	325,000	286,608	287,064		266		266		287,330		40,711	40,711	12,544	09/01/2025	1FE
352802-EZ-1	FRANKLIN CNTY KS USD 290 G O 05		03/20/2009	PRAGER MCCARTHY & SEALY		457,244	450,000	395,506	397,635		354		354		397,989		59,254	59,254	8,990	09/01/2022	1FE
478712-JN-3	JOHNSON CNTY KS USD NO 232 DE SOTO 04		03/11/2009	PRAGER MCCARTHY & SEALY		104,206	100,000	93,828	93,740		72		72		93,812		10,394	10,394	2,573	09/01/2021	1FE
478712-JP-8	JOHNSON CNTY KS USD NO 232 DE SOTO 04		03/17/2009	PRAGER MCCARTHY & SEALY		103,461	100,000	92,068	92,224		84		84		92,308		11,153	11,153	2,626	09/01/2022	1FE
478712-JQ-6	JOHNSON CNTY KS USD NO 232 DE SOTO 04		03/30/2009	PRAGER MCCARTHY & SEALY		558,967	545,000	497,483	499,061		348		348		499,409		59,559	59,559	13,044	09/01/2023	1FE
478740-LS-0	JOHNSON CNTY KS USD NO 512 SHAWNEE 04A		02/25/2009	PRAGER MCCARTHY & SEALY		209,403	200,000	198,724	198,910		6		6		198,916		10,487	10,487	3,750	10/01/2024	1FE
48542K-RJ-0	KANSAS DEV FIN STATE PROJ 2007 K		01/14/2009	PRAGER MCCARTHY & SEALY		310,972	300,000	302,835	302,540		(11)		(11)		302,529		8,443	8,443	3,181	11/01/2027	1FE
472904-VZ-1	JEFFERSON CNTY KY SCH DIST FIN CORP 04 A		01/13/2009	PRAGER MCCARTHY & SEALY		202,372	200,000	183,636	184,066		25		25		184,091		18,281	18,281	4,788	01/01/2023	1FE
680454-QF-5	OLDHAM CNTY KY SCH DIST - COP 07		01/13/2009	PRAGER MCCARTHY & SEALY		101,843	100,000	97,836	97,951		3		3		97,954		3,889	3,889	578	06/01/2026	1FE
546279-S6-8	LOUISIANA LOC GOVT ENVIR BOSSIER CITY 07		03/18/2009	PRAGER MCCARTHY & SEALY		199,862	200,000	199,290	199,323		7		7		199,329		533	533	3,550	11/01/2024	1FE
546405-DG-3	LOUISIANA OFFICE FACS LSE CAPITOL 03		02/04/2009	PRAGER MCCARTHY & SEALY		102,507	100,000	99,233	99,367		3		3		99,370		3,137	3,137	1,293	11/01/2023	1FE
546405-DQ-1	LOUISIANA OFFICE FACS LSE CAPITOL 03		01/05/2009	PRAGER MCCARTHY & SEALY		102,785	100,000	102,044	101,110		(4)		(4)		101,106		1,679	1,679	931	11/01/2022	1FE
64763T-AU-3	NEW ORLEANS LA AUDUBON - AQUARIUM 01B		02/18/2009	PRAGER MCCARTHY & SEALY		56,134	100,000	51,194	51,699		421		421		52,121		4,013	4,013		10/01/2020	1FE
560425-KF-6	MAINE HLTH & HIGHER EDL FACS AUTH 02A		02/03/2009	PRAGER MCCARTHY & SEALY		101,004	100,000	99,800	99,828		1		1		99,829		1,175	1,175	3,061	07/01/2032	1FE
071446-AU-2	BATTLE CREEK MI SCH DIST BLD & SITE 07		02/20/2009	PRAGER MCCARTHY & SEALY		201,377	200,000	198,418	198,493		5		5		198,498		2,879	2,879	2,441	05/01/2028	1FE
365136-ME-7	GARDEN CITY MI SCH DIST G O 06 REF		01/13/2009	PRAGER MCCARTHY & SEALY		100,860	100,000	99,480	99,523		1		1		99,524		1,336	1,336	938	05/01/2026	1FE
483270-AP-9	KALAMAZOO MI PUB SCHS 2006 REF		01/07/2009	PRAGER MCCARTHY & SEALY		106,278	100,000	103,827	103,025		(11)		(11)		103,014		3,264	3,264	986	05/01/2021	1FE
119638-JZ-8	BUFFALO MN G O WTR SWR 2008		02/05/2009	PRAGER MCCARTHY & SEALY		196,912	420,000	184,997	192,653		798		798		193,450		3,462	3,462		10/01/2024	1FE

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	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)
119638-KA-1	BUFFALO MN G O WTR SWR 2008		02/04/2009	PRAGER MCCARTHY & SEALY		88,221	200,000	82,984	86,459		313		313		86,773		1,448	1,448		10/01/2025	1FE
119638-KC-7	BUFFALO MN G O WTR SWR 2008		03/12/2009	PRAGER MCCARTHY & SEALY		158,946	405,000	149,153	155,524		1,685		1,685		157,210		1,737	1,737		10/01/2027	1FE
23409R-BD-0	DAKOTA CNTY MN CMNTY DEV AGY GOV SR 01		03/19/2009	PRAGER MCCARTHY & SEALY		264,740	250,000	251,960	250,686		(48)		(48)		250,637		14,102	14,102	9,063	01/01/2017	1FE
311315-QP-3	FARMINGTON MN INDPT SCH DIST 192 06A		01/07/2009	CRONIN & COMANY		5,035,712	5,015,000	4,603,643	4,605,931		540		540		4,606,471		429,241	429,241	100,927	02/01/2024	1FE
603792-KF-8	MINNEAPOLIS MN SPL SCH DIST NO1 COP 00		02/01/2009	CALLED @ 100.00		675,000	675,000	675,905	675,011		(11)		(11)		675,000				16,875	02/01/2011	1FE
603792-KG-6	MINNEAPOLIS MN SPL SCH DIST NO1 COP 00		02/01/2009	CALLED @ 100.00		1,125,000	1,125,000	1,117,811	1,122,597		60		60		1,122,656		2,344	2,344	28,125	02/01/2012	1FE
603792-KJ-0	MINNEAPOLIS MN SPL SCH DIST NO1 COP 00		02/01/2009	CALLED @ 100.00		1,850,000	1,850,000	1,830,982	1,841,093		127		127		1,841,220		8,780	8,780	47,406	02/01/2014	1FE
603792-KK-7	MINNEAPOLIS MN SPL SCH DIST NO1 COP 00		02/01/2009	CALLED @ 100.00		1,950,000	1,950,000	1,930,091	1,939,625		120		120		1,939,744		10,256	10,256	50,700	02/01/2015	1FE
603792-KL-5	MINNEAPOLIS MN SPL SCH DIST NO1 COP 00		02/01/2009	CALLED @ 100.00		2,350,000	2,350,000	2,334,772	2,341,369		83		83		2,341,452		8,548	8,548	62,275	02/01/2016	1FE
603792-KM-3	MINNEAPOLIS MN SPL SCH DIST NO1 COP 00		02/01/2009	CALLED @ 100.00		2,465,000	2,465,000	2,441,163	2,450,528		118		118		2,450,647		14,353	14,353	65,939	02/01/2017	1FE
603792-KN-1	MINNEAPOLIS MN SPL SCH DIST NO1 COP 00		02/01/2009	CALLED @ 100.00		1,400,000	1,400,000	1,382,136	1,388,528		81		81		1,388,608		11,392	11,392	37,625	02/01/2018	1FE
603792-KP-6	MINNEAPOLIS MN SPL SCH DIST NO1 COP 00		02/01/2009	CALLED @ 100.00		2,010,000	2,010,000	1,977,880	1,988,373		133		133		1,988,505		21,495	21,495	54,270	02/01/2019	1FE
616157-PU-1	MOORHEAD MN ISD NO 152 G O 2005		01/07/2009	Various		1,508,385	1,495,000	1,459,441	1,464,601		57		57		1,464,658		43,727	43,727	17,826	04/01/2021	1FE
616157-PV-9	MOORHEAD MN ISD NO 152 G O 2005		01/08/2009	CRONIN & COMANY		4,830,619	4,790,000	4,637,846	4,658,118		243		243		4,658,361		172,258	172,258	57,680	04/01/2022	1FE
648176-GA-7	NEW PRAGUE MN ISD NO 721 SCH BLDG 05 A		01/14/2009	Various		1,271,515	1,255,000	1,216,749	1,221,531		85		85		1,221,616		49,900	49,900	24,897	02/01/2023	1FE
648176-GB-5	NEW PRAGUE MN ISD NO 721 SCH BLDG 05 A		01/13/2009	Various		2,799,297	2,775,000	2,714,018	2,720,886		103		103		2,720,989		78,308	78,308	55,632	02/01/2024	1FE
681181-MH-3	OLMSTED CNTY MN RESOURCE REC 2007A		01/13/2009	Various		2,451,387	2,450,000	2,445,174	2,445,474		7		7		2,445,481		5,905	5,905	49,128	02/01/2026	1FE
60534Q-QD-6	MISSISSIPPI DEV BK JACKSON 2006		01/13/2009	PRAGER MCCARTHY & SEALY		102,186	100,000	100,447	100,360		(2)		(2)		100,358		1,828	1,828	3,938	03/01/2023	1FE
60534Q-QE-4	MISSISSIPPI DEV BK JACKSON 2006		01/09/2009	PRAGER MCCARTHY & SEALY		100,345	100,000	100,220	100,177		(1)		(1)		100,176		169	169	3,913	03/01/2024	1FE
60534Q-QG-9	MISSISSIPPI DEV BK JACKSON 2006		01/14/2009	PRAGER MCCARTHY & SEALY		100,709	100,000	99,738	99,757		1		1		99,758		951	951	3,988	03/01/2026	1FE
188177-AW-9	CLINTON MO SCH DIST COP 2007		03/17/2009	PRAGER MCCARTHY & SEALY		691,182	700,000	681,653	682,541		133		133		682,675		8,507	8,507	16,875	03/01/2028	1FE
467578-BN-9	JACKSON CNTY MO TRUMAN SPORTS SPL 06		03/19/2009	PRAGER MCCARTHY & SEALY		112,135	100,000	106,265	104,066		(223)		(223)		103,843		8,292	8,292	1,569	12/01/2012	1FE
467578-CA-6	JACKSON CNTY MO TRUMAN SPORTS SPL 06		03/17/2009	PRAGER MCCARTHY & SEALY		104,805	100,000	100,125	100,120		(3)		(3)		100,117		4,688	4,688	1,514	12/01/2024	1FE
472538-GR-2	JEFFERSON CITY MO SCH DIST 2007		02/03/2009	PRAGER MCCARTHY & SEALY		287,147	275,000	264,735	263,909		23		23		263,933		23,214	23,214	5,264	03/01/2024	2FE
472538-GU-5	JEFFERSON CITY MO SCH DIST 2007		02/24/2009	PRAGER MCCARTHY & SEALY		311,664	300,000	310,215	308,898		(122)		(122)		308,776		2,888	2,888	7,042	03/01/2027	2FE
485052-RG-1	KANSAS CITY MO MUN ASSIST CORP 04 B-1		01/29/2009	PRAGER MCCARTHY & SEALY		73,691	120,000	53,705	65,865		286		286		66,152		7,539	7,539		04/15/2021	1FE
606341-CD-5	MISSOURI ST BRD PUB BLDGS SPL OBLIG 06A		02/24/2009	PRAGER MCCARTHY & SEALY		350,389	340,000	341,071	340,874		(11)		(11)		340,863		9,526	9,526	5,665	10/01/2024	1FE
606341-CF-0	MISSOURI ST BRD PUB BLDGS SPL OBLIG 06A		03/17/2009	Various		1,104,104	1,100,000	1,100,000	1,100,000						1,100,000		4,104	4,104	17,738	10/01/2026	1FE
60636F-BJ-0	MISSOURI ST DEV FIN BRD OFFICE BLDG 05		01/06/2009	STIFEL NICOLAUS & CO, INC.		102,793	100,000	100,152	100,111						100,111		2,682	2,682	1,225	10/01/2021	1FE
60636F-BM-3	MISSOURI ST DEV FIN BRD OFFICE BLDG 05		02/06/2009	PRAGER MCCARTHY & SEALY		253,446	245,000	220,166	220,789		82		82		220,871		32,575	32,575	3,681	10/01/2024	1FE
60636F-BP-6	MISSOURI ST DEV FIN BRD OFFICE BLDG 05		03/17/2009	PRAGER MCCARTHY & SEALY		101,355	100,000	99,530	99,575		3		3		99,578		1,777	1,777	2,171	10/01/2026	1FE
68562P-CW-9	ORCHARD FARM R-V SCH DIST MO 2007B		01/30/2009	PRAGER MCCARTHY & SEALY		126,615	125,000	113,997	114,205		41		41		114,246		12,369	12,369	5,203	03/01/2025	1FE
77183N-AV-8	ROCK COMMUNITY FIRE PROTN MO COP 2008		03/18/2009	PRAGER MCCARTHY & SEALY		198,512	200,000	196,818	196,852		24		24		196,876		1,636	1,636	5,528	03/01/2028	1FE
791460-EY-0	ST LOUIS CNTY MO SCH DIST R 8 LINDBERGH		02/24/2009	PRAGER MCCARTHY & SEALY		99,953	100,000	99,750	99,764		1		1		99,766		187	187	2,139	03/01/2027	1FE
950732-RH-2	WENTZVILLE MO SCH DIST NO R-04 2006		03/18/2009	PRAGER MCCARTHY & SEALY		101,472	100,000	100,825	100,626		(20)		(20)		100,605		867	867	2,581	03/01/2024	1FE
259309-TA-0	DOUGLAS CNTY NE SD NO 10 ELKHORN 07		01/20/2009	PRAGER MCCARTHY & SEALY		151,721	150,000	150,867	150,542		(11)		(11)		150,531		1,189	1,189	713	12/15/2025	1FE
259327-D3-5	DOUGLAS CNTY NE SD NO 17 MILLARD 06		01/21/2009	Various		404,935	400,000	395,784	396,205		6		6		396,211		8,724	8,724	1,375	06/15/2023	1FE
63967A-AK-2	NEBRASKA EDL TELECOM DTV LSG CORP 00		02/01/2009	CALLED @ 100.00000000		1,540,000	1,540,000	1,586,477	1,544,773		(519)		(519)		1,544,255		(4,255)	(4,255)	46,200	02/01/2010	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
681669-AX-5	OMAHA-DOUGLAS NE PUB BLDG CMMSN 01		03/27/2009	PRAGER MCCARTHY & SEALY		1,422,624	1,340,000	1,382,049	1,353,506		(1,117)		(1,117)		1,352,388		70,236	70,236	29,313	05/01/2015	1FE
698856-QZ-7	PAPILLION NE VAR PURP 2007 D		03/26/2009	PRAGER MCCARTHY & SEALY		100,100	100,000	98,561	98,623		14		14		98,637		1,464	1,464	1,325	12/15/2027	1FE
048510-AP-6	ATLANTIC CNTY NJ SWR AUTH 1977 A		01/01/2009	CALLED @ 100.00000000		135,000	135,000	134,325	134,963						134,963		37	37	4,641	01/01/2012	1
64605L-Z2-7	NEW JERSEY EDL FAC AUTH HIGHER ED 06A		01/09/2009	PRAGER MCCARTHY & SEALY		207,040	200,000	201,732	201,410		(6)		(6)		201,404		5,636	5,636	7,825	09/01/2022	1FE
64580A-AN-1	NEW JERSEY ST COP HOSP ASSET TRANS 08A		03/03/2009	Various		2,139,364	2,200,000	2,135,034	2,135,432		207		207		2,135,639		3,725	3,725	49,642	10/01/2038	1FE
64603R-TP-2	NEW JERSEY ST COP SPORTS ST CNTRCT 08B		01/30/2009	PRAGER MCCARTHY & SEALY		100,948	100,000	97,769	97,798		9		9		97,807		3,141	3,141	1,788	09/01/2024	1FE
646039-FW-2	NEW JERSEY ST G O REF 2002 J		02/23/2009	PRAGER MCCARTHY & SEALY		218,471	200,000	215,226	211,262		(556)		(556)		210,706		7,765	7,765	5,903	07/15/2011	1FE
646039-LB-1	NEW JERSEY ST G O REF 2005 N		02/23/2009	PRAGER MCCARTHY & SEALY		109,720	100,000	106,901	105,962		(348)		(348)		105,614		4,106	4,106	3,223	07/15/2011	1FE
090473-DV-8	BINGHAMTON CITY NY SD ENERGY MGMT 97		03/15/2009	CALLED @ 100.00		227,602	227,602	227,602	227,602						227,602				3,215	03/15/2010	1
592597-V2-1	METRO NY TRANSN AUTH SVC CONTRACT 02A		01/27/2009	PRAGER MCCARTHY & SEALY		974,830	1,000,000	798,800	799,799		435		435		800,233		174,597	174,597	29,753	01/01/2029	1FE
64966B-RB-1	NEW YORK N Y SER A MBIA-IBC		02/24/2009	PRAGER MCCARTHY & SEALY		159,990	145,000	155,320	148,561		(185)		(185)		148,377		11,613	11,613	2,453	11/01/2011	1FE
64966A-YQ-2	NEW YORK NY G O FISCAL 2001 SER G		03/24/2009	PRAGER MCCARTHY & SEALY		1,117,001	1,050,000	1,079,904	1,058,939		(647)		(647)		1,058,292		58,708	58,708	36,138	08/01/2015	1FE
64972H-JT-0	NEW YORK NY TRANSITIONAL FIN AUTH 09 S1		03/23/2009	LOOP CAPITAL MARKETS		491,545	500,000	482,230	482,293		66		66		482,359		9,186	9,186	12,910	07/15/2038	1FE
64982P-SS-2	NEW YORK ST DORM MUN HLTH LSE 01-1		01/12/2009	PRAGER MCCARTHY & SEALY		1,279,514	1,200,000	1,230,744	1,208,069		(133)		(133)		1,207,936		71,578	71,578	29,806	01/15/2011	1FE
650017-PW-0	NEW YORK ST THRUWAY LOC HWY BRDG SVC01		01/27/2009	PRAGER MCCARTHY & SEALY		108,253	100,000	110,311	102,835		(97)		(97)		102,738		5,515	5,515	1,735	04/01/2011	1FE
161037-ND-4	CHARLOTTE NC COP GOVT FAC 03 G		03/05/2009	PRAGER MCCARTHY & SEALY		109,247	100,000	103,578	101,818		(72)		(72)		101,746		7,501	7,501	1,375	06/01/2016	1FE
161037-NN-2	CHARLOTTE NC COP GOVT FAC 03 G		01/20/2009	PRAGER MCCARTHY & SEALY		101,195	100,000	96,980	97,288		4		4		97,292		3,903	3,903	722	06/01/2033	1FE
206444-CK-5	CONCORD NC COPS 2005		01/09/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		455,006	415,000	440,625	433,268		(90)		(90)		433,178		21,828	21,828	2,478	06/01/2019	1FE
230582-BG-2	CUMBERLAND CNTY NC COPS CIVIC CTR 98		03/26/2009	CALLED @ 101.00000000		267,650	265,000	274,916	266,009		(257)		(257)		265,752		1,898	1,898	4,233	12/01/2009	1FE
230582-BH-0	CUMBERLAND CNTY NC COPS CIVIC CTR 98		03/26/2009	CALLED @ 101.00000000			2,430,000	2,503,969	2,444,500		(1,722)		(1,722)							12/01/2010	1FE
462670-CJ-7	IREDELL CNTY NC COP SCH PROJ 2006		01/09/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		561,226	535,000	517,274	514,096		35		35		514,131		47,095	47,095	3,195	06/01/2023	1FE
65820Q-BA-0	NORTH CAROLINA COP CORR FAC 04A		03/05/2009	PRAGER MCCARTHY & SEALY		213,816	200,000	203,097	199,269		8		8		199,277		14,539	14,539	5,875	02/01/2021	1FE
65820Q-BB-8	NORTH CAROLINA COP CORR FAC 04A		02/25/2009	PRAGER MCCARTHY & SEALY		106,318	100,000	99,453	97,834		18		18		97,852		8,466	8,466	2,861	02/01/2022	1FE
65820Q-CZ-4	NORTH CAROLINA COP REPAIR RENOV 06A		01/15/2009	Various		647,512	640,000	639,155	639,227		1		1		639,228		8,284	8,284	3,580	06/01/2025	1FE
65820Q-GV-9	NORTH CAROLINA COP REPAIR RENOV 07B		01/07/2009	PRAGER MCCARTHY & SEALY		99,860	100,000	99,036	99,080		1		1		99,081		779	779	513	06/01/2025	1FE
658256-WZ-1	NORTH CAROLINA ST G O 2006 A		03/31/2009	PRAGER MCCARTHY & SEALY		6,422,670	6,040,000	6,088,199	6,077,788		(774)		(774)		6,077,014		345,656	345,656	71,055	06/01/2021	1FE
658256-XA-5	NORTH CAROLINA ST G O 2006 A		01/07/2009	Various		4,113,361	4,005,000	4,011,288	4,009,934		(17)		(17)		4,009,917		103,444	103,444	20,466	06/01/2022	1FE
752586-DH-7	RANDOLPH CNTY NC COP 2004 REF		01/06/2009	PRAGER MCCARTHY & SEALY		111,458	100,000	108,556	105,787		(15)		(15)		105,772		5,686	5,686	528	06/01/2017	1FE
658905-CH-5	NORTH DAKOTA BLDG AUTH FAC IMPT 05A		01/09/2009	PRAGER MCCARTHY & SEALY		152,348	150,000	149,364	149,451		1		1		149,452		2,895	2,895	784	12/01/2022	1FE
186392-BL-9	CLEVELAND OH MUN SCH DIST G O 2004		03/12/2009	PRAGER MCCARTHY & SEALY		227,912	200,000	214,718	208,388		(328)		(328)		208,060		19,852	19,852	2,944	12/01/2013	1FE
186392-BM-7	CLEVELAND OH MUN SCH DIST G O 2004		03/23/2009	PRAGER MCCARTHY & SEALY		113,773	100,000	106,586	103,935		(154)		(154)		103,781		9,992	9,992	1,597	12/01/2014	1FE
430416-FQ-5	HIGHLAND OH LOC SCH DIST SCH IMPT 06		01/08/2009	PRAGER MCCARTHY & SEALY		409,804	400,000	372,917	372,329		46		46		372,375		37,429	37,429	2,100	12/01/2022	1FE
430416-FS-1	HIGHLAND OH LOC SCH DIST SCH IMPT 06		01/28/2009	PRAGER MCCARTHY & SEALY		2,091,848	2,060,000	2,069,970	2,067,640		(76)		(76)		2,067,565		24,283	24,283	15,708	12/01/2024	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)
593842-AX-5	MIAMI VALLEY CAREER TECH CTR OH 2008		03/02/2009	PRAGER MCCARTHY & SEALY		1,023,560	1,000,000	1,017,190	1,016,727		(231)		(231)		1,016,495		7,065	7,065	14,361	12/01/2032	1FE
677519-PC-8	OHIO ST G O COMMON SCHOOLS 2003 A		03/30/2009	PRAGER MCCARTHY & SEALY		692,032	660,000	653,275	655,185		88		88		655,273		36,759	36,759	15,815	03/15/2019	1FE
677520-JA-7	OHIO ST G O COMMON SCHOOLS 2006 A		03/05/2009	PRAGER MCCARTHY & SEALY		662,809	650,000	637,000	638,374		57		57		638,431		24,377	24,377	26,263	09/15/2023	1FE
680616-PG-8	OLENTANGY OH LOC SCH DIST G O 2006		01/07/2009	PRAGER MCCARTHY & SEALY		111,898	100,000	109,010	106,822		(24)		(24)		106,798		5,100	5,100	569	12/01/2018	1FE
742327-BX-6	PRINCETON OH CITY SCH DIST 2006		02/06/2009	PRAGER MCCARTHY & SEALY		102,990	100,000	100,874	100,726		(9)		(9)		100,718		2,272	2,272	875	12/01/2024	2FE
897659-MD-7	TROY OH G O VAR PURP 2004		01/23/2009	PRAGER MCCARTHY & SEALY		102,226	100,000	93,928	93,804		20		20		93,824		8,402	8,402	752	12/01/2024	1FE
598291-JP-8	MIDWEST CITY OK G O UNLTD 2002		03/30/2009	PRAGER MCCARTHY & SEALY		184,489	175,000	175,865	175,238		(28)		(28)		175,210		9,278	9,278	6,151	02/01/2015	1FE
178882-HP-4	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A		02/10/2009	PRAGER MCCARTHY & SEALY		106,152	200,000	74,719	98,071		566		566		98,636		7,516	7,516		06/15/2023	1FE
250343-GD-6	DESCHUTES & JEFF OR SD 02J REDMOND 08 B		02/05/2009	SEIBERT BRANFORD		1,947,920	4,000,000	1,545,320	1,547,433		10,333		10,333		1,557,766		390,154	390,154		06/15/2024	1FE
250343-GE-4	DESCHUTES & JEFF OR SD 02J REDMOND 08 B		02/05/2009	SEIBERT BRANFORD		1,683,981	3,700,000	1,327,153	1,328,990		8,987		8,987		1,337,977		346,004	346,004		06/15/2025	1FE
250343-GF-1	DESCHUTES & JEFF OR SD 02J REDMOND 08 B		02/05/2009	SEIBERT BRANFORD		1,587,936	3,730,000	1,242,388	1,244,127		8,505		8,505		1,252,632		335,304	335,304		06/15/2026	1FE
250343-GG-9	DESCHUTES & JEFF OR SD 02J REDMOND 08 B		02/05/2009	SEIBERT BRANFORD		1,658,978	4,175,000	1,291,870	1,293,695		8,926		8,926		1,302,621		356,357	356,357		06/15/2027	1FE
515318-JY-0	LANE CNTY OR SD NO 19 SPRINGFIELD 07A		02/24/2009	PRAGER MCCARTHY & SEALY		117,844	200,000	102,160	106,034		844		844		106,878		10,966	10,966		06/15/2021	1FE
68608K-BD-9	OREGON ST G O BRD HIGHER ED 2007 A		03/16/2009	PRAGER MCCARTHY & SEALY		1,537,999	1,500,000	1,527,165	1,523,415		(217)		(217)		1,523,198		14,801	14,801	34,600	08/01/2025	1FE
68608B-AJ-7	OREGON ST G O DEPT OF ADMIN SVCS OPP 02		01/16/2009	PRAGER MCCARTHY & SEALY		114,102	100,000	105,564	103,588		(50)		(50)		103,539		10,563	10,563	708	12/01/2012	1FE
68608B-CH-9	OREGON ST G O DEPT OF ADMIN SVCS OPP 03		03/27/2009	PRAGER MCCARTHY & SEALY		208,350	200,000	198,776	199,025		14		14		199,039		9,311	9,311	3,000	12/01/2021	1FE
68608B-CJ-5	OREGON ST G O DEPT OF ADMIN SVCS OPP 03		02/19/2009	PRAGER MCCARTHY & SEALY		1,350,302	1,300,000	1,280,409	1,284,072		99		99		1,284,171		66,131	66,131	11,900	12/01/2022	1FE
68608B-CK-2	OREGON ST G O DEPT OF ADMIN SVCS OPP 03		03/31/2009	Various		678,659	660,000	643,856	646,633		122		122		646,755		31,904	31,904	8,261	12/01/2023	1FE
01728V-JQ-4	ALLEGHENY CNTY PA G O 2008 C-61		02/12/2009	PRAGER MCCARTHY & SEALY		203,393	200,000	198,800	198,824		4		4		198,828		4,565	4,565	1,500	12/01/2025	1FE
01728V-JS-0	ALLEGHENY CNTY PA G O 2008 C-61		03/03/2009	PRAGER MCCARTHY & SEALY		200,897	200,000	196,936	196,989		17		17		197,005		3,892	3,892	2,225	12/01/2027	1FE
01728V-JT-8	ALLEGHENY CNTY PA G O 2008 C-61		02/12/2009	PRAGER MCCARTHY & SEALY		497,732	500,000	488,865	489,042		30		30		489,072		8,660	8,660	3,850	12/01/2028	1FE
207889-ML-7	CONNELLSVILLE PA AREA SCH DIST 08B		03/17/2009	PRAGER MCCARTHY & SEALY		704,831	700,000	693,196	693,321		32		32		693,353		11,478	11,478	9,956	11/15/2031	1FE
207889-MM-5	CONNELLSVILLE PA AREA SCH DIST 08B		02/17/2009	PRAGER MCCARTHY & SEALY		131,399	130,000	130,000	130,000						130,000		1,399	1,399	1,715	11/15/2037	1FE
353244-DA-1	FRANKLIN CNTY PA G O 2004		01/27/2009	PRAGER MCCARTHY & SEALY		105,552	100,000	98,990	97,966		10		10		97,976		7,576	7,576	1,570	04/01/2021	1FE
954498-QW-4	WEST MIFFLIN PA AREA SCH DIST 2009		01/12/2009	JANNEY MONTGOMERY SCOTT		1,441,300	1,420,000	1,429,983							1,429,983		11,317	11,317	2,332	04/01/2028	1FE
954498-QX-2	WEST MIFFLIN PA AREA SCH DIST 2009		01/12/2009	JANNEY MONTGOMERY SCOTT		988,750	1,000,000	975,000							975,000		13,750	13,750	1,566	04/01/2031	1FE
534697-TA-5	LINCOLN RI G O 2006		01/28/2009	UNION BANK OF SWITZERLAND		1,289,291	1,270,000	1,272,515	1,272,009		(19)		(19)		1,271,990		17,302	17,302	28,734	08/01/2024	1FE
743787-Q4-8	PROVIDENCE RI G O 2004 A REF		01/06/2009	PRAGER MCCARTHY & SEALY		107,808	100,000	106,466	103,964		(14)		(14)		103,950		3,858	3,858	2,417	07/15/2019	1FE
76222N-EB-3	RHODE ISLAND G O CONS CAP DEV LN 02 B		01/08/2009	PRAGER MCCARTHY & SEALY		556,400	500,000	548,000	520,737		(167)		(167)		520,570		35,830	35,830	5,250	11/01/2014	1FE
76222N-GF-2	RHODE ISLAND G O CONS CAP DEV LN 04 A		02/25/2009	PRAGER MCCARTHY & SEALY		1,241,639	1,200,000	1,203,780	1,202,140		(45)		(45)		1,202,095		39,544	39,544	29,000	02/01/2022	1FE
762243-UF-8	RHODE ISLAND HLTH PROVIDENCE SCH 06A		01/13/2009	PRAGER MCCARTHY & SEALY		107,088	100,000	100,127	99,102		2		2		99,104		7,984	7,984	847	05/15/2022	1FE
762243-XX-6	RHODE ISLAND HLTH PROVIDENCE SCH 07A		01/13/2009	PRAGER MCCARTHY & SEALY		102,313	100,000	100,152	100,137		(1)		(1)		100,136		2,177	2,177	763	05/15/2024	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)
762243-ZZ-9	RHODE ISLAND HLTH PROVIDENCE SCH 07C		01/13/2009	PRAGER MCCARTHY & SEALY		100,007	100,000	97,222	97,312		4		4		97,316		2,691	2,691	763	05/15/2027	1FE
084208-AZ-0	BERKELEY CNTY SC SCH DIST SAFE 2006		03/26/2009	PRAGER MCCARTHY & SEALY		104,789	100,000	90,769	90,746		98		98		90,844		13,945	13,945	1,667	12/01/2023	1FE
160069-QK-9	CHARLESTON CNTY SC G O 07		01/27/2009	PRAGER MCCARTHY & SEALY		151,302	150,000	150,825	150,753		(6)		(6)		150,748		554	554	1,669	11/01/2025	1FE
160069-QL-7	CHARLESTON CNTY SC G O 07		03/13/2009	PRAGER MCCARTHY & SEALY		101,226	100,000	100,233	100,213		(4)		(4)		100,209		1,017	1,017	1,713	11/01/2026	1FE
160069-PR-5	CHARLESTON CNTY SC SALES TX DB 07		01/22/2009	PRAGER MCCARTHY & SEALY		508,725	500,000	502,750	502,511		(17)		(17)		502,494		6,231	6,231	5,375	11/01/2025	1FE
160069-PS-3	CHARLESTON CNTY SC SALES TX DB 07		03/04/2009	Various		2,124,008	2,100,000	2,104,893	2,104,469		(59)		(59)		2,104,410		19,598	19,598	29,100	11/01/2026	1FE
189152-FL-0	CLOVER SC SCH DIST NO 2 2007A		03/18/2009	PRAGER MCCARTHY & SEALY		368,443	365,000	325,232	325,590		211		211		325,801		42,642	42,642	7,751	03/01/2025	1FE
189152-FM-8	CLOVER SC SCH DIST NO 2 2007A		03/24/2009	PRAGER MCCARTHY & SEALY		1,105,503	1,095,000	1,093,598	1,093,662		11		11		1,093,673		11,830	11,830	26,565	03/01/2026	1FE
189152-FN-6	CLOVER SC SCH DIST NO 2 2007A		03/17/2009	PRAGER MCCARTHY & SEALY		418,932	420,000	417,295	417,408		20		20		417,429		1,504	1,504	10,435	03/01/2027	1FE
396066-EC-2	GREENVILLE CNTY SC SD BEST 06		03/12/2009	PRAGER MCCARTHY & SEALY		101,224	100,000	98,505	98,653		12		12		98,665		2,559	2,559	1,325	12/01/2024	1FE
529063-LR-8	LEXINGTON CNTY SC SD NO 01 2005 A		02/17/2009	PRAGER MCCARTHY & SEALY		720,020	700,000	721,196	718,431		(253)		(253)		718,178		1,842	1,842	18,597	02/01/2029	1FE
763665-SG-2	RICHLAND CNTY SC SD NO 01 G O 2001 A		03/11/2009	PRAGER MCCARTHY & SEALY		129,221	125,000	123,889	124,082		7		7		124,089		5,132	5,132	3,470	03/01/2026	1FE
763665-TA-4	RICHLAND CNTY SC SD NO 01 G O 2003		03/25/2009	PRAGER MCCARTHY & SEALY		1,217,512	1,150,000	1,155,589	1,153,107		(127)		(127)		1,152,980		64,531	64,531	31,165	03/01/2020	1FE
763665-TC-0	RICHLAND CNTY SC SD NO 01 G O 2003		01/05/2009	PRAGER MCCARTHY & SEALY		717,647	700,000	688,996	691,213		9		9		691,223		26,424	26,424	11,730	03/01/2022	1FE
763665-TE-6	RICHLAND CNTY SC SD NO 01 G O 2003		02/20/2009	PRAGER MCCARTHY & SEALY		103,805	100,000	99,454	99,463		4		4		99,467		4,338	4,338	2,296	03/01/2024	1FE
837108-AM-1	SOUTH CAROLINA FAC INSTAL PUB SAFETY 03		03/25/2009	FIRST SOUTHWEST COMPANY		126,878	115,000	122,573	118,899		(175)		(175)		118,723		8,155	8,155	4,297	01/01/2015	1FE
837108-AP-4	SOUTH CAROLINA FAC INSTAL PUB SAFETY 03		03/03/2009	PRAGER MCCARTHY & SEALY		329,154	300,000	314,403	307,738		(253)		(253)		307,485		21,669	21,669	10,208	01/01/2017	1FE
986523-MT-2	YORK CNTY SC SCH DIST 3 ROCK HILL 05A		03/19/2009	PRAGER MCCARTHY & SEALY		604,477	585,000	537,669	538,741		374		374		539,115		65,362	65,362	12,819	03/01/2022	1FE
986523-MU-9	YORK CNTY SC SCH DIST 3 ROCK HILL 05A		01/07/2009	UNION BANK OF SWITZERLAND		639,597	635,000	576,632	578,118		82		82		578,200		61,397	61,397	10,398	03/01/2023	1FE
986523-MV-7	YORK CNTY SC SCH DIST 3 ROCK HILL 05A		01/05/2009	PRAGER MCCARTHY & SEALY		1,644,093	1,650,000	1,486,366	1,490,718		132		132		1,490,850		153,243	153,243	26,194	03/01/2024	1FE
986523-MW-5	YORK CNTY SC SCH DIST 3 ROCK HILL 05A		03/20/2009	PRAGER MCCARTHY & SEALY		323,953	320,000	287,520	288,481		245		245		288,726		35,227	35,227	9,923	03/01/2025	1FE
003268-AK-5	ABERDEEN SD SCH DIST NO 6-1 G.O BDS 2000		01/12/2009	Various		1,091,835	1,060,000	1,068,300	1,057,816		3,620		3,620		1,061,437		30,398	30,398	27,472	01/01/2011	1FE
014464-QE-4	ALEDO TX INDPT SCH DIST G O 2008 CAP		02/26/2009	PRAGER MCCARTHY & SEALY		1,094,974	4,310,000	1,060,648	1,085,184		10,673		10,673		1,095,858		(883)	(883)		02/15/2033	1FE
014464-QG-9	ALEDO TX INDPT SCH DIST G O 2008 CAP		03/05/2009	PRAGER MCCARTHY & SEALY		22,570	100,000	21,837	22,344		247		247		22,591		(21)	(21)		02/15/2035	1FE
052430-AU-9	AUSTIN TX INDPT SCH DIST G O 2006		03/27/2009	PRAGER MCCARTHY & SEALY		101,556	100,000	89,469	89,651		97		97		89,748		11,808	11,808	3,000	08/01/2025	1FE
052396-HF-8	AUSTIN TX PUB IMPT 2004 REF		02/25/2009	PRAGER MCCARTHY & SEALY		174,434	170,000	168,732	168,883		9		9		168,892		5,542	5,542	3,846	09/01/2023	1FE
104763-FW-2	BRADY TX ISD SCH BLDG 2007		02/19/2009	Various		2,170,832	2,100,000	2,153,424	2,146,694		(724)		(724)		2,145,970		24,862	24,862	57,061	08/15/2028	1FE
111664-CX-4	BROCK TX INDPT SCH DIST CAP APPEC 2007		01/07/2009	PRAGER MCCARTHY & SEALY		36,132	100,000	33,581	36,102		57		57		36,160		(28)	(28)		08/15/2028	1FE
127253-NK-4	CADDO MILLS TX INDPT SCH DIST BLDG 07		02/04/2009	Various		1,781,718	1,810,000	1,773,583	1,774,799		81		81		1,774,880		6,838	6,838	40,367	08/15/2032	1FE
138555-KF-3	CANTON TX ISD SCH BLDG 2007		02/19/2009	Various		2,521,100	2,500,000	2,474,100	2,475,305		104		104		2,475,409		45,691	45,691	58,748	02/15/2028	1FE
139015-LG-4	CANYON TX ISD G O 2007		02/12/2009	PRAGER MCCARTHY & SEALY		204,858	200,000	199,018	199,085		5		5		199,090		5,768	5,768	4,575	02/15/2025	1FE
184540-J7-8	CLEAR CREEK TX INDPT SCH DIST 06		02/12/2009	PRAGER MCCARTHY & SEALY		204,304	200,000	194,070	194,618		29		29		194,647		9,657	9,657	4,575	02/15/2025	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)
194738-Q3-7	COLLIN CNTY TX G O ROAD 06		03/06/2009	PRAGER MCCARTHY & SEALY		304,936	300,000	274,733	275,157		130		130		275,287		29,649	29,649	11,225	02/15/2024	1FE
194738-Q5-2	COLLIN CNTY TX G O ROAD 06		03/11/2009	PRAGER MCCARTHY & SEALY		100,392	100,000	98,831	98,934		9		9		98,943		1,449	1,449	2,638	02/15/2026	1FE
228129-T8-5	CROWLEY TX INDPT SCH DIST 08		01/27/2009	Various		9,850,599	10,000,000	9,844,800	9,845,570		178		178		9,845,748		4,851	4,851	270,569	08/01/2039	1FE
232760-XF-0	CYPRESS-FAIRBANKS ISD TX G O 02 B RMKT		02/20/2009	PRAGER MCCARTHY & SEALY		309,280	300,000	300,000	300,000						300,000		9,280	9,280	6,773	02/15/2025	1FE
232760-XG-8	CYPRESS-FAIRBANKS ISD TX G O 02 B RMKT		03/25/2009	PRAGER MCCARTHY & SEALY		512,268	500,000	500,000	500,000						500,000		12,268	12,268	14,800	02/15/2026	1FE
232760-WH-7	CYPRESS-FAIRBANKS ISD TX G O 06 REF		02/17/2009	Various		594,536	600,000	591,750	592,388		22		22		592,411		2,125	2,125	23,875	02/15/2028	1FE
244127-RD-0	DEER PARK TX ISD SCH BLDG 1999		03/05/2009	PRAGER MCCARTHY & SEALY		302,775	300,000	256,698	270,401		427		427		270,828		31,947	31,947	6,833	02/15/2019	1FE
270301-GB-4	EARLY TX INDPT SCH DIST SCH BLDG 07		02/19/2009	Various		2,227,793	2,160,000	2,238,170	2,228,259		(994)		(994)		2,227,265		528	528	56,242	02/15/2029	1FE
280515-XV-4	EDGEWOOD TX ISD SCH BLDG 2004 A		01/05/2009	PRAGER MCCARTHY & SEALY		470,804	450,000	468,081	460,795		(36)		(36)		460,759		10,045	10,045	8,938	02/15/2021	1FE
280515-XW-2	EDGEWOOD TX ISD SCH BLDG 2004 A		03/10/2009	MORGAN KEEGAN & COMPANY, INC.		1,100,400	1,050,000	1,084,871	1,070,854		(726)		(726)		1,070,128		30,273	30,273	30,333	02/15/2022	1FE
280515-XX-0	EDGEWOOD TX ISD SCH BLDG 2004 A		03/13/2009	PRAGER MCCARTHY & SEALY		640,022	610,000	626,043	619,610		(229)		(229)		619,381		20,641	20,641	15,713	02/15/2023	1FE
280515-XZ-5	EDGEWOOD TX ISD SCH BLDG 2004 A		02/02/2009	PRAGER MCCARTHY & SEALY		103,191	100,000	101,415	100,850		(14)		(14)		100,836		2,355	2,355	2,361	02/15/2025	1FE
293443-VH-7	ENNIS TX INPT SCH DIST CAP 2008		02/11/2009	Various		2,001,452	7,595,000	1,920,851	1,963,182		13,339		13,339		1,976,521		24,931	24,931		08/15/2032	1FE
293443-VJ-3	ENNIS TX INPT SCH DIST CAP 2008		03/03/2009	PRAGER MCCARTHY & SEALY		294,236	1,200,000	285,216	291,523		3,017		3,017		294,540		(304)	(304)		08/15/2033	1FE
293443-VK-0	ENNIS TX INPT SCH DIST CAP 2008		03/27/2009	PRAGER MCCARTHY & SEALY		69,702	300,000	67,152	68,639		832		832		69,472		230	230		08/15/2034	1FE
293443-VL-8	ENNIS TX INPT SCH DIST CAP 2008		02/11/2009	PRAGER MCCARTHY & SEALY		43,646	200,000	42,152	43,087		305		305		43,392		254	254		08/15/2035	1FE
293443-VM-6	ENNIS TX INPT SCH DIST CAP 2008		02/24/2009	PRAGER MCCARTHY & SEALY		32,739	160,000	31,746	32,451		293		293		32,744		(5)	(5)		08/15/2036	1FE
293443-VN-4	ENNIS TX INPT SCH DIST CAP 2008		03/05/2009	PRAGER MCCARTHY & SEALY		280,769	1,455,000	271,721	277,771		2,004		2,004		279,775		994	994		08/15/2037	1FE
346838-8B-4	FORT BEND TX INDPT SCH DIST 2004 A		01/08/2009	Various		6,053,373	5,865,000	5,820,929	5,826,516		80		80		5,826,596		226,777	226,777	105,725	08/15/2020	1FE
346805-CU-6	FORT BEND TX MUN UTIL DIST 35 2007		02/26/2009	PRAGER MCCARTHY & SEALY		104,253	100,000	100,000	100,000						100,000		4,253	4,253	2,528	09/01/2026	1FE
356865-BH-7	FREER TX INDPT SCH DIST SCH BLDG 2007		02/18/2009	PRAGER MCCARTHY & SEALY		565,623	545,000	557,072	555,693		(145)		(145)		555,547		10,075	10,075	14,231	08/15/2028	1FE
364496-LS-6	GALVESTON TX ISD SCH HSE 04		01/08/2009	UNION BANK OF SWITZERLAND		846,879	825,000	793,568	786,748		68		68		786,815		60,064	60,064	17,634	02/01/2022	1FE
366155-MT-3	GARLAND TX ISD G O SCH BLDG 2003 CAP		02/24/2009	PRAGER MCCARTHY & SEALY		724,614	1,135,000	511,420	678,363		5,302		5,302		683,665		40,949	40,949		02/15/2019	1FE
366155-MU-0	GARLAND TX ISD G O SCH BLDG 2003 CAP		02/24/2009	PRAGER MCCARTHY & SEALY		98,479	165,000	69,749	92,918		749		749		93,668		4,811	4,811		02/15/2020	1FE
366155-MV-8	GARLAND TX ISD G O SCH BLDG 2003 CAP		02/06/2009	PRAGER MCCARTHY & SEALY		936,391	1,675,000	663,216	887,369		5,174		5,174		892,543		43,849	43,849		02/15/2021	1FE
373046-NZ-0	GEORGETOWN TX INDP SCH DIST 2006		01/27/2009	Various		900,738	900,000	798,389	799,702		310		310		800,012		100,726	100,726	18,563	02/15/2025	1FE
375082-GU-2	GIDDINGS TX ISD SCH BLDG 2007A		02/03/2009	Various		6,112,090	6,125,000	6,108,953	6,109,679		52		52		6,109,731		2,359	2,359	137,404	02/15/2028	1FE
386154-3G-1	GRAND PRAIRIE TX ISD 2007 REF		01/27/2009	WELLS FARGO BROKERAGE SERVICES		998,800	1,000,000	997,420	997,568		8		8		997,576		1,225	1,225	20,625	02/15/2026	1FE
414004-GP-0	HARRIS CNTY TX TAX & CTF OBLIG 98		01/29/2009	PRAGER MCCARTHY & SEALY		199,946	200,000	196,548	197,007		15		15		197,021		2,925	2,925	3,050	10/01/2023	1FE
442402-3L-5	HOUSTON TX INDPT SCH DIST 05		02/26/2009	PRAGER MCCARTHY & SEALY		915,979	905,000	799,359	802,216		367		367		802,583		113,396	113,396	19,173	02/15/2025	1FE
442404-BC-2	HOUSTON TX INDPT SCH DIST 98B WEST SIDE		03/18/2009	PRAGER MCCARTHY & SEALY		192,855	200,000	101,978	174,379		1,517		1,517		175,896		16,959	16,959		09/15/2011	1FE
442402-P7-2	HOUSTON TX INDPT SCH DIST 99A REF CAP		02/15/2009	CALLED @ 81.755		2,452,650	3,000,000	1,494,510	2,434,918		15,000		15,000		2,449,918		2,732	2,732		02/15/2013	1FE
442402-Q2-2	HOUSTON TX INDPT SCH DIST 99A REF CAP		02/15/2009	CALLED @ 69.338		23,054,885	33,250,000	13,680,048	22,881,771		173,114		173,114		23,054,885					02/15/2016	1FE
442402-5K-5	HOUSTON TX INDPT SCH DIST 99A REF CUR		02/15/2009	CALLED @ 100.00000000		1,245,000	1,245,000	1,190,061	1,242,948		2,006		2,006		1,244,953		47	47	31,125	02/15/2020	1FE
442402-5L-3	HOUSTON TX INDPT SCH DIST 99A REF CUR		02/15/2009	CALLED @ 100.00000000		2,755,000	2,755,000	2,633,429	2,750,302		4,698		4,698		2,755,000				68,875	02/15/2020	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)
448492-QV-3	HUTTO TX INDPT SCH DIST 2007		03/25/2009	PRAGER MCCARTHY & SEALY		453,442	450,000	448,484	448,503		3		3		448,506		4,936	4,936	12,896	08/01/2043	1FE
463813-LD-5	IRVING TX ISD CAP APPREC 2006		02/19/2009	Various		1,905,142	4,925,000	1,662,434	1,885,119		12,980		12,980		1,898,100		7,043	7,043		02/15/2027	1FE
463813-LE-3	IRVING TX ISD CAP APPREC 2006		02/06/2009	PRAGER MCCARTHY & SEALY		749,229	2,050,000	654,893	742,789		4,351		4,351		747,139		2,089	2,089		02/15/2028	1FE
489350-MR-6	KENNEDALE TX INDPT SCH DIST PSF 04		03/10/2009	RBC DAIN RAUSCHER		2,096,500	2,000,000	2,036,360	2,021,575		(748)		(748)		2,020,827		75,673	75,673	57,778	02/15/2022	1FE
492440-KZ-4	KERRVILLE TX INDPT SCH DIST 04 REF		03/16/2009	PRAGER MCCARTHY & SEALY		243,586	220,000	234,884	229,746		(336)		(336)		229,410		14,176	14,176	6,539	08/15/2017	1FE
503462-MW-0	LA JOYA TX ISD SCH BLDG 2004		02/17/2009	PRAGER MCCARTHY & SEALY		217,646	200,000	210,558	206,276		(86)		(86)		206,189		11,457	11,457	4,569	02/15/2019	1FE
503462-MY-6	LA JOYA TX ISD SCH BLDG 2004		02/26/2009	UNION BANK OF SWITZERLAND		1,557,941	1,455,000	1,510,159	1,487,903		(986)		(986)		1,486,917		71,024	71,024	40,013	02/15/2021	1FE
503462-MZ-3	LA JOYA TX ISD SCH BLDG 2004		03/10/2009	Various		2,297,045	2,190,000	2,257,781	2,230,499		(1,375)		(1,375)		2,229,124		67,920	67,920	62,739	02/15/2022	1FE
509552-WV-3	LAKE DALLAS TX ISD G O SCH BLDG 02 REF		01/29/2009	PRAGER MCCARTHY & SEALY		18,085	70,000	16,159	17,874		91		91		17,965		119	119		08/15/2032	1FE
516840-TL-9	LAREDO TX ISD SCH BLDG 2006		01/08/2009	Various		448,782	435,000	432,181	432,498		5		5		432,503		16,279	16,279	8,795	08/01/2021	1FE
516840-TM-7	LAREDO TX ISD SCH BLDG 2006		01/26/2009	PRAGER MCCARTHY & SEALY		207,208	200,000	197,756	197,986		8		8		197,994		9,214	9,214	8,950	08/01/2022	1FE
516840-TN-5	LAREDO TX ISD SCH BLDG 2006		03/17/2009	PRAGER MCCARTHY & SEALY		308,103	300,000	274,810	275,450		248		248		275,698		32,405	32,405	8,588	08/01/2023	1FE
521840-F9-4	LEANDER TX INDPT SCH DIST 2004 CAP		03/23/2009	Various		1,801,634	6,590,000	1,388,315	1,780,180		15,059		15,059		1,795,239		6,395	6,395		08/15/2031	1FE
521840-G2-8	LEANDER TX INDPT SCH DIST 2004 CAP		03/27/2009	PRAGER MCCARTHY & SEALY		77,327	300,000	59,487	76,309		993		993		77,303		24	24		08/15/2032	1FE
521840-3F-3	LEANDER TX INDPT SCH DIST 2008 CAP		02/11/2009	PRAGER MCCARTHY & SEALY		19,058	100,000	18,088	18,722		141		141		18,863		195	195		08/15/2037	1FE
521840-3G-1	LEANDER TX INDPT SCH DIST 2008 CAP		03/23/2009	PRAGER MCCARTHY & SEALY		71,227	400,000	67,840	70,227		760		760		70,988		239	239		08/15/2038	1FE
549187-Y7-1	LUBBOCK TX G O 2006 REF		02/23/2009	PRAGER MCCARTHY & SEALY		204,612	200,000	199,228	199,292		4		4		199,296		5,316	5,316	5,040	02/15/2026	1FE
549815-JQ-2	LUFKIN TX INDPT SCH DIST SCH BLDG 08		01/27/2009	WELLS FARGO BROKERAGE SERVICES		682,948	700,000	680,729	681,043		39		39		681,082		1,866	1,866	24,845	08/15/2031	1FE
590759-2B-1	MESQUITE TX ISD SCH BLDG 2007 REF		02/19/2009	Various		3,190,109	6,365,000	2,855,594	3,056,533		22,045		22,045		3,078,578		111,531	111,531		08/15/2023	1FE
590759-2C-9	MESQUITE TX ISD SCH BLDG 2007 REF		02/17/2009	Various		3,194,597	6,865,000	2,919,479	3,125,280		20,725		20,725		3,146,005		48,592	48,592		08/15/2024	1FE
590759-2E-5	MESQUITE TX ISD SCH BLDG 2007 REF		03/04/2009	PRAGER MCCARTHY & SEALY		41,282	100,000	38,169	40,881		393		393		41,274		8	8		08/15/2026	1FE
642543-PJ-5	NEW BRAUNFELS TX INDPT SCH DIST 2004		03/05/2009	Various		1,884,880	1,865,000	1,862,538	1,862,981		6		6		1,862,987		21,893	21,893	40,003	02/01/2023	1FE
659414-ME-3	NORTH FOREST TX INDPT SCH DIST 06B		01/26/2009	PRAGER MCCARTHY & SEALY		207,824	200,000	186,618	185,858		54		54		185,912		21,912	21,912	9,078	08/15/2022	1FE
659414-MJ-2	NORTH FOREST TX INDPT SCH DIST 06B		02/19/2009	PRAGER MCCARTHY & SEALY		611,442	600,000	609,252	607,240		(104)		(104)		607,136		4,306	4,306	16,889	08/15/2026	1FE
730553-MC-5	POINT ISABEL TX INDPT SCH DIST 06 B		01/08/2009	UNION BANK OF SWITZERLAND		889,706	880,000	808,531	809,627		112		112		809,738		79,968	79,968	17,820	02/01/2023	1FE
730553-ME-1	POINT ISABEL TX INDPT SCH DIST 06 B		02/10/2009	PRAGER MCCARTHY & SEALY		203,924	200,000	182,052	182,367		81		81		182,448		21,476	21,476	4,800	02/01/2025	1FE
730553-MF-8	POINT ISABEL TX INDPT SCH DIST 06 B		01/27/2009	WELLS FARGO BROKERAGE SERVICES		996,390	1,000,000	991,010	991,707		26		26		991,733		4,657	4,657	39,813	02/01/2026	1FE
774285-N4-8	ROCKWALL TX INDPT SCH DIST 2008 CAP		02/18/2009	Various		1,982,118	6,550,000	1,866,423	1,906,228		14,776		14,776		1,921,005		61,113	61,113		02/15/2030	1FE
774285-N5-5	ROCKWALL TX INDPT SCH DIST 2008 CAP		02/18/2009	Various		2,125,856	7,500,000	2,002,650	2,045,577		17,167		17,167		2,062,744		63,112	63,112		02/15/2031	1FE
774285-N6-3	ROCKWALL TX INDPT SCH DIST 2008 CAP		02/04/2009	RAYMOND JAMES & ASSOCIATES, INC.		2,565,849	9,885,000	2,477,576	2,530,862		15,788		15,788		2,546,650		19,200	19,200		02/15/2032	1FE
775830-HD-7	ROMA TX INDPT SCH DIST 2006		01/08/2009	UNION BANK OF SWITZERLAND		361,459	350,000	331,329	331,449		37		37		331,486		29,973	29,973	6,475	08/15/2021	1FE
775830-HF-2	ROMA TX INDPT SCH DIST 2006		01/08/2009	UNION BANK OF SWITZERLAND		981,436	970,000	889,298	890,529		126		126		890,654		90,782	90,782	17,945	08/15/2023	1FE
775830-HP-0	ROMA TX INDPT SCH DIST 2006		02/19/2009	Various		1,307,866	1,300,000	1,308,060	1,306,538		(102)		(102)		1,306,435		1,431	1,431	32,181	08/15/2031	1FE
780869-HZ-9	ROYSE CITY TX INDPT SCH DIST 2004		01/05/2009	HARRIS TRUST & SAVINGS BANK		2,007,488	2,010,000	2,003,910	2,004,505		3		3		2,004,507		2,980	2,980	39,921	08/15/2031	1FE
806640-RY-6	SCHERTZ-CIBOLO-UNVL CITY TX ISD 07		03/20/2009	PRAGER MCCARTHY & SEALY		246,026	560,000	226,425	239,179		2,283		2,283		241,462		4,564	4,564		02/01/2025	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)
806640-RZ-3	SCHERTZ-CIBOLO-UNVL CITY TX ISD 07		02/18/2009	RBC DAIN RAUSCHER		2,194,843	5,295,000	2,016,336	2,130,778		15,807		15,807		2,146,585		48,258	48,258		02/01/2026	1FE
806640-SA-7	SCHERTZ-CIBOLO-UNVL CITY TX ISD 07		02/18/2009	RBC DAIN RAUSCHER		1,802,928	4,655,000	1,668,166	1,763,559		13,729		13,729		1,777,288		25,640	25,640		02/01/2027	1FE
806640-SB-5	SCHERTZ-CIBOLO-UNVL CITY TX ISD 07		02/18/2009	RBC DAIN RAUSCHER		1,923,409	5,295,000	1,787,804	1,890,612		14,799		14,799		1,905,410		17,998	17,998		02/01/2028	1FE
816826-BQ-3	SEMINOLE TX ISD SCH BLDG 2007 A		02/19/2009	WELLS FARGO		1,022,500	1,000,000	1,026,360	1,023,409		(349)		(349)		1,023,060		(560)	(560)	26,250	02/15/2031	1FE
850000-D4-9	SPRING TX INDPT SCH DIST 2006		02/19/2009	Various		1,107,995	1,100,000	1,096,150	1,096,515		16		16		1,096,530		11,465	11,465	35,738	08/15/2026	1FE
867646-DE-8	SUNNYVALE TX SCH DIST SCH BLDG 2007		01/08/2009	UNION BANK OF SWITZERLAND		468,239	450,000	452,372	452,096		(7)		(7)		452,089		16,150	16,150	8,788	02/15/2022	1FE
867646-DF-5	SUNNYVALE TX SCH DIST SCH BLDG 2007		01/26/2009	PRAGER MCCARTHY & SEALY		104,209	100,000	100,376	100,332		(3)		(3)		100,330		3,879	3,879	2,164	02/15/2023	1FE
89438V-E4-4	TRAVIS CNTY TX PERM IMPT 2006		01/29/2009	PRAGER MCCARTHY & SEALY		102,483	100,000	92,506	92,539		32		32		92,570		9,913	9,913	4,150	03/01/2023	1FE
89438V-E5-1	TRAVIS CNTY TX PERM IMPT 2006		03/06/2009	Various		204,207	200,000	200,306	200,235		(4)		(4)		200,231		3,976	3,976	6,613	03/01/2024	1FE
89438V-E6-9	TRAVIS CNTY TX PERM IMPT 2006		03/12/2009	PRAGER MCCARTHY & SEALY		100,994	100,000	99,869	99,882		1		1		99,883		1,111	1,111	2,450	03/01/2025	1FE
921254-FV-5	VAN TX INDPT SCH DIST G O 2006		02/20/2009	PRAGER MCCARTHY & SEALY		907,975	900,000	900,000	900,000						900,000		7,975	7,975	27,069	02/15/2036	1FE
947134-UB-6	WEATHERFORD TX ISD G O BLDG REF 2001 CAP		02/24/2009	Various		874,009	2,295,000	766,445	857,168		6,249		6,249		863,417		10,592	10,592		02/15/2026	1FE
947134-UD-2	WEATHERFORD TX ISD G O BLDG REF 2001 CAP		02/24/2009	RBC DAIN RAUSCHER		844,875	2,500,000	742,446	829,186		7,430		7,430		836,616		8,259	8,259		02/15/2028	1FE
964559-LH-9	WHITE SETTLEMENT TX ISD G O BLDG 03		02/04/2009	CITIGROUP GLOBAL MARKETS		908,885	2,785,000	638,322	896,637		5,482		5,482		902,119		6,766	6,766		08/15/2028	1FE
964559-LJ-5	WHITE SETTLEMENT TX ISD G O BLDG 03		02/04/2009	CITIGROUP GLOBAL MARKETS		853,380	2,785,000	600,947	844,622		5,173		5,173		849,795		3,585	3,585		08/15/2029	1FE
964559-LK-2	WHITE SETTLEMENT TX ISD G O BLDG 03		02/04/2009	CITIGROUP GLOBAL MARKETS		801,774	2,785,000	565,634	795,451		4,880		4,880		800,331		1,442	1,442		08/15/2030	1FE
964559-LL-0	WHITE SETTLEMENT TX ISD G O BLDG 03		02/04/2009	CITIGROUP GLOBAL MARKETS		753,510	2,785,000	532,325	749,028		4,603		4,603		753,631		(122)	(122)		08/15/2031	1FE
964559-LM-8	WHITE SETTLEMENT TX ISD G O BLDG 03		02/04/2009	CITIGROUP GLOBAL MARKETS		682,849	2,685,000	482,870	679,837		4,185		4,185		684,022		(1,173)	(1,173)		08/15/2032	1FE
964559-LN-6	WHITE SETTLEMENT TX ISD G O BLDG 03		02/04/2009	CITIGROUP GLOBAL MARKETS		666,924	2,785,000	472,559	665,320		4,095		4,095		669,415		(2,491)	(2,491)		08/15/2033	1FE
983064-NQ-5	WYLIE TX G O 2006		02/20/2009	PRAGER MCCARTHY & SEALY		158,044	155,000	154,427	154,486		4		4		154,490		3,555	3,555	3,681	02/15/2024	1FE
983068-WA-1	WYLIE TX INDPT SCH DIST SCH BLDG 04		01/28/2009	PRAGER MCCARTHY & SEALY		648,695	650,000	641,167	641,855		11		11		641,866		6,829	6,829	14,132	08/15/2033	1FE
92817S-BF-4	VIRGINIA PUB SCH AUTH SCH FING 05 D		02/03/2009	Various		605,624	600,000	597,630	597,882		8		8		597,891		7,733	7,733	13,875	08/01/2025	1FE
92817S-DT-2	VIRGINIA PUB SCH AUTH SCH FING 06 B		03/25/2009	Various		2,325,416	2,305,000	2,312,053	2,310,748		(99)		(99)		2,310,649		14,767	14,767	59,256	08/01/2026	1FE
720611-QN-5	PIERCE CNTY WA SD NO 403 BETHEL 06		01/05/2009	PRAGER MCCARTHY & SEALY		252,475	250,000	231,229	231,796		18		18		231,814		20,661	20,661	1,156	12/01/2022	1FE
939745-B3-8	WASHINGTON ST G O MOTOR VEH TAX 1999 C		01/01/2009	CALLED @ 100.00000000		635,000	635,000	638,785	635,000						635,000				16,669	01/01/2024	1FE
939745-WG-6	WASHINGTON ST G O VAR PURP 1999 A		02/09/2009	PRAGER MCCARTHY & SEALY		125,281	125,000	114,750	116,543		50		50		116,593		8,688	8,688	3,453	07/01/2023	1FE
572274-BN-7	MARSHALL CNTY WV SCH DIST PUB SCH 2007		03/05/2009	PRAGER MCCARTHY & SEALY		108,927	100,000	103,614	103,157		(60)		(60)		103,097		5,830	5,830	1,792	05/01/2021	1FE
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						296,850,039	418,383,602	273,165,628	278,855,115	170,725	523,574		694,299		287,695,208		9,154,831	9,154,831	3,996,946	XXX	XXX
31396L-YT-1	FANNIE MAE BENCHMARK REMIC		03/01/2009	SCHEDULED REDEMPTION		473,834	473,834	473,409	473,491		344		344		473,834				6,018	05/25/2014	1
3128JR-QF-6	FED HOME LOAN MTG CORP #847654		02/25/2009	Various		3,274,599	3,258,738	3,266,885	3,268,635		(213)		(213)		3,268,422		6,178	6,178	42,037	04/01/2034	1
31297V-LN-6	FED HOME LOAN MTG CORP #A39333		03/01/2009	SCHEDULED REDEMPTION		12,914	12,914	12,295	12,374		540		540		12,914				137	10/01/2035	1
3133T3-VD-7	FED HOME LOAN MTG CORP 1666 H		03/01/2009	SCHEDULED REDEMPTION		82,859	82,859	84,434	82,879		(20)		(20)		82,859				1,206	09/15/2023	1
31296J-3B-0	FED HOME LOAN MTG CORP GOLD #A10794		03/01/2009	SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25					09/01/2032	1
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799		03/01/2009	SCHEDULED REDEMPTION		137	137	142	142		(5)		(5)		137				2	08/01/2033	1
31296L-WK-3	FED HOME LOAN MTG CORP GOLD #A12450		03/01/2009	SCHEDULED REDEMPTION		445	445	458	458		(13)		(13)		445				6	08/01/2033	1
31296L-6B-2	FED HOME LOAN MTG CORP GOLD #A12666		03/01/2009	SCHEDULED REDEMPTION		432	432	437	437		(5)		(5)		432				6	06/01/2033	1
31296M-LU-1	FED HOME LOAN MTG CORP GOLD #A13039		03/01/2009	SCHEDULED REDEMPTION		79	79	82	81		(2)		(2)		79				1	09/01/2033	1
31296M-2N-8	FED HOME LOAN MTG CORP GOLD #A13481		03/01/2009	SCHEDULED REDEMPTION		441	441	450	450		(9)		(9)		441				6	09/01/2033	1
31296N-W5-2	FED HOME LOAN MTG CORP GOLD #A14268		03/01/2009	SCHEDULED REDEMPTION		465	465	485	479		(14)		(14)		465				7	10/01/2033	1
31296N-ZQ-3	FED HOME LOAN MTG CORP GOLD #A14351		03/01/2009	SCHEDULED REDEMPTION		1,892	1,892	1,973	1,949		(57)		(57)		1,892				27	10/01/2033	1
31296N-2J-5	FED HOME LOAN MTG CORP GOLD #A14377		03/01/2009	SCHEDULED REDEMPTION		11	11	12	12						11					10/01/2033	1
31296P-E8-1	FED HOME LOAN MTG CORP GOLD #A14659		03/01/2009	SCHEDULED REDEMPTION		5,072	5,072	5,291	5,225		(152)		(152)		5,072				74	10/01/2033	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)
31296P-WX-6	FED HOME LOAN MTG CORP GOLD #A15162		03/01/2009	SCHEDULED REDEMPTION		12,939	12,939	13,317	13,228		(289)		(289)		12,939				174	11/01/2033	1
31296P-XM-9	FED HOME LOAN MTG CORP GOLD #A15184		03/01/2009	SCHEDULED REDEMPTION		699	699	714	714		(15)		(15)		699				10	11/01/2033	1
31296P-5P-3	FED HOME LOAN MTG CORP GOLD #A15354		03/01/2009	SCHEDULED REDEMPTION		323	323	327	327		(4)		(4)		323				4	11/01/2033	1
31296Q-CW-8	FED HOME LOAN MTG CORP GOLD #A15485		03/01/2009	SCHEDULED REDEMPTION		545	545	557	556		(11)		(11)		545				8	11/01/2033	1
31296Q-UN-8	FED HOME LOAN MTG CORP GOLD #A15989		03/01/2009	SCHEDULED REDEMPTION		829	829	855	853		(24)		(24)		829				12	11/01/2033	1
31296Q-UR-9	FED HOME LOAN MTG CORP GOLD #A15992		03/01/2009	SCHEDULED REDEMPTION		1,380	1,380	1,410	1,409		(29)		(29)		1,380				20	11/01/2033	1
31296Q-2X-7	FED HOME LOAN MTG CORP GOLD #A16190		03/01/2009	SCHEDULED REDEMPTION		2,530	2,530	2,585	2,574		(44)		(44)		2,530				34	11/01/2033	1
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		03/01/2009	SCHEDULED REDEMPTION		409	409	418	418		(9)		(9)		409				5	12/01/2033	1
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		03/01/2009	SCHEDULED REDEMPTION		408	408	422	421		(13)		(13)		408				6	01/01/2034	1
31296S-SL-1	FED HOME LOAN MTG CORP GOLD #A17723		03/01/2009	SCHEDULED REDEMPTION		252	252	258	258		(5)		(5)		252				3	01/01/2034	1
31296T-AS-3	FED HOME LOAN MTG CORP GOLD #A18117		03/01/2009	SCHEDULED REDEMPTION		18,269	18,269	18,596	18,521		(252)		(252)		18,269				250	02/01/2034	1
31296T-SK-1	FED HOME LOAN MTG CORP GOLD #A18622		03/01/2009	SCHEDULED REDEMPTION		190,414	190,414	194,956	194,537		(4,124)		(4,124)		190,414				2,849	02/01/2034	1
31296T-ZD-9	FED HOME LOAN MTG CORP GOLD #A18840		03/01/2009	SCHEDULED REDEMPTION		10	10	11	11						10					02/01/2034	1
31296T-3U-6	FED HOME LOAN MTG CORP GOLD #A18911		03/01/2009	SCHEDULED REDEMPTION		4,674	4,674	4,773	4,750		(76)		(76)		4,674				57	02/01/2034	1
31296T-5E-0	FED HOME LOAN MTG CORP GOLD #A18945		03/01/2009	SCHEDULED REDEMPTION		516	516	528	527		(10)		(10)		516				8	02/01/2034	1
31296T-6Y-5	FED HOME LOAN MTG CORP GOLD #A18987		03/01/2009	SCHEDULED REDEMPTION		189	189	195	195		(6)		(6)		189				2	02/01/2034	1
31296W-KL-0	FED HOME LOAN MTG CORP GOLD #A20299		03/01/2009	SCHEDULED REDEMPTION		1,374	1,374	1,422	1,418		(43)		(43)		1,374				22	04/01/2034	1
31296Y-PR-8	FED HOME LOAN MTG CORP GOLD #A22232		03/01/2009	SCHEDULED REDEMPTION		1,102	1,102	1,126	1,124		(22)		(22)		1,102				16	05/01/2034	1
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		03/01/2009	SCHEDULED REDEMPTION		28	28	29	29		(1)		(1)		28					06/01/2034	1
31297A-2C-7	FED HOME LOAN MTG CORP GOLD #A23471		03/01/2009	SCHEDULED REDEMPTION		212	212	214	214		(2)		(2)		212				2	06/01/2034	1
31297A-3H-5	FED HOME LOAN MTG CORP GOLD #A23500		03/01/2009	SCHEDULED REDEMPTION		1,017	1,017	1,028	1,027		(10)		(10)		1,017				14	06/01/2034	1
31297B-LC-4	FED HOME LOAN MTG CORP GOLD #A23923		03/01/2009	SCHEDULED REDEMPTION		36	36	37	36		(1)		(1)		36					06/01/2034	1
31297B-ME-9	FED HOME LOAN MTG CORP GOLD #A23957		03/01/2009	SCHEDULED REDEMPTION		108	108	110	110		(2)		(2)		108				1	06/01/2034	1
31297B-WN-8	FED HOME LOAN MTG CORP GOLD #A24253		03/01/2009	SCHEDULED REDEMPTION		183	183	187	186		(4)		(4)		183				2	07/01/2034	1
31297B-ZA-3	FED HOME LOAN MTG CORP GOLD #A24337		03/01/2009	SCHEDULED REDEMPTION		89	89	90	90		(2)		(2)		89				1	07/01/2034	1
31297C-HY-9	FED HOME LOAN MTG CORP GOLD #A24747		03/01/2009	SCHEDULED REDEMPTION		89	89	92	92		(3)		(3)		89				1	07/01/2034	1
31297C-H3-7	FED HOME LOAN MTG CORP GOLD #A24750		03/01/2009	SCHEDULED REDEMPTION		81	81	84	83		(2)		(2)		81				1	07/01/2034	1
31297C-UC-2	FED HOME LOAN MTG CORP GOLD #A25079		03/01/2009	SCHEDULED REDEMPTION		133,487	133,487	138,201	137,007		(3,520)		(3,520)		133,487				1,999	08/01/2034	1
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		03/01/2009	SCHEDULED REDEMPTION		1,442	1,442	1,492	1,485		(43)		(43)		1,442				21	08/01/2034	1
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330		03/01/2009	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31					08/01/2034	1
31297D-E9-5	FED HOME LOAN MTG CORP GOLD #A25560		03/01/2009	SCHEDULED REDEMPTION		35	35	36	36		(1)		(1)		35					08/01/2034	1
31297D-WC-8	FED HOME LOAN MTG CORP GOLD #A26043		03/01/2009	SCHEDULED REDEMPTION		143	143	144	144		(1)		(1)		143				2	09/01/2034	1
31297D-XQ-6	FED HOME LOAN MTG CORP GOLD #A26087		03/01/2009	SCHEDULED REDEMPTION		28,937	28,937	29,251	29,222		(285)		(285)		28,937				432	09/01/2034	1
31297E-D8-6	FED HOME LOAN MTG CORP GOLD #A26427		03/01/2009	SCHEDULED REDEMPTION		126	126	130	130		(4)		(4)		126				2	09/01/2034	1
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		03/01/2009	SCHEDULED REDEMPTION		508	508	525	523		(15)		(15)		508				8	09/01/2034	1
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		03/01/2009	SCHEDULED REDEMPTION		54	54	56	56		(2)		(2)		54				1	09/01/2034	1
31297F-GU-1	FED HOME LOAN MTG CORP GOLD #A27411		03/01/2009	SCHEDULED REDEMPTION		77	77	80	80		(2)		(2)		77				1	10/01/2034	1
31297H-DZ-9	FED HOME LOAN MTG CORP GOLD #A29120		03/01/2009	SCHEDULED REDEMPTION		54	54	55	55		(1)		(1)		54				1	12/01/2034	1
31297H-PB-9	FED HOME LOAN MTG CORP GOLD #A29418		03/01/2009	SCHEDULED REDEMPTION		451	451	461	460		(8)		(8)		451				6	01/01/2035	1
31297K-GB-2	FED HOME LOAN MTG CORP GOLD #A30194		03/01/2009	SCHEDULED REDEMPTION		58	58	59	59		(1)		(1)		58				1	12/01/2034	1
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		03/01/2009	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31					12/01/2034	1
31297L-NW-6	FED HOME LOAN MTG CORP GOLD #A31305		03/01/2009	SCHEDULED REDEMPTION		152	152	157	156		(4)		(4)		152				2	02/01/2035	1
31297L-T3-4	FED HOME LOAN MTG CORP GOLD #A31470		03/01/2009	SCHEDULED REDEMPTION		943	943	889	892		51		51		943				9	03/01/2035	1
31297L-W5-5	FED HOME LOAN MTG CORP GOLD #A31568		03/01/2009	SCHEDULED REDEMPTION		174,724	174,724	173,352	173,460		1,265		1,265		174,724				1,724	03/01/2035	1
31297M-DT-2	FED HOME LOAN MTG CORP GOLD #A31914		03/01/2009	SCHEDULED REDEMPTION		2,922	2,922	2,752	2,765		157		157		2,922				32	04/01/2035	1
31297M-MA-3	FED HOME LOAN MTG CORP GOLD #A32153		03/01/2009	SCHEDULED REDEMPTION		25,884	25,884	25,900	25,897		(14)		(14)		25,884				317	04/01/2035	1
31297M-3Z-9	FED HOME LOAN MTG CORP GOLD #A32616		03/01/2009	SCHEDULED REDEMPTION		173,843	173,843	175,472	175,193		(1,351)		(1,351)		173,843				2,383	04/01/2035	1
31297N-HV-1	FED HOME LOAN MTG CORP GOLD #A32944		03/01/2009	SCHEDULED REDEMPTION		27	27	27	27						27					05/01/2035	1
31297N-J4-9	FED HOME LOAN MTG CORP GOLD #A32983		03/01/2009	SCHEDULED REDEMPTION		17,087	17,087	17,199	17,180		(93)		(93)		17,087				209	08/01/2035	1
31297N-J5-6	FED HOME LOAN MTG CORP GOLD #A32984		03/01/2009	SCHEDULED REDEMPTION		12,060	12,060	12,139	12,125		(66)		(66)		12,060				150	08/01/2035	1
31297P-GD-7	FED HOME LOAN MTG CORP GOLD #A33796		03/01/2009	SCHEDULED REDEMPTION		2,298	2,298	2,164	2,174		124		124		2,298				23	03/01/2035	1
31297P-JP-7	FED HOME LOAN MTG CORP GOLD #A33870		03/01/2009	SCHEDULED REDEMPTION		2,703	2,703	2,777	2,773		(70)		(70)		2,703				40	02/01/2035	1
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		03/01/2009	SCHEDULED REDEMPTION		13	13	14	14						13					04/01/2035	1
31297P-YJ-4	FED HOME LOAN MTG CORP GOLD #A34313		03/01/2009	SCHEDULED REDEMPTION		21,386	21,386	20,741	20,821		565		565		21,386				224	04/01/2035	1
31297Q-Q9-3	FED HOME LOAN MTG CORP GOLD #A34980		03/01/2009	SCHEDULED REDEMPTION		47,735	47,735	48,488	48,328		(593)		(593)		47,735				448	05/01/2035	1
31297Q-TE-9	FED HOME LOAN MTG CORP GOLD #A35049		03/01/2009	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19					05/01/2035	1
3128K2-LH-0	FED HOME LOAN MTG CORP GOLD #A42128		03/01/2009	SCHEDULED REDEMPTION		8,574	8,574	8,670	8,665		(91)		(91)		8,574				115	01/01/2036	1
3128K6-FU-9	FED HOME LOAN MTG CORP GOLD #A45579		03/01/2009	SCHEDULED REDEMPTION		134	134	138	137		(3)		(3)		134				2	06/01/2035	1
3128K8-Q2-5	FED HOME LOAN MTG CORP GOLD #A47673		03/01/2009	SCHEDULED REDEMPTION		6,356	6,356	6,106	6,138		217		217		6,356				76	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)
3128KF-LV-0	FED HOME LOAN MTG CORP GOLD #A53040		03/01/2009	SCHEDULED REDEMPTION		38,034	38,034	38,459	38,436		(402)		(402)		38,034				408	10/01/2036	1
3128KG-F8-6	FED HOME LOAN MTG CORP GOLD #A53791		03/01/2009	SCHEDULED REDEMPTION		21,541	21,541	20,723	20,821		719		719		21,541				265	11/01/2036	1
3128KQ-CS-3	FED HOME LOAN MTG CORP GOLD #A60081		03/01/2009	SCHEDULED REDEMPTION		16,834	16,834	15,669	15,777		1,057		1,057		16,834				160	05/01/2037	1
3128KQ-UZ-7	FED HOME LOAN MTG CORP GOLD #A60600		03/01/2009	SCHEDULED REDEMPTION		26,874	26,874	25,014	25,186		1,688		1,688		26,874				298	05/01/2037	1
3128KS-YB-2	FED HOME LOAN MTG CORP GOLD #A62506		03/01/2009	SCHEDULED REDEMPTION		17,528	17,528	16,315	16,431		1,098		1,098		17,528				192	06/01/2037	1
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922		03/01/2009	SCHEDULED REDEMPTION		2,696	2,696	2,730	2,722		(26)		(26)		2,696				44	09/01/2037	1
312962-RZ-8	FED HOME LOAN MTG CORP GOLD #B10504		03/01/2009	SCHEDULED REDEMPTION		4,348	4,348	4,462	4,429		(82)		(82)		4,348				48	10/01/2018	1
312963-MF-5	FED HOME LOAN MTG CORP GOLD #B11258		03/01/2009	SCHEDULED REDEMPTION		91,249	91,249	93,645	92,930		(1,681)		(1,681)		91,249				1,128	11/01/2018	1
312963-S7-7	FED HOME LOAN MTG CORP GOLD #B11442		03/01/2009	SCHEDULED REDEMPTION		5,172	5,172	5,308	5,266		(93)		(93)		5,172				57	12/01/2018	1
312965-YV-2	FED HOME LOAN MTG CORP GOLD #B13424		03/01/2009	SCHEDULED REDEMPTION		396	396	378	381		15		15		396				4	04/01/2019	1
312966-FG-4	FED HOME LOAN MTG CORP GOLD #B13767		03/01/2009	SCHEDULED REDEMPTION		1,386	1,386	1,357	1,365		21		21		1,386				12	05/01/2019	1
312966-ND-2	FED HOME LOAN MTG CORP GOLD #B13988		03/01/2009	SCHEDULED REDEMPTION		10,345	10,345	9,878	9,949		396		396		10,345				92	05/01/2019	1
312966-SP-0	FED HOME LOAN MTG CORP GOLD #B14126		03/01/2009	SCHEDULED REDEMPTION		45,033	45,033	43,002	43,300		1,733		1,733		45,033				331	05/01/2019	1
312966-UE-2	FED HOME LOAN MTG CORP GOLD #B14181		03/01/2009	SCHEDULED REDEMPTION		12,362	12,362	11,805	11,889		474		474		12,362				110	05/01/2019	1
312967-H2-1	FED HOME LOAN MTG CORP GOLD #B14749		03/01/2009	SCHEDULED REDEMPTION		5,108	5,108	4,878	4,912		196		196		5,108				47	05/01/2019	1
312967-H8-8	FED HOME LOAN MTG CORP GOLD #B14755		03/01/2009	SCHEDULED REDEMPTION		18,607	18,607	17,768	17,896		711		711		18,607				151	05/01/2019	1
312967-KR-2	FED HOME LOAN MTG CORP GOLD #B14804		03/01/2009	SCHEDULED REDEMPTION		24,277	24,277	23,182	23,349		929		929		24,277				225	05/01/2019	1
312967-LK-6	FED HOME LOAN MTG CORP GOLD #B14830		03/01/2009	SCHEDULED REDEMPTION		30,790	30,790	29,401	29,609		1,182		1,182		30,790				277	05/01/2019	1
312967-RR-5	FED HOME LOAN MTG CORP GOLD #B14996		03/01/2009	SCHEDULED REDEMPTION		10,363	10,363	9,896	9,966		397		397		10,363				87	06/01/2019	1
312967-X7-2	FED HOME LOAN MTG CORP GOLD #B15202		03/01/2009	SCHEDULED REDEMPTION		12,540	12,540	11,974	12,058		482		482		12,540				112	06/01/2019	1
312967-X9-8	FED HOME LOAN MTG CORP GOLD #B15204		03/01/2009	SCHEDULED REDEMPTION		13,984	13,984	13,353	13,449		535		535		13,984				126	06/01/2019	1
312967-3E-0	FED HOME LOAN MTG CORP GOLD #B15297		03/01/2009	SCHEDULED REDEMPTION		545	545	532	535		10		10		545				5	06/01/2019	1
312968-BM-1	FED HOME LOAN MTG CORP GOLD #B15444		03/01/2009	SCHEDULED REDEMPTION		4,407	4,407	4,211	4,242		165		165		4,407				39	05/01/2019	1
312968-DW-7	FED HOME LOAN MTG CORP GOLD #B15517		03/01/2009	SCHEDULED REDEMPTION		11,171	11,171	10,667	10,742		429		429		11,171				99	07/01/2019	1
312968-HH-6	FED HOME LOAN MTG CORP GOLD #B15632		03/01/2009	SCHEDULED REDEMPTION		21,046	21,046	20,096	20,237		808		808		21,046				169	07/01/2019	1
312968-JB-7	FED HOME LOAN MTG CORP GOLD #B15658		03/01/2009	SCHEDULED REDEMPTION		12,649	12,649	12,079	12,164		486		486		12,649				118	07/01/2019	1
312968-JD-3	FED HOME LOAN MTG CORP GOLD #B15660		03/01/2009	SCHEDULED REDEMPTION		13,491	13,491	13,174	13,244		247		247		13,491				122	07/01/2019	1
312968-PW-4	FED HOME LOAN MTG CORP GOLD #B15837		03/01/2009	SCHEDULED REDEMPTION		12,162	12,162	11,613	11,696		466		466		12,162				108	07/01/2019	1
312968-PX-2	FED HOME LOAN MTG CORP GOLD #B15838		03/01/2009	SCHEDULED REDEMPTION		12,336	12,336	11,780	11,862		474		474		12,336				109	07/01/2019	1
312969-JP-4	FED HOME LOAN MTG CORP GOLD #B16570		03/01/2009	SCHEDULED REDEMPTION		12,319	12,319	11,764	11,849		470		470		12,319				120	09/01/2019	1
312969-LD-8	FED HOME LOAN MTG CORP GOLD #B16624		03/01/2009	SCHEDULED REDEMPTION		5,913	5,913	5,647	5,687		227		227		5,913				53	09/01/2019	1
312970-QU-3	FED HOME LOAN MTG CORP GOLD #B17667		03/01/2009	SCHEDULED REDEMPTION		1,435	1,435	1,403	1,410		25		25		1,435				13	01/01/2020	1
312970-XH-4	FED HOME LOAN MTG CORP GOLD #B17880		03/01/2009	SCHEDULED REDEMPTION		517	517	506	508		9		9		517				5	02/01/2020	1
312970-5B-8	FED HOME LOAN MTG CORP GOLD #B18042		03/01/2009	SCHEDULED REDEMPTION		16,011	16,011	15,639	15,717		295		295		16,011				148	03/01/2020	1
312971-FS-8	FED HOME LOAN MTG CORP GOLD #B18277		03/01/2009	SCHEDULED REDEMPTION		22,885	22,885	22,386	22,490		396		396		22,885				210	04/01/2020	1
312971-MF-8	FED HOME LOAN MTG CORP GOLD #B18458		03/01/2009	SCHEDULED REDEMPTION		68,436	68,436	66,962	67,266		1,170		1,170		68,436				659	05/01/2020	1
312971-SZ-8	FED HOME LOAN MTG CORP GOLD #B18636		03/01/2009	SCHEDULED REDEMPTION		18,972	18,972	18,510	18,608		364		364		18,972				178	01/01/2020	1
312971-UN-2	FED HOME LOAN MTG CORP GOLD #B18689		03/01/2009	SCHEDULED REDEMPTION		23,576	23,576	23,078	23,184		392		392		23,576				221	01/01/2020	1
312971-UT-9	FED HOME LOAN MTG CORP GOLD #B18694		03/01/2009	SCHEDULED REDEMPTION		66,483	66,483	64,939	65,267		1,217		1,217		66,483				604	01/01/2020	1
312971-V9-2	FED HOME LOAN MTG CORP GOLD #B18740		03/01/2009	SCHEDULED REDEMPTION		102,483	102,483	100,313	100,771		1,712		1,712		102,483				929	02/01/2020	1
312971-XB-5	FED HOME LOAN MTG CORP GOLD #B18774		03/01/2009	SCHEDULED REDEMPTION		21,462	21,462	20,989	21,089		373		373		21,462				199	02/01/2020	1
312971-3K-8	FED HOME LOAN MTG CORP GOLD #B18902		03/01/2009	SCHEDULED REDEMPTION		4,331	4,331	4,230	4,251		80		80		4,331				39	03/01/2020	1
312971-3P-7	FED HOME LOAN MTG CORP GOLD #B18906		03/01/2009	SCHEDULED REDEMPTION		13,318	13,318	13,023	13,084		234		234		13,318				119	03/01/2020	1
312971-4M-3	FED HOME LOAN MTG CORP GOLD #B18928		03/01/2009	SCHEDULED REDEMPTION		2,994	2,994	2,928	2,942		52		52		2,994				27	03/01/2020	1
312972-AY-8	FED HOME LOAN MTG CORP GOLD #B19023		03/01/2009	SCHEDULED REDEMPTION		21,939	21,939	21,467	21,566		374		374		21,939				195	03/01/2020	1
312972-A4-4	FED HOME LOAN MTG CORP GOLD #B19027		03/01/2009	SCHEDULED REDEMPTION		11,674	11,674	11,406	11,462		212		212		11,674				104	03/01/2020	1
312972-HH-8	FED HOME LOAN MTG CORP GOLD #B19232		03/01/2009	SCHEDULED REDEMPTION		5,383	5,383	5,267	5,291		92		92		5,383				48	04/01/2020	1
312972-J3-7	FED HOME LOAN MTG CORP GOLD #B19282		03/01/2009	SCHEDULED REDEMPTION		11,016	11,016	10,748	10,803		213		213		11,016				98	05/01/2020	1
312972-2S-0	FED HOME LOAN MTG CORP GOLD #B19785		03/01/2009	SCHEDULED REDEMPTION		40,106	40,106	39,246	39,420		685		685		40,106				381	08/01/2020	1
31292G-GS-9	FED HOME LOAN MTG CORP GOLD #C00209		03/01/2009	SCHEDULED REDEMPTION		14,192	14,192	14,648	14,692		(500)		(500)		14,192				236	02/01/2023	1
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214		03/01/2009	SCHEDULED REDEMPTION		68	68	70	70		(2)		(2)		68				1	02/01/2023	1
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240		03/01/2009	SCHEDULED REDEMPTION		4,023	4,023	4,112	4,136		(112)		(112)		4,023				64	06/01/2023	1
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244		03/01/2009	SCHEDULED REDEMPTION		7,861	7,861	7,540	7,573		288		288		7,861				119	05/01/2023	1
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		03/01/2009	SCHEDULED REDEMPTION		8,064	8,064	8,235	8,205		(140)		(140)		8,064				129	08/01/2023	1
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254		03/01/2009	SCHEDULED REDEMPTION		884	884	902	907		(23)		(23)		884				14	06/01/2023	1
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		03/01/2009	SCHEDULED REDEMPTION		1,151	1,151	1,179	1,175		(24)		(24)		1,151				16	04/01/2028	1
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		03/01/2009	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23					05/01/2028	1
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		03/01/2009	SCHEDULED REDEMPTION		2,635	2,635	2,700	2,695		(60)		(60)		2,635				37	09/01/2028	1
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		03/01/2009	SCHEDULED REDEMPTION		121	121	124	124		(3)		(3)		121				2	10/01/2028	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)
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		03/01/2009	SCHEDULED REDEMPTION		4,396	4,396	4,506	4,500		(104)		(104)		4,396				61	03/01/2029	1
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		03/01/2009	SCHEDULED REDEMPTION		5,631	5,631	5,769	5,751		(120)		(120)		5,631				80	04/01/2029	1
31292G-5P-7	FED HOME LOAN MTG CORP GOLD #C00854		03/01/2009	SCHEDULED REDEMPTION		3,579	3,579	3,677	3,671		(92)		(92)		3,579				64	07/01/2029	1
31292G-6T-8	FED HOME LOAN MTG CORP GOLD #C00882		03/01/2009	SCHEDULED REDEMPTION		1,307	1,307	1,346	1,344		(37)		(37)		1,307				24	11/01/2029	1
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		03/01/2009	SCHEDULED REDEMPTION		60	60	63	63		(3)		(3)		60				1	12/01/2029	1
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		03/01/2009	SCHEDULED REDEMPTION		1,263	1,263	1,296	1,294		(31)		(31)		1,263				22	01/01/2030	1
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		03/01/2009	SCHEDULED REDEMPTION		241	241	246	246		(6)		(6)		241				4	02/01/2030	1
31292H-AW-4	FED HOME LOAN MTG CORP GOLD #C00921		03/01/2009	SCHEDULED REDEMPTION		40	40	42	42		(2)		(2)		40				1	02/01/2030	1
31292H-BA-1	FED HOME LOAN MTG CORP GOLD #C00933		03/01/2009	SCHEDULED REDEMPTION		148	148	154	153		(6)		(6)		148				3	03/01/2030	1
31292H-CG-7	FED HOME LOAN MTG CORP GOLD #C00971		03/01/2009	SCHEDULED REDEMPTION		22,965	22,965	23,814	23,772		(807)		(807)		22,965				428	04/01/2030	1
31292H-CY-8	FED HOME LOAN MTG CORP GOLD #C00987		03/01/2009	SCHEDULED REDEMPTION		816	816	839	838		(22)		(22)		816				11	05/01/2030	1
31292H-DN-1	FED HOME LOAN MTG CORP GOLD #C01009		03/01/2009	SCHEDULED REDEMPTION		82	82	84	84		(2)		(2)		82				1	06/01/2030	1
31292H-D5-0	FED HOME LOAN MTG CORP GOLD #C01024		03/01/2009	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17					07/01/2030	1
31292H-EE-0	FED HOME LOAN MTG CORP GOLD #C01033		03/01/2009	SCHEDULED REDEMPTION		286	286	294	294		(8)		(8)		286				4	08/01/2030	1
31292H-EX-8	FED HOME LOAN MTG CORP GOLD #C01050		03/01/2009	SCHEDULED REDEMPTION		11,403	11,403	11,780	11,857		(454)		(454)		11,403				190	09/01/2030	1
31292H-GL-2	FED HOME LOAN MTG CORP GOLD #C01103		03/01/2009	SCHEDULED REDEMPTION		249	249	256	255		(6)		(6)		249				4	12/01/2030	1
31292H-HL-1	FED HOME LOAN MTG CORP GOLD #C01135		03/01/2009	SCHEDULED REDEMPTION		2,140	2,140	2,204	2,197		(57)		(57)		2,140				35	02/01/2031	1
31292H-H5-6	FED HOME LOAN MTG CORP GOLD #C01152		03/01/2009	SCHEDULED REDEMPTION		87	87	91	90		(3)		(3)		87				2	03/01/2031	1
31292H-J8-8	FED HOME LOAN MTG CORP GOLD #C01187		03/01/2009	SCHEDULED REDEMPTION		98	98	101	100		(3)		(3)		98				2	05/01/2031	1
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		03/01/2009	SCHEDULED REDEMPTION		27	27	28	27		(1)		(1)		27					06/01/2031	1
31292H-KP-8	FED HOME LOAN MTG CORP GOLD #C01202		03/01/2009	SCHEDULED REDEMPTION		11	11	12	12						11					06/01/2031	1
31292H-LW-2	FED HOME LOAN MTG CORP GOLD #C01241		03/01/2009	SCHEDULED REDEMPTION		2,520	2,520	2,608	2,591		(71)		(71)		2,520				46	08/01/2031	1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		03/01/2009	SCHEDULED REDEMPTION		325	325	338	335		(10)		(10)		325				5	10/01/2031	1
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		03/01/2009	SCHEDULED REDEMPTION		793	793	813	809		(16)		(16)		793				13	11/01/2031	1
31292H-NA-8	FED HOME LOAN MTG CORP GOLD #C01285		03/01/2009	SCHEDULED REDEMPTION		6,758	6,758	7,029	6,968		(210)		(210)		6,758				87	11/01/2031	1
31292H-NB-6	FED HOME LOAN MTG CORP GOLD #C01286		03/01/2009	SCHEDULED REDEMPTION		18,790	18,790	19,259	19,229		(439)		(439)		18,790				269	01/01/2032	1
31292H-NH-3	FED HOME LOAN MTG CORP GOLD #C01292		03/01/2009	SCHEDULED REDEMPTION		8,237	8,237	8,497	8,468		(232)		(232)		8,237				116	02/01/2032	1
31292H-NW-0	FED HOME LOAN MTG CORP GOLD #C01305		03/01/2009	SCHEDULED REDEMPTION		8	8	8	8						8					12/01/2031	1
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		03/01/2009	SCHEDULED REDEMPTION		323	323	334	332		(9)		(9)		323				5	02/01/2032	1
31292H-PJ-7	FED HOME LOAN MTG CORP GOLD #C01325		03/01/2009	SCHEDULED REDEMPTION		378	378	389	386		(9)		(9)		378				7	01/01/2032	1
31292H-PN-8	FED HOME LOAN MTG CORP GOLD #C01329		03/01/2009	SCHEDULED REDEMPTION		14,877	14,877	15,240	15,142		(265)		(265)		14,877				236	03/01/2032	1
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		03/01/2009	SCHEDULED REDEMPTION		562	562	576	573		(11)		(11)		562				8	04/01/2032	1
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		03/01/2009	SCHEDULED REDEMPTION		494	494	511	510		(17)		(17)		494				7	05/01/2032	1
31292H-QN-7	FED HOME LOAN MTG CORP GOLD #C01361		03/01/2009	SCHEDULED REDEMPTION		51,513	51,513	52,307	52,256		(744)		(744)		51,513				748	05/01/2032	1
31292H-QU-1	FED HOME LOAN MTG CORP GOLD #C01367		03/01/2009	SCHEDULED REDEMPTION		13,458	13,458	13,928	13,846		(387)		(387)		13,458				207	05/01/2032	1
31292H-QW-7	FED HOME LOAN MTG CORP GOLD #C01369		03/01/2009	SCHEDULED REDEMPTION		2,227	2,227	2,293	2,272		(45)		(45)		2,227				40	04/01/2032	1
31292H-QY-3	FED HOME LOAN MTG CORP GOLD #C01371		03/01/2009	SCHEDULED REDEMPTION		6,280	6,280	6,539	6,451		(171)		(171)		6,280				103	06/01/2032	1
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		03/01/2009	SCHEDULED REDEMPTION		992	992	1,026	1,025		(33)		(33)		992				15	07/01/2032	1
31292H-R7-1	FED HOME LOAN MTG CORP GOLD #C01410		03/01/2009	SCHEDULED REDEMPTION		87,023	87,023	89,946	89,590		(2,568)		(2,568)		87,023				1,238	10/01/2032	1
31292H-SQ-8	FED HOME LOAN MTG CORP GOLD #C01427		03/01/2009	SCHEDULED REDEMPTION		18,749	18,749	19,306	19,244		(495)		(495)		18,749				266	11/01/2032	1
31292H-SY-1	FED HOME LOAN MTG CORP GOLD #C01435		03/01/2009	SCHEDULED REDEMPTION		10,237	10,237	10,493	10,458		(221)		(221)		10,237				145	12/01/2032	1
31292H-WM-2	FED HOME LOAN MTG CORP GOLD #C01552		03/01/2009	SCHEDULED REDEMPTION		9,932	9,932	10,128	10,106		(174)		(174)		9,932				131	05/01/2033	1
31292H-YA-6	FED HOME LOAN MTG CORP GOLD #C01605		03/01/2009	SCHEDULED REDEMPTION		492,784	492,784	473,612	474,584		18,200		18,200		492,784				5,190	07/01/2033	1
31292J-BR-0	FED HOME LOAN MTG CORP GOLD #C01848		03/01/2009	SCHEDULED REDEMPTION		1,013	1,013	1,035	1,033		(20)		(20)		1,013				14	06/01/2034	1
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		03/01/2009	SCHEDULED REDEMPTION		2	2	2	2						2					05/01/2028	1
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		03/01/2009	SCHEDULED REDEMPTION		4,537	4,537	4,641	4,635		(98)		(98)		4,537				66	09/01/2028	1
31293A-7E-2	FED HOME LOAN MTG CORP GOLD #C15393		03/01/2009	SCHEDULED REDEMPTION		860	860	881	879		(18)		(18)		860				12	09/01/2028	1
31293D-PV-8	FED HOME LOAN MTG CORP GOLD #C17636		03/01/2009	SCHEDULED REDEMPTION		180,232	180,232	173,811	175,906		4,326		4,326		180,232				2,462	11/01/2028	1
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107		03/01/2009	SCHEDULED REDEMPTION		2,884	2,884	2,781	2,799		84		84		2,884				37	11/01/2028	1
31293E-JK-7	FED HOME LOAN MTG CORP GOLD #C18366		03/01/2009	SCHEDULED REDEMPTION		1,106	1,106	1,067	1,075		31		31		1,106				14	11/01/2028	1
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		03/01/2009	SCHEDULED REDEMPTION		3,605	3,605	3,694	3,682		(77)		(77)		3,605				38	12/01/2028	1
31293F-DZ-7	FED HOME LOAN MTG CORP GOLD #C19120		03/01/2009	SCHEDULED REDEMPTION		2,278	2,278	2,197	2,221		58		58		2,278				29	12/01/2028	1
31293H-GA-5	FED HOME LOAN MTG CORP GOLD #C20193		03/01/2009	SCHEDULED REDEMPTION		13	13	13	13						13					01/01/2029	1
31293J-5Z-8	FED HOME LOAN MTG CORP GOLD #C21764		03/01/2009	SCHEDULED REDEMPTION		7,147	7,147	7,311	7,302		(155)		(155)		7,147				76	02/01/2029	1
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797		03/01/2009	SCHEDULED REDEMPTION		73	73	74	74		(2)		(2)		73				1	02/01/2029	1
31293K-P7-5	FED HOME LOAN MTG CORP GOLD #C22246		03/01/2009	SCHEDULED REDEMPTION		29,794	29,794	30,526	30,429		(635)		(635)		29,794				415	01/01/2029	1
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		03/01/2009	SCHEDULED REDEMPTION		435	435	445	445		(9)		(9)		435				6	03/01/2029	1
31293N-QD-5	FED HOME LOAN MTG CORP GOLD #C24952		03/01/2009	SCHEDULED REDEMPTION		502	502	513	513		(11)		(11)		502				7	04/01/2029	1
31293N-6H-8	FED HOME LOAN MTG CORP GOLD #C25372		03/01/2009	SCHEDULED REDEMPTION		2	2	2	2						2					04/01/2029	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)
31293Q-KD-4	FED HOME LOAN MTG CORP GOLD #C26592		03/01/2009	SCHEDULED REDEMPTION		9	9	9	9						9					05/01/2029	1
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		03/01/2009	SCHEDULED REDEMPTION		134	134	129	130		4		4		134				2	06/01/2029	1
31293R-SK-8	FED HOME LOAN MTG CORP GOLD #C27722		03/01/2009	SCHEDULED REDEMPTION		186	186	180	182		4		4		186				3	06/01/2029	1
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		03/01/2009	SCHEDULED REDEMPTION		351	351	349	349		3		3		351				6	06/01/2029	1
31293V-A8-5	FED HOME LOAN MTG CORP GOLD #C30031		03/01/2009	SCHEDULED REDEMPTION		852	852	872	871		(19)		(19)		852				12	08/01/2029	1
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		03/01/2009	SCHEDULED REDEMPTION		908	908	903	904		5		5		908				13	08/01/2029	1
31293V-XH-0	FED HOME LOAN MTG CORP GOLD #C30680		03/01/2009	SCHEDULED REDEMPTION		155	155	155	155		1		1		155				2	09/01/2029	1
31293V-ZR-6	FED HOME LOAN MTG CORP GOLD #C30752		03/01/2009	SCHEDULED REDEMPTION		482	482	479	480		2		2		482				7	09/01/2029	1
31293X-RH-3	FED HOME LOAN MTG CORP GOLD #C32288		03/01/2009	SCHEDULED REDEMPTION		211	211	217	217		(6)		(6)		211				4	10/01/2029	1
31293X-RS-9	FED HOME LOAN MTG CORP GOLD #C32297		03/01/2009	SCHEDULED REDEMPTION		44	44	45	45		(1)		(1)		44				1	10/01/2029	1
31293X-RX-8	FED HOME LOAN MTG CORP GOLD #C32302		03/01/2009	SCHEDULED REDEMPTION		75	75	78	78		(3)		(3)		75				1	10/01/2029	1
31293Y-LG-9	FED HOME LOAN MTG CORP GOLD #C33027		03/01/2009	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19					11/01/2029	1
31293Y-LW-4	FED HOME LOAN MTG CORP GOLD #C33041		03/01/2009	SCHEDULED REDEMPTION		492	492	509	508		(16)		(16)		492				8	10/01/2029	1
31293Y-N7-7	FED HOME LOAN MTG CORP GOLD #C33114		03/01/2009	SCHEDULED REDEMPTION		57	57	58	58		(1)		(1)		57				1	12/01/2029	1
31294B-CT-0	FED HOME LOAN MTG CORP GOLD #C34582		03/01/2009	SCHEDULED REDEMPTION		131	131	135	135		(4)		(4)		131				2	12/01/2029	1
31294B-DU-6	FED HOME LOAN MTG CORP GOLD #C34615		03/01/2009	SCHEDULED REDEMPTION		21	21	21	21		(1)		(1)		21					12/01/2029	1
31294B-KJ-3	FED HOME LOAN MTG CORP GOLD #C34797		03/01/2009	SCHEDULED REDEMPTION		55	55	56	56		(2)		(2)		55				1	12/01/2029	1
31294B-NE-1	FED HOME LOAN MTG CORP GOLD #C34889		03/01/2009	SCHEDULED REDEMPTION		59	59	60	60		(2)		(2)		59				1	12/01/2029	1
31294B-Y3-3	FED HOME LOAN MTG CORP GOLD #C35230		03/01/2009	SCHEDULED REDEMPTION		10	10	10	10						10					01/01/2030	1
31294B-5Q-4	FED HOME LOAN MTG CORP GOLD #C35355		03/01/2009	SCHEDULED REDEMPTION		42	42	43	43		(1)		(1)		42				1	01/01/2030	1
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		03/01/2009	SCHEDULED REDEMPTION		85	85	87	87		(2)		(2)		85				1	01/01/2030	1
31294C-DR-1	FED HOME LOAN MTG CORP GOLD #C35512		03/01/2009	SCHEDULED REDEMPTION		190	190	196	195		(5)		(5)		190				3	01/01/2030	1
31294C-MY-6	FED HOME LOAN MTG CORP GOLD #C35775		03/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					01/01/2030	1
31294C-TJ-2	FED HOME LOAN MTG CORP GOLD #C35953		03/01/2009	SCHEDULED REDEMPTION		11	11	11	11						11					01/01/2030	1
31294D-AG-6	FED HOME LOAN MTG CORP GOLD #C36307		03/01/2009	SCHEDULED REDEMPTION		362	362	371	371		(9)		(9)		362				6	02/01/2030	1
31294D-EB-3	FED HOME LOAN MTG CORP GOLD #C36430		03/01/2009	SCHEDULED REDEMPTION		129	129	133	134		(5)		(5)		129				2	02/01/2030	1
31294D-EZ-0	FED HOME LOAN MTG CORP GOLD #C36452		03/01/2009	SCHEDULED REDEMPTION		70	70	72	72		(2)		(2)		70				1	02/01/2030	1
31294D-X7-1	FED HOME LOAN MTG CORP GOLD #C37002		03/01/2009	SCHEDULED REDEMPTION		16	16	16	16						16					03/01/2030	1
31294E-A9-0	FED HOME LOAN MTG CORP GOLD #C37232		03/01/2009	SCHEDULED REDEMPTION		9	9	9	9						9					03/01/2030	1
31294E-DQ-9	FED HOME LOAN MTG CORP GOLD #C37311		03/01/2009	SCHEDULED REDEMPTION		88	88	90	90		(2)		(2)		88				1	03/01/2030	1
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		03/01/2009	SCHEDULED REDEMPTION		27	27	26	26		1		1		27					04/01/2030	1
31294E-RY-7	FED HOME LOAN MTG CORP GOLD #C37703		03/01/2009	SCHEDULED REDEMPTION		87	87	90	90		(2)		(2)		87				1	04/01/2030	1
31294E-V5-5	FED HOME LOAN MTG CORP GOLD #C37836		03/01/2009	SCHEDULED REDEMPTION		75	75	77	77		(2)		(2)		75				1	04/01/2030	1
31294E-W8-8	FED HOME LOAN MTG CORP GOLD #C37871		03/01/2009	SCHEDULED REDEMPTION		52	52	53	53		(1)		(1)		52				1	04/01/2030	1
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		03/01/2009	SCHEDULED REDEMPTION		68	68	69	69		(2)		(2)		68				1	05/01/2030	1
31294E-YR-4	FED HOME LOAN MTG CORP GOLD #C37920		03/01/2009	SCHEDULED REDEMPTION		8	8	8	8						8					04/01/2030	1
31294F-PU-4	FED HOME LOAN MTG CORP GOLD #C38535		03/01/2009	SCHEDULED REDEMPTION		16	16	16	16						16					05/01/2030	1
31294F-PV-2	FED HOME LOAN MTG CORP GOLD #C38536		03/01/2009	SCHEDULED REDEMPTION		22	22	22	22		(1)		(1)		22					05/01/2030	1
31294F-T5-5	FED HOME LOAN MTG CORP GOLD #C38672		03/01/2009	SCHEDULED REDEMPTION		9	9	9	9						9					05/01/2030	1
31294F-YY-6	FED HOME LOAN MTG CORP GOLD #C38827		03/01/2009	SCHEDULED REDEMPTION		151	151	156	156		(5)		(5)		151				3	06/01/2030	1
31294G-ZU-1	FED HOME LOAN MTG CORP GOLD #C39755		03/01/2009	SCHEDULED REDEMPTION		29	29	30	29		(1)		(1)		29					06/01/2030	1
31297Y-UU-4	FED HOME LOAN MTG CORP GOLD #C41495		03/01/2009	SCHEDULED REDEMPTION		261	261	268	268		(7)		(7)		261				5	08/01/2030	1
31297Y-4K-5	FED HOME LOAN MTG CORP GOLD #C41726		03/01/2009	SCHEDULED REDEMPTION		45	45	46	46		(1)		(1)		45				1	09/01/2030	1
31297Y-7H-9	FED HOME LOAN MTG CORP GOLD #C41796		03/01/2009	SCHEDULED REDEMPTION		13	13	13	13						13					09/01/2030	1
31298A-A3-7	FED HOME LOAN MTG CORP GOLD #C41826		03/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					08/01/2030	1
31298A-JC-8	FED HOME LOAN MTG CORP GOLD #C42059		03/01/2009	SCHEDULED REDEMPTION		14	14	14	14						14					09/01/2030	1
31298A-SY-0	FED HOME LOAN MTG CORP GOLD #C42335		03/01/2009	SCHEDULED REDEMPTION		123	123	127	127		(3)		(3)		123				2	09/01/2030	1
31298A-VT-7	FED HOME LOAN MTG CORP GOLD #C42426		03/01/2009	SCHEDULED REDEMPTION		11	11	11	11						11					09/01/2030	1
31298A-VZ-3	FED HOME LOAN MTG CORP GOLD #C42432		03/01/2009	SCHEDULED REDEMPTION		467	467	480	480		(13)		(13)		467				8	09/01/2030	1
31298A-Y9-8	FED HOME LOAN MTG CORP GOLD #C42536		03/01/2009	SCHEDULED REDEMPTION		4	4	4	4						4					09/01/2030	1
31298A-ZA-4	FED HOME LOAN MTG CORP GOLD #C42537		03/01/2009	SCHEDULED REDEMPTION		6	6	6	6						6					09/01/2030	1
31298B-L5-8	FED HOME LOAN MTG CORP GOLD #C43048		03/01/2009	SCHEDULED REDEMPTION		523	523	538	538		(15)		(15)		523				9	07/01/2030	1
31298B-ME-8	FED HOME LOAN MTG CORP GOLD #C43057		03/01/2009	SCHEDULED REDEMPTION		7	7	7	7						7					10/01/2030	1
31298B-VR-9	FED HOME LOAN MTG CORP GOLD #C43324		03/01/2009	SCHEDULED REDEMPTION		2	2	3	3						2					10/01/2030	1
31298B-YC-9	FED HOME LOAN MTG CORP GOLD #C43407		03/01/2009	SCHEDULED REDEMPTION		65	65	67	67		(2)		(2)		65				1	10/01/2030	1
31298B-ZX-2	FED HOME LOAN MTG CORP GOLD #C43458		03/01/2009	SCHEDULED REDEMPTION		432	432	455	453		(20)		(20)		432				7	10/01/2030	1
31298C-AB-5	FED HOME LOAN MTG CORP GOLD #C43602		03/01/2009	SCHEDULED REDEMPTION		400	400	413	412		(12)		(12)		400				7	10/01/2030	1
31298C-EE-5	FED HOME LOAN MTG CORP GOLD #C43733		03/01/2009	SCHEDULED REDEMPTION		133	133	136	136		(3)		(3)		133				2	10/01/2030	1
31298C-LK-3	FED HOME LOAN MTG CORP GOLD #C43930		03/01/2009	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14					10/01/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31298C-MK-2	FED HOME LOAN MTG CORP GOLD #C43962		03/01/2009	SCHEDULED REDEMPTION		846	846	870	869		(22)		(22)		846				16	10/01/2030	1
31298C-RW-1	FED HOME LOAN MTG CORP GOLD #C44101		03/01/2009	SCHEDULED REDEMPTION		3	3	3	3						3					10/01/2030	1
31298D-FC-6	FED HOME LOAN MTG CORP GOLD #C44663		03/01/2009	SCHEDULED REDEMPTION		71	71	74	74		(3)		(3)		71				1	11/01/2030	1
31298D-KK-2	FED HOME LOAN MTG CORP GOLD #C44798		03/01/2009	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16					11/01/2030	1
31298D-MZ-7	FED HOME LOAN MTG CORP GOLD #C44876		03/01/2009	SCHEDULED REDEMPTION		72	72	74	74		(2)		(2)		72				1	11/01/2030	1
31298D-QY-6	FED HOME LOAN MTG CORP GOLD #C44971		03/01/2009	SCHEDULED REDEMPTION		32	32	34	33		(1)		(1)		32					11/01/2030	1
31298D-RT-6	FED HOME LOAN MTG CORP GOLD #C44998		03/01/2009	SCHEDULED REDEMPTION		10	10	11	11						10					11/01/2030	1
31298D-S2-4	FED HOME LOAN MTG CORP GOLD #C45037		03/01/2009	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24					11/01/2030	1
31298D-X4-4	FED HOME LOAN MTG CORP GOLD #C45199		03/01/2009	SCHEDULED REDEMPTION		74	74	76	76		(2)		(2)		74				1	12/01/2030	1
31298D-YH-4	FED HOME LOAN MTG CORP GOLD #C45212		03/01/2009	SCHEDULED REDEMPTION		355	355	364	364		(9)		(9)		355				6	12/01/2030	1
31298D-3Z-8	FED HOME LOAN MTG CORP GOLD #C45316		03/01/2009	SCHEDULED REDEMPTION		90	90	93	93		(2)		(2)		90				2	12/01/2030	1
31298D-4G-9	FED HOME LOAN MTG CORP GOLD #C45323		03/01/2009	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26					12/01/2030	1
31298D-7K-7	FED HOME LOAN MTG CORP GOLD #C45398		03/01/2009	SCHEDULED REDEMPTION		28	28	29	29		(1)		(1)		28					12/01/2030	1
31298E-CF-0	FED HOME LOAN MTG CORP GOLD #C45470		03/01/2009	SCHEDULED REDEMPTION		90	90	93	93		(3)		(3)		90				2	12/01/2030	1
31298E-HQ-1	FED HOME LOAN MTG CORP GOLD #C45639		03/01/2009	SCHEDULED REDEMPTION		65	65	67	67		(1)		(1)		65				1	12/01/2030	1
31298E-MG-7	FED HOME LOAN MTG CORP GOLD #C45759		03/01/2009	SCHEDULED REDEMPTION		207	207	213	212		(5)		(5)		207				3	12/01/2030	1
31298E-T3-9	FED HOME LOAN MTG CORP GOLD #C45970		03/01/2009	SCHEDULED REDEMPTION		135	135	139	138		(4)		(4)		135				2	12/01/2030	1
31298E-VS-1	FED HOME LOAN MTG CORP GOLD #C46025		03/01/2009	SCHEDULED REDEMPTION		159	159	164	164		(4)		(4)		159				3	12/01/2030	1
31298E-V7-7	FED HOME LOAN MTG CORP GOLD #C46038		03/01/2009	SCHEDULED REDEMPTION		289	289	297	297		(8)		(8)		289				5	12/01/2030	1
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		03/01/2009	SCHEDULED REDEMPTION		9,480	9,480	9,698	9,686		(206)		(206)		9,480				127	11/01/2029	1
31298E-2W-4	FED HOME LOAN MTG CORP GOLD #C46189		03/01/2009	SCHEDULED REDEMPTION		47	47	48	48		(1)		(1)		47				1	01/01/2031	1
31298E-5Y-7	FED HOME LOAN MTG CORP GOLD #C46263		03/01/2009	SCHEDULED REDEMPTION		525	525	539	538		(13)		(13)		525				10	01/01/2031	1
31298F-BX-9	FED HOME LOAN MTG CORP GOLD #C46354		03/01/2009	SCHEDULED REDEMPTION		125	125	129	129		(4)		(4)		125				2	01/01/2031	1
31298F-FD-9	FED HOME LOAN MTG CORP GOLD #C46464		03/01/2009	SCHEDULED REDEMPTION		161	161	167	167		(6)		(6)		161				3	01/01/2031	1
31298F-FG-2	FED HOME LOAN MTG CORP GOLD #C46467		03/01/2009	SCHEDULED REDEMPTION		79	79	81	81		(2)		(2)		79				1	01/01/2031	1
31298F-MP-4	FED HOME LOAN MTG CORP GOLD #C46666		03/01/2009	SCHEDULED REDEMPTION		767	767	749	752		15		15		767				10	01/01/2031	1
31298F-NV-0	FED HOME LOAN MTG CORP GOLD #C46704		03/01/2009	SCHEDULED REDEMPTION		43	43	45	45		(2)		(2)		43				1	12/01/2030	1
31298F-PB-2	FED HOME LOAN MTG CORP GOLD #C46718		03/01/2009	SCHEDULED REDEMPTION		150	150	154	154		(4)		(4)		150				2	01/01/2031	1
31298F-QJ-4	FED HOME LOAN MTG CORP GOLD #C46757		03/01/2009	SCHEDULED REDEMPTION		31	31	31	31		(1)		(1)		31					01/01/2031	1
31298F-R8-7	FED HOME LOAN MTG CORP GOLD #C46811		03/01/2009	SCHEDULED REDEMPTION		408	408	425	423		(14)		(14)		408				8	01/01/2031	1
31298F-R9-5	FED HOME LOAN MTG CORP GOLD #C46812		03/01/2009	SCHEDULED REDEMPTION		5	5	6	5						5					01/01/2031	1
31298F-VA-7	FED HOME LOAN MTG CORP GOLD #C46909		03/01/2009	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31				1	10/01/2030	1
31298F-Y7-1	FED HOME LOAN MTG CORP GOLD #C47034		03/01/2009	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26					01/01/2031	1
31298F-ZU-9	FED HOME LOAN MTG CORP GOLD #C47055		03/01/2009	SCHEDULED REDEMPTION		143	143	147	147		(4)		(4)		143				2	01/01/2031	1
31298F-ZZ-8	FED HOME LOAN MTG CORP GOLD #C47060		03/01/2009	SCHEDULED REDEMPTION		3	3	3	3						3					01/01/2031	1
31298G-CY-4	FED HOME LOAN MTG CORP GOLD #C47287		03/01/2009	SCHEDULED REDEMPTION		394	394	406	403		(9)		(9)		394				7	02/01/2031	1
31298G-J4-3	FED HOME LOAN MTG CORP GOLD #C47483		03/01/2009	SCHEDULED REDEMPTION		45	45	46	46		(1)		(1)		45				1	02/01/2031	1
31298G-MG-2	FED HOME LOAN MTG CORP GOLD #C47559		03/01/2009	SCHEDULED REDEMPTION		1	1	1	1						1					02/01/2031	1
31298G-PH-7	FED HOME LOAN MTG CORP GOLD #C47624		03/01/2009	SCHEDULED REDEMPTION		235	235	242	241		(6)		(6)		235				4	01/01/2031	1
31298G-TE-0	FED HOME LOAN MTG CORP GOLD #C47749		03/01/2009	SCHEDULED REDEMPTION		32	32	31	31		1		1		32					02/01/2031	1
31298G-WG-1	FED HOME LOAN MTG CORP GOLD #C47847		03/01/2009	SCHEDULED REDEMPTION		803	803	826	823		(20)		(20)		803				14	02/01/2031	1
31298G-WM-8	FED HOME LOAN MTG CORP GOLD #C47852		03/01/2009	SCHEDULED REDEMPTION		75	75	78	77		(3)		(3)		75				1	02/01/2031	1
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		03/01/2009	SCHEDULED REDEMPTION		1,687	1,687	1,645	1,648		39		39		1,687				25	02/01/2031	1
31298G-YK-0	FED HOME LOAN MTG CORP GOLD #C47914		03/01/2009	SCHEDULED REDEMPTION		114	114	118	118		(4)		(4)		114				2	02/01/2031	1
31298G-2N-9	FED HOME LOAN MTG CORP GOLD #C47981		03/01/2009	SCHEDULED REDEMPTION		81	81	83	82		(2)		(2)		81				1	02/01/2031	1
31298H-FS-2	FED HOME LOAN MTG CORP GOLD #C48277		03/01/2009	SCHEDULED REDEMPTION		45	45	46	46		(1)		(1)		45				1	02/01/2031	1
31298H-GD-4	FED HOME LOAN MTG CORP GOLD #C48296		03/01/2009	SCHEDULED REDEMPTION		92	92	95	95		(2)		(2)		92				2	02/01/2031	1
31298H-GV-4	FED HOME LOAN MTG CORP GOLD #C48312		03/01/2009	SCHEDULED REDEMPTION		11	11	12	12						11					03/01/2031	1
31298H-G7-7	FED HOME LOAN MTG CORP GOLD #C48322		03/01/2009	SCHEDULED REDEMPTION		343	343	352	352		(9)		(9)		343				6	01/01/2031	1
31298H-YQ-5	FED HOME LOAN MTG CORP GOLD #C48819		03/01/2009	SCHEDULED REDEMPTION		13	13	13	13						13					03/01/2031	1
31298H-6F-0	FED HOME LOAN MTG CORP GOLD #C48970		03/01/2009	SCHEDULED REDEMPTION		180	180	186	184		(4)		(4)		180				3	03/01/2031	1
31298H-7A-0	FED HOME LOAN MTG CORP GOLD #C48989		03/01/2009	SCHEDULED REDEMPTION		64	64	66	66		(2)		(2)		64				1	03/01/2031	1
31298H-7B-8	FED HOME LOAN MTG CORP GOLD #C48990		03/01/2009	SCHEDULED REDEMPTION		96	96	99	99		(3)		(3)		96				2	03/01/2031	1
31298J-DC-5	FED HOME LOAN MTG CORP GOLD #C49099		03/01/2009	SCHEDULED REDEMPTION		198	198	204	203		(5)		(5)		198				3	03/01/2031	1
31298J-LF-9	FED HOME LOAN MTG CORP GOLD #C49326		03/01/2009	SCHEDULED REDEMPTION		13	13	13	13						13					04/01/2031	1
31298L-J8-3	FED HOME LOAN MTG CORP GOLD #C50287		03/01/2009	SCHEDULED REDEMPTION		7,733	7,733	8,043	7,996		(264)		(264)		7,733				145	04/01/2031	1
31298L-VN-6	FED HOME LOAN MTG CORP GOLD #C50621		03/01/2009	SCHEDULED REDEMPTION		1	1	1	1						1					04/01/2031	1
31298L-XW-4	FED HOME LOAN MTG CORP GOLD #C50693		03/01/2009	SCHEDULED REDEMPTION		1,280	1,280	1,315	1,310		(30)		(30)		1,280				24	04/01/2031	1
31298M-AG-2	FED HOME LOAN MTG CORP GOLD #C50907		03/01/2009	SCHEDULED REDEMPTION		108	108	111	110		(2)		(2)		108				2	05/01/2031	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)
31298M-A6-4	FED HOME LOAN MTG CORP GOLD #C50929		03/01/2009	SCHEDULED REDEMPTION		567	567	583	581		(13)		(13)		567				9	05/01/2031	1
31298M-D3-8	FED HOME LOAN MTG CORP GOLD #C51022		03/01/2009	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26					05/01/2031	1
31298M-MY-0	FED HOME LOAN MTG CORP GOLD #C51275		03/01/2009	SCHEDULED REDEMPTION		10	10	10	10						10					04/01/2031	1
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		03/01/2009	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31					05/01/2031	1
31298N-YX-7	FED HOME LOAN MTG CORP GOLD #C52526		03/01/2009	SCHEDULED REDEMPTION		547	547	569	565		(18)		(18)		547				9	05/01/2031	1
31298N-4L-6	FED HOME LOAN MTG CORP GOLD #C52627		03/01/2009	SCHEDULED REDEMPTION		281	281	289	287		(6)		(6)		281				5	06/01/2031	1
31298P-BF-6	FED HOME LOAN MTG CORP GOLD #C52738		03/01/2009	SCHEDULED REDEMPTION		302	302	310	309		(7)		(7)		302				5	06/01/2031	1
31298P-VW-7	FED HOME LOAN MTG CORP GOLD #C53329		03/01/2009	SCHEDULED REDEMPTION		2	2	2	2						2					06/01/2031	1
31298P-XG-0	FED HOME LOAN MTG CORP GOLD #C53379		03/01/2009	SCHEDULED REDEMPTION		77	77	79	78		(2)		(2)		77				1	06/01/2031	1
31298P-4F-4	FED HOME LOAN MTG CORP GOLD #C53522		03/01/2009	SCHEDULED REDEMPTION		1,701	1,701	1,769	1,757		(56)		(56)		1,701				28	06/01/2031	1
31298Q-BM-9	FED HOME LOAN MTG CORP GOLD #C53644		03/01/2009	SCHEDULED REDEMPTION		74	74	76	75		(2)		(2)		74				1	06/01/2031	1
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		03/01/2009	SCHEDULED REDEMPTION		1,706	1,706	1,697	1,698		9		9		1,706				19	06/01/2031	1
31298Q-GR-3	FED HOME LOAN MTG CORP GOLD #C53808		03/01/2009	SCHEDULED REDEMPTION		255	255	262	261		(6)		(6)		255				4	06/01/2031	1
31298Q-VN-5	FED HOME LOAN MTG CORP GOLD #C54221		03/01/2009	SCHEDULED REDEMPTION		98	98	101	100		(2)		(2)		98				2	07/01/2031	1
31298Q-W4-6	FED HOME LOAN MTG CORP GOLD #C54267		03/01/2009	SCHEDULED REDEMPTION		203	203	208	208		(5)		(5)		203				3	07/01/2031	1
31298R-AW-6	FED HOME LOAN MTG CORP GOLD #C54521		03/01/2009	SCHEDULED REDEMPTION		111	111	114	114		(3)		(3)		111				2	07/01/2031	1
31298R-NU-6	FED HOME LOAN MTG CORP GOLD #C54903		03/01/2009	SCHEDULED REDEMPTION		59	59	61	60		(1)		(1)		59				1	07/01/2031	1
31298R-NV-4	FED HOME LOAN MTG CORP GOLD #C54904		03/01/2009	SCHEDULED REDEMPTION		65	65	67	67		(1)		(1)		65				1	07/01/2031	1
31298R-SE-7	FED HOME LOAN MTG CORP GOLD #C55017		03/01/2009	SCHEDULED REDEMPTION		7	7	7	7						7					07/01/2031	1
31298R-T3-0	FED HOME LOAN MTG CORP GOLD #C55070		03/01/2009	SCHEDULED REDEMPTION		1	1	1	1						1					07/01/2031	1
31298S-K5-2	FED HOME LOAN MTG CORP GOLD #C55716		03/01/2009	SCHEDULED REDEMPTION		85	85	87	87		(2)		(2)		85				1	12/01/2030	1
31298S-PN-8	FED HOME LOAN MTG CORP GOLD #C55829		03/01/2009	SCHEDULED REDEMPTION		223	223	232	231		(8)		(8)		223				4	01/01/2031	1
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		03/01/2009	SCHEDULED REDEMPTION		357	357	365	364		(8)		(8)		357				6	03/01/2031	1
31298S-UY-8	FED HOME LOAN MTG CORP GOLD #C55999		03/01/2009	SCHEDULED REDEMPTION		11	11	12	12						11					02/01/2031	1
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		03/01/2009	SCHEDULED REDEMPTION		1,267	1,267	1,260	1,261		7		7		1,267				20	03/01/2031	1
31298S-4P-6	FED HOME LOAN MTG CORP GOLD #C56230		03/01/2009	SCHEDULED REDEMPTION		569	569	585	582		(13)		(13)		569				10	08/01/2031	1
31298T-H2-1	FED HOME LOAN MTG CORP GOLD #C56549		03/01/2009	SCHEDULED REDEMPTION		13	13	13	13						13					08/01/2031	1
31298T-MT-6	FED HOME LOAN MTG CORP GOLD #C56670		03/01/2009	SCHEDULED REDEMPTION		122	122	125	124		(3)		(3)		122				2	08/01/2031	1
31298T-VP-4	FED HOME LOAN MTG CORP GOLD #C56922		03/01/2009	SCHEDULED REDEMPTION		317	317	325	324		(7)		(7)		317				6	08/01/2031	1
31298T-4R-0	FED HOME LOAN MTG CORP GOLD #C57132		03/01/2009	SCHEDULED REDEMPTION		224	224	229	229		(5)		(5)		224				3	01/01/2030	1
31298U-D4-8	FED HOME LOAN MTG CORP GOLD #C57323		03/01/2009	SCHEDULED REDEMPTION		43	43	44	44		(1)		(1)		43				1	09/01/2031	1
31298U-FH-7	FED HOME LOAN MTG CORP GOLD #C57368		03/01/2009	SCHEDULED REDEMPTION		77	77	79	78		(2)		(2)		77				1	09/01/2031	1
31298U-QH-5	FED HOME LOAN MTG CORP GOLD #C57656		03/01/2009	SCHEDULED REDEMPTION		274	274	280	279		(5)		(5)		274				4	09/01/2031	1
31298U-XG-9	FED HOME LOAN MTG CORP GOLD #C57879		03/01/2009	SCHEDULED REDEMPTION		30	30	31	31		(1)		(1)		30					09/01/2031	1
31298V-AV-9	FED HOME LOAN MTG CORP GOLD #C58120		03/01/2009	SCHEDULED REDEMPTION		20	20	20	20						20					09/01/2031	1
31298V-FB-8	FED HOME LOAN MTG CORP GOLD #C58262		03/01/2009	SCHEDULED REDEMPTION		45	45	46	46		(1)		(1)		45				1	09/01/2031	1
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		03/01/2009	SCHEDULED REDEMPTION		2,279	2,279	2,267	2,268		11		11		2,279				37	10/01/2031	1
31298V-ZK-6	FED HOME LOAN MTG CORP GOLD #C58846		03/01/2009	SCHEDULED REDEMPTION		45	45	46	46		(1)		(1)		45				1	09/01/2031	1
31298W-C4-5	FED HOME LOAN MTG CORP GOLD #C59091		03/01/2009	SCHEDULED REDEMPTION		110	110	113	113		(3)		(3)		110				2	09/01/2031	1
31298W-JQ-9	FED HOME LOAN MTG CORP GOLD #C59271		03/01/2009	SCHEDULED REDEMPTION		1	1	2	2						1					10/01/2031	1
31298W-KN-4	FED HOME LOAN MTG CORP GOLD #C59301		03/01/2009	SCHEDULED REDEMPTION		372	372	382	380		(8)		(8)		372				6	10/01/2031	1
31298Y-AU-5	FED HOME LOAN MTG CORP GOLD #C60019		03/01/2009	SCHEDULED REDEMPTION		222	222	228	227		(5)		(5)		222				4	11/01/2031	1
31298Y-QF-1	FED HOME LOAN MTG CORP GOLD #C60454		03/01/2009	SCHEDULED REDEMPTION		10	10	11	11						10					10/01/2031	1
31298Y-X8-9	FED HOME LOAN MTG CORP GOLD #C60703		03/01/2009	SCHEDULED REDEMPTION		160	160	165	164		(3)		(3)		160				3	11/01/2031	1
31287L-BU-5	FED HOME LOAN MTG CORP GOLD #C60951		03/01/2009	SCHEDULED REDEMPTION		318	318	325	324		(7)		(7)		318				5	11/01/2031	1
31287L-ES-7	FED HOME LOAN MTG CORP GOLD #C61045		03/01/2009	SCHEDULED REDEMPTION		17	17	18	18						17					12/01/2030	1
31287L-HB-1	FED HOME LOAN MTG CORP GOLD #C61126		03/01/2009	SCHEDULED REDEMPTION		1,403	1,403	1,435	1,433		(30)		(30)		1,403				21	12/01/2031	1
31287L-LW-0	FED HOME LOAN MTG CORP GOLD #C61241		03/01/2009	SCHEDULED REDEMPTION		429	429	446	442		(13)		(13)		429				7	12/01/2031	1
31287L-NM-0	FED HOME LOAN MTG CORP GOLD #C61296		03/01/2009	SCHEDULED REDEMPTION		7	7	8	8						7					11/01/2031	1
31287M-FJ-4	FED HOME LOAN MTG CORP GOLD #C61969		03/01/2009	SCHEDULED REDEMPTION		4,001	4,001	4,098	4,081		(81)		(81)		4,001				62	12/01/2031	1
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		03/01/2009	SCHEDULED REDEMPTION		200	200	207	207		(7)		(7)		200				3	01/01/2032	1
31287M-VT-4	FED HOME LOAN MTG CORP GOLD #C62426		03/01/2009	SCHEDULED REDEMPTION		21,631	21,631	21,916	21,879		(248)		(248)		21,631				291	01/01/2032	1
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536		03/01/2009	SCHEDULED REDEMPTION		15,497	15,497	16,035	16,017		(520)		(520)		15,497				249	01/01/2032	1
31287N-AT-5	FED HOME LOAN MTG CORP GOLD #C62718		03/01/2009	SCHEDULED REDEMPTION		1,725	1,725	1,766	1,761		(35)		(35)		1,725				23	01/01/2032	1
31287N-FP-8	FED HOME LOAN MTG CORP GOLD #C62874		03/01/2009	SCHEDULED REDEMPTION		294	294	302	300		(6)		(6)		294				5	01/01/2032	1
31287P-CZ-4	FED HOME LOAN MTG CORP GOLD #C63688		03/01/2009	SCHEDULED REDEMPTION		1,161	1,161	1,208	1,195		(34)		(34)		1,161				22	02/01/2032	1
31287P-GQ-0	FED HOME LOAN MTG CORP GOLD #C63807		03/01/2009	SCHEDULED REDEMPTION		195	195	203	200		(6)		(6)		195				3	02/01/2032	1
31287P-PR-8	FED HOME LOAN MTG CORP GOLD #C64032		03/01/2009	SCHEDULED REDEMPTION		7	7	8	8						7					02/01/2032	1
31287P-4X-8	FED HOME LOAN MTG CORP GOLD #C64438		03/01/2009	SCHEDULED REDEMPTION		345	345	354	353		(7)		(7)		345				5	12/01/2028	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)
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		03/01/2009	SCHEDULED REDEMPTION		528	528	547	546		(18)		(18)		528				7	03/01/2032	1
31287Q-G6-2	FED HOME LOAN MTG CORP GOLD #C64721		03/01/2009	SCHEDULED REDEMPTION		93,959	93,959	95,442	95,175		(1,216)		(1,216)		93,959				1,495	03/01/2032	1
31287Q-QR-5	FED HOME LOAN MTG CORP GOLD #C64964		03/01/2009	SCHEDULED REDEMPTION		1,759	1,759	1,781	1,780		(22)		(22)		1,759				26	03/01/2032	1
31287Q-TG-6	FED HOME LOAN MTG CORP GOLD #C65051		03/01/2009	SCHEDULED REDEMPTION		143	143	147	146		(3)		(3)		143				2	03/01/2032	1
31287R-D6-3	FED HOME LOAN MTG CORP GOLD #C65525		03/01/2009	SCHEDULED REDEMPTION		702	702	730	723		(21)		(21)		702				12	04/01/2032	1
31287R-EA-3	FED HOME LOAN MTG CORP GOLD #C65529		03/01/2009	SCHEDULED REDEMPTION		3,639	3,639	3,766	3,761		(122)		(122)		3,639				59	04/01/2032	1
31287R-KW-8	FED HOME LOAN MTG CORP GOLD #C65709		03/01/2009	SCHEDULED REDEMPTION		315	315	326	324		(9)		(9)		315				5	04/01/2032	1
31287R-M4-8	FED HOME LOAN MTG CORP GOLD #C65779		03/01/2009	SCHEDULED REDEMPTION		2,800	2,800	2,896	2,876		(77)		(77)		2,800				49	03/01/2032	1
31287S-BA-4	FED HOME LOAN MTG CORP GOLD #C66333		03/01/2009	SCHEDULED REDEMPTION		1,640	1,640	1,706	1,688		(48)		(48)		1,640				27	04/01/2032	1
31287S-F9-3	FED HOME LOAN MTG CORP GOLD #C66492		03/01/2009	SCHEDULED REDEMPTION		295	295	298	298		(4)		(4)		295				4	04/01/2032	1
31287S-GA-9	FED HOME LOAN MTG CORP GOLD #C66493		03/01/2009	SCHEDULED REDEMPTION		28	28	29	29		(1)		(1)		28					04/01/2032	1
31287S-GM-3	FED HOME LOAN MTG CORP GOLD #C66504		03/01/2009	SCHEDULED REDEMPTION		4	4	4	4						4					04/01/2032	1
31287S-VQ-7	FED HOME LOAN MTG CORP GOLD #C66923		03/01/2009	SCHEDULED REDEMPTION		141	141	146	145		(4)		(4)		141				2	05/01/2032	1
31287T-BA-2	FED HOME LOAN MTG CORP GOLD #C67233		03/01/2009	SCHEDULED REDEMPTION		170	170	176	175		(5)		(5)		170				3	05/01/2032	1
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		03/01/2009	SCHEDULED REDEMPTION		21	21	21	21		(1)		(1)		21					05/01/2032	1
31287T-PZ-2	FED HOME LOAN MTG CORP GOLD #C67640		03/01/2009	SCHEDULED REDEMPTION		171	171	176	175		(4)		(4)		171				3	06/01/2032	1
31287T-Y7-4	FED HOME LOAN MTG CORP GOLD #C67934		03/01/2009	SCHEDULED REDEMPTION		10,134	10,134	10,494	10,387		(253)		(253)		10,134				175	06/01/2032	1
31287U-JR-4	FED HOME LOAN MTG CORP GOLD #C68372		03/01/2009	SCHEDULED REDEMPTION		2,466	2,466	2,567	2,531		(66)		(66)		2,466				38	06/01/2032	1
31287U-JS-2	FED HOME LOAN MTG CORP GOLD #C68373		03/01/2009	SCHEDULED REDEMPTION		2,905	2,905	3,008	2,978		(73)		(73)		2,905				45	06/01/2032	1
31287U-LG-5	FED HOME LOAN MTG CORP GOLD #C68427		03/01/2009	SCHEDULED REDEMPTION		1,677	1,677	1,770	1,735		(59)		(59)		1,677				28	06/01/2032	1
31287U-MD-1	FED HOME LOAN MTG CORP GOLD #C68456		03/01/2009	SCHEDULED REDEMPTION		139,736	139,736	145,020	143,145		(3,409)		(3,409)		139,736				2,435	06/01/2032	1
31287U-ML-3	FED HOME LOAN MTG CORP GOLD #C68463		03/01/2009	SCHEDULED REDEMPTION		172	172	178	178		(6)		(6)		172				2	06/01/2032	1
31287U-2X-9	FED HOME LOAN MTG CORP GOLD #C68890		03/01/2009	SCHEDULED REDEMPTION		304	304	315	312		(8)		(8)		304				5	07/01/2032	1
31287V-LA-6	FED HOME LOAN MTG CORP GOLD #C69321		03/01/2009	SCHEDULED REDEMPTION		130	130	135	135		(4)		(4)		130				2	07/01/2032	1
31287V-P3-8	FED HOME LOAN MTG CORP GOLD #C69442		03/01/2009	SCHEDULED REDEMPTION		48,065	48,065	49,732	49,674		(1,609)		(1,609)		48,065				778	07/01/2032	1
31287V-P5-3	FED HOME LOAN MTG CORP GOLD #C69444		03/01/2009	SCHEDULED REDEMPTION		48	48	49	49		(2)		(2)		48				1	07/01/2032	1
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600		03/01/2009	SCHEDULED REDEMPTION		1,013	1,013	1,048	1,047		(34)		(34)		1,013				15	08/01/2032	1
31287V-5Q-9	FED HOME LOAN MTG CORP GOLD #C69855		03/01/2009	SCHEDULED REDEMPTION		64	64	66	66		(1)		(1)		64				1	08/01/2032	1
31287V-5R-7	FED HOME LOAN MTG CORP GOLD #C69856		03/01/2009	SCHEDULED REDEMPTION		27	27	28	28		(1)		(1)		27					08/01/2032	1
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		03/01/2009	SCHEDULED REDEMPTION		73	73	73	73						73				1	08/01/2032	1
31287X-NG-7	FED HOME LOAN MTG CORP GOLD #C70391		03/01/2009	SCHEDULED REDEMPTION		1,965	1,965	1,955	1,957		9		9		1,965				32	09/01/2032	1
31287X-RG-3	FED HOME LOAN MTG CORP GOLD #C70487		03/01/2009	SCHEDULED REDEMPTION		1,032	1,032	1,057	1,054		(23)		(23)		1,032				15	09/01/2032	1
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		03/01/2009	SCHEDULED REDEMPTION		956	956	951	952		4		4		956				14	09/01/2032	1
31287Y-5T-7	FED HOME LOAN MTG CORP GOLD #C71758		03/01/2009	SCHEDULED REDEMPTION		94,917	94,917	96,107	96,082		(1,166)		(1,166)		94,917				1,417	10/01/2032	1
31288A-MU-6	FED HOME LOAN MTG CORP GOLD #C72171		03/01/2009	SCHEDULED REDEMPTION		24,256	24,256	24,786	24,768		(512)		(512)		24,256				330	10/01/2032	1
31288B-LZ-4	FED HOME LOAN MTG CORP GOLD #C73044		03/01/2009	SCHEDULED REDEMPTION		8,872	8,872	9,094	9,065		(193)		(193)		8,872				131	11/01/2032	1
31288B-MZ-3	FED HOME LOAN MTG CORP GOLD #C73076		03/01/2009	SCHEDULED REDEMPTION		10,870	10,870	11,142	11,107		(237)		(237)		10,870				152	11/01/2032	1
31288C-MC-2	FED HOME LOAN MTG CORP GOLD #C73955		03/01/2009	SCHEDULED REDEMPTION		1,180	1,180	1,207	1,203		(24)		(24)		1,180				16	12/01/2032	1
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		03/01/2009	SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25					01/01/2033	1
31288F-DL-5	FED HOME LOAN MTG CORP GOLD #C76407		03/01/2009	SCHEDULED REDEMPTION		466	466	476	475		(9)		(9)		466				6	12/01/2032	1
31288F-5N-0	FED HOME LOAN MTG CORP GOLD #C77153		03/01/2009	SCHEDULED REDEMPTION		166,482	166,482	168,478	168,438		(1,956)		(1,956)		166,482				2,489	03/01/2033	1
31288G-FF-4	FED HOME LOAN MTG CORP GOLD #C77366		03/01/2009	SCHEDULED REDEMPTION		7,183	7,183	7,145	7,146		38		38		7,183				97	03/01/2033	1
31288G-JW-3	FED HOME LOAN MTG CORP GOLD #C77477		03/01/2009	SCHEDULED REDEMPTION		758	758	775	774		(16)		(16)		758				11	03/01/2033	1
31288G-MF-6	FED HOME LOAN MTG CORP GOLD #C77558		03/01/2009	SCHEDULED REDEMPTION		663	663	678	676		(14)		(14)		663				10	02/01/2033	1
31288G-Q4-7	FED HOME LOAN MTG CORP GOLD #C77675		03/01/2009	SCHEDULED REDEMPTION		56,345	56,345	56,029	56,038		308		308		56,345				755	03/01/2033	1
31288G-R9-5	FED HOME LOAN MTG CORP GOLD #C77712		03/01/2009	SCHEDULED REDEMPTION		1,886	1,886	1,933	1,926		(40)		(40)		1,886				28	02/01/2033	1
31288G-3L-4	FED HOME LOAN MTG CORP GOLD #C78003		03/01/2009	SCHEDULED REDEMPTION		153	153	158	158		(5)		(5)		153				2	04/01/2033	1
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		03/01/2009	SCHEDULED REDEMPTION		320	320	331	331		(11)		(11)		320				5	03/01/2033	1
31288K-BF-9	FED HOME LOAN MTG CORP GOLD #C79938		03/01/2009	SCHEDULED REDEMPTION		1,014	1,014	1,026	1,026		(12)		(12)		1,014				14	06/01/2033	1
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170		03/01/2009	SCHEDULED REDEMPTION		1,571	1,571	1,604	1,618		(48)		(48)		1,571				24	06/01/2023	1
313974-T2-3	FED HOME LOAN MTG CORP GOLD #D35969		03/01/2009	SCHEDULED REDEMPTION		1,344	1,344	1,371	1,379		(35)		(35)		1,344				21	06/01/2023	1
313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D36158		03/01/2009	SCHEDULED REDEMPTION		1,378	1,378	1,404	1,412		(34)		(34)		1,378				21	06/01/2023	1
313975-DH-4	FED HOME LOAN MTG CORP GOLD #D36404		03/01/2009	SCHEDULED REDEMPTION		1,769	1,769	1,803	1,811		(42)		(42)		1,769				28	06/01/2023	1
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385		03/01/2009	SCHEDULED REDEMPTION		3,142	3,142	3,200	3,215		(73)		(73)		3,142				49	08/01/2023	1
31356H-QJ-9	FED HOME LOAN MTG CORP GOLD #D54957		03/01/2009	SCHEDULED REDEMPTION		199	199	207	204		(5)		(5)		199				3	07/01/2024	1
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		03/01/2009	SCHEDULED REDEMPTION		335	335	346	346		(11)		(11)		335				5	01/01/2028	1
3128DU-GK-5	FED HOME LOAN MTG CORP GOLD #D91102		03/01/2009	SCHEDULED REDEMPTION		2,128	2,128	2,105	2,115		13		13		2,128				34	11/01/2014	1
3128E2-ST-4	FED HOME LOAN MTG CORP GOLD #D95930		03/01/2009	SCHEDULED REDEMPTION		127	127	130	129		(3)		(3)		127				2	09/01/2022	1
31294J-JR-0	FED HOME LOAN MTG CORP GOLD #E00272		01/01/2009	MATURED		1,031	1,031	1,019	1,031						1,031				6	01/01/2009	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)
31294J-JY-5	FED HOME LOAN MTG CORP GOLD #E00279		02/01/2009	Various		3,375	3,375	3,348	3,375						3,375				24	02/01/2009	1
31294J-J3-3	FED HOME LOAN MTG CORP GOLD #E00282		03/01/2009	Various		6,632	6,632	6,538	6,632						6,632				64	03/01/2009	1
31294J-KD-9	FED HOME LOAN MTG CORP GOLD #E00292		03/01/2009	SCHEDULED REDEMPTION		21,717	21,717	21,547	21,717						21,717				253	04/01/2009	1
31294J-NZ-7	FED HOME LOAN MTG CORP GOLD #E00408		03/01/2009	SCHEDULED REDEMPTION		2,996	2,996	2,999	2,997		(1)		(1)		2,996				44	12/01/2010	1
31294J-N8-7	FED HOME LOAN MTG CORP GOLD #E00415		03/01/2009	SCHEDULED REDEMPTION		11,797	11,797	11,697	11,771		26		26		11,797				162	01/01/2011	1
31294J-RH-3	FED HOME LOAN MTG CORP GOLD #E00488		03/01/2009	SCHEDULED REDEMPTION		220	220	227	222		(2)		(2)		220				4	03/01/2012	1
31294J-RT-7	FED HOME LOAN MTG CORP GOLD #E00498		03/01/2009	SCHEDULED REDEMPTION		159	159	165	162		(2)		(2)		159				3	07/01/2012	1
31294J-WU-8	FED HOME LOAN MTG CORP GOLD #E00659		03/01/2009	SCHEDULED REDEMPTION		21,902	21,902	21,875	21,902						21,902				298	04/01/2014	1
31294J-ZT-8	FED HOME LOAN MTG CORP GOLD #E00754		03/01/2009	SCHEDULED REDEMPTION		1,649	1,649	1,703	1,687		(37)		(37)		1,649				29	09/01/2014	1
31294J-Z3-5	FED HOME LOAN MTG CORP GOLD #E00762		03/01/2009	SCHEDULED REDEMPTION		1,787	1,787	1,845	1,833		(46)		(46)		1,787				32	10/01/2014	1
31294J-3G-1	FED HOME LOAN MTG CORP GOLD #E00799		03/01/2009	SCHEDULED REDEMPTION		3,814	3,814	3,938	3,900		(85)		(85)		3,814				69	11/01/2014	1
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		03/01/2009	SCHEDULED REDEMPTION		3,239	3,239	3,351	3,324		(86)		(86)		3,239				58	01/01/2016	1
31294K-UB-9	FED HOME LOAN MTG CORP GOLD #E01478		03/01/2009	SCHEDULED REDEMPTION		51,869	51,869	54,057	53,444		(1,575)		(1,575)		51,869				687	08/01/2018	1
31280F-SF-0	FED HOME LOAN MTG CORP GOLD #E61418		03/01/2009	SCHEDULED REDEMPTION		4,062	4,062	4,044	4,061		1		1		4,062				48	06/01/2009	1
31280G-GJ-3	FED HOME LOAN MTG CORP GOLD #E62001		03/01/2009	SCHEDULED REDEMPTION		14,759	14,759	14,776	14,764		(4)		(4)		14,759				211	11/01/2010	1
31280J-YS-7	FED HOME LOAN MTG CORP GOLD #E64321		03/01/2009	SCHEDULED REDEMPTION		3,274	3,274	3,263	3,271		4		4		3,274				51	05/01/2011	1
31280K-R7-8	FED HOME LOAN MTG CORP GOLD #E65010		03/01/2009	SCHEDULED REDEMPTION		39	39	41	40						39				1	08/01/2011	1
31280K-SR-3	FED HOME LOAN MTG CORP GOLD #E65028		03/01/2009	SCHEDULED REDEMPTION		15	15	16	16						15					08/01/2011	1
31280M-L6-2	FED HOME LOAN MTG CORP GOLD #E66649		03/01/2009	SCHEDULED REDEMPTION		1,985	1,985	2,024	1,999		(13)		(13)		1,985				31	04/01/2012	1
31280M-Q2-6	FED HOME LOAN MTG CORP GOLD #E66773		03/01/2009	SCHEDULED REDEMPTION		1,391	1,391	1,418	1,403		(12)		(12)		1,391				22	04/01/2012	1
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496		03/01/2009	SCHEDULED REDEMPTION		12,546	12,546	12,117	12,376		170		170		12,546				139	11/01/2013	1
3128GE-3V-8	FED HOME LOAN MTG CORP GOLD #E79812		03/01/2009	SCHEDULED REDEMPTION		3,712	3,712	3,833	3,804		(92)		(92)		3,712				64	11/01/2014	1
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		03/01/2009	SCHEDULED REDEMPTION		1,378	1,378	1,426	1,406		(29)		(29)		1,378				25	02/01/2016	1
3128GW-E6-1	FED HOME LOAN MTG CORP GOLD #E91957		03/01/2009	SCHEDULED REDEMPTION		44,511	44,511	45,679	45,403		(892)		(892)		44,511				526	10/01/2017	1
3128H3-R2-9	FED HOME LOAN MTG CORP GOLD #E95905		03/01/2009	SCHEDULED REDEMPTION		21,955	21,955	22,531	22,379		(424)		(424)		21,955				244	04/01/2018	1
3128H5-K5-4	FED HOME LOAN MTG CORP GOLD #E97516		03/01/2009	SCHEDULED REDEMPTION		1,897	1,897	1,946	1,932		(35)		(35)		1,897				17	07/01/2018	1
3128H7-N8-1	FED HOME LOAN MTG CORP GOLD #E99415		03/01/2009	SCHEDULED REDEMPTION		318,722	318,722	323,453	322,046		(3,324)		(3,324)		318,722				3,628	09/01/2018	1
3128H7-SH-6	FED HOME LOAN MTG CORP GOLD #E99520		03/01/2009	SCHEDULED REDEMPTION		10,323	10,323	10,594	10,515		(192)		(192)		10,323				123	09/01/2018	1
3128H7-4N-9	FED HOME LOAN MTG CORP GOLD #E99829		03/01/2009	SCHEDULED REDEMPTION		3,717	3,717	3,814	3,786		(69)		(69)		3,717				44	10/01/2018	1
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		03/01/2009	SCHEDULED REDEMPTION		14	14	14	14						14					09/01/2027	1
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		03/01/2009	SCHEDULED REDEMPTION		1,010	1,010	1,025	1,024		(13)		(13)		1,010				16	11/01/2026	1
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		03/01/2009	SCHEDULED REDEMPTION		21	21	22	22						21					12/01/2026	1
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		03/01/2009	SCHEDULED REDEMPTION		1,894	1,894	1,949	1,948		(53)		(53)		1,894				33	12/01/2029	1
31283H-GS-8	FED HOME LOAN MTG CORP GOLD #G01109		03/01/2009	SCHEDULED REDEMPTION		272	272	283	283		(10)		(10)		272				5	03/01/2030	1
31283H-HG-3	FED HOME LOAN MTG CORP GOLD #G01131		03/01/2009	SCHEDULED REDEMPTION		349	349	360	359		(10)		(10)		349				5	09/01/2030	1
31283H-HM-0	FED HOME LOAN MTG CORP GOLD #G01136		03/01/2009	SCHEDULED REDEMPTION		1,660	1,660	1,705	1,701		(42)		(42)		1,660				21	10/01/2030	1
31283H-JB-2	FED HOME LOAN MTG CORP GOLD #G01158		03/01/2009	SCHEDULED REDEMPTION		18,481	18,481	19,094	19,062		(581)		(581)		18,481				316	01/01/2031	1
31283H-J7-1	FED HOME LOAN MTG CORP GOLD #G01186		03/01/2009	SCHEDULED REDEMPTION		14	14	14	14						14					02/01/2031	1
31283H-LY-9	FED HOME LOAN MTG CORP GOLD #G01243		03/01/2009	SCHEDULED REDEMPTION		180	180	187	186		(6)		(6)		180				3	05/01/2031	1
31283H-QF-5	FED HOME LOAN MTG CORP GOLD #G01354		03/01/2009	SCHEDULED REDEMPTION		470	470	484	483		(13)		(13)		470				8	12/01/2031	1
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		03/01/2009	SCHEDULED REDEMPTION		157	157	162	161		(5)		(5)		157				2	03/01/2032	1
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		03/01/2009	SCHEDULED REDEMPTION		4,570	4,570	4,727	4,713		(143)		(143)		4,570				72	04/01/2032	1
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		03/01/2009	SCHEDULED REDEMPTION		1,611	1,611	1,667	1,661		(50)		(50)		1,611				25	04/01/2032	1
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		03/01/2009	SCHEDULED REDEMPTION		1,761	1,761	1,822	1,820		(59)		(59)		1,761				27	08/01/2032	1
31283H-TE-5	FED HOME LOAN MTG CORP GOLD #G01449		03/01/2009	SCHEDULED REDEMPTION		25,598	25,598	26,990	26,937		(1,339)		(1,339)		25,598				400	07/01/2032	1
31283H-TN-5	FED HOME LOAN MTG CORP GOLD #G01457		03/01/2009	SCHEDULED REDEMPTION		5,702	5,702	5,842	5,824		(122)		(122)		5,702				81	08/01/2029	1
31283H-UA-1	FED HOME LOAN MTG CORP GOLD #G01477		03/01/2009	SCHEDULED REDEMPTION		10,391	10,391	10,623	10,621		(230)		(230)		10,391				147	12/01/2032	1
31283H-VE-2	FED HOME LOAN MTG CORP GOLD #G01513		03/01/2009	SCHEDULED REDEMPTION		33,275	33,275	34,015	33,979		(704)		(704)		33,275				476	03/01/2033	1
31283H-VL-6	FED HOME LOAN MTG CORP GOLD #G01519		03/01/2009	SCHEDULED REDEMPTION		87,732	87,732	90,725	90,586		(2,853)		(2,853)		87,732				1,245	02/01/2033	1
31283H-WK-7	FED HOME LOAN MTG CORP GOLD #G01550		03/01/2009	SCHEDULED REDEMPTION		6,324	6,324	6,469	6,457		(133)		(133)		6,324				90	04/01/2033	1
31283H-WZ-4	FED HOME LOAN MTG CORP GOLD #G01564		03/01/2009	SCHEDULED REDEMPTION		148,007	148,007	153,032	152,654		(4,646)		(4,646)		148,007				2,092	04/01/2033	1
31283H-W9-2	FED HOME LOAN MTG CORP GOLD #G01572		03/01/2009	SCHEDULED REDEMPTION		4,661	4,661	4,777	4,771		(111)		(111)		4,661				64	05/01/2033	1
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		03/01/2009	SCHEDULED REDEMPTION		608	608	621	621		(12)		(12)		608				7	07/01/2033	1
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736		03/01/2009	SCHEDULED REDEMPTION		365	365	378	377		(12)		(12)		365				6	09/01/2034	1
31283H-7E-9	FED HOME LOAN MTG CORP GOLD #G01793		03/01/2009	SCHEDULED REDEMPTION		3,853	3,853	3,941	3,935		(82)		(82)		3,853				54	03/01/2035	1
3128M4-AK-9	FED HOME LOAN MTG CORP GOLD #G02410		03/01/2009	SCHEDULED REDEMPTION		43,983	43,983	42,313	42,418		1,564		1,564		43,983				543	01/01/2036	1
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434		03/01/2009	SCHEDULED REDEMPTION		1,012	1,012	1,025	1,024		(12)		(12)		1,012				15	10/01/2036	1
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		03/01/2009	SCHEDULED REDEMPTION		80,975	80,975	77,900	78,072		2,902		2,902		80,975				959	08/01/2035	1
3128MJ-GF-1	FED HOME LOAN MTG CORP GOLD #G08197		03/01/2009	SCHEDULED REDEMPTION		874	874	813	818		56		56		874				9	02/01/2037	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)
31283J-J9-3	FED HOME LOAN MTG CORP GOLD #G10288		03/01/2009	SCHEDULED REDEMPTION		27,124	27,124	26,429	27,124						27,124				331	09/01/2009	1
31283J-N4-9	FED HOME LOAN MTG CORP GOLD #G10411		03/01/2009	SCHEDULED REDEMPTION		60,664	60,664	58,691	60,317		347		347		60,664				805	10/01/2010	1
31283J-PG-0	FED HOME LOAN MTG CORP GOLD #G10423		03/01/2009	SCHEDULED REDEMPTION		8,808	8,808	8,837	8,816		(8)		(8)		8,808				126	11/01/2010	1
31283J-WD-9	FED HOME LOAN MTG CORP GOLD #G10644		03/01/2009	SCHEDULED REDEMPTION		3,620	3,620	3,738	3,664		(44)		(44)		3,620				65	12/01/2011	1
31283J-Y8-8	FED HOME LOAN MTG CORP GOLD #G10735		03/01/2009	SCHEDULED REDEMPTION		33,827	33,827	34,789	34,208		(381)		(381)		33,827				567	09/01/2012	1
31283K-2X-5	FED HOME LOAN MTG CORP GOLD #G11690		03/01/2009	SCHEDULED REDEMPTION		25,221	25,221	24,655	24,774		447		447		25,221				229	02/01/2020	1
31283K-5N-4	FED HOME LOAN MTG CORP GOLD #G11753		03/01/2009	SCHEDULED REDEMPTION		15,159	15,159	15,418	15,364		(205)		(205)		15,159				173	08/01/2020	1
3128MM-AA-1	FED HOME LOAN MTG CORP GOLD #G18000		03/01/2009	SCHEDULED REDEMPTION		21,909	21,909	20,920	21,069		840		840		21,909				205	07/01/2019	1
3128MM-A9-4	FED HOME LOAN MTG CORP GOLD #G18031		03/01/2009	SCHEDULED REDEMPTION		28,874	28,874	28,219	28,357		517		517		28,874				267	01/01/2020	1
3128MM-BU-6	FED HOME LOAN MTG CORP GOLD #G18050		03/01/2009	SCHEDULED REDEMPTION		16,492	16,492	16,137	16,211		281		281		16,492				145	04/01/2020	1
3128MM-BV-4	FED HOME LOAN MTG CORP GOLD #G18051		03/01/2009	SCHEDULED REDEMPTION		14,086	14,086	13,777	13,841		245		245		14,086				125	05/01/2020	1
3128MM-CS-0	FED HOME LOAN MTG CORP GOLD #G18080		03/01/2009	SCHEDULED REDEMPTION		13,396	13,396	13,094	13,155		240		240		13,396				110	08/01/2020	1
3128CU-AZ-9	FED HOME LOAN MTG CORP GOLD #G30024		03/01/2009	SCHEDULED REDEMPTION		17,746	17,746	17,560	17,625		121		121		17,746				278	12/01/2013	1
3128CU-A7-1	FED HOME LOAN MTG CORP GOLD #G30030		03/01/2009	SCHEDULED REDEMPTION		13,163	13,163	13,026	13,060		103		103		13,163				209	03/01/2014	1
3128MS-BZ-2	FED HOME LOAN MTG CORP GOLD #H00056		03/01/2009	SCHEDULED REDEMPTION		1,535	1,535	1,519	1,521		14		14		1,535				19	10/01/2035	1
3128MS-CU-2	FED HOME LOAN MTG CORP GOLD #H00083		03/01/2009	SCHEDULED REDEMPTION		6,148	6,148	6,086	6,092		55		55		6,148				76	12/01/2035	1
3128MS-DJ-6	FED HOME LOAN MTG CORP GOLD #H00105		03/01/2009	SCHEDULED REDEMPTION		3,293	3,293	3,260	3,263		30		30		3,293				42	12/01/2035	1
3128PD-JT-8	FED HOME LOAN MTG CORP GOLD #J02074		03/01/2009	SCHEDULED REDEMPTION		11,855	11,855	11,593	11,647		208		208		11,855				104	06/01/2020	1
3128PD-SK-7	FED HOME LOAN MTG CORP GOLD #J02322		03/01/2009	SCHEDULED REDEMPTION		342	342	334	336		6		6		342				3	06/01/2019	1
3128PD-VA-5	FED HOME LOAN MTG CORP GOLD #J02409		03/01/2009	SCHEDULED REDEMPTION		30,844	30,844	30,138	30,281		563		563		30,844				278	08/01/2020	1
3128PD-VV-9	FED HOME LOAN MTG CORP GOLD #J02428		03/01/2009	SCHEDULED REDEMPTION		3,035	3,035	2,966	2,980		55		55		3,035				27	08/01/2020	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		03/01/2009	SCHEDULED REDEMPTION		19,941	19,941	19,480	19,580		362		362		19,941				238	08/01/2028	1
31283Y-5R-5	FED HOME LOAN MTG CORP GOLD #P20057		03/01/2009	SCHEDULED REDEMPTION		6,891	6,891	6,818	6,823		68		68		6,891				107	08/01/2028	1
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064		03/01/2009	SCHEDULED REDEMPTION		2,611	2,611	2,551	2,565		46		46		2,611				35	08/01/2028	1
31283Y-AB-4	FED HOME LOAN MTG CORP GOLD #P20103		03/01/2009	SCHEDULED REDEMPTION		423	423	418	419		4		4		423				7	11/01/2028	1
31283Y-DR-6	FED HOME LOAN MTG CORP GOLD #P20213		03/01/2009	SCHEDULED REDEMPTION		2,487	2,487	2,457	2,464		23		23		2,487				39	04/01/2029	1
31283Y-FS-2	FED HOME LOAN MTG CORP GOLD #P20278		03/01/2009	SCHEDULED REDEMPTION		3,692	3,692	3,693	3,692		(1)		(1)		3,692				63	08/01/2029	1
31361C-U9-0	FED NATL MTG ASSOC #027608		03/01/2009	SCHEDULED REDEMPTION		1,484	1,484	1,518	1,484						1,484				24	06/01/2016	1
31361M-ML-0	FED NATL MTG ASSOC #035463		03/01/2009	SCHEDULED REDEMPTION		173	173	180	180		(7)		(7)		173				4	02/01/2017	1
313615-H4-1	FED NATL MTG ASSOC #050651		03/01/2009	SCHEDULED REDEMPTION		29	29	30	30		(2)		(2)		29				1	08/01/2022	1
313615-L4-6	FED NATL MTG ASSOC #050747		03/01/2009	SCHEDULED REDEMPTION		21,353	21,353	21,273	21,313		40		40		21,353				339	06/01/2023	1
31362T-WD-1	FED NATL MTG ASSOC #070844		03/01/2009	SCHEDULED REDEMPTION		27	27	29	27						27				1	06/01/2017	1
313623-2C-3	FED NATL MTG ASSOC #077271		03/01/2009	SCHEDULED REDEMPTION		909	909	959	909						909				18	01/01/2010	1
31365D-JD-8	FED NATL MTG ASSOC #124560		03/01/2009	SCHEDULED REDEMPTION		298	298	307	306		(8)		(8)		298				5	11/01/2022	1
31365D-MA-0	FED NATL MTG ASSOC #124653		03/01/2009	SCHEDULED REDEMPTION		29	29	30	30		(1)		(1)		29					01/01/2023	1
31365D-T7-0	FED NATL MTG ASSOC #124874		03/01/2009	SCHEDULED REDEMPTION		6,054	6,054	6,032	6,043		11		11		6,054				95	05/01/2023	1
31365R-4X-9	FED NATL MTG ASSOC #135938		03/01/2009	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15					10/01/2021	1
31365T-2M-1	FED NATL MTG ASSOC #137680		03/01/2009	SCHEDULED REDEMPTION		3	3	3	3						3					12/01/2021	1
31367U-2S-3	FED NATL MTG ASSOC #179985		03/01/2009	SCHEDULED REDEMPTION		113	113	118	117		(4)		(4)		113				2	09/01/2022	1
31368H-BN-2	FED NATL MTG ASSOC #190045		03/01/2009	SCHEDULED REDEMPTION		1,145	1,145	1,198	1,193		(49)		(49)		1,145				22	04/01/2017	1
31368H-H2-2	FED NATL MTG ASSOC #190249		03/01/2009	SCHEDULED REDEMPTION		477	477	473	473		4		4		477				7	10/01/2023	1
31368H-JV-6	FED NATL MTG ASSOC #190276		03/01/2009	SCHEDULED REDEMPTION		238	238	250	250		(11)		(11)		238				4	10/01/2024	1
31368H-K8-5	FED NATL MTG ASSOC #190319		03/01/2009	SCHEDULED REDEMPTION		426	426	427	427		(1)		(1)		426				6	02/01/2032	1
31368H-K9-3	FED NATL MTG ASSOC #190320		03/01/2009	SCHEDULED REDEMPTION		958	958	1,001	990		(32)		(32)		958				15	04/01/2032	1
31368H-UJ-0	FED NATL MTG ASSOC #190585		01/01/2009	MATURED		281	281	286	281						281				2	01/01/2009	1
31368H-5U-3	FED NATL MTG ASSOC #190859		03/01/2009	SCHEDULED REDEMPTION		8,021	8,021	8,184	8,021						8,021				123	06/01/2009	1
31369B-U8-6	FED NATL MTG ASSOC #205907		03/01/2009	SCHEDULED REDEMPTION		146	146	148	148		(2)		(2)		146				2	03/01/2023	1
31370F-5C-3	FED NATL MTG ASSOC #230443		03/01/2009	SCHEDULED REDEMPTION		500	500	516	515		(15)		(15)		500				7	09/01/2023	1
31371E-U6-0	FED NATL MTG ASSOC #250005		03/01/2009	SCHEDULED REDEMPTION		9,978	9,978	10,311	10,280		(302)		(302)		9,978				161	04/01/2024	1
31371E-ZT-5	FED NATL MTG ASSOC #250154		03/01/2009	SCHEDULED REDEMPTION		2,127	2,127	2,186	2,182		(54)		(54)		2,127				31	12/01/2024	1
31371E-5J-0	FED NATL MTG ASSOC #250249		03/01/2009	SCHEDULED REDEMPTION		50	50	52	51		(2)		(2)		50				1	01/01/2015	1
31371E-5P-6	FED NATL MTG ASSOC #250254		03/01/2009	SCHEDULED REDEMPTION		42	42	45	45		(2)		(2)		42				1	02/01/2015	1
31371F-JY-9	FED NATL MTG ASSOC #250579		03/01/2009	SCHEDULED REDEMPTION		1,497	1,497	1,515	1,501		(4)		(4)		1,497				21	06/01/2011	1
31371G-TR-1	FED NATL MTG ASSOC #251760		03/01/2009	SCHEDULED REDEMPTION		677	677	675	677						677				9	06/01/2013	1
31371G-XA-3	FED NATL MTG ASSOC #251873		03/01/2009	SCHEDULED REDEMPTION		17	17	16	16						17					05/01/2028	1
31371H-E4-6	FED NATL MTG ASSOC #252255		03/01/2009	SCHEDULED REDEMPTION		533	533	509	510		24		24		533				7	02/01/2029	1
31371H-GY-8	FED NATL MTG ASSOC #252315		03/01/2009	SCHEDULED REDEMPTION		30,713	30,713	29,182	29,476		1,236		1,236		30,713				395	02/01/2029	1
31371H-JY-5	FED NATL MTG ASSOC #252379		03/01/2009	SCHEDULED REDEMPTION		64,837	64,837	61,504	62,164		2,673		2,673		64,837				724	04/01/2029	1
31371H-LU-0	FED NATL MTG ASSOC #252439		03/01/2009	SCHEDULED REDEMPTION		281	281	295	294		(13)		(13)		281				4	05/01/2029	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)
31371H-NN-4	FED NATL MTG ASSOC #252497		03/01/2009	SCHEDULED REDEMPTION		660	660	661	661		(1)		(1)		660				10	06/01/2029	1
31371H-NQ-7	FED NATL MTG ASSOC #252499		03/01/2009	SCHEDULED REDEMPTION		1,387	1,387	1,437	1,434		(47)		(47)		1,387				20	06/01/2019	1
31371H-VG-0	FED NATL MTG ASSOC #252715		03/01/2009	SCHEDULED REDEMPTION		401	401	421	420		(19)		(19)		401				6	09/01/2029	1
31371H-X9-4	FED NATL MTG ASSOC #252804		03/01/2009	SCHEDULED REDEMPTION		243	243	255	254		(12)		(12)		243				4	10/01/2029	1
31371H-2B-3	FED NATL MTG ASSOC #252870		03/01/2009	SCHEDULED REDEMPTION		2,311	2,311	2,297	2,304		7		7		2,311				35	11/01/2014	1
31371H-2D-9	FED NATL MTG ASSOC #252872		03/01/2009	SCHEDULED REDEMPTION		194	194	200	200		(6)		(6)		194				3	11/01/2029	1
31371H-4H-8	FED NATL MTG ASSOC #252924		03/01/2009	SCHEDULED REDEMPTION		419	419	405	406		13		13		419				6	12/01/2029	1
31371J-BA-1	FED NATL MTG ASSOC #253033		03/01/2009	SCHEDULED REDEMPTION		3,164	3,164	3,286	3,246		(82)		(82)		3,164				48	02/01/2015	1
31371J-BE-3	FED NATL MTG ASSOC #253037		03/01/2009	SCHEDULED REDEMPTION		6,981	6,981	7,431	7,413		(432)		(432)		6,981				114	02/01/2030	1
31371J-BM-5	FED NATL MTG ASSOC #253044		03/01/2009	SCHEDULED REDEMPTION		740	740	747	744		(5)		(5)		740				13	11/01/2014	1
31371J-DM-3	FED NATL MTG ASSOC #253108		03/01/2009	SCHEDULED REDEMPTION		264	264	271	269		(5)		(5)		264				4	03/01/2015	1
31371J-DS-0	FED NATL MTG ASSOC #253113		03/01/2009	SCHEDULED REDEMPTION		5,326	5,326	5,530	5,526		(200)		(200)		5,326				81	03/01/2030	1
31371J-GA-6	FED NATL MTG ASSOC #253193		03/01/2009	SCHEDULED REDEMPTION		1,758	1,758	1,772	1,764		(6)		(6)		1,758				30	04/01/2015	1
31371J-ND-2	FED NATL MTG ASSOC #253388		03/01/2009	SCHEDULED REDEMPTION		556	556	561	560		(4)		(4)		556				10	07/01/2015	1
31371J-NQ-3	FED NATL MTG ASSOC #253399		03/01/2009	SCHEDULED REDEMPTION		194	194	205	209		(15)		(15)		194				4	08/01/2030	1
31371J-SC-9	FED NATL MTG ASSOC #253515		03/01/2009	SCHEDULED REDEMPTION		2,992	2,992	3,106	3,101		(109)		(109)		2,992				54	11/01/2030	1
31371J-S6-2	FED NATL MTG ASSOC #253541		03/01/2009	SCHEDULED REDEMPTION		891	891	926	915		(24)		(24)		891				14	12/01/2015	1
31371J-UE-2	FED NATL MTG ASSOC #253581		03/01/2009	SCHEDULED REDEMPTION		2,312	2,312	2,394	2,371		(59)		(59)		2,312				34	01/01/2016	1
31371J-UG-7	FED NATL MTG ASSOC #253583		03/01/2009	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18					01/01/2031	1
31371J-UT-9	FED NATL MTG ASSOC #253594		03/01/2009	SCHEDULED REDEMPTION		1,931	1,931	1,952	1,928		2		2		1,931				34	10/01/2023	1
31371J-V4-3	FED NATL MTG ASSOC #253635		03/01/2009	SCHEDULED REDEMPTION		1,942	1,942	1,996	1,981		(39)		(39)		1,942				30	02/01/2016	1
31371J-WB-6	FED NATL MTG ASSOC #253642		03/01/2009	SCHEDULED REDEMPTION		486	486	508	506		(20)		(20)		486				7	02/01/2031	1
31371J-WC-4	FED NATL MTG ASSOC #253643		03/01/2009	SCHEDULED REDEMPTION		3,600	3,600	3,739	3,732		(131)		(131)		3,600				49	02/01/2031	1
31371J-XA-7	FED NATL MTG ASSOC #253673		03/01/2009	SCHEDULED REDEMPTION		200	200	205	207		(8)		(8)		200				4	03/01/2031	1
31371J-XB-5	FED NATL MTG ASSOC #253674		03/01/2009	SCHEDULED REDEMPTION		3	3	3	3						3					03/01/2031	1
31371J-3G-7	FED NATL MTG ASSOC #253799		03/01/2009	SCHEDULED REDEMPTION		4,334	4,334	4,424	4,394		(60)		(60)		4,334				66	05/01/2016	1
31371J-5E-0	FED NATL MTG ASSOC #253845		03/01/2009	SCHEDULED REDEMPTION		1,530	1,530	1,592	1,579		(48)		(48)		1,530				21	06/01/2016	1
31371J-5K-6	FED NATL MTG ASSOC #253850		03/01/2009	SCHEDULED REDEMPTION		1,766	1,766	1,832	1,812		(46)		(46)		1,766				28	06/01/2016	1
31371J-6Z-2	FED NATL MTG ASSOC #253888		03/01/2009	SCHEDULED REDEMPTION		4,560	4,560	4,674	4,661		(101)		(101)		4,560				67	07/01/2031	1
31371J-7C-2	FED NATL MTG ASSOC #253891		03/01/2009	SCHEDULED REDEMPTION		965	965	997	1,000		(35)		(35)		965				18	07/01/2031	1
31371J-7F-5	FED NATL MTG ASSOC #253894		03/01/2009	SCHEDULED REDEMPTION		4,092	4,092	4,297	4,289		(197)		(197)		4,092				62	08/01/2031	1
31371K-DL-2	FED NATL MTG ASSOC #254007		03/01/2009	SCHEDULED REDEMPTION		415	415	436	435		(20)		(20)		415				6	10/01/2031	1
31371K-DV-0	FED NATL MTG ASSOC #254016		03/01/2009	SCHEDULED REDEMPTION		40	40	43	42		(2)		(2)		40				1	09/01/2031	1
31371K-F9-7	FED NATL MTG ASSOC #254092		03/01/2009	SCHEDULED REDEMPTION		5,042	5,042	5,074	5,070		(27)		(27)		5,042				77	12/01/2031	1
31371K-HT-1	FED NATL MTG ASSOC #254142		03/01/2009	SCHEDULED REDEMPTION		415	415	423	420		(5)		(5)		415				6	01/01/2017	1
31371K-JY-8	FED NATL MTG ASSOC #254179		03/01/2009	SCHEDULED REDEMPTION		7,769	7,769	8,010	7,979		(209)		(209)		7,769				109	01/01/2022	1
31371K-LF-6	FED NATL MTG ASSOC #254226		03/01/2009	SCHEDULED REDEMPTION		4,234	4,234	4,344	4,287		(52)		(52)		4,234				51	02/01/2012	1
31371K-ML-2	FED NATL MTG ASSOC #254263		03/01/2009	SCHEDULED REDEMPTION		52,718	52,718	53,015	52,967		(250)		(250)		52,718				772	04/01/2032	1
31371K-NV-9	FED NATL MTG ASSOC #254304		03/01/2009	SCHEDULED REDEMPTION		4,825	4,825	4,975	4,949		(123)		(123)		4,825				66	05/01/2022	1
31371K-N3-1	FED NATL MTG ASSOC #254310		03/01/2009	SCHEDULED REDEMPTION		11,732	11,732	12,022	11,991		(260)		(260)		11,732				166	05/01/2032	1
31371K-N4-9	FED NATL MTG ASSOC #254311		03/01/2009	SCHEDULED REDEMPTION		15,451	15,451	15,518	15,506		(55)		(55)		15,451				234	05/01/2032	1
31371K-PU-9	FED NATL MTG ASSOC #254335		03/01/2009	SCHEDULED REDEMPTION		18,785	18,785	19,589	19,347		(562)		(562)		18,785				280	05/01/2032	1
31371K-SG-7	FED NATL MTG ASSOC #254419		03/01/2009	SCHEDULED REDEMPTION		54,570	54,570	57,299	56,129		(1,559)		(1,559)		54,570				883	07/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		03/01/2009	SCHEDULED REDEMPTION		348	348	359	356		(8)		(8)		348				5	07/01/2022	1
31371K-S5-1	FED NATL MTG ASSOC #254440		03/01/2009	SCHEDULED REDEMPTION		4,364	4,364	4,499	4,468		(104)		(104)		4,364				61	08/01/2022	1
31371K-TB-7	FED NATL MTG ASSOC #254446		03/01/2009	SCHEDULED REDEMPTION		65,117	65,117	68,780	67,193		(2,077)		(2,077)		65,117				1,215	08/01/2032	1
31371K-WF-4	FED NATL MTG ASSOC #254546		03/01/2009	SCHEDULED REDEMPTION		13,437	13,437	13,712	13,658		(220)		(220)		13,437				164	12/01/2017	1
31371K-WG-2	FED NATL MTG ASSOC #254547		03/01/2009	SCHEDULED REDEMPTION		21,093	21,093	21,999	21,772		(679)		(679)		21,093				293	12/01/2017	1
31371K-3D-1	FED NATL MTG ASSOC #254696		03/01/2009	SCHEDULED REDEMPTION		918	918	934	930		(12)		(12)		918				11	03/01/2018	1
31371K-3L-3	FED NATL MTG ASSOC #254703		03/01/2009	SCHEDULED REDEMPTION		26,889	26,889	28,044	27,737		(848)		(848)		26,889				351	03/01/2018	1
31371K-4T-5	FED NATL MTG ASSOC #254734		03/01/2009	SCHEDULED REDEMPTION		18,643	18,643	19,444	19,216		(573)		(573)		18,643				263	03/01/2018	1
31371L-BB-4	FED NATL MTG ASSOC #254834		03/01/2009	SCHEDULED REDEMPTION		549	549	561	557		(8)		(8)		549				6	08/01/2018	1
31371L-DH-9	FED NATL MTG ASSOC #254904		03/01/2009	SCHEDULED REDEMPTION		3,629	3,629	3,604	3,609		21		21		3,629				46	10/01/2033	1
31371L-DK-2	FED NATL MTG ASSOC #254906		03/01/2009	SCHEDULED REDEMPTION		380,023	380,023	370,892	372,235		7,788		7,788		380,023				3,843	10/01/2018	1
31371L-E2-1	FED NATL MTG ASSOC #254953		03/01/2009	SCHEDULED REDEMPTION		2,086	2,086	2,063	2,064		22		22		2,086				24	11/01/2018	1
31371L-JS-9	FED NATL MTG ASSOC #255073		03/01/2009	SCHEDULED REDEMPTION		15,308	15,308	15,050	15,060		248		248		15,308				202	02/01/2034	1
31371L-KW-8	FED NATL MTG ASSOC #255109		03/01/2009	SCHEDULED REDEMPTION		2,757	2,757	2,817	2,799		(42)		(42)		2,757				32	03/01/2019	1
31371L-QZ-5	FED NATL MTG ASSOC #255272		03/01/2009	SCHEDULED REDEMPTION		4,918	4,918	4,756	4,801		116		116		4,918				44	06/01/2019	1
31371L-SG-5	FED NATL MTG ASSOC #255319		03/01/2009	SCHEDULED REDEMPTION		1,848	1,848	1,869	1,868		(20)		(20)		1,848				21	08/01/2019	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31371L-TV-1	FED NATL MTG ASSOC #255364		03/01/2009	SCHEDULED REDEMPTION		11,348	11,348	11,464	11,456		(109)		(109)		11,348				160	09/01/2034	1
31371L-4K-2	FED NATL MTG ASSOC #255626		03/01/2009	SCHEDULED REDEMPTION		4,225	4,225	4,291	4,279		(53)		(53)		4,225				48	03/01/2020	1
31371M-DH-7	FED NATL MTG ASSOC #255804		03/01/2009	SCHEDULED REDEMPTION		952	952	924	926		26		26		952				10	07/01/2020	1
31371M-PL-5	FED NATL MTG ASSOC #256127		03/01/2009	SCHEDULED REDEMPTION		4,843	4,843	4,755	4,764		79		79		4,843				48	01/01/2036	1
31371M-PU-5	FED NATL MTG ASSOC #256135		03/01/2009	SCHEDULED REDEMPTION		423,896	423,896	417,537	418,399		5,496		5,496		423,896				5,508	02/01/2036	1
31371M-SB-4	FED NATL MTG ASSOC #256214		03/01/2009	SCHEDULED REDEMPTION		8,150	8,150	7,481	7,551		599		599		8,150				90	03/01/2036	1
31371N-GR-0	FED NATL MTG ASSOC #256808		03/01/2009	SCHEDULED REDEMPTION		214,434	214,434	215,205	215,140		(706)		(706)		214,434				2,824	07/01/2037	1
31371N-HW-8	FED NATL MTG ASSOC #256845		03/01/2009	SCHEDULED REDEMPTION		3,789	3,789	3,853	3,838		(49)		(49)		3,789				58	08/01/2037	1
31372Q-KV-8	FED NATL MTG ASSOC #279408		03/01/2009	SCHEDULED REDEMPTION		457	457	465	463		(7)		(7)		457				7	05/01/2024	1
31372R-NB-7	FED NATL MTG ASSOC #280386		03/01/2009	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22					06/01/2024	1
31372X-3A-8	FED NATL MTG ASSOC #286193		03/01/2009	SCHEDULED REDEMPTION		132	132	131	132						132				2	06/01/2009	1
31372Y-E2-2	FED NATL MTG ASSOC #286453		03/01/2009	SCHEDULED REDEMPTION		33	33	34	34		(1)		(1)		33				1	06/01/2024	1
31373C-Z7-5	FED NATL MTG ASSOC #289766		03/01/2009	SCHEDULED REDEMPTION		98	98	101	100		(2)		(2)		98				2	09/01/2024	1
31373D-EG-6	FED NATL MTG ASSOC #290035		03/01/2009	SCHEDULED REDEMPTION		17,790	17,790	17,801	17,790						17,790				305	08/01/2024	1
31373J-WD-0	FED NATL MTG ASSOC #295044		03/01/2009	SCHEDULED REDEMPTION		41	41	42	42		(1)		(1)		41				1	11/01/2024	1
31373M-P5-8	FED NATL MTG ASSOC #297544		03/01/2009	SCHEDULED REDEMPTION		268	268	275	275		(7)		(7)		268				5	11/01/2024	1
31373P-JK-5	FED NATL MTG ASSOC #299166		03/01/2009	SCHEDULED REDEMPTION		693	693	729	734		(41)		(41)		693				14	10/01/2021	1
31373Q-GN-0	FED NATL MTG ASSOC #300005		03/01/2009	SCHEDULED REDEMPTION		2	2	2	2						2					03/01/2025	1
31373T-AM-2	FED NATL MTG ASSOC #302512		03/01/2009	SCHEDULED REDEMPTION		1,522	1,522	1,564	1,545		(23)		(23)		1,522				27	11/01/2024	1
31374E-5L-2	FED NATL MTG ASSOC #312351		03/01/2009	SCHEDULED REDEMPTION		61	61	63	64		(3)		(3)		61				1	06/01/2025	1
31374F-JF-7	FED NATL MTG ASSOC #312662		03/01/2009	SCHEDULED REDEMPTION		104	104	107	106		(2)		(2)		104				2	06/01/2025	1
31374J-RF-0	FED NATL MTG ASSOC #315586		03/01/2009	SCHEDULED REDEMPTION		70	70	72	72		(2)		(2)		70				1	06/01/2025	1
31374S-CE-9	FED NATL MTG ASSOC #322369		03/01/2009	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16					09/01/2025	1
31374S-ZE-4	FED NATL MTG ASSOC #323041		03/01/2009	SCHEDULED REDEMPTION		24,820	24,820	25,311	24,976		(156)		(156)		24,820				390	01/01/2013	1
31374T-AK-5	FED NATL MTG ASSOC #323210		03/01/2009	SCHEDULED REDEMPTION		49,513	49,513	50,989	51,101		(1,588)		(1,588)		49,513				736	06/01/2028	1
31374T-CN-7	FED NATL MTG ASSOC #323277		03/01/2009	SCHEDULED REDEMPTION		5,033	5,033	5,285	5,274		(242)		(242)		5,033				80	07/01/2028	1
31374T-DR-7	FED NATL MTG ASSOC #323312		03/01/2009	SCHEDULED REDEMPTION		8,397	8,397	8,658	8,653		(256)		(256)		8,397				119	11/01/2028	1
31374T-DX-4	FED NATL MTG ASSOC #323318		03/01/2009	SCHEDULED REDEMPTION		84	84	85	85		(2)		(2)		84				1	10/01/2028	1
31374T-D6-3	FED NATL MTG ASSOC #323325		03/01/2009	SCHEDULED REDEMPTION		112	112	110	110		2		2		112				2	10/01/2028	1
31374T-E3-9	FED NATL MTG ASSOC #323354		03/01/2009	SCHEDULED REDEMPTION		199	199	205	205		(6)		(6)		199				3	11/01/2028	1
31374T-FV-6	FED NATL MTG ASSOC #323380		03/01/2009	SCHEDULED REDEMPTION		205	205	216	215		(10)		(10)		205				3	10/01/2028	1
31374T-GU-7	FED NATL MTG ASSOC #323411		03/01/2009	SCHEDULED REDEMPTION		302	302	311	309		(8)		(8)		302				4	12/01/2028	1
31374T-G7-8	FED NATL MTG ASSOC #323422		03/01/2009	SCHEDULED REDEMPTION		205	205	216	215		(10)		(10)		205				3	12/01/2028	1
31374T-HA-0	FED NATL MTG ASSOC #323425		03/01/2009	SCHEDULED REDEMPTION		398	398	411	410		(12)		(12)		398				5	12/01/2028	1
31374T-PE-3	FED NATL MTG ASSOC #323621		03/01/2009	SCHEDULED REDEMPTION		3,684	3,684	3,869	3,861		(177)		(177)		3,684				56	01/01/2029	1
31374T-VD-8	FED NATL MTG ASSOC #323812		03/01/2009	SCHEDULED REDEMPTION		421	421	434	433		(13)		(13)		421				6	07/01/2029	1
31374T-YZ-6	FED NATL MTG ASSOC #323928		03/01/2009	SCHEDULED REDEMPTION		393	393	383	389		4		4		393				6	09/01/2014	1
31374T-2X-6	FED NATL MTG ASSOC #323990		03/01/2009	SCHEDULED REDEMPTION		5,713	5,713	5,880	5,873		(160)		(160)		5,713				82	10/01/2029	1
31374V-GU-2	FED NATL MTG ASSOC #325211		03/01/2009	SCHEDULED REDEMPTION		654	654	638	644		10		10		654				8	04/01/2026	1
31374V-TB-0	FED NATL MTG ASSOC #325546		03/01/2009	SCHEDULED REDEMPTION		2,298	2,298	2,238	2,233		65		65		2,298				36	10/01/2025	1
31374W-2H-4	FED NATL MTG ASSOC #326676		03/01/2009	SCHEDULED REDEMPTION		15	15	15	15						15					11/01/2025	1
31374X-EU-0	FED NATL MTG ASSOC #326947		03/01/2009	SCHEDULED REDEMPTION		79	79	81	81		(2)		(2)		79				1	10/01/2025	1
31375A-RK-7	FED NATL MTG ASSOC #329090		03/01/2009	SCHEDULED REDEMPTION		702	702	666	659		42		42		702				10	02/01/2026	1
31375B-FN-2	FED NATL MTG ASSOC #329673		03/01/2009	SCHEDULED REDEMPTION		612	612	581	577		36		36		612				9	01/01/2026	1
31375B-V3-8	FED NATL MTG ASSOC #330134		03/01/2009	SCHEDULED REDEMPTION		15,579	15,579	15,410	15,579						15,579				189	12/01/2009	1
31375C-W7-6	FED NATL MTG ASSOC #331070		03/01/2009	SCHEDULED REDEMPTION		11	11	11	11						11					12/01/2025	1
31375H-HH-0	FED NATL MTG ASSOC #335132		03/01/2009	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20					01/01/2026	1
31375K-5E-3	FED NATL MTG ASSOC #337545		03/01/2009	SCHEDULED REDEMPTION		17,220	17,220	17,546	17,220						17,220				296	01/01/2010	1
31375M-HG-1	FED NATL MTG ASSOC #338731		03/01/2009	SCHEDULED REDEMPTION		3	3	3	3						3					03/01/2026	1
31375M-U9-2	FED NATL MTG ASSOC #339108		03/01/2009	SCHEDULED REDEMPTION		91	91	85	85		5		5		91				1	03/01/2026	1
31375R-GA-4	FED NATL MTG ASSOC #342293		03/01/2009	SCHEDULED REDEMPTION		64	64	63	63		1		1		64				1	04/01/2026	1
31375U-DJ-1	FED NATL MTG ASSOC #344905		03/01/2009	SCHEDULED REDEMPTION		14,325	14,325	13,525	13,715		609		609		14,325				191	12/01/2025	1
31375X-QE-2	FED NATL MTG ASSOC #347953		03/01/2009	SCHEDULED REDEMPTION		2,921	2,921	2,954	2,918		3		3		2,921				52	06/01/2026	1
31376A-EY-0	FED NATL MTG ASSOC #349451		03/01/2009	SCHEDULED REDEMPTION		398	398	377	363		35		35		398				6	08/01/2023	1
31376C-BM-5	FED NATL MTG ASSOC #351144		03/01/2009	SCHEDULED REDEMPTION		122	122	126	126		(4)		(4)		122				2	06/01/2026	1
31376C-GZ-1	FED NATL MTG ASSOC #351316		03/01/2009	SCHEDULED REDEMPTION		2,207	2,207	2,188	2,188		19		19		2,207				34	06/01/2026	1
31376C-UE-2	FED NATL MTG ASSOC #351681		03/01/2009	SCHEDULED REDEMPTION		10	10	11	11						10					10/01/2026	1
31376J-TE-9	FED NATL MTG ASSOC #357049		03/01/2009	SCHEDULED REDEMPTION		3,510	3,510	3,645	3,601		(92)		(92)		3,510				45	03/01/2015	1
31376J-2J-7	FED NATL MTG ASSOC #357277		03/01/2009	SCHEDULED REDEMPTION		609	609	637	628		(19)		(19)		609				10	05/01/2032	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)
31376J-4K-2	FED NATL MTG ASSOC #357326		03/01/2009	SCHEDULED REDEMPTION		282	282	296	295		(13)		(13)		282				5	01/01/2033	1
31376K-DR-4	FED NATL MTG ASSOC #357512		03/01/2009	SCHEDULED REDEMPTION		18,175	18,175	17,868	17,882		293		293		18,175				245	03/01/2034	1
31376K-GQ-3	FED NATL MTG ASSOC #357607		03/01/2009	SCHEDULED REDEMPTION		970	970	982	981		(11)		(11)		970				11	08/01/2019	1
31376K-SJ-6	FED NATL MTG ASSOC #357921		03/01/2009	SCHEDULED REDEMPTION		888	888	900	898		(10)		(10)		888				10	08/01/2020	1
31376T-DJ-3	FED NATL MTG ASSOC #364705		03/01/2009	SCHEDULED REDEMPTION		169	169	173	173		(5)		(5)		169				3	12/01/2024	1
31377A-XU-6	FED NATL MTG ASSOC #371591		03/01/2009	SCHEDULED REDEMPTION		452	452	459	458		(6)		(6)		452				7	02/01/2027	1
31377C-H9-7	FED NATL MTG ASSOC #372956		03/01/2009	SCHEDULED REDEMPTION		50	50	52	52		(2)		(2)		50				1	08/01/2027	1
31377C-3D-3	FED NATL MTG ASSOC #373496		03/01/2009	SCHEDULED REDEMPTION		69	69	69	69		1		1		69				1	03/01/2027	1
31377K-TG-0	FED NATL MTG ASSOC #379551		03/01/2009	SCHEDULED REDEMPTION		435	435	429	433		2		2		435				6	03/01/2013	1
31378C-TJ-1	FED NATL MTG ASSOC #394853		03/01/2009	SCHEDULED REDEMPTION		5,260	5,260	5,390	5,371		(112)		(112)		5,260				70	05/01/2027	1
31378H-KV-2	FED NATL MTG ASSOC #399108		03/01/2009	SCHEDULED REDEMPTION		310	310	313	311		(2)		(2)		310				4	10/01/2012	1
31378H-QU-8	FED NATL MTG ASSOC #399267		03/01/2009	SCHEDULED REDEMPTION		19,873	19,873	19,954	19,959		(86)		(86)		19,873				315	02/01/2026	1
31378J-NN-3	FED NATL MTG ASSOC #400097		03/01/2009	SCHEDULED REDEMPTION		228	228	234	233		(5)		(5)		228				4	06/01/2027	1
31378L-3K-6	FED NATL MTG ASSOC #402302		03/01/2009	SCHEDULED REDEMPTION		5,662	5,662	5,618	5,639		22		22		5,662				78	04/01/2013	1
31378U-B5-0	FED NATL MTG ASSOC #408760		03/01/2009	SCHEDULED REDEMPTION		6,610	6,610	6,703	6,647		(37)		(37)		6,610				85	12/01/2012	1
31378U-D6-6	FED NATL MTG ASSOC #408825		03/01/2009	SCHEDULED REDEMPTION		4,355	4,355	4,574	4,564		(208)		(208)		4,355				49	02/01/2028	1
31378U-KX-9	FED NATL MTG ASSOC #409010		03/01/2009	SCHEDULED REDEMPTION		1,510	1,510	1,472	1,496		15		15		1,510				23	12/01/2012	1
31378W-4P-0	FED NATL MTG ASSOC #411330		03/01/2009	SCHEDULED REDEMPTION		337	337	341	337						337				5	12/01/2010	1
31378Y-ML-5	FED NATL MTG ASSOC #412663		03/01/2009	SCHEDULED REDEMPTION		852	852	877	876		(24)		(24)		852				11	03/01/2028	1
31379B-T4-5	FED NATL MTG ASSOC #414671		03/01/2009	SCHEDULED REDEMPTION		1,268	1,268	1,250	1,260		8		8		1,268				18	04/01/2013	1
31379C-WJ-6	FED NATL MTG ASSOC #415649		03/01/2009	SCHEDULED REDEMPTION		21	21	21	21						21					03/01/2028	1
31379C-X7-1	FED NATL MTG ASSOC #415702		03/01/2009	SCHEDULED REDEMPTION		15,208	15,208	15,422	15,293		(85)		(85)		15,208				217	03/01/2013	1
31379D-CG-2	FED NATL MTG ASSOC #415971		03/01/2009	SCHEDULED REDEMPTION		157	157	162	162		(5)		(5)		157				2	11/01/2028	1
31379D-LU-1	FED NATL MTG ASSOC #416239		03/01/2009	SCHEDULED REDEMPTION		2,877	2,877	2,798	2,843		34		34		2,877				42	02/01/2013	1
31379E-BL-0	FED NATL MTG ASSOC #416843		03/01/2009	SCHEDULED REDEMPTION		2,762	2,762	2,722	2,746		16		16		2,762				37	04/01/2013	1
31379F-QS-6	FED NATL MTG ASSOC #418165		03/01/2009	SCHEDULED REDEMPTION		1,670	1,670	1,694	1,679		(9)		(9)		1,670				24	03/01/2013	1
31379F-5Q-3	FED NATL MTG ASSOC #418555		03/01/2009	SCHEDULED REDEMPTION		254	254	258	256		(1)		(1)		254				4	09/01/2013	1
31379G-MD-1	FED NATL MTG ASSOC #418956		03/01/2009	SCHEDULED REDEMPTION		430	430	444	441		(11)		(11)		430				6	03/01/2028	1
31379G-MP-4	FED NATL MTG ASSOC #418966		03/01/2009	SCHEDULED REDEMPTION		106	106	110	109		(3)		(3)		106				1	04/01/2028	1
31379H-D3-1	FED NATL MTG ASSOC #419622		03/01/2009	SCHEDULED REDEMPTION		1,993	1,993	1,998	1,995		(2)		(2)		1,993				27	04/01/2013	1
31379H-VS-6	FED NATL MTG ASSOC #420125		03/01/2009	SCHEDULED REDEMPTION		630	630	652	649		(19)		(19)		630				11	05/01/2026	1
31379J-G6-7	FED NATL MTG ASSOC #420621		03/01/2009	SCHEDULED REDEMPTION		167	167	171	170		(3)		(3)		167				3	12/01/2027	1
31379K-L3-5	FED NATL MTG ASSOC #421646		03/01/2009	SCHEDULED REDEMPTION		329	329	338	338		(9)		(9)		329				4	03/01/2028	1
31379L-UL-3	FED NATL MTG ASSOC #422787		03/01/2009	SCHEDULED REDEMPTION		91	91	93	93		(2)		(2)		91				1	04/01/2028	1
31379Q-WV-8	FED NATL MTG ASSOC #426460		03/01/2009	SCHEDULED REDEMPTION		58,275	58,275	54,150	56,348		1,927		1,927		58,275				686	12/01/2013	1
31379Q-YC-8	FED NATL MTG ASSOC #426507		03/01/2009	SCHEDULED REDEMPTION		27,484	27,484	28,335	28,065		(580)		(580)		27,484				408	01/01/2023	1
31379R-WX-2	FED NATL MTG ASSOC #427362		03/01/2009	SCHEDULED REDEMPTION		4,324	4,324	4,349	4,335		(11)		(11)		4,324				63	06/01/2013	1
31379S-KX-3	FED NATL MTG ASSOC #427910		03/01/2009	SCHEDULED REDEMPTION		266	266	269	267		(1)		(1)		266				4	05/01/2013	1
31379T-E2-6	FED NATL MTG ASSOC #428653		03/01/2009	SCHEDULED REDEMPTION		1,398	1,398	1,434	1,434		(36)		(36)		1,398				23	07/01/2026	1
31379T-MP-6	FED NATL MTG ASSOC #428866		03/01/2009	SCHEDULED REDEMPTION		46,683	46,683	48,244	48,007		(1,324)		(1,324)		46,683				809	06/01/2028	1
31379T-2S-2	FED NATL MTG ASSOC #429285		03/01/2009	SCHEDULED REDEMPTION		19,135	19,135	19,238	19,178		(43)		(43)		19,135				215	06/01/2013	1
31379T-3A-0	FED NATL MTG ASSOC #429293		03/01/2009	SCHEDULED REDEMPTION		49	49	51	51		(1)		(1)		49				1	06/01/2028	1
31379U-FF-3	FED NATL MTG ASSOC #429566		03/01/2009	SCHEDULED REDEMPTION		679	679	674	676		3		3		679				9	06/01/2013	1
31379U-GV-7	FED NATL MTG ASSOC #429612		03/01/2009	SCHEDULED REDEMPTION		498	498	499	499		(1)		(1)		498				7	06/01/2013	1
31379U-S5-1	FED NATL MTG ASSOC #429940		03/01/2009	SCHEDULED REDEMPTION		864	864	866	865		(1)		(1)		864				12	08/01/2013	1
31379U-4Q-1	FED NATL MTG ASSOC #430231		03/01/2009	SCHEDULED REDEMPTION		547	547	539	540		7		7		547				9	08/01/2028	1
31379V-XH-7	FED NATL MTG ASSOC #430980		03/01/2009	SCHEDULED REDEMPTION		1,678	1,678	1,685	1,684		(6)		(6)		1,678				24	04/01/2028	1
31379V-XL-8	FED NATL MTG ASSOC #430983		03/01/2009	SCHEDULED REDEMPTION		3,847	3,847	3,817	3,832		15		15		3,847				40	04/01/2013	1
31379Y-EA-7	FED NATL MTG ASSOC #433129		03/01/2009	SCHEDULED REDEMPTION		4,108	4,108	4,076	4,092		16		16		4,108				56	08/01/2013	1
31379Y-M9-1	FED NATL MTG ASSOC #433384		03/01/2009	SCHEDULED REDEMPTION		1,711	1,711	1,697	1,703		7		7		1,711				23	07/01/2013	1
31379Y-6V-0	FED NATL MTG ASSOC #433884		03/01/2009	SCHEDULED REDEMPTION		149	149	148	149		1		1		149				2	07/01/2013	1
31380A-LB-6	FED NATL MTG ASSOC #434222		03/01/2009	SCHEDULED REDEMPTION		1,935	1,935	1,991	1,988		(54)		(54)		1,935				20	08/01/2028	1
31380E-BZ-6	FED NATL MTG ASSOC #437556		03/01/2009	SCHEDULED REDEMPTION		464	464	478	477		(14)		(14)		464				7	08/01/2028	1
31380H-M4-6	FED NATL MTG ASSOC #440579		03/01/2009	SCHEDULED REDEMPTION		375	375	370	370		5		5		375				6	08/01/2028	1
31380H-S7-3	FED NATL MTG ASSOC #440742		03/01/2009	SCHEDULED REDEMPTION		35	35	37	37		(1)		(1)		35					12/01/2028	1
31380J-V4-2	FED NATL MTG ASSOC #441735		03/01/2009	SCHEDULED REDEMPTION		509	509	522	519		(10)		(10)		509				8	07/01/2027	1
31380M-DF-0	FED NATL MTG ASSOC #443902		03/01/2009	SCHEDULED REDEMPTION		105	105	103	103		1		1		105				2	09/01/2028	1
31380M-DG-8	FED NATL MTG ASSOC #443903		03/01/2009	SCHEDULED REDEMPTION		212	212	216	217		(6)		(6)		212				3	10/01/2028	1
31380M-MC-7	FED NATL MTG ASSOC #444155		03/01/2009	SCHEDULED REDEMPTION		1,603	1,603	1,542	1,558		45		45		1,603				19	01/01/2029	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)
31380M-QB-5	FED NATL MTG ASSOC #444250		03/01/2009	SCHEDULED REDEMPTION		1,130	1,130	1,165	1,164		(33)		(33)		1,130				18	09/01/2028	1
31380N-KB-9	FED NATL MTG ASSOC #444990		03/01/2009	SCHEDULED REDEMPTION		267	267	276	275		(8)		(8)		267				4	10/01/2028	1
31380P-Q7-7	FED NATL MTG ASSOC #446078		03/01/2009	SCHEDULED REDEMPTION		367	367	368	368		(1)		(1)		367				5	08/01/2029	1
31380P-X6-1	FED NATL MTG ASSOC #446301		03/01/2009	SCHEDULED REDEMPTION		530	530	547	545		(15)		(15)		530				7	08/01/2025	1
31380Q-SA-6	FED NATL MTG ASSOC #447013		03/01/2009	SCHEDULED REDEMPTION		126	126	130	129		(4)		(4)		126				2	10/01/2028	1
31380Q-WF-0	FED NATL MTG ASSOC #447146		03/01/2009	SCHEDULED REDEMPTION		16	16	15	15		1		1		16					11/01/2029	1
31380R-HZ-1	FED NATL MTG ASSOC #447648		03/01/2009	SCHEDULED REDEMPTION		2,086	2,086	2,156	2,153		(67)		(67)		2,086				34	10/01/2028	1
31380R-U4-5	FED NATL MTG ASSOC #448003		03/01/2009	SCHEDULED REDEMPTION		7	7	7	7						7					01/01/2029	1
31380R-WE-1	FED NATL MTG ASSOC #448045		03/01/2009	SCHEDULED REDEMPTION		159	159	164	165		(5)		(5)		159				3	07/01/2027	1
31380S-CR-2	FED NATL MTG ASSOC #448380		03/01/2009	SCHEDULED REDEMPTION		6,619	6,619	6,690	6,648		(30)		(30)		6,619				96	01/01/2014	1
31380T-BP-5	FED NATL MTG ASSOC #449246		03/01/2009	SCHEDULED REDEMPTION		312	312	313	313		(1)		(1)		312				5	01/01/2029	1
31380T-BQ-3	FED NATL MTG ASSOC #449247		03/01/2009	SCHEDULED REDEMPTION		597	597	616	616		(18)		(18)		597				9	01/01/2029	1
31380U-PD-4	FED NATL MTG ASSOC #450520		03/01/2009	SCHEDULED REDEMPTION		482	482	464	466		15		15		482				6	11/01/2028	1
31380W-D6-8	FED NATL MTG ASSOC #452025		03/01/2009	SCHEDULED REDEMPTION		189	189	194	194		(4)		(4)		189				3	11/01/2028	1
31380W-TY-0	FED NATL MTG ASSOC #452467		03/01/2009	SCHEDULED REDEMPTION		289	289	298	299		(10)		(10)		289				4	11/01/2028	1
31380W-V6-8	FED NATL MTG ASSOC #452537		03/01/2009	SCHEDULED REDEMPTION		95,507	95,507	91,851	92,488		3,019		3,019		95,507				1,292	12/01/2028	1
31380X-KS-0	FED NATL MTG ASSOC #453105		03/01/2009	SCHEDULED REDEMPTION		1,248	1,248	1,252	1,251		(3)		(3)		1,248				18	01/01/2029	1
31380X-QV-7	FED NATL MTG ASSOC #453268		03/01/2009	SCHEDULED REDEMPTION		350	350	359	358		(8)		(8)		350				5	11/01/2028	1
31381A-AG-6	FED NATL MTG ASSOC #454607		03/01/2009	SCHEDULED REDEMPTION		1,030	1,030	1,058	1,048		(18)		(18)		1,030				13	03/01/2014	1
31381A-E5-6	FED NATL MTG ASSOC #454756		03/01/2009	SCHEDULED REDEMPTION		24,354	24,354	23,125	23,316		1,037		1,037		24,354				330	12/01/2028	1
31381A-ME-8	FED NATL MTG ASSOC #454957		03/01/2009	SCHEDULED REDEMPTION		10	10	10	10						10					12/01/2028	1
31381C-BN-6	FED NATL MTG ASSOC #456445		03/01/2009	SCHEDULED REDEMPTION		990	990	1,000	994		(4)		(4)		990				14	01/01/2014	1
31381C-P5-0	FED NATL MTG ASSOC #456844		03/01/2009	SCHEDULED REDEMPTION		13,423	13,423	12,910	13,041		383		383		13,423				124	02/01/2029	1
31381C-YX-9	FED NATL MTG ASSOC #457126		03/01/2009	SCHEDULED REDEMPTION		111	111	115	115		(3)		(3)		111				2	01/01/2029	1
31381E-4X-8	FED NATL MTG ASSOC #459038		03/01/2009	SCHEDULED REDEMPTION		23,370	23,370	23,421	23,417		(47)		(47)		23,370				375	01/01/2029	1
31381F-MN-7	FED NATL MTG ASSOC #459465		03/01/2009	SCHEDULED REDEMPTION		49,237	49,237	50,727	50,691		(1,454)		(1,454)		49,237				792	02/01/2029	1
31381F-WZ-9	FED NATL MTG ASSOC #459764		03/01/2009	SCHEDULED REDEMPTION		160	160	154	155		5		5		160				2	04/01/2029	1
31382D-GZ-1	FED NATL MTG ASSOC #479116		03/01/2009	SCHEDULED REDEMPTION		410	410	395	399		12		12		410				5	01/01/2029	1
31382E-RM-6	FED NATL MTG ASSOC #480292		03/01/2009	SCHEDULED REDEMPTION		158	158	156	156		2		2		158				3	06/01/2029	1
31382E-R6-1	FED NATL MTG ASSOC #480309		03/01/2009	SCHEDULED REDEMPTION		89	89	86	86		2		2		89				1	07/01/2029	1
31382F-JT-7	FED NATL MTG ASSOC #480974		03/01/2009	SCHEDULED REDEMPTION		548	548	576	574		(26)		(26)		548				9	01/01/2029	1
31382F-4A-4	FED NATL MTG ASSOC #481517		03/01/2009	SCHEDULED REDEMPTION		55,319	55,319	53,201	53,678		1,641		1,641		55,319				630	01/01/2029	1
31382F-7A-1	FED NATL MTG ASSOC #481589		03/01/2009	SCHEDULED REDEMPTION		2,099	2,099	2,148	2,152		(54)		(54)		2,099				28	02/01/2029	1
31382G-Z6-7	FED NATL MTG ASSOC #482365		03/01/2009	SCHEDULED REDEMPTION		50	50	49	49		1		1		50				1	02/01/2029	1
31382K-M8-8	FED NATL MTG ASSOC #484683		03/01/2009	SCHEDULED REDEMPTION		2,579	2,579	2,659	2,656		(77)		(77)		2,579				38	02/01/2029	1
31382L-RN-8	FED NATL MTG ASSOC #485693		03/01/2009	SCHEDULED REDEMPTION		1,971	1,971	2,031	2,028		(57)		(57)		1,971				32	04/01/2029	1
31382L-X4-3	FED NATL MTG ASSOC #485899		03/01/2009	SCHEDULED REDEMPTION		56	56	54	54		2		2		56				1	04/01/2029	1
31382M-JY-1	FED NATL MTG ASSOC #486379		03/01/2009	SCHEDULED REDEMPTION		101	101	97	97		4		4		101				1	04/01/2029	1
31382N-LN-0	FED NATL MTG ASSOC #487333		03/01/2009	SCHEDULED REDEMPTION		69	69	66	66		3		3		69				1	04/01/2029	1
31382Q-G8-2	FED NATL MTG ASSOC #489023		03/01/2009	SCHEDULED REDEMPTION		443	443	408	415		28		28		443				6	06/01/2029	1
31382Q-KY-0	FED NATL MTG ASSOC #489111		03/01/2009	SCHEDULED REDEMPTION		567	567	540	554		13		13		567				7	06/01/2014	1
31382R-EU-3	FED NATL MTG ASSOC #489847		03/01/2009	SCHEDULED REDEMPTION		778	778	818	816		(37)		(37)		778				11	07/01/2029	1
31382R-EW-9	FED NATL MTG ASSOC #489849		03/01/2009	SCHEDULED REDEMPTION		73	73	75	75		(2)		(2)		73				1	07/01/2029	1
31382R-Z7-1	FED NATL MTG ASSOC #490466		03/01/2009	SCHEDULED REDEMPTION		14	14	14	14						14					03/01/2029	1
31382R-3Y-7	FED NATL MTG ASSOC #490515		03/01/2009	SCHEDULED REDEMPTION		9,362	9,362	8,952	8,975		387		387		9,362				146	03/01/2029	1
31382S-AM-3	FED NATL MTG ASSOC #490612		03/01/2009	SCHEDULED REDEMPTION		303	303	293	293		10		10		303				4	04/01/2029	1
31382S-BQ-3	FED NATL MTG ASSOC #490647		03/01/2009	SCHEDULED REDEMPTION		11	11	11	11						11					12/01/2015	1
31382U-LP-9	FED NATL MTG ASSOC #492734		03/01/2009	SCHEDULED REDEMPTION		138	138	131	132		6		6		138				2	04/01/2029	1
31382U-QY-5	FED NATL MTG ASSOC #492871		03/01/2009	SCHEDULED REDEMPTION		6,149	6,149	6,128	6,149						6,149				82	02/01/2014	1
31382W-DR-0	FED NATL MTG ASSOC #494312		03/01/2009	SCHEDULED REDEMPTION		35	35	35	35						35				1	04/01/2029	1
31382W-FM-9	FED NATL MTG ASSOC #494372		03/01/2009	SCHEDULED REDEMPTION		113	113	108	108		5		5		113				1	04/01/2029	1
31382W-SR-4	FED NATL MTG ASSOC #494728		03/01/2009	SCHEDULED REDEMPTION		467	467	445	448		19		19		467				7	05/01/2029	1
31382W-5U-2	FED NATL MTG ASSOC #495059		03/01/2009	SCHEDULED REDEMPTION		138	138	143	144		(7)		(7)		138				2	05/01/2029	1
31383A-XF-1	FED NATL MTG ASSOC #497578		03/01/2009	SCHEDULED REDEMPTION		240	240	249	246		(6)		(6)		240				3	02/01/2016	1
31383C-AK-1	FED NATL MTG ASSOC #498710		03/01/2009	SCHEDULED REDEMPTION		11	11	12	12		(1)		(1)		11					09/01/2029	1
31383C-T8-8	FED NATL MTG ASSOC #499275		03/01/2009	SCHEDULED REDEMPTION		91	91	95	95		(4)		(4)		91				1	08/01/2029	1
31383D-3C-5	FED NATL MTG ASSOC #500395		03/01/2009	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17					06/01/2029	1
31383E-CU-3	FED NATL MTG ASSOC #500583		03/01/2009	SCHEDULED REDEMPTION		1,365	1,365	1,294	1,301		65		65		1,365				22	06/01/2029	1
31383E-HX-2	FED NATL MTG ASSOC #500746		03/01/2009	SCHEDULED REDEMPTION		91	91	88	87		4		4		91				1	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-XH-9	FED NATL MTG ASSOC #501180		03/01/2009	SCHEDULED REDEMPTION		1,287	1,287	1,290	1,290		(3)		(3)		1,287				18	06/01/2029	1
31383E-XP-1	FED NATL MTG ASSOC #501186		03/01/2009	SCHEDULED REDEMPTION		116	116	111	111		5		5		116				2	06/01/2029	1
31383E-2T-7	FED NATL MTG ASSOC #501286		03/01/2009	SCHEDULED REDEMPTION		151	151	141	142		9		9		151				2	06/01/2029	1
31383F-QJ-0	FED NATL MTG ASSOC #501857		03/01/2009	SCHEDULED REDEMPTION		243	243	251	250		(7)		(7)		243				4	09/01/2029	1
31383F-5J-3	FED NATL MTG ASSOC #502249		03/01/2009	SCHEDULED REDEMPTION		296	296	305	305		(8)		(8)		296				4	07/01/2029	1
31383H-6N-9	FED NATL MTG ASSOC #504077		03/01/2009	SCHEDULED REDEMPTION		1,072	1,072	1,038	1,041		31		31		1,072				19	06/01/2029	1
31383J-QK-9	FED NATL MTG ASSOC #504558		03/01/2009	SCHEDULED REDEMPTION		26,211	26,211	26,453	26,437		(226)		(226)		26,211				400	07/01/2029	1
31383K-AW-7	FED NATL MTG ASSOC #505021		03/01/2009	SCHEDULED REDEMPTION		229	229	231	229						229				4	03/01/2015	1
31383K-CE-5	FED NATL MTG ASSOC #505069		03/01/2009	SCHEDULED REDEMPTION		15,971	15,971	15,562	15,810		161		161		15,971				232	06/01/2014	1
31383K-EP-8	FED NATL MTG ASSOC #505142		03/01/2009	SCHEDULED REDEMPTION		323	323	318	318		4		4		323				5	07/01/2029	1
31383L-CG-8	FED NATL MTG ASSOC #505971		03/01/2009	SCHEDULED REDEMPTION		78	78	78	78		1		1		78				1	07/01/2029	1
31383L-FX-8	FED NATL MTG ASSOC #506082		03/01/2009	SCHEDULED REDEMPTION		297	297	287	288		9		9		297				5	11/01/2029	1
31383P-L5-3	FED NATL MTG ASSOC #508948		03/01/2009	SCHEDULED REDEMPTION		339	339	352	358		(18)		(18)		339				6	08/01/2029	1
31383P-7K-6	FED NATL MTG ASSOC #509498		03/01/2009	SCHEDULED REDEMPTION		65	65	63	64		2		2		65				1	11/01/2029	1
31383R-CA-8	FED NATL MTG ASSOC #510465		03/01/2009	SCHEDULED REDEMPTION		485	485	469	472		14		14		485				8	11/01/2029	1
31383S-FY-1	FED NATL MTG ASSOC #511483		03/01/2009	SCHEDULED REDEMPTION		53	53	55	55		(3)		(3)		53				1	09/01/2029	1
31383S-SB-7	FED NATL MTG ASSOC #511814		03/01/2009	SCHEDULED REDEMPTION		446	446	463	458		(12)		(12)		446				7	10/01/2015	1
31383S-2Z-2	FED NATL MTG ASSOC #512092		03/01/2009	SCHEDULED REDEMPTION		74	74	74	74						74				1	12/01/2029	1
31383S-3D-0	FED NATL MTG ASSOC #512096		03/01/2009	SCHEDULED REDEMPTION		2	2	3	3						2					12/01/2029	1
31383S-3G-3	FED NATL MTG ASSOC #512099		03/01/2009	SCHEDULED REDEMPTION		13	13	13	13		1		1		13					12/01/2029	1
31383T-D6-2	FED NATL MTG ASSOC #512325		03/01/2009	SCHEDULED REDEMPTION		5	5	6	6						5					11/01/2029	1
31383T-D9-6	FED NATL MTG ASSOC #512328		03/01/2009	SCHEDULED REDEMPTION		274	274	265	265		9		9		274				4	12/01/2029	1
31383T-KR-8	FED NATL MTG ASSOC #512504		03/01/2009	SCHEDULED REDEMPTION		150	150	155	159		(9)		(9)		150				3	10/01/2029	1
31383U-H5-7	FED NATL MTG ASSOC #513352		03/01/2009	SCHEDULED REDEMPTION		572	572	589	588		(17)		(17)		572				8	09/01/2029	1
31383U-JP-1	FED NATL MTG ASSOC #513370		03/01/2009	SCHEDULED REDEMPTION		416	416	437	436		(20)		(20)		416				6	08/01/2029	1
31383U-MV-4	FED NATL MTG ASSOC #513472		03/01/2009	SCHEDULED REDEMPTION		2,845	2,845	2,874	2,864		(19)		(19)		2,845				51	09/01/2014	1
31383U-W4-3	FED NATL MTG ASSOC #513767		03/01/2009	SCHEDULED REDEMPTION		4,450	4,450	4,494	4,481		(31)		(31)		4,450				79	09/01/2014	1
31383V-B8-5	FED NATL MTG ASSOC #514063		03/01/2009	SCHEDULED REDEMPTION		324	324	313	313		11		11		324				5	10/01/2029	1
31383W-N7-2	FED NATL MTG ASSOC #515314		03/01/2009	SCHEDULED REDEMPTION		15	15	15	15						15					09/01/2029	1
31383W-3X-7	FED NATL MTG ASSOC #515714		03/01/2009	SCHEDULED REDEMPTION		32	32	31	31		1		1		32				1	12/01/2029	1
31383Y-QW-0	FED NATL MTG ASSOC #517169		03/01/2009	SCHEDULED REDEMPTION		852	852	860	857		(5)		(5)		852				15	02/01/2015	1
31383Y-QX-8	FED NATL MTG ASSOC #517170		03/01/2009	SCHEDULED REDEMPTION		1,418	1,418	1,431	1,428		(10)		(10)		1,418				26	03/01/2015	1
31384A-CL-0	FED NATL MTG ASSOC #517675		03/01/2009	SCHEDULED REDEMPTION		7,494	7,494	7,869	7,853		(360)		(360)		7,494				120	07/01/2029	1
31384A-GV-4	FED NATL MTG ASSOC #517812		03/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					12/01/2029	1
31384A-G8-5	FED NATL MTG ASSOC #517823		03/01/2009	SCHEDULED REDEMPTION		25	25	25	26		(1)		(1)		25					02/01/2030	1
31384A-X7-8	FED NATL MTG ASSOC #518302		03/01/2009	SCHEDULED REDEMPTION		69	69	71	71		(2)		(2)		69				1	10/01/2029	1
31384D-LN-0	FED NATL MTG ASSOC #520633		03/01/2009	SCHEDULED REDEMPTION		33	33	34	35		(1)		(1)		33				1	11/01/2029	1
31384E-AE-0	FED NATL MTG ASSOC #521205		03/01/2009	SCHEDULED REDEMPTION		16	16	16	16		(1)		(1)		16					12/01/2029	1
31384E-AV-2	FED NATL MTG ASSOC #521220		03/01/2009	SCHEDULED REDEMPTION		773	773	808	806		(33)		(33)		773				13	12/01/2029	1
31384E-GJ-3	FED NATL MTG ASSOC #521401		03/01/2009	SCHEDULED REDEMPTION		4	4	4	4						4					01/01/2030	1
31384F-C6-2	FED NATL MTG ASSOC #522193		03/01/2009	SCHEDULED REDEMPTION		314	314	304	303		12		12		314				5	02/01/2030	1
31384F-MB-0	FED NATL MTG ASSOC #522454		03/01/2009	SCHEDULED REDEMPTION		14	14	13	14		1		1		14					11/01/2029	1
31384F-QS-9	FED NATL MTG ASSOC #522565		03/01/2009	SCHEDULED REDEMPTION		13,101	13,101	13,483	13,463		(362)		(362)		13,101				194	10/01/2029	1
31384F-TT-4	FED NATL MTG ASSOC #522662		03/01/2009	SCHEDULED REDEMPTION		45	45	45	45						45				1	06/01/2029	1
31384F-XR-3	FED NATL MTG ASSOC #522788		03/01/2009	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19					12/01/2029	1
31384F-YY-7	FED NATL MTG ASSOC #522827		03/01/2009	SCHEDULED REDEMPTION		13,054	13,054	13,325	13,242		(188)		(188)		13,054				145	01/01/2015	1
31384F-YZ-4	FED NATL MTG ASSOC #522828		03/01/2009	SCHEDULED REDEMPTION		21	21	22	21						21					01/01/2015	1
31384G-FB-6	FED NATL MTG ASSOC #523162		03/01/2009	SCHEDULED REDEMPTION		121	121	126	126		(5)		(5)		121				2	11/01/2029	1
31384G-KR-5	FED NATL MTG ASSOC #523304		03/01/2009	SCHEDULED REDEMPTION		12	12	12	12						12					11/01/2029	1
31384G-NG-6	FED NATL MTG ASSOC #523391		03/01/2009	SCHEDULED REDEMPTION		40	40	42	43		(2)		(2)		40				1	11/01/2029	1
31384H-CH-4	FED NATL MTG ASSOC #523972		03/01/2009	SCHEDULED REDEMPTION		79	79	75	75		4		4		79				1	12/01/2029	1
31384H-5D-1	FED NATL MTG ASSOC #524744		03/01/2009	SCHEDULED REDEMPTION		461	461	465	464		(3)		(3)		461				8	07/01/2015	1
31384J-BQ-1	FED NATL MTG ASSOC #524847		03/01/2009	SCHEDULED REDEMPTION		2	2	2	2						2					01/01/2030	1
31384J-CW-7	FED NATL MTG ASSOC #524885		03/01/2009	SCHEDULED REDEMPTION		408	408	412	411		(3)		(3)		408				7	02/01/2015	1
31384J-XQ-7	FED NATL MTG ASSOC #525487		03/01/2009	SCHEDULED REDEMPTION		2	2	2	2						2					02/01/2030	1
31384J-7M-5	FED NATL MTG ASSOC #525700		03/01/2009	SCHEDULED REDEMPTION		902	902	936	949		(48)		(48)		902				18	01/01/2030	1
31384K-FD-3	FED NATL MTG ASSOC #525864		03/01/2009	SCHEDULED REDEMPTION		319	319	329	330		(11)		(11)		319				5	09/01/2029	1
31384K-GS-9	FED NATL MTG ASSOC #525909		03/01/2009	SCHEDULED REDEMPTION		1	1	2	2						1					12/01/2029	1
31384K-JX-5	FED NATL MTG ASSOC #525978		03/01/2009	SCHEDULED REDEMPTION		69	69	72	73		(4)		(4)		69				1	03/01/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31384L-MX-9	FED NATL MTG ASSOC #526974		03/01/2009	SCHEDULED REDEMPTION		457	457	474	469		(12)		(12)		457				7	02/01/2015	1
31384L-PD-0	FED NATL MTG ASSOC #527020		03/01/2009	SCHEDULED REDEMPTION		39	39	41	42		(3)		(3)		39				1	01/01/2030	1
31384L-QH-0	FED NATL MTG ASSOC #527056		03/01/2009	SCHEDULED REDEMPTION		239	239	248	245		(6)		(6)		239				4	04/01/2015	1
31384L-YT-5	FED NATL MTG ASSOC #527322		03/01/2009	SCHEDULED REDEMPTION		32	32	33	34		(2)		(2)		32				1	01/01/2030	1
31384M-G2-2	FED NATL MTG ASSOC #527717		03/01/2009	SCHEDULED REDEMPTION		8	8	8	8						8					01/01/2030	1
31384P-JB-2	FED NATL MTG ASSOC #529558		03/01/2009	SCHEDULED REDEMPTION		277	277	285	278						277				5	05/01/2015	1
31384P-ND-3	FED NATL MTG ASSOC #529688		03/01/2009	SCHEDULED REDEMPTION		333	333	320	316		18		18		333				5	02/01/2030	1
31384P-NF-8	FED NATL MTG ASSOC #529690		03/01/2009	SCHEDULED REDEMPTION		79	79	82	83		(4)		(4)		79				1	02/01/2030	1
31384P-QF-5	FED NATL MTG ASSOC #529754		03/01/2009	SCHEDULED REDEMPTION		101	101	105	106		(5)		(5)		101				2	02/01/2030	1
31384P-YT-6	FED NATL MTG ASSOC #530022		03/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					03/01/2030	1
31384P-YX-7	FED NATL MTG ASSOC #530026		03/01/2009	SCHEDULED REDEMPTION		84	84	87	87		(4)		(4)		84				2	03/01/2030	1
31384P-4A-0	FED NATL MTG ASSOC #530117		03/01/2009	SCHEDULED REDEMPTION		477	477	481	477						477				8	02/01/2015	1
31384P-6A-8	FED NATL MTG ASSOC #530165		03/01/2009	SCHEDULED REDEMPTION		35	35	36	36		(2)		(2)		35				1	03/01/2030	1
31384Q-RG-0	FED NATL MTG ASSOC #530687		03/01/2009	SCHEDULED REDEMPTION		1,277	1,277	1,289	1,289		(11)		(11)		1,277				23	04/01/2015	1
31384Q-SL-8	FED NATL MTG ASSOC #530723		03/01/2009	SCHEDULED REDEMPTION		101	101	105	106		(5)		(5)		101				2	04/01/2030	1
31384Q-YY-3	FED NATL MTG ASSOC #530927		03/01/2009	SCHEDULED REDEMPTION		4,068	4,068	4,106	4,097		(29)		(29)		4,068				56	04/01/2015	1
31384R-KG-5	FED NATL MTG ASSOC #531395		03/01/2009	SCHEDULED REDEMPTION		18	18	18	18						18					05/01/2015	1
31384R-P4-7	FED NATL MTG ASSOC #531543		03/01/2009	SCHEDULED REDEMPTION		191	191	200	199		(8)		(8)		191				3	03/01/2030	1
31384R-Q2-0	FED NATL MTG ASSOC #531573		03/01/2009	SCHEDULED REDEMPTION		83	83	87	87		(3)		(3)		83				1	04/01/2030	1
31384R-TG-6	FED NATL MTG ASSOC #531651		03/01/2009	SCHEDULED REDEMPTION		515	515	520	518		(3)		(3)		515				9	03/01/2015	1
31384R-ZP-9	FED NATL MTG ASSOC #531850		03/01/2009	SCHEDULED REDEMPTION		119	119	122	119						119				2	04/01/2015	1
31384S-AF-6	FED NATL MTG ASSOC #532006		03/01/2009	SCHEDULED REDEMPTION		14	14	14	14						14					02/01/2030	1
31384S-V2-2	FED NATL MTG ASSOC #532633		03/01/2009	SCHEDULED REDEMPTION		590	590	595	593		(3)		(3)		590				10	04/01/2015	1
31384S-WA-3	FED NATL MTG ASSOC #532641		03/01/2009	SCHEDULED REDEMPTION		341	341	344	343		(2)		(2)		341				6	05/01/2015	1
31384S-WR-6	FED NATL MTG ASSOC #532656		03/01/2009	SCHEDULED REDEMPTION		414	414	430	425		(11)		(11)		414				6	07/01/2015	1
31384T-DU-8	FED NATL MTG ASSOC #533015		03/01/2009	SCHEDULED REDEMPTION		10	10	11	11		(1)		(1)		10					03/01/2030	1
31384T-U5-4	FED NATL MTG ASSOC #533504		03/01/2009	SCHEDULED REDEMPTION		151	151	157	158		(6)		(6)		151				3	03/01/2030	1
31384T-VT-1	FED NATL MTG ASSOC #533526		03/01/2009	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12					03/01/2030	1
31384U-BY-9	FED NATL MTG ASSOC #533855		03/01/2009	SCHEDULED REDEMPTION		3	3	3	3						3					03/01/2030	1
31384U-CA-0	FED NATL MTG ASSOC #533865		03/01/2009	SCHEDULED REDEMPTION		109	109	109	109						109				2	04/01/2015	1
31384U-EA-8	FED NATL MTG ASSOC #533929		03/01/2009	SCHEDULED REDEMPTION		5,215	5,215	5,263	5,247		(33)		(33)		5,215				102	04/01/2015	1
31384U-EQ-3	FED NATL MTG ASSOC #533943		03/01/2009	SCHEDULED REDEMPTION		260	260	267	266		(6)		(6)		260				4	05/01/2015	1
31384U-ET-7	FED NATL MTG ASSOC #533946		03/01/2009	SCHEDULED REDEMPTION		415	415	418	417		(2)		(2)		415				6	06/01/2015	1
31384U-EY-6	FED NATL MTG ASSOC #533951		03/01/2009	SCHEDULED REDEMPTION		61	61	61	61						61				1	07/01/2015	1
31384U-FH-2	FED NATL MTG ASSOC #533968		03/01/2009	SCHEDULED REDEMPTION		636	636	642	640		(4)		(4)		636				11	07/01/2015	1
31384U-KN-3	FED NATL MTG ASSOC #534101		03/01/2009	SCHEDULED REDEMPTION		26	26	27	28		(2)		(2)		26					03/01/2030	1
31384U-NK-6	FED NATL MTG ASSOC #534194		03/01/2009	SCHEDULED REDEMPTION		34	34	35	36		(2)		(2)		34				1	04/01/2030	1
31384U-WC-4	FED NATL MTG ASSOC #534443		03/01/2009	SCHEDULED REDEMPTION		67	67	66	67						67				1	03/01/2015	1
31384U-3L-6	FED NATL MTG ASSOC #534603		03/01/2009	SCHEDULED REDEMPTION		225	225	230	230		(5)		(5)		225				4	03/01/2015	1
31384V-BT-8	FED NATL MTG ASSOC #534750		03/01/2009	SCHEDULED REDEMPTION		39	39	40	42		(3)		(3)		39				1	03/01/2030	1
31384V-KQ-4	FED NATL MTG ASSOC #535003		03/01/2009	SCHEDULED REDEMPTION		831	831	809	822		9		9		831				13	11/01/2014	1
31384V-M9-0	FED NATL MTG ASSOC #535084		03/01/2009	SCHEDULED REDEMPTION		17,775	17,775	18,163	18,154		(379)		(379)		17,775				257	10/01/2029	1
31384V-NT-5	FED NATL MTG ASSOC #535102		03/01/2009	SCHEDULED REDEMPTION		418	418	434	428		(11)		(11)		418				7	01/01/2015	1
31384V-NU-2	FED NATL MTG ASSOC #535103		03/01/2009	SCHEDULED REDEMPTION		8,598	8,598	8,822	8,756		(158)		(158)		8,598				139	01/01/2015	1
31384V-NV-0	FED NATL MTG ASSOC #535104		03/01/2009	SCHEDULED REDEMPTION		247	247	257	254		(6)		(6)		247				4	12/01/2014	1
31384V-QA-3	FED NATL MTG ASSOC #535149		03/01/2009	SCHEDULED REDEMPTION		835	835	872	870		(36)		(36)		835				12	02/01/2030	1
31384V-QF-2	FED NATL MTG ASSOC #535154		03/01/2009	SCHEDULED REDEMPTION		186	186	195	194		(8)		(8)		186				2	01/01/2030	1
31384V-QG-0	FED NATL MTG ASSOC #535155		03/01/2009	SCHEDULED REDEMPTION		145	145	150	150		(5)		(5)		145				3	02/01/2030	1
31384V-QJ-4	FED NATL MTG ASSOC #535157		03/01/2009	SCHEDULED REDEMPTION		4,596	4,596	4,610	4,609		(13)		(13)		4,596				69	02/01/2030	1
31384V-QL-9	FED NATL MTG ASSOC #535159		03/01/2009	SCHEDULED REDEMPTION		66	66	69	69		(3)		(3)		66				1	02/01/2030	1
31384V-QR-6	FED NATL MTG ASSOC #535164		03/01/2009	SCHEDULED REDEMPTION		60	60	63	62		(3)		(3)		60				1	02/01/2030	1
31384V-UY-6	FED NATL MTG ASSOC #535299		03/01/2009	SCHEDULED REDEMPTION		83	83	87	86		(3)		(3)		83				1	05/01/2030	1
31384V-UZ-3	FED NATL MTG ASSOC #535300		03/01/2009	SCHEDULED REDEMPTION		5,132	5,132	5,389	5,379		(247)		(247)		5,132				80	05/01/2030	1
31384V-VG-4	FED NATL MTG ASSOC #535315		03/01/2009	SCHEDULED REDEMPTION		6,039	6,039	6,271	6,199		(160)		(160)		6,039				95	05/01/2015	1
31384V-YW-6	FED NATL MTG ASSOC #535425		03/01/2009	SCHEDULED REDEMPTION		7,278	7,278	7,560	7,606		(328)		(328)		7,278				109	08/01/2030	1
31384V-2H-4	FED NATL MTG ASSOC #535476		03/01/2009	SCHEDULED REDEMPTION		787	787	811	811		(24)		(24)		787				12	07/01/2029	1
31384V-4U-3	FED NATL MTG ASSOC #535535		03/01/2009	SCHEDULED REDEMPTION		3,562	3,562	3,570	3,569		(7)		(7)		3,562				56	10/01/2030	1
31384V-5P-3	FED NATL MTG ASSOC #535554		03/01/2009	SCHEDULED REDEMPTION		2,160	2,160	2,209	2,197		(37)		(37)		2,160				34	10/01/2015	1
31384V-6X-5	FED NATL MTG ASSOC #535586		03/01/2009	SCHEDULED REDEMPTION		1,197	1,197	1,243	1,230		(32)		(32)		1,197				19	11/01/2015	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)
31384W-A8-3	FED NATL MTG ASSOC #535631		03/01/2009	SCHEDULED REDEMPTION		4,508	4,508	4,681	4,631		(123)		(123)		4,508				70	12/01/2015	1
31384W-CL-2	FED NATL MTG ASSOC #535675		03/01/2009	SCHEDULED REDEMPTION		4,153	4,153	4,313	4,264		(111)		(111)		4,153				64	01/01/2016	1
31384W-DM-9	FED NATL MTG ASSOC #535708		03/01/2009	SCHEDULED REDEMPTION		7,518	7,518	7,534	7,533		(15)		(15)		7,518				102	02/01/2031	1
31384W-EA-4	FED NATL MTG ASSOC #535729		03/01/2009	SCHEDULED REDEMPTION		485	485	496	492		(7)		(7)		485				7	02/01/2016	1
31384W-EG-1	FED NATL MTG ASSOC #535735		03/01/2009	SCHEDULED REDEMPTION		28,477	28,477	29,461	29,135		(658)		(658)		28,477				385	01/01/2016	1
31384W-EM-8	FED NATL MTG ASSOC #535740		03/01/2009	SCHEDULED REDEMPTION		7,092	7,092	7,365	7,285		(193)		(193)		7,092				109	12/01/2015	1
31384W-E6-3	FED NATL MTG ASSOC #535757		03/01/2009	SCHEDULED REDEMPTION		139	139	145	146		(7)		(7)		139				3	01/01/2031	1
31384W-GJ-3	FED NATL MTG ASSOC #535801		03/01/2009	SCHEDULED REDEMPTION		1,303	1,303	1,353	1,337		(35)		(35)		1,303				20	03/01/2016	1
31384W-HG-8	FED NATL MTG ASSOC #535831		03/01/2009	SCHEDULED REDEMPTION		398	398	418	417		(19)		(19)		398				6	04/01/2031	1
31384W-HL-7	FED NATL MTG ASSOC #535835		03/01/2009	SCHEDULED REDEMPTION		3,012	3,012	3,075	3,055		(42)		(42)		3,012				44	04/01/2016	1
31384W-JP-6	FED NATL MTG ASSOC #535870		03/01/2009	SCHEDULED REDEMPTION		2,422	2,422	2,473	2,456		(34)		(34)		2,422				35	04/01/2016	1
31384W-KQ-2	FED NATL MTG ASSOC #535903		03/01/2009	SCHEDULED REDEMPTION		13	13	13	13						13					03/01/2031	1
31384W-K2-5	FED NATL MTG ASSOC #535913		03/01/2009	SCHEDULED REDEMPTION		336	336	353	352		(16)		(16)		336				5	05/01/2031	1
31384W-LB-4	FED NATL MTG ASSOC #535922		03/01/2009	SCHEDULED REDEMPTION		508	508	527	529		(21)		(21)		508				8	03/01/2031	1
31384W-LX-6	FED NATL MTG ASSOC #535942		03/01/2009	SCHEDULED REDEMPTION		33	33	35	35		(1)		(1)		33				1	04/01/2031	1
31384W-MK-3	FED NATL MTG ASSOC #535962		03/01/2009	SCHEDULED REDEMPTION		221	221	225	224		(3)		(3)		221				3	05/01/2016	1
31384W-NW-6	FED NATL MTG ASSOC #536005		03/01/2009	SCHEDULED REDEMPTION		1,789	1,789	1,858	1,835		(46)		(46)		1,789				29	12/01/2014	1
31384W-QM-5	FED NATL MTG ASSOC #536060		03/01/2009	SCHEDULED REDEMPTION		394	394	403	399		(5)		(5)		394				6	02/01/2016	1
31384W-S8-4	FED NATL MTG ASSOC #536143		03/01/2009	SCHEDULED REDEMPTION		36	36	37	38		(2)		(2)		36				1	04/01/2030	1
31384W-XN-5	FED NATL MTG ASSOC #536285		03/01/2009	SCHEDULED REDEMPTION		71	71	75	76		(5)		(5)		71				1	08/01/2030	1
31384W-Y3-8	FED NATL MTG ASSOC #536330		03/01/2009	SCHEDULED REDEMPTION		55	55	57	58		(3)		(3)		55				1	04/01/2030	1
31384W-2H-2	FED NATL MTG ASSOC #536376		03/01/2009	SCHEDULED REDEMPTION		3,293	3,293	3,324	3,314		(21)		(21)		3,293				63	04/01/2015	1
31384W-4F-4	FED NATL MTG ASSOC #536422		03/01/2009	SCHEDULED REDEMPTION		1,144	1,144	1,155	1,151		(7)		(7)		1,144				20	04/01/2015	1
31384X-KD-9	FED NATL MTG ASSOC #536792		03/01/2009	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14					05/01/2030	1
31384X-KF-4	FED NATL MTG ASSOC #536794		03/01/2009	SCHEDULED REDEMPTION		1,376	1,376	1,429	1,413		(36)		(36)		1,376				21	05/01/2015	1
31384X-WN-4	FED NATL MTG ASSOC #537153		03/01/2009	SCHEDULED REDEMPTION		49	49	51	52		(3)		(3)		49				1	05/01/2030	1
31384X-ZA-9	FED NATL MTG ASSOC #537237		03/01/2009	SCHEDULED REDEMPTION		80	80	83	83		(3)		(3)		80				1	05/01/2030	1
31384X-4E-5	FED NATL MTG ASSOC #537321		03/01/2009	SCHEDULED REDEMPTION		3,231	3,231	3,261	3,254		(23)		(23)		3,231				46	06/01/2015	1
31384X-4H-8	FED NATL MTG ASSOC #537324		03/01/2009	SCHEDULED REDEMPTION		29	29	30	31		(2)		(2)		29				1	06/01/2030	1
31384Y-JS-6	FED NATL MTG ASSOC #537673		03/01/2009	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26					04/01/2030	1
31384Y-J3-1	FED NATL MTG ASSOC #537682		03/01/2009	SCHEDULED REDEMPTION		50	50	51	52		(3)		(3)		50				1	05/01/2030	1
31384Y-LM-6	FED NATL MTG ASSOC #537732		03/01/2009	SCHEDULED REDEMPTION		12	12	12	12		(1)		(1)		12					04/01/2030	1
31384Y-LQ-7	FED NATL MTG ASSOC #537735		03/01/2009	SCHEDULED REDEMPTION		154	154	158	162		(9)		(9)		154				2	04/01/2030	1
31384Y-Q4-1	FED NATL MTG ASSOC #537875		03/01/2009	SCHEDULED REDEMPTION		739	739	746	744		(5)		(5)		739				13	06/01/2015	1
31384Y-TY-2	FED NATL MTG ASSOC #537967		03/01/2009	SCHEDULED REDEMPTION		509	509	528	521		(13)		(13)		509				8	05/01/2015	1
31384Y-2H-8	FED NATL MTG ASSOC #538176		03/01/2009	SCHEDULED REDEMPTION		594	594	599	594						594				10	05/01/2015	1
31384Y-6R-2	FED NATL MTG ASSOC #538280		03/01/2009	SCHEDULED REDEMPTION		284	284	286	286		(2)		(2)		284				5	05/01/2015	1
31385A-K9-7	FED NATL MTG ASSOC #538620		03/01/2009	SCHEDULED REDEMPTION		294	294	297	296		(2)		(2)		294				5	06/01/2015	1
31385A-RX-7	FED NATL MTG ASSOC #538802		03/01/2009	SCHEDULED REDEMPTION		59	59	61	64		(5)		(5)		59				1	06/01/2030	1
31385A-UD-7	FED NATL MTG ASSOC #538880		03/01/2009	SCHEDULED REDEMPTION		399	399	403	402		(2)		(2)		399				7	06/01/2015	1
31385A-VU-8	FED NATL MTG ASSOC #538927		03/01/2009	SCHEDULED REDEMPTION		52	52	52	52						52				1	06/01/2015	1
31385A-7K-7	FED NATL MTG ASSOC #539198		03/01/2009	SCHEDULED REDEMPTION		201	201	203	202		(1)		(1)		201				4	05/01/2015	1
31385B-D9-3	FED NATL MTG ASSOC #539328		03/01/2009	SCHEDULED REDEMPTION		3	3	3	3						3					05/01/2030	1
31385B-3M-5	FED NATL MTG ASSOC #540004		03/01/2009	SCHEDULED REDEMPTION		1,447	1,447	1,503	1,516		(70)		(70)		1,447				29	05/01/2030	1
31385C-DZ-3	FED NATL MTG ASSOC #540220		03/01/2009	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19					06/01/2030	1
31385C-EK-5	FED NATL MTG ASSOC #540238		03/01/2009	SCHEDULED REDEMPTION		22,892	22,892	23,764	24,601		(1,709)		(1,709)		22,892				456	07/01/2030	1
31385C-GN-7	FED NATL MTG ASSOC #540305		03/01/2009	SCHEDULED REDEMPTION		892	892	915	911		(20)		(20)		892				14	06/01/2015	1
31385C-HC-0	FED NATL MTG ASSOC #540327		03/01/2009	SCHEDULED REDEMPTION		141	141	142	142		(1)		(1)		141				3	06/01/2015	1
31385C-WQ-2	FED NATL MTG ASSOC #540755		03/01/2009	SCHEDULED REDEMPTION		32	32	34	34		(2)		(2)		32				1	05/01/2030	1
31385C-YV-9	FED NATL MTG ASSOC #540824		03/01/2009	SCHEDULED REDEMPTION		1,234	1,234	1,266	1,259		(25)		(25)		1,234				20	09/01/2015	1
31385C-Z2-2	FED NATL MTG ASSOC #540861		03/01/2009	SCHEDULED REDEMPTION		13,637	13,637	13,772	13,707		(70)		(70)		13,637				162	06/01/2011	1
31385D-EA-5	FED NATL MTG ASSOC #541129		03/01/2009	SCHEDULED REDEMPTION		3	3	4	4						3					05/01/2030	1
31385D-GU-9	FED NATL MTG ASSOC #541211		03/01/2009	SCHEDULED REDEMPTION		2	2	3	3						2					06/01/2030	1
31385D-M4-0	FED NATL MTG ASSOC #541379		03/01/2009	SCHEDULED REDEMPTION		805	805	812	810		(6)		(6)		805				14	05/01/2015	1
31385D-M9-9	FED NATL MTG ASSOC #541384		03/01/2009	SCHEDULED REDEMPTION		494	494	499	498		(3)		(3)		494				9	05/01/2015	1
31385D-4T-5	FED NATL MTG ASSOC #541834		03/01/2009	SCHEDULED REDEMPTION		76	76	79	78		(2)		(2)		76				1	06/01/2015	1
31385E-AP-4	FED NATL MTG ASSOC #541914		03/01/2009	SCHEDULED REDEMPTION		478	478	482	481		(3)		(3)		478				8	06/01/2015	1
31385E-BS-7	FED NATL MTG ASSOC #541949		03/01/2009	SCHEDULED REDEMPTION		88	88	91	91		(3)		(3)		88				1	07/01/2030	1
31385E-FS-3	FED NATL MTG ASSOC #542077		03/01/2009	SCHEDULED REDEMPTION		75	75	78	80		(4)		(4)		75				1	07/01/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31385E-UK-3	FED NATL MTG ASSOC #542486		03/01/2009	SCHEDULED REDEMPTION		859	859	866	859						859				15	07/01/2015	1
31385E-WH-8	FED NATL MTG ASSOC #542548		03/01/2009	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18					07/01/2030	1
31385E-XH-7	FED NATL MTG ASSOC #542580		03/01/2009	SCHEDULED REDEMPTION		149	149	155	158		(9)		(9)		149				3	08/01/2030	1
31385F-CZ-7	FED NATL MTG ASSOC #542888		03/01/2009	SCHEDULED REDEMPTION		59	59	61	63		(4)		(4)		59				1	06/01/2030	1
31385F-EM-4	FED NATL MTG ASSOC #542940		03/01/2009	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16					07/01/2030	1
31385F-KC-9	FED NATL MTG ASSOC #543091		03/01/2009	SCHEDULED REDEMPTION		34	34	35	36		(2)		(2)		34				1	06/01/2030	1
31385F-QZ-2	FED NATL MTG ASSOC #543272		03/01/2009	SCHEDULED REDEMPTION		43	43	45	46		(2)		(2)		43				1	07/01/2030	1
31385G-ZH-0	FED NATL MTG ASSOC #544444		03/01/2009	SCHEDULED REDEMPTION		1	1	1	1						1					09/01/2030	1
31385H-AB-8	FED NATL MTG ASSOC #544602		03/01/2009	SCHEDULED REDEMPTION		140	140	142	141		(1)		(1)		140				2	06/01/2015	1
31385H-AD-4	FED NATL MTG ASSOC #544604		03/01/2009	SCHEDULED REDEMPTION		582	582	604	597		(15)		(15)		582				8	06/01/2015	1
31385H-NN-8	FED NATL MTG ASSOC #544997		03/01/2009	SCHEDULED REDEMPTION		12	12	12	12						12					06/01/2015	1
31385H-PJ-5	FED NATL MTG ASSOC #545025		03/01/2009	SCHEDULED REDEMPTION		2,551	2,551	2,604	2,587		(35)		(35)		2,551				37	06/01/2016	1
31385H-QC-9	FED NATL MTG ASSOC #545051		03/01/2009	SCHEDULED REDEMPTION		162	162	166	166		(3)		(3)		162				2	09/01/2029	1
31385H-Q4-7	FED NATL MTG ASSOC #545075		03/01/2009	SCHEDULED REDEMPTION		20	20	21	20		(1)		(1)		20					07/01/2031	1
31385H-Q8-8	FED NATL MTG ASSOC #545079		03/01/2009	SCHEDULED REDEMPTION		357	357	375	374		(17)		(17)		357				5	05/01/2030	1
31385H-S2-9	FED NATL MTG ASSOC #545137		03/01/2009	SCHEDULED REDEMPTION		2,689	2,689	2,765	2,791		(102)		(102)		2,689				48	08/01/2031	1
31385H-S3-7	FED NATL MTG ASSOC #545138		03/01/2009	SCHEDULED REDEMPTION		23,140	23,140	24,659	24,602		(1,461)		(1,461)		23,140				421	08/01/2031	1
31385H-TE-2	FED NATL MTG ASSOC #545149		03/01/2009	SCHEDULED REDEMPTION		3,645	3,645	3,797	3,767		(122)		(122)		3,645				49	08/01/2016	1
31385H-TK-8	FED NATL MTG ASSOC #545154		03/01/2009	SCHEDULED REDEMPTION		697	697	724	716		(19)		(19)		697				11	08/01/2016	1
31385H-UU-4	FED NATL MTG ASSOC #545195		03/01/2009	SCHEDULED REDEMPTION		44	44	46	46		(2)		(2)		44				1	09/01/2031	1
31385H-VT-6	FED NATL MTG ASSOC #545226		03/01/2009	SCHEDULED REDEMPTION		156	156	162	160		(4)		(4)		156				2	09/01/2016	1
31385H-V4-1	FED NATL MTG ASSOC #545235		03/01/2009	SCHEDULED REDEMPTION		177	177	185	184		(8)		(8)		177				3	10/01/2031	1
31385H-YA-4	FED NATL MTG ASSOC #545305		03/01/2009	SCHEDULED REDEMPTION		1,437	1,437	1,495	1,483		(45)		(45)		1,437				19	11/01/2016	1
31385H-2A-9	FED NATL MTG ASSOC #545369		03/01/2009	SCHEDULED REDEMPTION		443	443	460	455		(12)		(12)		443				7	09/01/2016	1
31385J-B2-3	FED NATL MTG ASSOC #545557		03/01/2009	SCHEDULED REDEMPTION		13,957	13,957	14,644	14,616		(658)		(658)		13,957				208	04/01/2032	1
31385J-D4-7	FED NATL MTG ASSOC #545623		03/01/2009	SCHEDULED REDEMPTION		1,119	1,119	1,164	1,155		(35)		(35)		1,119				15	05/01/2017	1
31385J-EK-0	FED NATL MTG ASSOC #545638		03/01/2009	SCHEDULED REDEMPTION		783	783	822	820		(37)		(37)		783				12	05/01/2032	1
31385J-HC-5	FED NATL MTG ASSOC #545727		03/01/2009	SCHEDULED REDEMPTION		21,496	21,496	21,831	21,732		(236)		(236)		21,496				266	05/01/2017	1
31385J-JC-3	FED NATL MTG ASSOC #545759		03/01/2009	SCHEDULED REDEMPTION		4,377	4,377	4,389	4,387		(10)		(10)		4,377				66	07/01/2032	1
31385J-JF-6	FED NATL MTG ASSOC #545762		03/01/2009	SCHEDULED REDEMPTION		1,087	1,087	1,093	1,092		(5)		(5)		1,087				16	07/01/2032	1
31385J-JK-5	FED NATL MTG ASSOC #545766		03/01/2009	SCHEDULED REDEMPTION		11,230	11,230	11,681	11,573		(343)		(343)		11,230				152	07/01/2017	1
31385J-K3-1	FED NATL MTG ASSOC #545814		03/01/2009	SCHEDULED REDEMPTION		5,008	5,008	5,018	5,016		(9)		(9)		5,008				76	08/01/2032	1
31385J-K4-9	FED NATL MTG ASSOC #545815		03/01/2009	SCHEDULED REDEMPTION		758	758	793	788		(30)		(30)		758				12	07/01/2032	1
31385J-M8-8	FED NATL MTG ASSOC #545883		03/01/2009	SCHEDULED REDEMPTION		15,233	15,233	15,640	15,522		(290)		(290)		15,233				190	09/01/2017	1
31385J-PN-2	FED NATL MTG ASSOC #545929		03/01/2009	SCHEDULED REDEMPTION		194	194	204	203		(9)		(9)		194				3	08/01/2032	1
31385J-UL-0	FED NATL MTG ASSOC #546087		03/01/2009	SCHEDULED REDEMPTION		579	579	585	583		(4)		(4)		579				10	07/01/2015	1
31385J-VG-0	FED NATL MTG ASSOC #546115		03/01/2009	SCHEDULED REDEMPTION		1,342	1,342	1,354	1,351		(10)		(10)		1,342				26	07/01/2015	1
31385J-5K-0	FED NATL MTG ASSOC #546350		03/01/2009	SCHEDULED REDEMPTION		966	966	1,003	990		(24)		(24)		966				15	06/01/2015	1
31385K-GC-3	FED NATL MTG ASSOC #546595		03/01/2009	SCHEDULED REDEMPTION		98	98	102	104		(6)		(6)		98				2	05/01/2030	1
31385K-K5-3	FED NATL MTG ASSOC #546716		03/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					07/01/2030	1
31385K-XE-0	FED NATL MTG ASSOC #547077		03/01/2009	SCHEDULED REDEMPTION		5	5	6	6						5					07/01/2030	1
31385K-YD-1	FED NATL MTG ASSOC #547108		03/01/2009	SCHEDULED REDEMPTION		709	709	716	714		(5)		(5)		709				13	07/01/2015	1
31385K-ZM-0	FED NATL MTG ASSOC #547148		03/01/2009	SCHEDULED REDEMPTION		588	588	601	599		(11)		(11)		588				9	11/01/2015	1
31385K-3Y-9	FED NATL MTG ASSOC #547215		03/01/2009	SCHEDULED REDEMPTION		35	35	36	37		(2)		(2)		35				1	07/01/2030	1
31385N-GV-5	FED NATL MTG ASSOC #547512		03/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					08/01/2030	1
31385N-LZ-0	FED NATL MTG ASSOC #547644		03/01/2009	SCHEDULED REDEMPTION		55	55	57	57		(3)		(3)		55				1	03/01/2031	1
31385N-TJ-8	FED NATL MTG ASSOC #547853		03/01/2009	SCHEDULED REDEMPTION		697	697	713	711		(14)		(14)		697				11	08/01/2015	1
31385P-AC-8	FED NATL MTG ASSOC #548203		03/01/2009	SCHEDULED REDEMPTION		220	220	226	226		(5)		(5)		220				3	01/01/2016	1
31385P-AH-7	FED NATL MTG ASSOC #548208		03/01/2009	SCHEDULED REDEMPTION		2,112	2,112	2,166	2,149		(37)		(37)		2,112				33	04/01/2016	1
31385P-H6-4	FED NATL MTG ASSOC #548453		03/01/2009	SCHEDULED REDEMPTION		549	549	576	575		(26)		(26)		549				8	11/01/2029	1
31385R-N6-3	FED NATL MTG ASSOC #550413		03/01/2009	SCHEDULED REDEMPTION		238	238	248	245		(6)		(6)		238				4	11/01/2015	1
31385R-UV-0	FED NATL MTG ASSOC #550596		03/01/2009	SCHEDULED REDEMPTION		72	72	74	72						72				1	10/01/2015	1
31385R-WB-2	FED NATL MTG ASSOC #550642		03/01/2009	SCHEDULED REDEMPTION		18	18	18	19		(1)		(1)		18					08/01/2030	1
31385R-4G-2	FED NATL MTG ASSOC #550823		03/01/2009	SCHEDULED REDEMPTION		144	144	149	148		(4)		(4)		144				2	01/01/2016	1
31385S-AL-2	FED NATL MTG ASSOC #550911		03/01/2009	SCHEDULED REDEMPTION		4,461	4,461	4,576	4,611		(150)		(150)		4,461				77	09/01/2015	1
31385S-K5-6	FED NATL MTG ASSOC #551216		03/01/2009	SCHEDULED REDEMPTION		1,943	1,943	2,017	2,016		(73)		(73)		1,943				36	09/01/2030	1
31385U-P9-8	FED NATL MTG ASSOC #553148		03/01/2009	SCHEDULED REDEMPTION		440	440	450	449		(10)		(10)		440				7	09/01/2015	1
31385W-J8-3	FED NATL MTG ASSOC #554787		03/01/2009	SCHEDULED REDEMPTION		604	604	611	603		1		1		604				11	10/01/2023	1
31385W-LQ-0	FED NATL MTG ASSOC #554835		03/01/2009	SCHEDULED REDEMPTION		292	292	304	303		(10)		(10)		292				5	11/01/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31385W-MS-5	FED NATL MTG ASSOC #554869		03/01/2009	SCHEDULED REDEMPTION		3,598	3,598	3,699	3,736		(139)		(139)		3,598				67	11/01/2030	1
31385W-NA-3	FED NATL MTG ASSOC #554885		03/01/2009	SCHEDULED REDEMPTION		2,561	2,561	2,629	2,561						2,561				43	11/01/2015	1
31385W-TM-1	FED NATL MTG ASSOC #555056		03/01/2009	SCHEDULED REDEMPTION		150	150	153	153		(3)		(3)		150				2	11/01/2017	1
31385W-WY-1	FED NATL MTG ASSOC #555163		03/01/2009	SCHEDULED REDEMPTION		2,870	2,870	3,014	2,998		(128)		(128)		2,870				42	01/01/2033	1
31385W-XJ-3	FED NATL MTG ASSOC #555181		03/01/2009	SCHEDULED REDEMPTION		248	248	260	260		(12)		(12)		248				4	01/01/2033	1
31385W-XY-0	FED NATL MTG ASSOC #555195		03/01/2009	SCHEDULED REDEMPTION		31,592	31,592	32,911	32,634		(1,043)		(1,043)		31,592				425	11/01/2017	1
31385W-X8-7	FED NATL MTG ASSOC #555203		03/01/2009	SCHEDULED REDEMPTION		37,827	37,827	39,978	39,894		(2,067)		(2,067)		37,827				583	09/01/2032	1
31385W-ZT-9	FED NATL MTG ASSOC #555254		03/01/2009	SCHEDULED REDEMPTION		9,973	9,973	10,146	10,141		(168)		(168)		9,973				150	01/01/2033	1
31385X-BZ-9	FED NATL MTG ASSOC #555456		03/01/2009	SCHEDULED REDEMPTION		2,095	2,095	2,127	2,121		(26)		(26)		2,095				27	04/01/2018	1
31385X-C8-8	FED NATL MTG ASSOC #555495		03/01/2009	SCHEDULED REDEMPTION		206,263	206,263	204,480	204,755		1,508		1,508		206,263				2,316	05/01/2018	1
31385X-2P-1	FED NATL MTG ASSOC #556182		03/01/2009	SCHEDULED REDEMPTION		3,200	3,200	3,218	3,217		(17)		(17)		3,200				37	07/01/2030	1
31385X-5Y-9	FED NATL MTG ASSOC #556263		03/01/2009	SCHEDULED REDEMPTION		48	48	49	49		(1)		(1)		48				1	12/01/2015	1
31386A-BN-5	FED NATL MTG ASSOC #557245		03/01/2009	SCHEDULED REDEMPTION		109	109	113	115		(6)		(6)		109				2	08/01/2030	1
31386A-CV-6	FED NATL MTG ASSOC #557284		03/01/2009	SCHEDULED REDEMPTION		1,557	1,557	1,597	1,581		(24)		(24)		1,557				25	09/01/2015	1
31386A-DZ-6	FED NATL MTG ASSOC #557320		03/01/2009	SCHEDULED REDEMPTION		17	17	18	18						17					01/01/2016	1
31386A-4N-3	FED NATL MTG ASSOC #558029		03/01/2009	SCHEDULED REDEMPTION		15	15	16	16						15					10/01/2015	1
31386B-UH-5	FED NATL MTG ASSOC #558684		03/01/2009	SCHEDULED REDEMPTION		10	10	11	11						10					01/01/2031	1
31386B-UK-8	FED NATL MTG ASSOC #558686		03/01/2009	SCHEDULED REDEMPTION		2,856	2,856	2,959	2,942		(86)		(86)		2,856				57	02/01/2031	1
31386B-7H-1	FED NATL MTG ASSOC #558996		03/01/2009	SCHEDULED REDEMPTION		3,129	3,129	3,154	3,129						3,129				52	10/01/2015	1
31386C-QY-1	FED NATL MTG ASSOC #559471		03/01/2009	SCHEDULED REDEMPTION		6,852	6,852	7,116	7,034		(182)		(182)		6,852				86	11/01/2015	1
31386C-R9-5	FED NATL MTG ASSOC #559512		03/01/2009	SCHEDULED REDEMPTION		170	170	170	170						170				3	11/01/2015	1
31386C-SY-9	FED NATL MTG ASSOC #559535		03/01/2009	SCHEDULED REDEMPTION		2,304	2,304	2,332	2,304						2,304				38	12/01/2015	1
31386C-WE-8	FED NATL MTG ASSOC #559645		03/01/2009	SCHEDULED REDEMPTION		1,217	1,217	1,264	1,250		(33)		(33)		1,217				19	01/01/2016	1
31386C-5W-8	FED NATL MTG ASSOC #559861		03/01/2009	SCHEDULED REDEMPTION		256	256	256	256						256				4	12/01/2015	1
31386D-ET-3	FED NATL MTG ASSOC #560046		03/01/2009	SCHEDULED REDEMPTION		2	2	2	2						2					02/01/2031	1
31386D-RG-7	FED NATL MTG ASSOC #560387		03/01/2009	SCHEDULED REDEMPTION		40	40	41	41		(1)		(1)		40				1	01/01/2016	1
31386D-TN-0	FED NATL MTG ASSOC #560457		03/01/2009	SCHEDULED REDEMPTION		106	106	110	110		(4)		(4)		106				2	12/01/2030	1
31386E-PY-8	FED NATL MTG ASSOC #561239		03/01/2009	SCHEDULED REDEMPTION		123	123	128	127		(4)		(4)		123				2	04/01/2031	1
31386F-BM-6	FED NATL MTG ASSOC #561744		03/01/2009	SCHEDULED REDEMPTION		210	210	222	220		(10)		(10)		210				4	12/01/2030	1
31386F-K9-5	FED NATL MTG ASSOC #562020		03/01/2009	SCHEDULED REDEMPTION		2,475	2,475	2,531	2,523		(48)		(48)		2,475				39	12/01/2015	1
31386F-MY-8	FED NATL MTG ASSOC #562075		03/01/2009	SCHEDULED REDEMPTION		2,765	2,765	2,765	2,765						2,765				51	12/01/2015	1
31386F-M3-6	FED NATL MTG ASSOC #562078		03/01/2009	SCHEDULED REDEMPTION		34	34	36	36		(1)		(1)		34				1	12/01/2030	1
31386F-RU-1	FED NATL MTG ASSOC #562199		03/01/2009	SCHEDULED REDEMPTION		72	72	75	75		(3)		(3)		72				1	01/01/2031	1
31386F-VF-9	FED NATL MTG ASSOC #562314		03/01/2009	SCHEDULED REDEMPTION		2,693	2,693	2,796	2,764		(71)		(71)		2,693				43	01/01/2016	1
31386F-X3-4	FED NATL MTG ASSOC #562398		03/01/2009	SCHEDULED REDEMPTION		592	592	621	620		(29)		(29)		592				9	02/01/2031	1
31386F-3X-1	FED NATL MTG ASSOC #562514		03/01/2009	SCHEDULED REDEMPTION		427	427	429	429		(2)		(2)		427				6	02/01/2031	1
31386G-K3-6	FED NATL MTG ASSOC #562914		03/01/2009	SCHEDULED REDEMPTION		38	38	38	38						38				1	03/01/2016	1
31386G-ZL-0	FED NATL MTG ASSOC #563347		03/01/2009	SCHEDULED REDEMPTION		767	767	784	780		(13)		(13)		767				12	12/01/2015	1
31386H-L2-5	FED NATL MTG ASSOC #563845		03/01/2009	SCHEDULED REDEMPTION		965	965	990	986		(21)		(21)		965				15	02/01/2016	1
31386H-MR-9	FED NATL MTG ASSOC #563868		03/01/2009	SCHEDULED REDEMPTION		20,723	20,723	21,526	21,593		(870)		(870)		20,723				387	01/01/2031	1
31386H-4A-6	FED NATL MTG ASSOC #564317		03/01/2009	SCHEDULED REDEMPTION		2	2	2	2						2					11/01/2030	1
31386J-BC-0	FED NATL MTG ASSOC #564435		03/01/2009	SCHEDULED REDEMPTION		102	102	107	106		(4)		(4)		102				2	06/01/2031	1
31386J-FQ-5	FED NATL MTG ASSOC #564575		03/01/2009	SCHEDULED REDEMPTION		124	124	129	129		(4)		(4)		124				2	03/01/2031	1
31386J-KL-0	FED NATL MTG ASSOC #564699		03/01/2009	SCHEDULED REDEMPTION		287	287	298	295		(8)		(8)		287				5	12/01/2015	1
31386K-YF-5	FED NATL MTG ASSOC #566010		03/01/2009	SCHEDULED REDEMPTION		149	149	152	151		(2)		(2)		149				3	01/01/2016	1
31386L-S9-4	FED NATL MTG ASSOC #566744		03/01/2009	SCHEDULED REDEMPTION		456	456	474	472		(16)		(16)		456				8	01/01/2031	1
31386L-YZ-9	FED NATL MTG ASSOC #566928		03/01/2009	SCHEDULED REDEMPTION		352	352	366	362		(9)		(9)		352				6	01/01/2016	1
31386M-RK-8	FED NATL MTG ASSOC #567590		03/01/2009	SCHEDULED REDEMPTION		2,285	2,285	2,388	2,381		(96)		(96)		2,285				40	02/01/2031	1
31386M-SP-6	FED NATL MTG ASSOC #567626		03/01/2009	SCHEDULED REDEMPTION		8	8	8	8						8					02/01/2031	1
31386M-3B-4	FED NATL MTG ASSOC #567894		03/01/2009	SCHEDULED REDEMPTION		352	352	366	362		(9)		(9)		352				5	01/01/2016	1
31386M-5V-8	FED NATL MTG ASSOC #567960		03/01/2009	SCHEDULED REDEMPTION		9	9	9	9						9					02/01/2031	1
31386N-B7-2	FED NATL MTG ASSOC #568062		03/01/2009	SCHEDULED REDEMPTION		438	438	448	452		(14)		(14)		438				7	05/01/2016	1
31386N-DQ-8	FED NATL MTG ASSOC #568111		03/01/2009	SCHEDULED REDEMPTION		21	21	22	23		(1)		(1)		21					01/01/2031	1
31386N-LR-7	FED NATL MTG ASSOC #568336		03/01/2009	SCHEDULED REDEMPTION		92	92	96	96		(4)		(4)		92				2	01/01/2031	1
31386N-SH-2	FED NATL MTG ASSOC #568520		03/01/2009	SCHEDULED REDEMPTION		519	519	531	529		(9)		(9)		519				8	01/01/2016	1
31386N-SM-1	FED NATL MTG ASSOC #568524		03/01/2009	SCHEDULED REDEMPTION		203	203	210	208		(5)		(5)		203				3	01/01/2016	1
31386N-VK-1	FED NATL MTG ASSOC #568618		03/01/2009	SCHEDULED REDEMPTION		178	178	183	182		(4)		(4)		178				3	01/01/2016	1
31386N-XE-3	FED NATL MTG ASSOC #568677		03/01/2009	SCHEDULED REDEMPTION		272	272	283	283		(11)		(11)		272				4	01/01/2031	1
31386N-6A-1	FED NATL MTG ASSOC #568865		03/01/2009	SCHEDULED REDEMPTION		729	729	757	758		(30)		(30)		729				13	12/01/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31386P-NR-0	FED NATL MTG ASSOC #569300		03/01/2009	SCHEDULED REDEMPTION		722	722	751	745		(23)		(23)		722				10	06/01/2016	1
31386P-N6-6	FED NATL MTG ASSOC #569313		03/01/2009	SCHEDULED REDEMPTION		2,554	2,554	2,620	2,623		(69)		(69)		2,554				40	07/01/2016	1
31386Q-DC-2	FED NATL MTG ASSOC #569899		03/01/2009	SCHEDULED REDEMPTION		154	154	160	161		(6)		(6)		154				3	02/01/2031	1
31386Q-E6-4	FED NATL MTG ASSOC #569957		03/01/2009	SCHEDULED REDEMPTION		572	572	587	586		(14)		(14)		572				8	02/01/2016	1
31386Q-XT-3	FED NATL MTG ASSOC #570490		03/01/2009	SCHEDULED REDEMPTION		122	122	127	125		(3)		(3)		122				2	12/01/2015	1
31386S-BY-2	FED NATL MTG ASSOC #571655		03/01/2009	SCHEDULED REDEMPTION		4,203	4,203	4,357	4,309		(106)		(106)		4,203				51	02/01/2016	1
31386S-N7-8	FED NATL MTG ASSOC #572014		03/01/2009	SCHEDULED REDEMPTION		23,307	23,307	24,203	23,934		(627)		(627)		23,307				404	03/01/2016	1
31386S-T5-6	FED NATL MTG ASSOC #572172		03/01/2009	SCHEDULED REDEMPTION		29	29	30	30		(1)		(1)		29					01/01/2031	1
31386T-AV-7	FED NATL MTG ASSOC #572520		03/01/2009	SCHEDULED REDEMPTION		625	625	638	634		(9)		(9)		625				9	04/01/2016	1
31386T-B2-0	FED NATL MTG ASSOC #572557		03/01/2009	SCHEDULED REDEMPTION		868	868	890	883		(15)		(15)		868				14	04/01/2016	1
31386T-MT-9	FED NATL MTG ASSOC #572870		03/01/2009	SCHEDULED REDEMPTION		7,503	7,503	7,722	7,702		(199)		(199)		7,503				77	04/01/2021	1
31386T-M7-7	FED NATL MTG ASSOC #572882		03/01/2009	SCHEDULED REDEMPTION		458	458	468	465		(7)		(7)		458				7	04/01/2016	1
31386T-PS-8	FED NATL MTG ASSOC #572933		03/01/2009	SCHEDULED REDEMPTION		131	131	137	136		(5)		(5)		131				2	04/01/2031	1
31386T-P8-2	FED NATL MTG ASSOC #572947		03/01/2009	SCHEDULED REDEMPTION		888	888	906	901		(13)		(13)		888				13	04/01/2016	1
31386T-QR-9	FED NATL MTG ASSOC #572964		03/01/2009	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15					05/01/2031	1
31386U-V5-8	FED NATL MTG ASSOC #574036		03/01/2009	SCHEDULED REDEMPTION		804	804	843	842		(38)		(38)		804				12	05/01/2031	1
31386U-ZX-3	FED NATL MTG ASSOC #574158		03/01/2009	SCHEDULED REDEMPTION		1,945	1,945	2,019	1,996		(52)		(52)		1,945				30	04/01/2016	1
31386V-U3-2	FED NATL MTG ASSOC #574902		03/01/2009	SCHEDULED REDEMPTION		10,068	10,068	10,489	10,401		(333)		(333)		10,068				148	06/01/2016	1
31386W-DN-5	FED NATL MTG ASSOC #575309		03/01/2009	SCHEDULED REDEMPTION		277	277	287	284		(7)		(7)		277				4	03/01/2016	1
31386W-FF-0	FED NATL MTG ASSOC #575366		03/01/2009	SCHEDULED REDEMPTION		2,195	2,195	2,287	2,267		(72)		(72)		2,195				29	03/01/2016	1
31386X-AN-6	FED NATL MTG ASSOC #576113		03/01/2009	SCHEDULED REDEMPTION		1,969	1,969	2,044	2,034		(65)		(65)		1,969				37	05/01/2031	1
31386X-AR-7	FED NATL MTG ASSOC #576116		03/01/2009	SCHEDULED REDEMPTION		491	491	502	498		(7)		(7)		491				8	05/01/2016	1
31386X-B6-2	FED NATL MTG ASSOC #576161		03/01/2009	SCHEDULED REDEMPTION		786	786	802	798		(12)		(12)		786				12	03/01/2016	1
31386X-TB-2	FED NATL MTG ASSOC #576646		03/01/2009	SCHEDULED REDEMPTION		65	65	68	68		(2)		(2)		65				1	02/01/2031	1
31386X-Z6-6	FED NATL MTG ASSOC #576865		03/01/2009	SCHEDULED REDEMPTION		55	55	58	58		(3)		(3)		55				1	06/01/2031	1
31386Y-XR-0	FED NATL MTG ASSOC #577688		03/01/2009	SCHEDULED REDEMPTION		140	140	147	148		(8)		(8)		140				2	03/01/2031	1
31386Y-3S-1	FED NATL MTG ASSOC #577809		03/01/2009	SCHEDULED REDEMPTION		3,826	3,826	3,928	3,902		(77)		(77)		3,826				47	04/01/2016	1
31386Y-5W-0	FED NATL MTG ASSOC #577861		03/01/2009	SCHEDULED REDEMPTION		674	674	685	682		(8)		(8)		674				8	04/01/2016	1
31387B-S7-9	FED NATL MTG ASSOC #579342		03/01/2009	SCHEDULED REDEMPTION		38	38	39	38		(1)		(1)		38				1	04/01/2016	1
31387B-T8-6	FED NATL MTG ASSOC #579375		03/01/2009	SCHEDULED REDEMPTION		816	816	835	827		(11)		(11)		816				13	04/01/2016	1
31387C-D9-9	FED NATL MTG ASSOC #579828		03/01/2009	SCHEDULED REDEMPTION		140	140	145	143		(4)		(4)		140				2	05/01/2016	1
31387C-LZ-2	FED NATL MTG ASSOC #580044		03/01/2009	SCHEDULED REDEMPTION		369	369	383	380		(11)		(11)		369				5	06/01/2016	1
31387C-QK-0	FED NATL MTG ASSOC #580158		03/01/2009	SCHEDULED REDEMPTION		526	526	538	534		(8)		(8)		526				8	08/01/2016	1
31387C-QU-8	FED NATL MTG ASSOC #580167		03/01/2009	SCHEDULED REDEMPTION		304	304	310	308		(4)		(4)		304				4	09/01/2016	1
31387C-Q6-1	FED NATL MTG ASSOC #580177		03/01/2009	SCHEDULED REDEMPTION		1,150	1,150	1,196	1,186		(36)		(36)		1,150				16	10/01/2016	1
31387C-SW-2	FED NATL MTG ASSOC #580233		03/01/2009	SCHEDULED REDEMPTION		1,194	1,194	1,253	1,251		(58)		(58)		1,194				17	08/01/2031	1
31387D-AJ-8	FED NATL MTG ASSOC #580609		03/01/2009	SCHEDULED REDEMPTION		19	19	19	19						19					05/01/2031	1
31387D-BR-9	FED NATL MTG ASSOC #580648		03/01/2009	SCHEDULED REDEMPTION		132	132	137	140		(8)		(8)		132				2	05/01/2031	1
31387D-JH-3	FED NATL MTG ASSOC #580864		03/01/2009	SCHEDULED REDEMPTION		1,063	1,063	1,104	1,092		(28)		(28)		1,063				17	05/01/2016	1
31387D-KZ-1	FED NATL MTG ASSOC #580912		03/01/2009	SCHEDULED REDEMPTION		68	68	70	69		(1)		(1)		68				1	05/01/2016	1
31387D-NM-7	FED NATL MTG ASSOC #580996		03/01/2009	SCHEDULED REDEMPTION		3,142	3,142	3,158	3,157		(16)		(16)		3,142				45	05/01/2031	1
31387D-SW-0	FED NATL MTG ASSOC #581133		03/01/2009	SCHEDULED REDEMPTION		3,444	3,444	3,576	3,534		(90)		(90)		3,444				53	05/01/2016	1
31387D-TN-9	FED NATL MTG ASSOC #581157		03/01/2009	SCHEDULED REDEMPTION		6,711	6,711	7,048	7,034		(323)		(323)		6,711				109	04/01/2031	1
31387D-XQ-7	FED NATL MTG ASSOC #581287		03/01/2009	SCHEDULED REDEMPTION		382	382	402	401		(18)		(18)		382				6	05/01/2031	1
31387D-3T-4	FED NATL MTG ASSOC #581410		03/01/2009	SCHEDULED REDEMPTION		9,796	9,796	10,278	10,261		(464)		(464)		9,796				157	06/01/2031	1
31387D-4W-6	FED NATL MTG ASSOC #581437		03/01/2009	SCHEDULED REDEMPTION		148	148	155	155		(7)		(7)		148				2	06/01/2031	1
31387E-CT-2	FED NATL MTG ASSOC #581582		03/01/2009	SCHEDULED REDEMPTION		1,059	1,059	1,112	1,110		(51)		(51)		1,059				13	06/01/2031	1
31387E-E2-9	FED NATL MTG ASSOC #581653		03/01/2009	SCHEDULED REDEMPTION		1,935	1,935	1,975	1,961		(26)		(26)		1,935				28	06/01/2016	1
31387E-NM-5	FED NATL MTG ASSOC #581896		03/01/2009	SCHEDULED REDEMPTION		835	835	854	847		(12)		(12)		835				13	07/01/2016	1
31387E-TL-1	FED NATL MTG ASSOC #582055		03/01/2009	SCHEDULED REDEMPTION		71	71	74	74		(3)		(3)		71				1	05/01/2031	1
31387F-N2-6	FED NATL MTG ASSOC #582809		03/01/2009	SCHEDULED REDEMPTION		86	86	92	90		(4)		(4)		86				2	04/01/2031	1
31387F-R9-7	FED NATL MTG ASSOC #582912		03/01/2009	SCHEDULED REDEMPTION		529	529	550	543		(14)		(14)		529				8	06/01/2016	1
31387J-QM-1	FED NATL MTG ASSOC #585560		03/01/2009	SCHEDULED REDEMPTION		189	189	193	191		(3)		(3)		189				3	06/01/2016	1
31387J-VW-3	FED NATL MTG ASSOC #585729		03/01/2009	SCHEDULED REDEMPTION		168	168	173	172		(3)		(3)		168				2	05/01/2016	1
31387K-BV-4	FED NATL MTG ASSOC #586052		03/01/2009	SCHEDULED REDEMPTION		6,625	6,625	6,478	6,540		85		85		6,625				81	06/01/2016	1
31387M-A6-6	FED NATL MTG ASSOC #587829		03/01/2009	SCHEDULED REDEMPTION		2,629	2,629	2,697	2,669		(40)		(40)		2,629				41	09/01/2016	1
31387M-QW-2	FED NATL MTG ASSOC #588269		03/01/2009	SCHEDULED REDEMPTION		104	104	106	106		(2)		(2)		104				2	06/01/2016	1
31387N-YP-6	FED NATL MTG ASSOC #589418		03/01/2009	SCHEDULED REDEMPTION		3,264	3,264	3,389	3,347		(83)		(83)		3,264				49	07/01/2016	1
31387N-ZK-6	FED NATL MTG ASSOC #589446		03/01/2009	SCHEDULED REDEMPTION		31	31	32	32						31					07/01/2016	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31387N-Z9-1	FED NATL MTG ASSOC #589468		03/01/2009	SCHEDULED REDEMPTION		73	73	76	75		(2)		(2)		73				1	07/01/2016	1
31387N-6D-4	FED NATL MTG ASSOC #589568		03/01/2009	SCHEDULED REDEMPTION		1,276	1,276	1,305	1,296		(20)		(20)		1,276				20	04/01/2016	1
31387P-QF-2	FED NATL MTG ASSOC #590054		03/01/2009	SCHEDULED REDEMPTION		4,831	4,831	4,886	4,864		(33)		(33)		4,831				70	06/01/2016	1
31387P-QZ-8	FED NATL MTG ASSOC #590072		03/01/2009	SCHEDULED REDEMPTION		1,920	1,920	1,960	1,945		(25)		(25)		1,920				28	06/01/2016	1
31387P-SH-6	FED NATL MTG ASSOC #590120		03/01/2009	SCHEDULED REDEMPTION		310	310	317	315		(4)		(4)		310				4	07/01/2016	1
31387Q-UH-1	FED NATL MTG ASSOC #591084		03/01/2009	SCHEDULED REDEMPTION		472	472	485	482		(10)		(10)		472				7	08/01/2016	1
31387Q-6Y-1	FED NATL MTG ASSOC #591387		03/01/2009	SCHEDULED REDEMPTION		1,096	1,096	1,142	1,133		(37)		(37)		1,096				15	09/01/2016	1
31387Q-7J-3	FED NATL MTG ASSOC #591397		03/01/2009	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23					08/01/2031	1
31387R-AU-2	FED NATL MTG ASSOC #591419		03/01/2009	SCHEDULED REDEMPTION		5,000	5,000	5,104	5,066		(66)		(66)		5,000				72	09/01/2016	1
31387R-B5-6	FED NATL MTG ASSOC #591460		03/01/2009	SCHEDULED REDEMPTION		124	124	126	125		(2)		(2)		124				2	08/01/2016	1
31387R-5L-8	FED NATL MTG ASSOC #592251		03/01/2009	SCHEDULED REDEMPTION		3,405	3,405	3,536	3,504		(99)		(99)		3,405				64	09/01/2031	1
31387S-VS-2	FED NATL MTG ASSOC #592925		03/01/2009	SCHEDULED REDEMPTION		65	65	66	66		(1)		(1)		65				1	07/01/2016	1
31387S-2G-0	FED NATL MTG ASSOC #593075		03/01/2009	SCHEDULED REDEMPTION		394	394	412	409		(15)		(15)		394				6	07/01/2031	1
31387S-2S-4	FED NATL MTG ASSOC #593085		03/01/2009	SCHEDULED REDEMPTION		66	66	69	68		(2)		(2)		66				1	07/01/2031	1
31387S-3T-1	FED NATL MTG ASSOC #593110		03/01/2009	SCHEDULED REDEMPTION		43	43	45	44		(1)		(1)		43				1	07/01/2016	1
31387S-5G-7	FED NATL MTG ASSOC #593147		03/01/2009	SCHEDULED REDEMPTION		1,886	1,886	1,925	1,912		(26)		(26)		1,886				28	08/01/2016	1
31387S-5H-5	FED NATL MTG ASSOC #593148		03/01/2009	SCHEDULED REDEMPTION		1,331	1,331	1,365	1,353		(22)		(22)		1,331				21	08/01/2016	1
31387S-5X-0	FED NATL MTG ASSOC #593162		03/01/2009	SCHEDULED REDEMPTION		142	142	149	148		(7)		(7)		142				2	08/01/2031	1
31387T-AH-7	FED NATL MTG ASSOC #593208		03/01/2009	SCHEDULED REDEMPTION		117	117	122	121		(4)		(4)		117				2	08/01/2031	1
31387U-B2-6	FED NATL MTG ASSOC #594157		03/01/2009	SCHEDULED REDEMPTION		83	83	87	86		(3)		(3)		83				1	08/01/2031	1
31387U-CS-8	FED NATL MTG ASSOC #594181		03/01/2009	SCHEDULED REDEMPTION		2,856	2,856	2,985	2,979		(123)		(123)		2,856				50	06/01/2031	1
31387U-SL-6	FED NATL MTG ASSOC #594623		03/01/2009	SCHEDULED REDEMPTION		4,246	4,246	4,334	4,304		(58)		(58)		4,246				61	06/01/2016	1
31387U-TJ-0	FED NATL MTG ASSOC #594653		03/01/2009	SCHEDULED REDEMPTION		199	199	210	207		(9)		(9)		199				4	06/01/2031	1
31387U-5Z-0	FED NATL MTG ASSOC #594964		03/01/2009	SCHEDULED REDEMPTION		80	80	82	82		(1)		(1)		80				1	08/01/2016	1
31387V-WR-6	FED NATL MTG ASSOC #595656		03/01/2009	SCHEDULED REDEMPTION		130	130	135	134		(3)		(3)		130				2	04/01/2016	1
31387V-YQ-6	FED NATL MTG ASSOC #595719		03/01/2009	SCHEDULED REDEMPTION		1,416	1,416	1,445	1,436		(20)		(20)		1,416				20	08/01/2016	1
31387W-J3-2	FED NATL MTG ASSOC #596182		03/01/2009	SCHEDULED REDEMPTION		620	620	648	642		(22)		(22)		620				10	09/01/2031	1
31387W-LE-5	FED NATL MTG ASSOC #596225		03/01/2009	SCHEDULED REDEMPTION		555	555	569	563		(9)		(9)		555				8	08/01/2016	1
31387W-LT-2	FED NATL MTG ASSOC #596238		03/01/2009	SCHEDULED REDEMPTION		1,255	1,255	1,318	1,315		(60)		(60)		1,255				14	07/01/2031	1
31387W-QG-5	FED NATL MTG ASSOC #596355		03/01/2009	SCHEDULED REDEMPTION		2,189	2,189	2,235	2,220		(30)		(30)		2,189				31	07/01/2016	1
31387W-QH-3	FED NATL MTG ASSOC #596356		03/01/2009	SCHEDULED REDEMPTION		1,665	1,665	1,699	1,687		(23)		(23)		1,665				24	07/01/2016	1
31387W-TT-4	FED NATL MTG ASSOC #596462		03/01/2009	SCHEDULED REDEMPTION		30	30	31	31		(1)		(1)		30					08/01/2031	1
31387W-ZK-6	FED NATL MTG ASSOC #596646		03/01/2009	SCHEDULED REDEMPTION		1,225	1,225	1,251	1,245		(20)		(20)		1,225				18	08/01/2016	1
31387X-HX-6	FED NATL MTG ASSOC #597046		03/01/2009	SCHEDULED REDEMPTION		540	540	551	547		(7)		(7)		540				8	09/01/2016	1
31387X-JE-6	FED NATL MTG ASSOC #597061		03/01/2009	SCHEDULED REDEMPTION		188	188	197	195		(7)		(7)		188				3	09/01/2031	1
31387X-JP-1	FED NATL MTG ASSOC #597070		03/01/2009	SCHEDULED REDEMPTION		70	70	71	71		(1)		(1)		70				1	09/01/2016	1
31387Y-MK-6	FED NATL MTG ASSOC #598062		03/01/2009	SCHEDULED REDEMPTION		68	68	70	71		(2)		(2)		68				1	08/01/2031	1
31387Y-TE-3	FED NATL MTG ASSOC #598249		03/01/2009	SCHEDULED REDEMPTION		89	89	90	90		(1)		(1)		89				1	07/01/2016	1
31388A-KR-4	FED NATL MTG ASSOC #598904		03/01/2009	SCHEDULED REDEMPTION		56	56	58	58		(2)		(2)		56				1	10/01/2031	1
31388A-K9-4	FED NATL MTG ASSOC #598920		03/01/2009	SCHEDULED REDEMPTION		12,097	12,097	12,348	12,264		(167)		(167)		12,097				176	11/01/2016	1
31388A-QT-4	FED NATL MTG ASSOC #599066		03/01/2009	SCHEDULED REDEMPTION		45	45	47	46		(2)		(2)		45				1	08/01/2031	1
31388A-W2-6	FED NATL MTG ASSOC #599265		03/01/2009	SCHEDULED REDEMPTION		550	550	562	558		(7)		(7)		550				8	08/01/2016	1
31388A-YS-7	FED NATL MTG ASSOC #599321		03/01/2009	SCHEDULED REDEMPTION		1,902	1,902	1,988	1,973		(70)		(70)		1,902				33	07/01/2031	1
31388B-Q2-1	FED NATL MTG ASSOC #599973		03/01/2009	SCHEDULED REDEMPTION		2,357	2,357	2,406	2,388		(30)		(30)		2,357				34	08/01/2016	1
31388B-X8-0	FED NATL MTG ASSOC #600203		03/01/2009	SCHEDULED REDEMPTION		42	42	44	43		(2)		(2)		42				1	07/01/2031	1
31388B-ZY-1	FED NATL MTG ASSOC #600259		03/01/2009	SCHEDULED REDEMPTION		3,769	3,769	3,926	3,895		(126)		(126)		3,769				50	08/01/2016	1
31388B-ZZ-8	FED NATL MTG ASSOC #600260		03/01/2009	SCHEDULED REDEMPTION		2,215	2,215	2,261	2,247		(32)		(32)		2,215				32	08/01/2016	1
31388C-7G-9	FED NATL MTG ASSOC #601295		03/01/2009	SCHEDULED REDEMPTION		103	103	106	108		(4)		(4)		103				2	08/01/2031	1
31388D-DP-0	FED NATL MTG ASSOC #601410		03/01/2009	SCHEDULED REDEMPTION		369	369	377	374		(5)		(5)		369				6	10/01/2016	1
31388D-DW-5	FED NATL MTG ASSOC #601417		03/01/2009	SCHEDULED REDEMPTION		429	429	449	445		(16)		(16)		429				7	11/01/2031	1
31388D-LC-0	FED NATL MTG ASSOC #601623		03/01/2009	SCHEDULED REDEMPTION		56	56	57	57		(1)		(1)		56				1	08/01/2031	1
31388D-PB-8	FED NATL MTG ASSOC #601718		03/01/2009	SCHEDULED REDEMPTION		67	67	68	67		(1)		(1)		67				1	08/01/2016	1
31388D-P4-4	FED NATL MTG ASSOC #601743		03/01/2009	SCHEDULED REDEMPTION		110	110	112	112		(2)		(2)		110				2	08/01/2016	1
31388D-YP-7	FED NATL MTG ASSOC #602018		03/01/2009	SCHEDULED REDEMPTION		1,649	1,649	1,686	1,670		(22)		(22)		1,649				26	08/01/2016	1
31388D-Y7-7	FED NATL MTG ASSOC #602034		03/01/2009	SCHEDULED REDEMPTION		39	39	40	41		(2)		(2)		39				1	08/01/2031	1
31388D-ZG-6	FED NATL MTG ASSOC #602043		03/01/2009	SCHEDULED REDEMPTION		1,701	1,701	1,736	1,723		(22)		(22)		1,701				25	08/01/2016	1
31388E-FY-7	FED NATL MTG ASSOC #602383		03/01/2009	SCHEDULED REDEMPTION		5,376	5,376	5,488	5,450		(74)		(74)		5,376				83	08/01/2016	1
31388E-T7-1	FED NATL MTG ASSOC #602774		03/01/2009	SCHEDULED REDEMPTION		205	205	213	210		(5)		(5)		205				3	06/01/2016	1
31388E-W4-4	FED NATL MTG ASSOC #602867		03/01/2009	SCHEDULED REDEMPTION		529	529	540	536		(7)		(7)		529				8	10/01/2016	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31388F-FX-6	FED NATL MTG ASSOC #603282		03/01/2009	SCHEDULED REDEMPTION		186	186	195	193		(7)		(7)		186				3	09/01/2031	1
31388G-UW-9	FED NATL MTG ASSOC #604597		03/01/2009	SCHEDULED REDEMPTION		1,434	1,434	1,474	1,474		(40)		(40)		1,434				21	09/01/2031	1
31388H-NM-7	FED NATL MTG ASSOC #605296		03/01/2009	SCHEDULED REDEMPTION		61	61	63	62		(1)		(1)		61				1	09/01/2016	1
31388H-R4-3	FED NATL MTG ASSOC #605407		03/01/2009	SCHEDULED REDEMPTION		87	87	92	91		(4)		(4)		87				2	05/01/2031	1
31388H-TY-5	FED NATL MTG ASSOC #605467		03/01/2009	SCHEDULED REDEMPTION		286	286	303	299		(12)		(12)		286				5	08/01/2031	1
31388J-XL-4	FED NATL MTG ASSOC #606483		03/01/2009	SCHEDULED REDEMPTION		200	200	204	202		(3)		(3)		200				3	09/01/2016	1
31388K-D9-0	FED NATL MTG ASSOC #606828		03/01/2009	SCHEDULED REDEMPTION		46	46	48	48		(2)		(2)		46				1	10/01/2031	1
31388K-K6-8	FED NATL MTG ASSOC #607017		03/01/2009	SCHEDULED REDEMPTION		274	274	280	278		(4)		(4)		274				4	10/01/2016	1
31388K-PK-2	FED NATL MTG ASSOC #607126		03/01/2009	SCHEDULED REDEMPTION		16,946	16,946	16,998	16,990		(45)		(45)		16,946				258	11/01/2031	1
31388K-QF-2	FED NATL MTG ASSOC #607154		03/01/2009	SCHEDULED REDEMPTION		363	363	379	375		(13)		(13)		363				6	11/01/2031	1
31388K-W4-0	FED NATL MTG ASSOC #607367		03/01/2009	SCHEDULED REDEMPTION		119	119	119	119						119				2	11/01/2031	1
31388K-4F-6	FED NATL MTG ASSOC #607522		03/01/2009	SCHEDULED REDEMPTION		2,625	2,625	2,630	2,630		(5)		(5)		2,625				41	11/01/2031	1
31388K-7A-4	FED NATL MTG ASSOC #607589		03/01/2009	SCHEDULED REDEMPTION		66	66	68	67		(1)		(1)		66				1	11/01/2016	1
31388L-Q5-2	FED NATL MTG ASSOC #608076		03/01/2009	SCHEDULED REDEMPTION		10	10	10	10						10					10/01/2031	1
31388L-U7-3	FED NATL MTG ASSOC #608206		03/01/2009	SCHEDULED REDEMPTION		6,697	6,697	6,767	6,754		(57)		(57)		6,697				107	01/01/2032	1
31388M-JQ-2	FED NATL MTG ASSOC #608771		03/01/2009	SCHEDULED REDEMPTION		5,738	5,738	5,830	5,780		(42)		(42)		5,738				83	09/01/2016	1
31388M-K4-9	FED NATL MTG ASSOC #608815		03/01/2009	SCHEDULED REDEMPTION		16,880	16,880	17,149	17,001		(120)		(120)		16,880				210	09/01/2016	1
31388M-S7-4	FED NATL MTG ASSOC #609042		03/01/2009	SCHEDULED REDEMPTION		1,002	1,002	1,023	1,015		(13)		(13)		1,002				14	09/01/2016	1
31388M-UA-4	FED NATL MTG ASSOC #609077		03/01/2009	SCHEDULED REDEMPTION		175	175	179	178		(2)		(2)		175				3	09/01/2016	1
31388M-5X-2	FED NATL MTG ASSOC #609362		03/01/2009	SCHEDULED REDEMPTION		1,016	1,016	1,037	1,030		(14)		(14)		1,016				15	10/01/2016	1
31388N-BN-5	FED NATL MTG ASSOC #609445		03/01/2009	SCHEDULED REDEMPTION		186	186	197	194		(8)		(8)		186				4	07/01/2031	1
31388N-CR-5	FED NATL MTG ASSOC #609480		03/01/2009	SCHEDULED REDEMPTION		5,889	5,889	6,154	6,107		(218)		(218)		5,889				103	10/01/2031	1
31388N-FK-7	FED NATL MTG ASSOC #609570		03/01/2009	SCHEDULED REDEMPTION		722	722	737	731		(9)		(9)		722				10	11/01/2016	1
31388N-GW-0	FED NATL MTG ASSOC #609613		03/01/2009	SCHEDULED REDEMPTION		1,889	1,889	1,928	1,914		(25)		(25)		1,889				27	11/01/2016	1
31388P-CS-8	FED NATL MTG ASSOC #610381		03/01/2009	SCHEDULED REDEMPTION		147	147	153	152		(5)		(5)		147				2	10/01/2031	1
31388Q-W8-8	FED NATL MTG ASSOC #611871		03/01/2009	SCHEDULED REDEMPTION		582	582	594	589		(8)		(8)		582				8	11/01/2016	1
31388S-AN-5	FED NATL MTG ASSOC #613013		03/01/2009	SCHEDULED REDEMPTION		42	42	44	44		(2)		(2)		42				1	05/01/2031	1
31388S-2G-9	FED NATL MTG ASSOC #613775		03/01/2009	SCHEDULED REDEMPTION		55	55	57	57		(2)		(2)		55				1	11/01/2016	1
31388T-MZ-3	FED NATL MTG ASSOC #614276		03/01/2009	SCHEDULED REDEMPTION		399	399	418	417		(19)		(19)		399				6	01/01/2032	1
31388T-WE-9	FED NATL MTG ASSOC #614545		03/01/2009	SCHEDULED REDEMPTION		107	107	113	111		(4)		(4)		107				2	07/01/2031	1
31388U-PG-9	FED NATL MTG ASSOC #615223		03/01/2009	SCHEDULED REDEMPTION		5,267	5,267	5,408	5,375		(107)		(107)		5,267				69	11/01/2016	1
31388U-PK-0	FED NATL MTG ASSOC #615226		03/01/2009	SCHEDULED REDEMPTION		111	111	113	112		(2)		(2)		111				2	11/01/2016	1
31388V-MM-7	FED NATL MTG ASSOC #616064		03/01/2009	SCHEDULED REDEMPTION		18,279	18,279	18,564	18,499		(221)		(221)		18,279				233	11/01/2016	1
31388V-M2-1	FED NATL MTG ASSOC #616077		03/01/2009	SCHEDULED REDEMPTION		9,564	9,564	9,763	9,689		(125)		(125)		9,564				142	11/01/2016	1
31388V-RS-9	FED NATL MTG ASSOC #616197		03/01/2009	SCHEDULED REDEMPTION		1,175	1,175	1,228	1,214		(40)		(40)		1,175				18	12/01/2031	1
31388W-R2-4	FED NATL MTG ASSOC #617105		03/01/2009	SCHEDULED REDEMPTION		1,096	1,096	1,108	1,106		(9)		(9)		1,096				16	12/01/2031	1
31388X-AD-6	FED NATL MTG ASSOC #617504		03/01/2009	SCHEDULED REDEMPTION		879	879	915	907		(27)		(27)		879				12	01/01/2017	1
31388X-R9-7	FED NATL MTG ASSOC #618012		03/01/2009	SCHEDULED REDEMPTION		23,641	23,641	23,887	23,844		(203)		(203)		23,641				339	02/01/2032	1
31388X-UC-6	FED NATL MTG ASSOC #618079		03/01/2009	SCHEDULED REDEMPTION		11,899	11,899	12,146	12,062		(164)		(164)		11,899				190	12/01/2016	1
31388X-X6-6	FED NATL MTG ASSOC #618201		03/01/2009	SCHEDULED REDEMPTION		957	957	984	984		(27)		(27)		957				15	11/01/2031	1
31388Y-FW-7	FED NATL MTG ASSOC #618581		03/01/2009	SCHEDULED REDEMPTION		114	114	119	118		(4)		(4)		114				2	08/01/2031	1
31389A-CN-1	FED NATL MTG ASSOC #619377		03/01/2009	SCHEDULED REDEMPTION		10	10	11	11						10					02/01/2032	1
31389A-RK-1	FED NATL MTG ASSOC #619790		03/01/2009	SCHEDULED REDEMPTION		555	555	561	560		(5)		(5)		555				8	12/01/2031	1
31389A-V9-1	FED NATL MTG ASSOC #619940		03/01/2009	SCHEDULED REDEMPTION		133	133	136	136		(3)		(3)		133				2	12/01/2021	1
31389A-5Z-2	FED NATL MTG ASSOC #620164		03/01/2009	SCHEDULED REDEMPTION		268	268	282	281		(13)		(13)		268				4	12/01/2031	1
31389D-TA-5	FED NATL MTG ASSOC #622545		03/01/2009	SCHEDULED REDEMPTION		209	209	211	211		(2)		(2)		209				3	09/01/2031	1
31389D-V3-8	FED NATL MTG ASSOC #622634		03/01/2009	SCHEDULED REDEMPTION		622	622	624	624		(1)		(1)		622				8	06/01/2031	1
31389E-AK-1	FED NATL MTG ASSOC #622910		03/01/2009	SCHEDULED REDEMPTION		3,016	3,016	3,016	3,016						3,016				40	10/01/2031	1
31389E-MP-7	FED NATL MTG ASSOC #623266		03/01/2009	SCHEDULED REDEMPTION		260	260	270	267		(7)		(7)		260				4	04/01/2016	1
31389E-MQ-5	FED NATL MTG ASSOC #623267		03/01/2009	SCHEDULED REDEMPTION		2,566	2,566	2,646	2,634		(68)		(68)		2,566				34	06/01/2021	1
31389F-FM-9	FED NATL MTG ASSOC #623972		03/01/2009	SCHEDULED REDEMPTION		35	35	37	36		(1)		(1)		35				1	01/01/2032	1
31389F-Q5-4	FED NATL MTG ASSOC #624276		03/01/2009	SCHEDULED REDEMPTION		12,837	12,837	13,180	13,075		(238)		(238)		12,837				141	01/01/2017	1
31389F-SU-7	FED NATL MTG ASSOC #624331		03/01/2009	SCHEDULED REDEMPTION		113	113	117	117		(4)		(4)		113				2	02/01/2032	1
31389G-W5-5	FED NATL MTG ASSOC #625368		03/01/2009	SCHEDULED REDEMPTION		1,056	1,056	1,059	1,059		(3)		(3)		1,056				15	02/01/2032	1
31389H-LW-6	FED NATL MTG ASSOC #625941		03/01/2009	SCHEDULED REDEMPTION		951	951	979	973		(22)		(22)		951				11	03/01/2017	1
31389H-NC-8	FED NATL MTG ASSOC #625987		03/01/2009	SCHEDULED REDEMPTION		1,023	1,023	1,047	1,038		(15)		(15)		1,023				15	01/01/2017	1
31389H-NF-1	FED NATL MTG ASSOC #625990		03/01/2009	SCHEDULED REDEMPTION		27,331	27,331	28,063	27,836		(505)		(505)		27,331				339	12/01/2016	1
31389J-TH-7	FED NATL MTG ASSOC #627052		03/01/2009	SCHEDULED REDEMPTION		514	514	520	519		(5)		(5)		514				7	02/01/2032	1
31389J-VJ-0	FED NATL MTG ASSOC #627117		03/01/2009	SCHEDULED REDEMPTION		6,281	6,281	6,590	6,576		(295)		(295)		6,281				101	02/01/2032	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)
31389K-XN-6	FED NATL MTG ASSOC #628085		03/01/2009	SCHEDULED REDEMPTION		806	806	846	844		(38)		(38)		806				12	02/01/2032	1
31389K-2L-4	FED NATL MTG ASSOC #628179		03/01/2009	SCHEDULED REDEMPTION		96	96	101	99		(3)		(3)		96				2	02/01/2032	1
31389L-VB-2	FED NATL MTG ASSOC #628910		03/01/2009	SCHEDULED REDEMPTION		204	204	214	214		(9)		(9)		204				3	03/01/2032	1
31389L-3R-8	FED NATL MTG ASSOC #629108		03/01/2009	SCHEDULED REDEMPTION		1,170	1,170	1,217	1,206		(36)		(36)		1,170				16	04/01/2017	1
31389M-CQ-8	FED NATL MTG ASSOC #629279		03/01/2009	SCHEDULED REDEMPTION		3,716	3,716	3,899	3,890		(174)		(174)		3,716				60	02/01/2032	1
31389M-XZ-5	FED NATL MTG ASSOC #629896		03/01/2009	SCHEDULED REDEMPTION		231	231	243	241		(10)		(10)		231				3	09/01/2032	1
31389N-AH-8	FED NATL MTG ASSOC #630108		02/01/2009	SCHEDULED REDEMPTION		19,674	19,674	20,437	21,083		(1,409)		(1,409)		19,674				246	02/01/2032	1
31389N-HU-2	FED NATL MTG ASSOC #630343		03/01/2009	SCHEDULED REDEMPTION		137	137	144	142		(4)		(4)		137				2	04/01/2032	1
31389N-R3-1	FED NATL MTG ASSOC #630606		03/01/2009	SCHEDULED REDEMPTION		1,716	1,716	1,755	1,746		(30)		(30)		1,716				27	05/01/2032	1
31389N-WF-8	FED NATL MTG ASSOC #630746		03/01/2009	SCHEDULED REDEMPTION		197	197	206	203		(6)		(6)		197				3	05/01/2032	1
31389Q-MM-7	FED NATL MTG ASSOC #632264		03/01/2009	SCHEDULED REDEMPTION		10	10	11	11						10					03/01/2032	1
31389Q-XF-0	FED NATL MTG ASSOC #632578		03/01/2009	SCHEDULED REDEMPTION		1,715	1,715	1,735	1,732		(18)		(18)		1,715				20	02/01/2032	1
31389R-B8-8	FED NATL MTG ASSOC #632863		03/01/2009	SCHEDULED REDEMPTION		3,044	3,044	3,167	3,139		(94)		(94)		3,044				44	04/01/2017	1
31389R-VP-8	FED NATL MTG ASSOC #633422		03/01/2009	SCHEDULED REDEMPTION		57	57	60	60		(3)		(3)		57				1	03/01/2032	1
31389R-ZK-5	FED NATL MTG ASSOC #633546		03/01/2009	SCHEDULED REDEMPTION		10,511	10,511	10,676	10,643		(131)		(131)		10,511				129	07/01/2017	1
31389S-DD-3	FED NATL MTG ASSOC #633800		03/01/2009	SCHEDULED REDEMPTION		6,298	6,298	6,298	6,298						6,298				82	12/01/2031	1
31389S-6W-9	FED NATL MTG ASSOC #634585		03/01/2009	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31					01/01/2032	1
31389T-E6-5	FED NATL MTG ASSOC #634757		03/01/2009	SCHEDULED REDEMPTION		5,322	5,322	5,460	5,430		(108)		(108)		5,322				61	03/01/2017	1
31389T-FH-0	FED NATL MTG ASSOC #634768		03/01/2009	SCHEDULED REDEMPTION		7,951	7,951	8,075	8,038		(86)		(86)		7,951				96	03/01/2017	1
31389U-KV-0	FED NATL MTG ASSOC #635808		03/01/2009	SCHEDULED REDEMPTION		250	250	261	258		(8)		(8)		250				4	03/01/2032	1
31389U-RF-8	FED NATL MTG ASSOC #635986		03/01/2009	SCHEDULED REDEMPTION		6,133	6,133	6,441	6,417		(283)		(283)		6,133				99	04/01/2032	1
31389U-7A-1	FED NATL MTG ASSOC #636389		03/01/2009	SCHEDULED REDEMPTION		352	352	370	368		(16)		(16)		352				5	04/01/2032	1
31389V-N4-5	FED NATL MTG ASSOC #636811		03/01/2009	SCHEDULED REDEMPTION		358	358	366	364		(6)		(6)		358				5	04/01/2032	1
31389V-RL-3	FED NATL MTG ASSOC #636891		03/01/2009	SCHEDULED REDEMPTION		551	551	572	565		(13)		(13)		551				9	04/01/2032	1
31389V-TY-3	FED NATL MTG ASSOC #636967		03/01/2009	SCHEDULED REDEMPTION		129	129	134	132		(3)		(3)		129				2	04/01/2032	1
31389V-6K-8	FED NATL MTG ASSOC #637274		03/01/2009	SCHEDULED REDEMPTION		749	749	750	750		(1)		(1)		749				11	05/01/2032	1
31389V-7L-5	FED NATL MTG ASSOC #637299		03/01/2009	SCHEDULED REDEMPTION		376	376	390	385		(9)		(9)		376				7	04/01/2032	1
31389W-AB-1	FED NATL MTG ASSOC #637302		03/01/2009	SCHEDULED REDEMPTION		372	372	387	382		(9)		(9)		372				6	04/01/2032	1
31389W-AW-5	FED NATL MTG ASSOC #637321		03/01/2009	SCHEDULED REDEMPTION		313	313	329	327		(14)		(14)		313				5	07/01/2032	1
31389W-EA-9	FED NATL MTG ASSOC #637429		03/01/2009	SCHEDULED REDEMPTION		5,481	5,481	5,628	5,615		(134)		(134)		5,481				62	08/01/2032	1
31389W-YG-4	FED NATL MTG ASSOC #638011		03/01/2009	SCHEDULED REDEMPTION		490	490	502	499		(9)		(9)		490				8	04/01/2032	1
31389X-JK-0	FED NATL MTG ASSOC #638466		03/01/2009	SCHEDULED REDEMPTION		395	395	410	405		(10)		(10)		395				7	03/01/2032	1
31389Y-AE-1	FED NATL MTG ASSOC #639105		03/01/2009	SCHEDULED REDEMPTION		376	376	378	377		(2)		(2)		376				6	07/01/2032	1
31389Y-AL-5	FED NATL MTG ASSOC #639111		03/01/2009	SCHEDULED REDEMPTION		295	295	296	296		(1)		(1)		295				4	07/01/2032	1
31389Y-CJ-8	FED NATL MTG ASSOC #639173		03/01/2009	SCHEDULED REDEMPTION		16,915	16,915	17,392	17,383		(468)		(468)		16,915				273	08/01/2032	1
31389Y-Q3-8	FED NATL MTG ASSOC #639574		03/01/2009	SCHEDULED REDEMPTION		870	870	910	897		(26)		(26)		870				14	03/01/2032	1
31389Y-UZ-2	FED NATL MTG ASSOC #639700		03/01/2009	SCHEDULED REDEMPTION		6,975	6,975	6,995	6,992		(17)		(17)		6,975				102	03/01/2032	1
31390A-BU-3	FED NATL MTG ASSOC #640051		03/01/2009	SCHEDULED REDEMPTION		60	60	60	60						60				1	04/01/2032	1
31390A-B4-1	FED NATL MTG ASSOC #640059		03/01/2009	SCHEDULED REDEMPTION		258	258	271	271		(12)		(12)		258				3	03/01/2032	1
31390B-D4-7	FED NATL MTG ASSOC #641023		03/01/2009	SCHEDULED REDEMPTION		82	82	82	82						82				1	05/01/2032	1
31390B-ED-6	FED NATL MTG ASSOC #641032		03/01/2009	SCHEDULED REDEMPTION		740	740	769	761		(22)		(22)		740				10	01/01/2018	1
31390B-E8-7	FED NATL MTG ASSOC #641059		03/01/2009	SCHEDULED REDEMPTION		1,062	1,062	1,064	1,063		(2)		(2)		1,062				15	05/01/2032	1
31390B-KV-9	FED NATL MTG ASSOC #641208		03/01/2009	SCHEDULED REDEMPTION		243	243	254	250		(7)		(7)		243				4	06/01/2032	1
31390B-PE-2	FED NATL MTG ASSOC #641321		03/01/2009	SCHEDULED REDEMPTION		545	545	572	570		(25)		(25)		545				8	04/01/2032	1
31390B-PH-5	FED NATL MTG ASSOC #641324		03/01/2009	SCHEDULED REDEMPTION		127	127	132	130		(3)		(3)		127				2	04/01/2032	1
31390B-PL-6	FED NATL MTG ASSOC #641327		03/01/2009	SCHEDULED REDEMPTION		277	277	286	285		(7)		(7)		277				4	04/01/2032	1
31390B-QV-3	FED NATL MTG ASSOC #641368		03/01/2009	SCHEDULED REDEMPTION		1,812	1,812	1,890	1,866		(54)		(54)		1,812				30	04/01/2032	1
31390B-UV-8	FED NATL MTG ASSOC #641496		03/01/2009	SCHEDULED REDEMPTION		219	219	230	229		(10)		(10)		219				3	08/01/2032	1
31390B-YA-0	FED NATL MTG ASSOC #641605		03/01/2009	SCHEDULED REDEMPTION		102	102	106	105		(3)		(3)		102				2	04/01/2032	1
31390B-3G-1	FED NATL MTG ASSOC #641699		03/01/2009	SCHEDULED REDEMPTION		90	90	93	93		(2)		(2)		90				1	06/01/2032	1
31390C-NX-0	FED NATL MTG ASSOC #642206		03/01/2009	SCHEDULED REDEMPTION		21,122	21,122	21,182	21,172		(50)		(50)		21,122				231	05/01/2032	1
31390C-TD-8	FED NATL MTG ASSOC #642348		03/01/2009	SCHEDULED REDEMPTION		3,927	3,927	4,122	4,114		(187)		(187)		3,927				57	05/01/2032	1
31390D-AR-5	FED NATL MTG ASSOC #642716		03/01/2009	SCHEDULED REDEMPTION		196	196	205	204		(7)		(7)		196				3	06/01/2032	1
31390E-HN-5	FED NATL MTG ASSOC #643837		03/01/2009	SCHEDULED REDEMPTION		3,725	3,725	3,881	3,848		(123)		(123)		3,725				52	05/01/2017	1
31390E-SP-8	FED NATL MTG ASSOC #644126		03/01/2009	SCHEDULED REDEMPTION		1,120	1,120	1,122	1,122		(2)		(2)		1,120				18	05/01/2032	1
31390F-C7-2	FED NATL MTG ASSOC #644594		03/01/2009	SCHEDULED REDEMPTION		172	172	177	177		(5)		(5)		172				2	05/01/2032	1
31390F-UD-9	FED NATL MTG ASSOC #645080		03/01/2009	SCHEDULED REDEMPTION		559	559	584	578		(20)		(20)		559				9	06/01/2032	1
31390G-GV-3	FED NATL MTG ASSOC #645612		03/01/2009	SCHEDULED REDEMPTION		737	737	774	770		(33)		(33)		737				12	06/01/2032	1
31390H-FP-5	FED NATL MTG ASSOC #646474		03/01/2009	SCHEDULED REDEMPTION		23,128	23,128	24,172	23,793		(665)		(665)		23,128				403	06/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31390H-KW-4	FED NATL MTG ASSOC #646609		03/01/2009	SCHEDULED REDEMPTION		6,532	6,532	6,860	6,819		(287)		(287)		6,532				105	07/01/2032	1
31390H-QC-2	FED NATL MTG ASSOC #646751		03/01/2009	SCHEDULED REDEMPTION		379	379	398	395		(16)		(16)		379				5	10/01/2032	1
31390H-QN-8	FED NATL MTG ASSOC #646761		03/01/2009	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16					01/01/2033	1
31390J-CP-4	FED NATL MTG ASSOC #647278		03/01/2009	SCHEDULED REDEMPTION		1,112	1,112	1,167	1,163		(51)		(51)		1,112				18	05/01/2032	1
31390J-CX-7	FED NATL MTG ASSOC #647286		03/01/2009	SCHEDULED REDEMPTION		70	70	72	71		(1)		(1)		70				1	05/01/2032	1
31390J-EP-2	FED NATL MTG ASSOC #647342		03/01/2009	SCHEDULED REDEMPTION		622	622	626	625		(3)		(3)		622				9	07/01/2032	1
31390J-J9-3	FED NATL MTG ASSOC #647488		03/01/2009	SCHEDULED REDEMPTION		465	465	467	467		(2)		(2)		465				7	06/01/2032	1
31390J-ZL-8	FED NATL MTG ASSOC #647947		03/01/2009	SCHEDULED REDEMPTION		21,321	21,321	21,683	21,673		(353)		(353)		21,321				246	06/01/2032	1
31390J-2Q-3	FED NATL MTG ASSOC #647983		03/01/2009	SCHEDULED REDEMPTION		344	344	360	356		(11)		(11)		344				5	03/01/2032	1
31390J-3Z-2	FED NATL MTG ASSOC #648016		03/01/2009	SCHEDULED REDEMPTION		1,681	1,681	1,690	1,689		(8)		(8)		1,681				20	07/01/2032	1
31390K-MJ-4	FED NATL MTG ASSOC #648461		03/01/2009	SCHEDULED REDEMPTION		757	757	799	781		(24)		(24)		757				13	07/01/2032	1
31390K-RX-8	FED NATL MTG ASSOC #648602		03/01/2009	SCHEDULED REDEMPTION		39	39	39	39						39				1	07/01/2032	1
31390L-E4-4	FED NATL MTG ASSOC #649155		03/01/2009	SCHEDULED REDEMPTION		2,030	2,030	2,123	2,114		(83)		(83)		2,030				32	07/01/2032	1
31390L-SX-5	FED NATL MTG ASSOC #649534		03/01/2009	SCHEDULED REDEMPTION		207	207	216	215		(8)		(8)		207				3	06/01/2032	1
31390L-WA-0	FED NATL MTG ASSOC #649641		03/01/2009	SCHEDULED REDEMPTION		84	84	84	84						84				1	07/01/2032	1
31390M-QJ-6	FED NATL MTG ASSOC #650357		03/01/2009	SCHEDULED REDEMPTION		390	390	410	406		(16)		(16)		390				6	11/01/2032	1
31390M-YU-2	FED NATL MTG ASSOC #650623		03/01/2009	SCHEDULED REDEMPTION		20	20	21	20						20					07/01/2032	1
31390N-QQ-8	FED NATL MTG ASSOC #651263		03/01/2009	SCHEDULED REDEMPTION		1,196	1,196	1,255	1,249		(54)		(54)		1,196				13	07/01/2032	1
31390N-TB-8	FED NATL MTG ASSOC #651346		03/01/2009	SCHEDULED REDEMPTION		2,767	2,767	2,922	2,857		(91)		(91)		2,767				46	07/01/2032	1
31390N-T5-1	FED NATL MTG ASSOC #651372		03/01/2009	SCHEDULED REDEMPTION		1,528	1,528	1,536	1,535		(7)		(7)		1,528				25	07/01/2032	1
31390N-2T-8	FED NATL MTG ASSOC #651586		03/01/2009	SCHEDULED REDEMPTION		334	334	336	336		(1)		(1)		334				5	07/01/2032	1
31390N-3C-4	FED NATL MTG ASSOC #651595		03/01/2009	SCHEDULED REDEMPTION		47,957	47,957	48,220	48,166		(210)		(210)		47,957				767	07/01/2032	1
31390N-5L-2	FED NATL MTG ASSOC #651651		03/01/2009	SCHEDULED REDEMPTION		250	250	262	261		(11)		(11)		250				4	08/01/2032	1
31390P-CQ-8	FED NATL MTG ASSOC #651779		03/01/2009	SCHEDULED REDEMPTION		602	602	632	629		(26)		(26)		602				9	08/01/2032	1
31390P-GK-7	FED NATL MTG ASSOC #651902		03/01/2009	SCHEDULED REDEMPTION		2,252	2,252	2,266	2,264		(11)		(11)		2,252				33	08/01/2032	1
31390Q-HX-6	FED NATL MTG ASSOC #652846		03/01/2009	SCHEDULED REDEMPTION		172	172	181	180		(7)		(7)		172				2	09/01/2032	1
31390Q-MB-8	FED NATL MTG ASSOC #652954		03/01/2009	SCHEDULED REDEMPTION		133	133	139	138		(5)		(5)		133				2	02/01/2032	1
31390Q-2V-6	FED NATL MTG ASSOC #653388		03/01/2009	SCHEDULED REDEMPTION		530	530	557	553		(23)		(23)		530				8	10/01/2032	1
31390R-BH-5	FED NATL MTG ASSOC #653540		03/01/2009	SCHEDULED REDEMPTION		381	381	400	398		(17)		(17)		381				6	08/01/2032	1
31390R-EX-7	FED NATL MTG ASSOC #653650		03/01/2009	SCHEDULED REDEMPTION		518	518	530	530		(12)		(12)		518				8	08/01/2032	1
31390R-E6-6	FED NATL MTG ASSOC #653657		03/01/2009	SCHEDULED REDEMPTION		63	63	65	64		(2)		(2)		63				1	08/01/2032	1
31390S-AR-2	FED NATL MTG ASSOC #654416		03/01/2009	SCHEDULED REDEMPTION		10,298	10,298	10,815	10,730		(432)		(432)		10,298				112	10/01/2032	1
31390T-KX-6	FED NATL MTG ASSOC #655610		03/01/2009	SCHEDULED REDEMPTION		500	500	504	504		(4)		(4)		500				7	08/01/2032	1
31390T-TK-5	FED NATL MTG ASSOC #655854		03/01/2009	SCHEDULED REDEMPTION		42	42	44	43		(2)		(2)		42				1	08/01/2032	1
31390T-T6-6	FED NATL MTG ASSOC #655873		03/01/2009	SCHEDULED REDEMPTION		268	268	281	280		(12)		(12)		268				4	08/01/2032	1
31390T-UF-4	FED NATL MTG ASSOC #655882		03/01/2009	SCHEDULED REDEMPTION		695	695	730	726		(30)		(30)		695				10	08/01/2032	1
31390U-AQ-9	FED NATL MTG ASSOC #656215		03/01/2009	SCHEDULED REDEMPTION		522	522	525	524		(3)		(3)		522				8	08/01/2032	1
31390U-B9-6	FED NATL MTG ASSOC #656264		03/01/2009	SCHEDULED REDEMPTION		4,285	4,285	4,308	4,305		(20)		(20)		4,285				69	07/01/2032	1
31390U-C5-3	FED NATL MTG ASSOC #656292		03/01/2009	SCHEDULED REDEMPTION		9,677	9,677	10,162	10,096		(419)		(419)		9,677				156	09/01/2032	1
31390U-D9-4	FED NATL MTG ASSOC #656328		03/01/2009	SCHEDULED REDEMPTION		3,064	3,064	3,149	3,132		(67)		(67)		3,064				40	10/01/2017	1
31390U-QB-5	FED NATL MTG ASSOC #656650		03/01/2009	SCHEDULED REDEMPTION		71	71	72	71						71				1	05/01/2032	1
31390U-RZ-1	FED NATL MTG ASSOC #656704		03/01/2009	SCHEDULED REDEMPTION		766	766	804	799		(33)		(33)		766				11	08/01/2032	1
31390V-KP-8	FED NATL MTG ASSOC #657402		03/01/2009	SCHEDULED REDEMPTION		125,988	125,988	130,129	128,946		(2,958)		(2,958)		125,988				1,481	11/01/2017	1
31390W-4M-1	FED NATL MTG ASSOC #658828		03/01/2009	SCHEDULED REDEMPTION		1,400	1,400	1,470	1,460		(61)		(61)		1,400				15	08/01/2032	1
31390X-UY-4	FED NATL MTG ASSOC #659499		03/01/2009	SCHEDULED REDEMPTION		13,132	13,132	13,272	13,266		(134)		(134)		13,132				175	02/01/2033	1
31390Y-PP-7	FED NATL MTG ASSOC #660230		03/01/2009	SCHEDULED REDEMPTION		386	386	405	403		(17)		(17)		386				6	09/01/2032	1
31391A-RJ-0	FED NATL MTG ASSOC #661189		03/01/2009	SCHEDULED REDEMPTION		431	431	453	450		(19)		(19)		431				6	07/01/2032	1
31391A-X4-6	FED NATL MTG ASSOC #661399		03/01/2009	SCHEDULED REDEMPTION		19,364	19,364	19,851	19,801		(437)		(437)		19,364				276	10/01/2032	1
31391B-DJ-3	FED NATL MTG ASSOC #661705		03/01/2009	SCHEDULED REDEMPTION		12,638	12,638	12,994	12,987		(350)		(350)		12,638				191	08/01/2032	1
31391B-MR-5	FED NATL MTG ASSOC #661968		03/01/2009	SCHEDULED REDEMPTION		1,744	1,744	1,830	1,820		(76)		(76)		1,744				24	10/01/2032	1
31391B-RY-5	FED NATL MTG ASSOC #662103		03/01/2009	SCHEDULED REDEMPTION		28,425	28,425	29,079	28,895		(470)		(470)		28,425				358	09/01/2017	1
31391B-7G-6	FED NATL MTG ASSOC #662495		03/01/2009	SCHEDULED REDEMPTION		530	530	557	553		(23)		(23)		530				8	09/01/2032	1
31391C-NF-8	FED NATL MTG ASSOC #662890		03/01/2009	SCHEDULED REDEMPTION		8,583	8,583	8,797	8,775		(192)		(192)		8,583				113	12/01/2032	1
31391C-PD-1	FED NATL MTG ASSOC #662920		03/01/2009	SCHEDULED REDEMPTION		15,517	15,517	16,040	15,890		(373)		(373)		15,517				190	11/01/2017	1
31391C-QA-6	FED NATL MTG ASSOC #662949		03/01/2009	SCHEDULED REDEMPTION		105	105	108	107		(2)		(2)		105				1	02/01/2033	1
31391C-XS-9	FED NATL MTG ASSOC #663189		03/01/2009	SCHEDULED REDEMPTION		341	341	349	347		(6)		(6)		341				4	09/01/2017	1
31391D-J6-1	FED NATL MTG ASSOC #663685		03/01/2009	SCHEDULED REDEMPTION		13,434	13,434	13,806	13,702		(268)		(268)		13,434				164	01/01/2018	1
31391D-QV-8	FED NATL MTG ASSOC #663868		03/01/2009	SCHEDULED REDEMPTION		4,641	4,641	4,874	4,839		(198)		(198)		4,641				51	10/01/2032	1
31391G-G2-6	FED NATL MTG ASSOC #666317		03/01/2009	SCHEDULED REDEMPTION		703	703	722	722		(19)		(19)		703				11	09/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31391G-2Y-1	FED NATL MTG ASSOC #666891		03/01/2009	SCHEDULED REDEMPTION		164	164	172	171		(7)		(7)		164				2	11/01/2032	1
31391H-AM-6	FED NATL MTG ASSOC #667012		03/01/2009	SCHEDULED REDEMPTION		4,037	4,037	4,145	4,124		(87)		(87)		4,037				51	11/01/2017	1
31391H-EQ-3	FED NATL MTG ASSOC #667143		03/01/2009	SCHEDULED REDEMPTION		300,906	300,906	307,641	305,832		(4,926)		(4,926)		300,906				3,779	10/01/2017	1
31391H-UK-8	FED NATL MTG ASSOC #667586		03/01/2009	SCHEDULED REDEMPTION		2,487	2,487	2,609	2,594		(107)		(107)		2,487				40	10/01/2032	1
31391M-GG-2	FED NATL MTG ASSOC #670799		03/01/2009	SCHEDULED REDEMPTION		3,332	3,332	3,389	3,372		(40)		(40)		3,332				33	11/01/2032	1
31391M-4X-8	FED NATL MTG ASSOC #671438		03/01/2009	SCHEDULED REDEMPTION		118	118	123	121		(4)		(4)		118				2	10/01/2032	1
31391M-6Y-4	FED NATL MTG ASSOC #671487		03/01/2009	SCHEDULED REDEMPTION		780	780	792	789		(9)		(9)		780				9	11/01/2017	1
31391P-Z9-0	FED NATL MTG ASSOC #673168		03/01/2009	SCHEDULED REDEMPTION		2,685	2,685	2,705	2,703		(18)		(18)		2,685				33	12/01/2017	1
31391P-2L-9	FED NATL MTG ASSOC #673179		03/01/2009	SCHEDULED REDEMPTION		30,376	30,376	31,682	31,343		(967)		(967)		30,376				404	02/01/2018	1
31391P-5L-6	FED NATL MTG ASSOC #673251		03/01/2009	SCHEDULED REDEMPTION		939	939	946	945		(6)		(6)		939				12	01/01/2018	1
31391S-RX-0	FED NATL MTG ASSOC #675602		03/01/2009	SCHEDULED REDEMPTION		442	442	463	460		(18)		(18)		442				7	01/01/2032	1
31391S-5Y-2	FED NATL MTG ASSOC #675963		03/01/2009	SCHEDULED REDEMPTION		904	904	946	944		(40)		(40)		904				11	02/01/2032	1
31391T-WE-4	FED NATL MTG ASSOC #676645		03/01/2009	SCHEDULED REDEMPTION		2,087	2,087	2,139	2,134		(47)		(47)		2,087				28	01/01/2033	1
31391U-DE-2	FED NATL MTG ASSOC #677001		03/01/2009	SCHEDULED REDEMPTION		30	30	32	32		(1)		(1)		30					01/01/2033	1
31391U-FJ-9	FED NATL MTG ASSOC #677069		03/01/2009	SCHEDULED REDEMPTION		137,953	137,953	139,673	139,448		(1,495)		(1,495)		137,953				1,891	12/01/2032	1
31391U-SA-4	FED NATL MTG ASSOC #677413		03/01/2009	SCHEDULED REDEMPTION		131,511	131,511	134,839	134,119		(2,609)		(2,609)		131,511				1,620	01/01/2033	1
31391V-HB-2	FED NATL MTG ASSOC #678026		03/01/2009	SCHEDULED REDEMPTION		980	980	1,019	1,010		(30)		(30)		980				13	09/01/2017	1
31391W-4W-8	FED NATL MTG ASSOC #679537		03/01/2009	SCHEDULED REDEMPTION		178,340	178,340	179,928	179,872		(1,533)		(1,533)		178,340				2,386	03/01/2033	1
31391X-RL-5	FED NATL MTG ASSOC #680091		03/01/2009	SCHEDULED REDEMPTION		1,809	1,809	1,823	1,821		(12)		(12)		1,809				24	01/01/2018	1
31391Y-VS-3	FED NATL MTG ASSOC #681125		03/01/2009	SCHEDULED REDEMPTION		737	737	755	755		(18)		(18)		737				10	02/01/2033	1
31400A-UN-6	FED NATL MTG ASSOC #681989		03/01/2009	SCHEDULED REDEMPTION		521	521	547	542		(21)		(21)		521				8	01/01/2033	1
31400B-YK-6	FED NATL MTG ASSOC #683014		03/01/2009	SCHEDULED REDEMPTION		3,441	3,441	3,466	3,463		(22)		(22)		3,441				42	02/01/2018	1
31400C-AQ-7	FED NATL MTG ASSOC #683215		03/01/2009	SCHEDULED REDEMPTION		55	55	58	57		(2)		(2)		55				1	02/01/2033	1
31400D-A8-5	FED NATL MTG ASSOC #684131		03/01/2009	SCHEDULED REDEMPTION		1,146	1,146	1,171	1,163		(17)		(17)		1,146				13	02/01/2018	1
31400E-V9-8	FED NATL MTG ASSOC #685640		03/01/2009	SCHEDULED REDEMPTION		18,807	18,807	19,383	19,259		(452)		(452)		18,807				208	02/01/2033	1
31400F-RF-6	FED NATL MTG ASSOC #686386		03/01/2009	SCHEDULED REDEMPTION		49	49	50	50		(1)		(1)		49				1	03/01/2033	1
31400F-R4-1	FED NATL MTG ASSOC #686407		03/01/2009	SCHEDULED REDEMPTION		522	522	533	530		(8)		(8)		522				6	03/01/2018	1
31400H-TG-8	FED NATL MTG ASSOC #688251		03/01/2009	SCHEDULED REDEMPTION		108,920	108,920	110,077	110,030		(1,111)		(1,111)		108,920				1,439	02/01/2033	1
31400J-DN-6	FED NATL MTG ASSOC #688709		03/01/2009	SCHEDULED REDEMPTION		54	54	56	56		(2)		(2)		54				1	03/01/2033	1
31400K-YD-2	FED NATL MTG ASSOC #690208		03/01/2009	SCHEDULED REDEMPTION		37	37	39	39		(1)		(1)		37				1	03/01/2033	1
31400P-KV-6	FED NATL MTG ASSOC #693408		03/01/2009	SCHEDULED REDEMPTION		565	565	558	559		6		6		565				6	04/01/2018	1
31400Q-BV-4	FED NATL MTG ASSOC #694052		03/01/2009	SCHEDULED REDEMPTION		1,541	1,541	1,557	1,557		(16)		(16)		1,541				19	04/01/2033	1
31400Q-JF-1	FED NATL MTG ASSOC #694262		03/01/2009	SCHEDULED REDEMPTION		41	41	42	41		(1)		(1)		41				1	03/01/2033	1
31400Q-QU-0	FED NATL MTG ASSOC #694467		03/01/2009	SCHEDULED REDEMPTION		1,740	1,740	1,781	1,779		(40)		(40)		1,740				23	03/01/2033	1
31400Q-SW-4	FED NATL MTG ASSOC #694533		03/01/2009	SCHEDULED REDEMPTION		2,365	2,365	2,439	2,436		(71)		(71)		2,365				31	03/01/2033	1
31400Q-ZZ-9	FED NATL MTG ASSOC #694760		03/01/2009	SCHEDULED REDEMPTION		38,667	38,667	39,078	39,060		(393)		(393)		38,667				514	04/01/2033	1
31400U-TL-8	FED NATL MTG ASSOC #698155		03/01/2009	SCHEDULED REDEMPTION		501,313	501,313	507,345	507,096		(5,783)		(5,783)		501,313				6,731	04/01/2033	1
31400W-RF-9	FED NATL MTG ASSOC #699886		03/01/2009	SCHEDULED REDEMPTION		121	121	126	126		(5)		(5)		121				2	04/01/2033	1
31400W-RX-0	FED NATL MTG ASSOC #699902		03/01/2009	SCHEDULED REDEMPTION		50,134	50,134	50,759	50,679		(545)		(545)		50,134				678	04/01/2033	1
31400Y-GF-7	FED NATL MTG ASSOC #701398		03/01/2009	SCHEDULED REDEMPTION		3,332	3,332	3,357	3,355		(22)		(22)		3,332				41	02/01/2018	1
31401A-HH-3	FED NATL MTG ASSOC #702332		03/01/2009	SCHEDULED REDEMPTION		2,275	2,275	2,250	2,253		23		23		2,275				26	05/01/2018	1
31401B-P4-1	FED NATL MTG ASSOC #703443		03/01/2009	SCHEDULED REDEMPTION		1,794	1,794	1,833	1,821		(26)		(26)		1,794				19	05/01/2018	1
31401C-GJ-6	FED NATL MTG ASSOC #704101		03/01/2009	SCHEDULED REDEMPTION		31,403	31,403	31,737	31,723		(320)		(320)		31,403				402	05/01/2033	1
31401C-RN-5	FED NATL MTG ASSOC #704393		03/01/2009	SCHEDULED REDEMPTION		2,310	2,310	2,383	2,379		(69)		(69)		2,310				28	05/01/2033	1
31401F-XJ-0	FED NATL MTG ASSOC #707281		03/01/2009	SCHEDULED REDEMPTION		286	286	293	293		(7)		(7)		286				4	05/01/2033	1
31401H-KB-7	FED NATL MTG ASSOC #708690		03/01/2009	SCHEDULED REDEMPTION		1,896	1,896	1,937	1,924		(28)		(28)		1,896				22	06/01/2018	1
31401J-S6-6	FED NATL MTG ASSOC #709841		03/01/2009	SCHEDULED REDEMPTION		525	525	538	534		(9)		(9)		525				6	06/01/2018	1
31401J-3L-0	FED NATL MTG ASSOC #710103		03/01/2009	SCHEDULED REDEMPTION		50	50	51	51		(1)		(1)		50				1	05/01/2033	1
31401L-RC-9	FED NATL MTG ASSOC #711583		03/01/2009	SCHEDULED REDEMPTION		239	239	245	244		(5)		(5)		239				3	03/01/2018	1
31401V-3P-4	FED NATL MTG ASSOC #720006		03/01/2009	SCHEDULED REDEMPTION		42,710	42,710	43,164	43,142		(432)		(432)		42,710				576	07/01/2033	1
31401X-H8-3	FED NATL MTG ASSOC #721255		03/01/2009	SCHEDULED REDEMPTION		254,043	254,043	256,742	256,612		(2,569)		(2,569)		254,043				3,204	07/01/2033	1
31401X-YB-7	FED NATL MTG ASSOC #721706		03/01/2009	SCHEDULED REDEMPTION		39,252	39,252	39,669	39,652		(400)		(400)		39,252				505	04/01/2033	1
31401X-YU-5	FED NATL MTG ASSOC #721723		03/01/2009	SCHEDULED REDEMPTION		16,542	16,542	16,952	16,936		(394)		(394)		16,542				245	06/01/2033	1
31402A-RP-3	FED NATL MTG ASSOC #723294		03/01/2009	SCHEDULED REDEMPTION		5,703	5,703	5,856	5,824		(120)		(120)		5,703				70	10/01/2017	1
31402B-EH-3	FED NATL MTG ASSOC #723836		03/01/2009	SCHEDULED REDEMPTION		59,888	59,888	60,525	60,485		(597)		(597)		59,888				785	06/01/2033	1
31402C-PX-4	FED NATL MTG ASSOC #725038		03/01/2009	SCHEDULED REDEMPTION		47,641	47,641	48,599	48,402		(761)		(761)		47,641				584	11/01/2018	1
31402C-RV-6	FED NATL MTG ASSOC #725100		03/01/2009	SCHEDULED REDEMPTION		40,774	40,774	41,631	41,463		(688)		(688)		40,774				499	11/01/2018	1
31402C-TT-9	FED NATL MTG ASSOC #725162		03/01/2009	SCHEDULED REDEMPTION		972	972	993	991		(19)		(19)		972				14	02/01/2034	1
31402C-5E-8	FED NATL MTG ASSOC #725445		03/01/2009	SCHEDULED REDEMPTION		8,262	8,262	8,215	8,226		35		35		8,262				85	05/01/2019	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31402D-F7-0	FED NATL MTG ASSOC #725690		03/01/2009	SCHEDULED REDEMPTION		14,558	14,558	14,926	14,892		(335)		(335)		14,558				205	08/01/2034	1
31402E-KE-7	FED NATL MTG ASSOC #726693		03/01/2009	SCHEDULED REDEMPTION		6,251	6,251	6,329	6,319		(68)		(68)		6,251				76	10/01/2033	1
31402G-4Q-3	FED NATL MTG ASSOC #729031		03/01/2009	SCHEDULED REDEMPTION		2,289	2,289	2,264	2,266		23		23		2,289				22	07/01/2018	1
31402H-YP-0	FED NATL MTG ASSOC #729818		03/01/2009	SCHEDULED REDEMPTION		800	800	817	812		(12)		(12)		800				10	02/01/2019	1
31402J-F9-3	FED NATL MTG ASSOC #730192		03/01/2009	SCHEDULED REDEMPTION		1,727	1,727	1,747	1,746		(19)		(19)		1,727				23	08/01/2034	1
31402K-VV-3	FED NATL MTG ASSOC #731528		03/01/2009	SCHEDULED REDEMPTION		898	898	909	908		(10)		(10)		898				11	07/01/2018	1
31402K-2L-7	FED NATL MTG ASSOC #731679		03/01/2009	SCHEDULED REDEMPTION		695	695	710	705		(11)		(11)		695				8	02/01/2019	1
31402N-J7-4	FED NATL MTG ASSOC #733886		03/01/2009	SCHEDULED REDEMPTION		17,578	17,578	17,854	17,798		(220)		(220)		17,578				187	12/01/2017	1
31402Q-BK-6	FED NATL MTG ASSOC #734542		03/01/2009	SCHEDULED REDEMPTION		137	137	144	143		(6)		(6)		137				2	06/01/2033	1
31402Q-JS-1	FED NATL MTG ASSOC #734773		03/01/2009	SCHEDULED REDEMPTION		2,005	2,005	2,044	2,032		(27)		(27)		2,005				23	09/01/2018	1
31402Q-4B-4	FED NATL MTG ASSOC #735318		03/01/2009	SCHEDULED REDEMPTION		18,666	18,666	18,648	18,652		14		14		18,666				190	11/01/2019	1
31402S-QG-5	FED NATL MTG ASSOC #736755		03/01/2009	SCHEDULED REDEMPTION		1,292	1,292	1,356	1,341		(49)		(49)		1,292				19	08/01/2034	1
31402T-M7-7	FED NATL MTG ASSOC #737582		03/01/2009	SCHEDULED REDEMPTION		9,525	9,525	9,777	9,773		(248)		(248)		9,525				153	09/01/2033	1
31402U-SV-5	FED NATL MTG ASSOC #738632		03/01/2009	SCHEDULED REDEMPTION		709	709	717	716		(8)		(8)		709				8	11/01/2018	1
31402V-H4-5	FED NATL MTG ASSOC #739251		03/01/2009	SCHEDULED REDEMPTION		804	804	844	831		(27)		(27)		804				13	09/01/2033	1
31402W-F4-5	FED NATL MTG ASSOC #740087		03/01/2009	SCHEDULED REDEMPTION		678	678	694	690		(12)		(12)		678				8	09/01/2018	1
31402W-QE-1	FED NATL MTG ASSOC #740353		03/01/2009	SCHEDULED REDEMPTION		90,705	90,705	91,836	91,695		(989)		(989)		90,705				1,135	10/01/2033	1
31402X-PP-5	FED NATL MTG ASSOC #741230		03/01/2009	SCHEDULED REDEMPTION		1,543	1,543	1,525	1,527		16		16		1,543				17	09/01/2018	1
31402X-5Z-5	FED NATL MTG ASSOC #741664		03/01/2009	SCHEDULED REDEMPTION		175	175	179	179		(4)		(4)		175				2	10/01/2033	1
31402Y-FH-2	FED NATL MTG ASSOC #741868		03/01/2009	SCHEDULED REDEMPTION		164,473	164,473	167,820	167,397		(2,924)		(2,924)		164,473				2,190	09/01/2033	1
31402Y-JE-5	FED NATL MTG ASSOC #741961		03/01/2009	SCHEDULED REDEMPTION		17,559	17,559	17,669	17,649		(90)		(90)		17,559				215	09/01/2033	1
31403A-MX-0	FED NATL MTG ASSOC #742974		03/01/2009	SCHEDULED REDEMPTION		163,426	163,426	168,534	168,189		(4,762)		(4,762)		163,426				2,419	10/01/2033	1
31403B-H8-9	FED NATL MTG ASSOC #743755		03/01/2009	SCHEDULED REDEMPTION		24,617	24,617	25,270	25,258		(641)		(641)		24,617				283	11/01/2033	1
31403D-WF-2	FED NATL MTG ASSOC #745946		03/01/2009	SCHEDULED REDEMPTION		64,616	64,616	64,172	64,224		392		392		64,616				845	11/01/2036	1
31403G-XW-7	FED NATL MTG ASSOC #748693		03/01/2009	SCHEDULED REDEMPTION		4,930	4,930	5,133	5,066		(136)		(136)		4,930				71	10/01/2033	1
31403G-Z4-7	FED NATL MTG ASSOC #748763		03/01/2009	SCHEDULED REDEMPTION		12,652	12,652	13,079	12,966		(315)		(315)		12,652				155	11/01/2018	1
31403H-E5-5	FED NATL MTG ASSOC #749056		03/01/2009	SCHEDULED REDEMPTION		20,591	20,591	20,246	20,261		330		330		20,591				256	11/01/2033	1
31403J-ZM-1	FED NATL MTG ASSOC #750548		03/01/2009	SCHEDULED REDEMPTION		15,289	15,289	15,031	15,043		246		246		15,289				205	02/01/2034	1
31403K-R4-7	FED NATL MTG ASSOC #751207		03/01/2009	SCHEDULED REDEMPTION		1,711	1,711	1,753	1,750		(39)		(39)		1,711				23	01/01/2034	1
31403M-E5-4	FED NATL MTG ASSOC #752656		03/01/2009	SCHEDULED REDEMPTION		176,731	176,731	180,029	179,288		(2,558)		(2,558)		176,731				2,060	02/01/2034	1
31403M-UU-1	FED NATL MTG ASSOC #753095		03/01/2009	SCHEDULED REDEMPTION		103,608	103,608	105,745	105,214		(1,606)		(1,606)		103,608				1,066	12/01/2033	1
31403Q-NJ-5	FED NATL MTG ASSOC #754693		03/01/2009	SCHEDULED REDEMPTION		1,943	1,943	2,003	1,987		(44)		(44)		1,943				26	11/01/2033	1
31403R-AX-6	FED NATL MTG ASSOC #755222		03/01/2009	SCHEDULED REDEMPTION		4,673	4,673	4,726	4,725		(52)		(52)		4,673				70	11/01/2033	1
31403S-FA-9	FED NATL MTG ASSOC #756261		03/01/2009	SCHEDULED REDEMPTION		1,240	1,240	1,219	1,220		20		20		1,240				15	11/01/2033	1
31403S-K9-6	FED NATL MTG ASSOC #756420		03/01/2009	SCHEDULED REDEMPTION		2,195	2,195	2,296	2,287		(93)		(93)		2,195				32	08/01/2034	1
31403T-R9-7	FED NATL MTG ASSOC #757512		03/01/2009	SCHEDULED REDEMPTION		138,643	138,643	141,600	140,970		(2,327)		(2,327)		138,643				1,879	02/01/2034	1
31403T-5M-2	FED NATL MTG ASSOC #757852		03/01/2009	SCHEDULED REDEMPTION		2,550	2,550	2,476	2,481		69		69		2,550				25	08/01/2020	1
31403U-GR-6	FED NATL MTG ASSOC #758108		03/01/2009	SCHEDULED REDEMPTION		1,114	1,114	1,125	1,121		(8)		(8)		1,114				13	12/01/2018	1
31403V-YT-0	FED NATL MTG ASSOC #759522		03/01/2009	SCHEDULED REDEMPTION		10,099	10,099	9,929	9,937		163		163		10,099				132	02/01/2034	1
31403V-ZJ-1	FED NATL MTG ASSOC #759545		03/01/2009	SCHEDULED REDEMPTION		14,613	14,613	14,367	14,378		236		236		14,613				200	02/01/2034	1
31403X-PA-7	FED NATL MTG ASSOC #761017		03/01/2009	SCHEDULED REDEMPTION		456	456	460	459		(3)		(3)		456				4	12/01/2018	1
31403X-QD-0	FED NATL MTG ASSOC #761052		03/01/2009	SCHEDULED REDEMPTION		20,418	20,418	20,648	20,643		(224)		(224)		20,418				208	12/01/2033	1
31403Y-B3-6	FED NATL MTG ASSOC #761558		03/01/2009	SCHEDULED REDEMPTION		15,253	15,253	14,998	15,009		244		244		15,253				207	12/01/2033	1
31404A-NU-4	FED NATL MTG ASSOC #762803		03/01/2009	SCHEDULED REDEMPTION		1,492	1,492	1,524	1,514		(22)		(22)		1,492				17	10/01/2018	1
31404A-VR-2	FED NATL MTG ASSOC #763024		03/01/2009	SCHEDULED REDEMPTION		10,257	10,257	10,334	10,325		(68)		(68)		10,257				126	08/01/2018	1
31404A-7D-0	FED NATL MTG ASSOC #763292		03/01/2009	SCHEDULED REDEMPTION		2,951	2,951	3,015	2,999		(48)		(48)		2,951				33	03/01/2019	1
31404B-M4-1	FED NATL MTG ASSOC #763679		03/01/2009	SCHEDULED REDEMPTION		29,232	29,232	30,392	30,007		(775)		(775)		29,232				393	01/01/2034	1
31404B-QD-7	FED NATL MTG ASSOC #763752		03/01/2009	SCHEDULED REDEMPTION		8,227	8,227	8,088	8,094		133		133		8,227				105	01/01/2034	1
31404B-V7-4	FED NATL MTG ASSOC #763938		03/01/2009	SCHEDULED REDEMPTION		20,401	20,401	20,057	20,072		329		329		20,401				274	01/01/2034	1
31404C-TY-6	FED NATL MTG ASSOC #764767		03/01/2009	SCHEDULED REDEMPTION		22,299	22,299	21,923	21,941		358		358		22,299				287	03/01/2034	1
31404D-NP-9	FED NATL MTG ASSOC #765498		03/01/2009	SCHEDULED REDEMPTION		1,101	1,101	1,128	1,126		(25)		(25)		1,101				15	01/01/2034	1
31404D-3V-8	FED NATL MTG ASSOC #765912		03/01/2009	SCHEDULED REDEMPTION		1,939	1,939	1,907	1,908		31		31		1,939				24	02/01/2034	1
31404E-HD-1	FED NATL MTG ASSOC #766228		03/01/2009	SCHEDULED REDEMPTION		37,532	37,532	38,347	38,173		(642)		(642)		37,532				480	02/01/2034	1
31404E-JY-3	FED NATL MTG ASSOC #766279		03/01/2009	SCHEDULED REDEMPTION		18,422	18,422	18,112	18,126		297		297		18,422				242	03/01/2034	1
31404E-KZ-8	FED NATL MTG ASSOC #766312		02/03/2009	Various		342,810	332,537	334,946	334,708		(11)		(11)		334,697		8,113	8,113	3,285	03/01/2019	1
31404E-RD-0	FED NATL MTG ASSOC #766484		03/01/2009	SCHEDULED REDEMPTION		5,639	5,639	5,544	5,548		91		91		5,639				77	03/01/2034	1
31404F-DR-1	FED NATL MTG ASSOC #767012		03/01/2009	SCHEDULED REDEMPTION		1,927	1,927	1,997	1,976		(49)		(49)		1,927				27	10/01/2034	1
31404F-VU-4	FED NATL MTG ASSOC #767527		03/01/2009	SCHEDULED REDEMPTION		8,315	8,315	8,500	8,456		(141)		(141)		8,315				102	02/01/2034	1
31404J-CX-1	FED NATL MTG ASSOC #769686		03/01/2009	SCHEDULED REDEMPTION		42	42	43	43		(1)		(1)		42				1	03/01/2034	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)
31404J-G5-8	FED NATL MTG ASSOC #769820		03/01/2009	SCHEDULED REDEMPTION		1,665	1,665	1,726	1,714		(49)		(49)		1,665				25	03/01/2034	1
31404J-Q4-0	FED NATL MTG ASSOC #770075		03/01/2009	SCHEDULED REDEMPTION		11,001	11,001	10,817	10,826		175		175		11,001				148	03/01/2034	1
31404K-HA-3	FED NATL MTG ASSOC #770725		03/01/2009	SCHEDULED REDEMPTION		27,040	27,040	26,584	26,606		434		434		27,040				341	04/01/2034	1
31404K-LT-7	FED NATL MTG ASSOC #770838		03/01/2009	SCHEDULED REDEMPTION		10,364	10,364	10,189	10,198		166		166		10,364				142	04/01/2034	1
31404K-SL-7	FED NATL MTG ASSOC #771023		03/01/2009	SCHEDULED REDEMPTION		747	747	734	735		12		12		747				10	04/01/2034	1
31404K-UM-2	FED NATL MTG ASSOC #771088		03/01/2009	SCHEDULED REDEMPTION		1,058	1,058	1,041	1,041		17		17		1,058				13	02/01/2034	1
31404N-3C-8	FED NATL MTG ASSOC #773995		03/01/2009	SCHEDULED REDEMPTION		38,543	38,543	37,893	37,924		619		619		38,543				524	03/01/2034	1
31404P-KD-2	FED NATL MTG ASSOC #774392		03/01/2009	SCHEDULED REDEMPTION		832	832	819	819		13		13		832				10	04/01/2034	1
31404X-UU-6	FED NATL MTG ASSOC #781895		03/01/2009	SCHEDULED REDEMPTION		61,559	61,559	61,752	61,743		(184)		(184)		61,559				831	04/01/2032	1
31404Y-NA-6	FED NATL MTG ASSOC #782585		03/01/2009	SCHEDULED REDEMPTION		20,591	20,591	20,310	20,354		237		237		20,591				278	06/01/2034	1
31405D-SM-0	FED NATL MTG ASSOC #786324		03/01/2009	SCHEDULED REDEMPTION		104,912	104,912	107,676	107,490		(2,578)		(2,578)		104,912				1,159	07/01/2034	1
31405J-J9-6	FED NATL MTG ASSOC #790588		03/01/2009	SCHEDULED REDEMPTION		11,407	11,407	11,601	11,585		(178)		(178)		11,407				128	09/01/2034	1
31405M-RA-7	FED NATL MTG ASSOC #793481		03/01/2009	SCHEDULED REDEMPTION		7,370	7,370	7,456	7,451		(82)		(82)		7,370				87	08/01/2019	1
31405M-Z2-6	FED NATL MTG ASSOC #793761		03/01/2009	SCHEDULED REDEMPTION		1,950	1,950	2,002	1,997		(47)		(47)		1,950				28	09/01/2034	1
31405R-ER-3	FED NATL MTG ASSOC #796744		03/01/2009	SCHEDULED REDEMPTION		6,796	6,796	7,132	7,037		(241)		(241)		6,796				99	10/01/2034	1
31405R-6Q-4	FED NATL MTG ASSOC #797479		03/01/2009	SCHEDULED REDEMPTION		14,739	14,739	15,199	15,096		(357)		(357)		14,739				198	03/01/2035	1
31405S-JS-4	FED NATL MTG ASSOC #797773		03/01/2009	SCHEDULED REDEMPTION		2,188	2,188	2,222	2,216		(28)		(28)		2,188				25	03/01/2020	1
31405U-M6-3	FED NATL MTG ASSOC #799681		03/01/2009	SCHEDULED REDEMPTION		25,407	25,407	26,666	26,309		(902)		(902)		25,407				401	11/01/2034	1
31405Y-3N-9	FED NATL MTG ASSOC #803705		03/01/2009	SCHEDULED REDEMPTION		3,859	3,859	3,980	3,959		(100)		(100)		3,859				51	09/01/2034	1
31406B-3Z-1	FED NATL MTG ASSOC #805516		03/01/2009	SCHEDULED REDEMPTION		70,039	70,039	69,445	69,492		547		547		70,039				957	03/01/2035	1
31406D-XX-9	FED NATL MTG ASSOC #807194		03/01/2009	SCHEDULED REDEMPTION		5,195	5,195	5,253	5,244		(49)		(49)		5,195				64	03/01/2035	1
31406D-YA-8	FED NATL MTG ASSOC #807205		03/01/2009	SCHEDULED REDEMPTION		23,748	23,748	24,096	24,029		(280)		(280)		23,748				242	01/01/2020	1
31406F-A9-2	FED NATL MTG ASSOC #808332		03/01/2009	SCHEDULED REDEMPTION		1,352	1,352	1,413	1,408		(56)		(56)		1,352				20	02/01/2035	1
31406J-L9-2	FED NATL MTG ASSOC #811352		03/01/2009	SCHEDULED REDEMPTION		2,788	2,788	2,820	2,814		(26)		(26)		2,788				31	02/01/2020	1
31406J-RG-0	FED NATL MTG ASSOC #811487		03/01/2009	SCHEDULED REDEMPTION		3,018	3,018	2,991	2,986		32		32		3,018				36	07/01/2020	1
31406J-4T-7	FED NATL MTG ASSOC #811834		03/01/2009	SCHEDULED REDEMPTION		2,373	2,373	2,447	2,430		(57)		(57)		2,373				32	02/01/2035	1
31406J-5H-2	FED NATL MTG ASSOC #811848		03/01/2009	SCHEDULED REDEMPTION		8,184	8,184	8,439	8,379		(195)		(195)		8,184				109	02/01/2035	1
31406J-5W-9	FED NATL MTG ASSOC #811861		03/01/2009	SCHEDULED REDEMPTION		14,570	14,570	14,447	14,457		114		114		14,570				186	03/01/2035	1
31406K-PH-7	FED NATL MTG ASSOC #812324		03/01/2009	SCHEDULED REDEMPTION		3,781	3,781	3,749	3,751		30		30		3,781				46	03/01/2035	1
31406L-CK-2	FED NATL MTG ASSOC #812874		03/01/2009	SCHEDULED REDEMPTION		9,121	9,121	9,267	9,232		(111)		(111)		9,121				112	02/01/2018	1
31406L-EZ-7	FED NATL MTG ASSOC #812952		03/01/2009	SCHEDULED REDEMPTION		66,901	66,901	66,334	66,378		523		523		66,901				915	03/01/2035	1
31406L-E2-0	FED NATL MTG ASSOC #812953		03/01/2009	SCHEDULED REDEMPTION		8,726	8,726	8,652	8,658		68		68		8,726				107	03/01/2035	1
31406L-FC-7	FED NATL MTG ASSOC #812963		03/01/2009	SCHEDULED REDEMPTION		2,900	2,900	2,991	2,969		(69)		(69)		2,900				39	02/01/2035	1
31406L-FD-5	FED NATL MTG ASSOC #812964		03/01/2009	SCHEDULED REDEMPTION		96,719	96,719	99,741	99,065		(2,347)		(2,347)		96,719				1,442	02/01/2035	1
31406M-HD-1	FED NATL MTG ASSOC #813928		03/01/2009	SCHEDULED REDEMPTION		4,444	4,444	4,350	4,368		76		76		4,444				41	11/01/2020	1
31406M-V9-4	FED NATL MTG ASSOC #814340		03/01/2009	SCHEDULED REDEMPTION		165,348	165,348	163,946	164,064		1,284		1,284		165,348				2,247	03/01/2035	1
31406N-QT-4	FED NATL MTG ASSOC #815066		03/01/2009	SCHEDULED REDEMPTION		40,045	40,045	40,365	40,310		(264)		(264)		40,045				490	04/01/2035	1
31406P-BA-6	FED NATL MTG ASSOC #815533		03/01/2009	SCHEDULED REDEMPTION		189,708	189,708	191,842	191,502		(1,794)		(1,794)		189,708				2,198	03/01/2035	1
31406Q-B9-7	FED NATL MTG ASSOC #816464		03/01/2009	SCHEDULED REDEMPTION		86,461	86,461	85,728	85,785		676		676		86,461				1,168	03/01/2035	1
31406R-B7-9	FED NATL MTG ASSOC #817362		03/01/2009	SCHEDULED REDEMPTION		390	390	379	379		11		11		390				4	07/01/2020	1
31406R-SR-7	FED NATL MTG ASSOC #817828		03/01/2009	SCHEDULED REDEMPTION		2,277	2,277	2,315	2,309		(32)		(32)		2,277				37	10/01/2036	1
31406S-4L-4	FED NATL MTG ASSOC #819027		03/01/2009	SCHEDULED REDEMPTION		78,259	78,259	77,595	77,651		608		608		78,259				740	03/01/2035	1
31406T-CS-8	FED NATL MTG ASSOC #819181		03/01/2009	SCHEDULED REDEMPTION		301,189	301,189	304,275	304,156		(2,967)		(2,967)		301,189				4,220	04/01/2035	1
31406T-MF-5	FED NATL MTG ASSOC #819458		03/01/2009	SCHEDULED REDEMPTION		21,431	21,431	21,431	21,431						21,431				239	03/01/2034	1
31406T-PC-9	FED NATL MTG ASSOC #819519		03/01/2009	SCHEDULED REDEMPTION		142,847	142,847	144,454	144,185		(1,338)		(1,338)		142,847				1,959	03/01/2035	1
31406U-R9-1	FED NATL MTG ASSOC #820512		03/01/2009	SCHEDULED REDEMPTION		31,303	31,303	30,398	30,455		848		848		31,303				275	07/01/2020	1
31406U-TG-3	FED NATL MTG ASSOC #820551		03/01/2009	SCHEDULED REDEMPTION		122,373	122,373	125,174	124,665		(2,292)		(2,292)		122,373				1,824	04/01/2035	1
31406V-NY-8	FED NATL MTG ASSOC #821307		03/01/2009	SCHEDULED REDEMPTION		842	842	855	853		(10)		(10)		842				9	05/01/2020	1
31406W-JJ-4	FED NATL MTG ASSOC #822065		03/01/2009	SCHEDULED REDEMPTION		2,268	2,268	2,192	2,197		71		71		2,268				25	07/01/2020	1
31406W-Y8-1	FED NATL MTG ASSOC #822535		03/01/2009	SCHEDULED REDEMPTION		1,418	1,418	1,377	1,380		39		39		1,418				15	07/01/2020	1
31406W-7D-0	FED NATL MTG ASSOC #822692		03/01/2009	SCHEDULED REDEMPTION		4,658	4,658	4,716	4,708		(51)		(51)		4,658				53	04/01/2020	1
31406Y-SP-6	FED NATL MTG ASSOC #824126		03/01/2009	SCHEDULED REDEMPTION		8,699	8,699	8,699	8,699						8,699				97	03/01/2035	1
31406Y-6D-7	FED NATL MTG ASSOC #824468		03/01/2009	SCHEDULED REDEMPTION		318	318	322	321		(3)		(3)		318				4	05/01/2020	1
31407B-A4-1	FED NATL MTG ASSOC #825427		03/01/2009	SCHEDULED REDEMPTION		1,838	1,838	1,859	1,858		(21)		(21)		1,838				22	05/01/2020	1
31407B-RH-4	FED NATL MTG ASSOC #825888		03/01/2009	SCHEDULED REDEMPTION		11,745	11,745	11,405	11,427		318		318		11,745				117	08/01/2020	1
31407B-Y5-2	FED NATL MTG ASSOC #826132		03/01/2009	SCHEDULED REDEMPTION		1,865	1,865	1,890	1,886		(20)		(20)		1,865				22	07/01/2020	1
31407C-F3-6	FED NATL MTG ASSOC #826486		03/01/2009	SCHEDULED REDEMPTION		2,709	2,709	2,778	2,757		(48)		(48)		2,709				36	07/01/2035	1
31407D-QS-7	FED NATL MTG ASSOC #827665		03/01/2009	SCHEDULED REDEMPTION		23,548	23,548	23,053	23,148		400		400		23,548				205	10/01/2020	1
31407D-XQ-3	FED NATL MTG ASSOC #827887		03/01/2009	SCHEDULED REDEMPTION		75,876	75,876	77,897	77,231		(1,355)		(1,355)		75,876				766	06/01/2035	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)
31407E-5F-6	FED NATL MTG ASSOC #828946		03/01/2009	SCHEDULED REDEMPTION		3,855	3,855	3,744	3,751		104		104		3,855				42	06/01/2020	1
31407F-BK-5	FED NATL MTG ASSOC #829042		03/01/2009	SCHEDULED REDEMPTION		515	515	522	521		(6)		(6)		515				5	08/01/2020	1
31407F-CJ-7	FED NATL MTG ASSOC #829073		03/01/2009	SCHEDULED REDEMPTION		1,077	1,077	1,095	1,092		(14)		(14)		1,077				12	09/01/2020	1
31407F-VJ-6	FED NATL MTG ASSOC #829617		03/01/2009	SCHEDULED REDEMPTION		8,627	8,627	8,627	8,627						8,627				95	06/01/2035	1
31407G-ZF-8	FED NATL MTG ASSOC #830642		03/01/2009	SCHEDULED REDEMPTION		19,757	19,757	19,186	19,219		539		539		19,757				208	08/01/2020	1
31407H-KS-4	FED NATL MTG ASSOC #831105		03/01/2009	SCHEDULED REDEMPTION		1,214	1,214	1,206	1,206		8		8		1,214				16	11/01/2035	1
31407J-VY-5	FED NATL MTG ASSOC #832331		03/01/2009	SCHEDULED REDEMPTION		667	667	674	673		(6)		(6)		667				8	08/01/2020	1
31407J-Y5-5	FED NATL MTG ASSOC #832432		03/01/2009	SCHEDULED REDEMPTION		3,233	3,233	3,206	3,199		34		34		3,233				36	08/01/2020	1
31407L-HF-7	FED NATL MTG ASSOC #833730		03/01/2009	SCHEDULED REDEMPTION		5,642	5,642	5,479	5,489		153		153		5,642				61	07/01/2020	1
31407M-4H-5	FED NATL MTG ASSOC #835224		03/01/2009	SCHEDULED REDEMPTION		1,027	1,027	1,041	1,039		(11)		(11)		1,027				12	08/01/2020	1
31407Q-Q7-4	FED NATL MTG ASSOC #837578		03/01/2009	SCHEDULED REDEMPTION		1,876	1,876	1,813	1,817		59		59		1,876				20	08/01/2020	1
31407Q-4E-3	FED NATL MTG ASSOC #837921		03/01/2009	SCHEDULED REDEMPTION		10,082	10,082	10,082	10,082						10,082				111	07/01/2035	1
31407T-UQ-1	FED NATL MTG ASSOC #840391		03/01/2009	SCHEDULED REDEMPTION		18,019	18,019	18,019	18,019						18,019				200	07/01/2035	1
31407T-7E-4	FED NATL MTG ASSOC #840693		03/01/2009	SCHEDULED REDEMPTION		4,613	4,613	4,613	4,613						4,613				51	08/01/2035	1
31407W-R7-0	FED NATL MTG ASSOC #843010		03/01/2009	Various		8,501,216	8,427,864	8,438,399	8,436,921		481		481		8,437,402		63,814	63,814	74,533	03/01/2035	1
31407W-5J-8	FED NATL MTG ASSOC #843349		03/01/2009	SCHEDULED REDEMPTION		18,996	18,996	18,527	18,592		405		405		18,996				235	11/01/2035	1
31407Y-DE-6	FED NATL MTG ASSOC #844401		03/01/2009	SCHEDULED REDEMPTION		107,114	107,114	104,214	104,378		2,736		2,736		107,114				1,294	11/01/2035	1
31408J-D8-1	FED NATL MTG ASSOC #852527		03/01/2009	SCHEDULED REDEMPTION		5,201	5,201	5,165	5,169		32		32		5,201				70	05/01/2036	1
31408J-HT-1	FED NATL MTG ASSOC #852642		03/01/2009	SCHEDULED REDEMPTION		3,237	3,237	3,215	3,217		20		20		3,237				44	03/01/2036	1
31409B-F4-4	FED NATL MTG ASSOC #866087		03/01/2009	SCHEDULED REDEMPTION		19,135	19,135	19,003	19,018		117		117		19,135				252	03/01/2036	1
31409C-M7-7	FED NATL MTG ASSOC #867182		03/01/2009	SCHEDULED REDEMPTION		1,662	1,662	1,642	1,645		17		17		1,662				18	02/01/2021	1
31409H-PQ-1	FED NATL MTG ASSOC #871731		03/01/2009	SCHEDULED REDEMPTION		2,706	2,706	2,687	2,689		17		17		2,706				37	04/01/2036	1
31409W-VS-7	FED NATL MTG ASSOC #880925		03/01/2009	SCHEDULED REDEMPTION		595	595	605	604		(9)		(9)		595				10	05/01/2036	1
31409W-2J-9	FED NATL MTG ASSOC #881077		03/01/2009	SCHEDULED REDEMPTION		15,602	15,602	15,495	15,508		95		95		15,602				211	04/01/2036	1
31409X-4Y-2	FED NATL MTG ASSOC #882039		03/01/2009	SCHEDULED REDEMPTION		9,422	9,422	9,357	9,365		57		57		9,422				124	05/01/2036	1
31409Y-FT-9	FED NATL MTG ASSOC #882278		03/01/2009	SCHEDULED REDEMPTION		1,506	1,506	1,551	1,550		(43)		(43)		1,506				20	04/01/2036	1
31409Y-L5-4	FED NATL MTG ASSOC #882448		03/01/2009	SCHEDULED REDEMPTION		18,751	18,751	18,751	18,751						18,751				208	02/01/2036	1
31410C-RK-0	FED NATL MTG ASSOC #885290		03/01/2009	SCHEDULED REDEMPTION		6,716	6,716	6,913	6,886		(170)		(170)		6,716				90	06/01/2021	1
31410C-WF-5	FED NATL MTG ASSOC #885446		03/01/2009	SCHEDULED REDEMPTION		4,400	4,400	4,451	4,448		(48)		(48)		4,400				49	06/01/2021	1
31410C-YB-2	FED NATL MTG ASSOC #885506		03/01/2009	SCHEDULED REDEMPTION		526	526	542	541		(15)		(15)		526				7	07/01/2036	1
31410D-VQ-0	FED NATL MTG ASSOC #886323		03/01/2009	SCHEDULED REDEMPTION		1,964	1,964	1,997	1,992		(28)		(28)		1,964				32	08/01/2036	1
31410D-YD-6	FED NATL MTG ASSOC #886408		03/01/2009	SCHEDULED REDEMPTION		1,352	1,352	1,375	1,372		(20)		(20)		1,352				22	08/01/2036	1
31410E-W5-3	FED NATL MTG ASSOC #887268		03/01/2009	SCHEDULED REDEMPTION		134	134	136	135		(2)		(2)		134				2	07/01/2036	1
31410E-YJ-1	FED NATL MTG ASSOC #887313		03/01/2009	SCHEDULED REDEMPTION		291	291	296	295		(4)		(4)		291				4	08/01/2036	1
31410F-GZ-2	FED NATL MTG ASSOC #887716		03/01/2009	SCHEDULED REDEMPTION		133	133	135	135		(2)		(2)		133				2	05/01/2036	1
31410N-2P-2	FED NATL MTG ASSOC #892782		03/01/2009	SCHEDULED REDEMPTION		589	589	600	598		(8)		(8)		589				7	11/01/2036	1
31410P-VR-1	FED NATL MTG ASSOC #893524		03/01/2009	SCHEDULED REDEMPTION		1,999	1,999	2,033	2,028		(29)		(29)		1,999				29	09/01/2036	1
31410Q-UJ-8	FED NATL MTG ASSOC #894385		03/01/2009	SCHEDULED REDEMPTION		536	536	545	543		(8)		(8)		536				9	10/01/2036	1
31410Q-6L-0	FED NATL MTG ASSOC #894675		03/01/2009	SCHEDULED REDEMPTION		655	655	668	664		(9)		(9)		655				10	11/01/2036	1
31410Q-6S-5	FED NATL MTG ASSOC #894681		03/01/2009	SCHEDULED REDEMPTION		14,445	14,445	14,346	14,361		84		84		14,445				192	11/01/2036	1
31410R-U4-9	FED NATL MTG ASSOC #895303		03/01/2009	SCHEDULED REDEMPTION		947	947	964	961		(13)		(13)		947				15	09/01/2036	1
31410R-7C-7	FED NATL MTG ASSOC #895591		03/01/2009	SCHEDULED REDEMPTION		6,582	6,582	6,582	6,582						6,582				73	04/01/2036	1
31410S-TH-0	FED NATL MTG ASSOC #896152		03/01/2009	SCHEDULED REDEMPTION		3,097	3,097	3,097	3,097						3,097				34	03/01/2036	1
31410S-4H-7	FED NATL MTG ASSOC #896424		03/01/2009	SCHEDULED REDEMPTION		1,231	1,231	1,252	1,249		(18)		(18)		1,231				19	08/01/2036	1
31410T-SD-8	FED NATL MTG ASSOC #897016		03/01/2009	SCHEDULED REDEMPTION		226	226	230	229		(3)		(3)		226				3	06/01/2036	1
31410T-4X-0	FED NATL MTG ASSOC #897338		03/01/2009	SCHEDULED REDEMPTION		264,666	264,666	264,666	264,666						264,666				3,287	06/01/2036	1
31410T-7H-2	FED NATL MTG ASSOC #897396		03/01/2009	SCHEDULED REDEMPTION		18,245	18,245	18,245	18,245						18,245				204	08/01/2036	1
31410U-DJ-8	FED NATL MTG ASSOC #897505		03/01/2009	SCHEDULED REDEMPTION		3,472	3,472	3,537	3,520		(48)		(48)		3,472				56	12/01/2036	1
31410V-SA-9	FED NATL MTG ASSOC #898813		03/01/2009	SCHEDULED REDEMPTION		38,691	38,691	37,644	37,776		916		916		38,691				481	11/01/2036	1
31410V-SV-3	FED NATL MTG ASSOC #898832		03/01/2009	SCHEDULED REDEMPTION		21,932	21,932	21,781	21,806		126		126		21,932				285	11/01/2036	1
31410V-SZ-4	FED NATL MTG ASSOC #898836		03/01/2009	SCHEDULED REDEMPTION		72	72	73	73		(1)		(1)		72				1	11/01/2036	1
31410V-V6-4	FED NATL MTG ASSOC #898937		03/01/2009	SCHEDULED REDEMPTION		655	655	667	664		(10)		(10)		655				11	08/01/2036	1
31410W-KL-1	FED NATL MTG ASSOC #899499		03/01/2009	SCHEDULED REDEMPTION		54,720	54,720	56,327	56,186		(1,466)		(1,466)		54,720				813	05/01/2037	1
31410W-LK-2	FED NATL MTG ASSOC #899530		03/01/2009	SCHEDULED REDEMPTION		1,176	1,176	1,196	1,191		(16)		(16)		1,176				19	05/01/2037	1
31410W-YZ-5	FED NATL MTG ASSOC #899928		03/01/2009	SCHEDULED REDEMPTION		573,313	573,313	590,154	588,305		(14,993)		(14,993)		573,313				8,328	12/01/2037	1
31410X-HH-2	FED NATL MTG ASSOC #900332		03/01/2009	SCHEDULED REDEMPTION		991	991	984	985		6		6		991				13	09/01/2036	1
31411A-DH-5	FED NATL MTG ASSOC #902004		03/01/2009	SCHEDULED REDEMPTION		47	47	48	48		(1)		(1)		47				1	11/01/2036	1
31411A-5M-3	FED NATL MTG ASSOC #902752		03/01/2009	SCHEDULED REDEMPTION		2,663	2,663	2,645	2,648		15		15		2,663				34	12/01/2036	1
31411B-B4-4	FED NATL MTG ASSOC #902859		03/01/2009	SCHEDULED REDEMPTION		85	85	87	86		(1)		(1)		85				1	12/01/2036	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)
31411B-MD-2	FED NATL MTG ASSOC #903156		03/01/2009	SCHEDULED REDEMPTION		82	82	84	83		(1)		(1)		82				1	10/01/2036	1
31411C-BK-6	FED NATL MTG ASSOC #903742		03/01/2009	SCHEDULED REDEMPTION		1,595	1,595	1,622	1,617		(22)		(22)		1,595				25	10/01/2036	1
31411C-JL-6	FED NATL MTG ASSOC #903967		03/01/2009	SCHEDULED REDEMPTION		2,374	2,374	2,414	2,407		(33)		(33)		2,374				32	11/01/2036	1
31411C-YK-1	FED NATL MTG ASSOC #904414		03/01/2009	SCHEDULED REDEMPTION		88	88	90	89		(1)		(1)		88				1	01/01/2037	1
31411D-E2-1	FED NATL MTG ASSOC #904753		03/01/2009	SCHEDULED REDEMPTION		74	74	75	75		(1)		(1)		74				1	11/01/2036	1
31411G-3M-2	FED NATL MTG ASSOC #908104		03/01/2009	SCHEDULED REDEMPTION		67	67	68	68		(1)		(1)		67				1	09/01/2036	1
31411J-GN-0	FED NATL MTG ASSOC #909305		03/01/2009	SCHEDULED REDEMPTION		57	57	58	58		(1)		(1)		57				1	01/01/2037	1
31411J-K7-0	FED NATL MTG ASSOC #909418		03/01/2009	SCHEDULED REDEMPTION		384	384	391	389		(5)		(5)		384				4	02/01/2037	1
31411J-WR-3	FED NATL MTG ASSOC #909756		03/01/2009	SCHEDULED REDEMPTION		1,822	1,822	1,857	1,847		(24)		(24)		1,822				27	02/01/2037	1
31411N-QE-0	FED NATL MTG ASSOC #912253		03/01/2009	SCHEDULED REDEMPTION		5,357	5,357	5,515	5,501		(144)		(144)		5,357				79	03/01/2037	1
31411R-CQ-9	FED NATL MTG ASSOC #912779		03/01/2009	SCHEDULED REDEMPTION		80	80	81	81		(1)		(1)		80				1	03/01/2037	1
31411W-FM-4	FED NATL MTG ASSOC #916472		03/01/2009	SCHEDULED REDEMPTION		332	332	338	337		(5)		(5)		332				5	05/01/2037	1
31411Y-ED-1	FED NATL MTG ASSOC #918232		03/01/2009	SCHEDULED REDEMPTION		1,038	1,038	1,056	1,052		(14)		(14)		1,038				15	05/01/2037	1
31411Y-JR-5	FED NATL MTG ASSOC #918372		03/01/2009	SCHEDULED REDEMPTION		584	584	594	592		(8)		(8)		584				9	05/01/2037	1
31411Y-NP-4	FED NATL MTG ASSOC #918498		03/01/2009	SCHEDULED REDEMPTION		1,040	1,040	1,057	1,053		(14)		(14)		1,040				17	05/01/2037	1
31412A-J6-2	FED NATL MTG ASSOC #919285		03/01/2009	SCHEDULED REDEMPTION		7,532	7,532	7,659	7,631		(99)		(99)		7,532				122	05/01/2037	1
31412B-MA-7	FED NATL MTG ASSOC #920253		03/01/2009	SCHEDULED REDEMPTION		86	86	87	87		(1)		(1)		86				1	12/01/2036	1
31412C-B3-3	FED NATL MTG ASSOC #920858		03/01/2009	SCHEDULED REDEMPTION		7,334	7,334	7,334	7,334						7,334				82	10/01/2036	1
31412D-MR-6	FED NATL MTG ASSOC #922068		03/01/2009	SCHEDULED REDEMPTION		4,326	4,326	4,453	4,443		(117)		(117)		4,326				59	02/01/2037	1
31412D-MT-2	FED NATL MTG ASSOC #922070		03/01/2009	SCHEDULED REDEMPTION		2,938	2,938	3,024	3,018		(80)		(80)		2,938				43	02/01/2037	1
31412E-Y7-5	FED NATL MTG ASSOC #923334		03/01/2009	SCHEDULED REDEMPTION		4,190	4,190	4,261	4,244		(54)		(54)		4,190				68	08/01/2037	1
31412V-3M-8	FED NATL MTG ASSOC #936504		03/01/2009	SCHEDULED REDEMPTION		8,399	8,399	8,646	8,624		(224)		(224)		8,399				113	06/01/2037	1
31412W-FF-8	FED NATL MTG ASSOC #936766		03/01/2009	SCHEDULED REDEMPTION		1,124	1,124	1,157	1,154		(30)		(30)		1,124				15	05/01/2037	1
31412W-UL-8	FED NATL MTG ASSOC #937187		03/01/2009	SCHEDULED REDEMPTION		63,172	63,172	65,027	64,864		(1,693)		(1,693)		63,172				935	05/01/2037	1
31413A-XQ-1	FED NATL MTG ASSOC #939987		03/01/2009	SCHEDULED REDEMPTION		1,084	1,084	1,116	1,113		(29)		(29)		1,084				14	06/01/2037	1
31413B-JN-2	FED NATL MTG ASSOC #940469		03/01/2009	SCHEDULED REDEMPTION		19,646	19,646	20,223	20,172		(526)		(526)		19,646				260	06/01/2037	1
31413B-5R-8	FED NATL MTG ASSOC #941056		03/01/2009	SCHEDULED REDEMPTION		213	213	219	218		(6)		(6)		213				3	08/01/2037	1
31413F-BC-5	FED NATL MTG ASSOC #943835		03/01/2009	SCHEDULED REDEMPTION		6,287	6,287	6,472	6,455		(167)		(167)		6,287				86	07/01/2037	1
31413G-KP-4	FED NATL MTG ASSOC #945002		03/01/2009	SCHEDULED REDEMPTION		1,779	1,779	1,809	1,802		(23)		(23)		1,779				29	07/01/2037	1
31413K-4L-2	FED NATL MTG ASSOC #948227		03/01/2009	SCHEDULED REDEMPTION		430	430	437	435		(6)		(6)		430				6	08/01/2037	1
31413N-HE-8	FED NATL MTG ASSOC #950329		02/03/2009	Various		1,699,424	1,621,078	1,672,749	1,659,923		(2,068)		(2,068)		1,657,855		41,569	41,569	19,899	09/01/2037	1
31414A-MZ-2	FED NATL MTG ASSOC #960376		02/03/2009	Various		817,809	799,344	788,622	789,316		356		356		789,672		28,137	28,137	7,876	12/01/2037	1
31414H-DQ-7	FED NATL MTG ASSOC #966411		03/01/2009	SCHEDULED REDEMPTION		1,898	1,898	1,954	1,948		(50)		(50)		1,898				25	12/01/2037	1
31414H-6T-9	FED NATL MTG ASSOC #967182		03/01/2009	SCHEDULED REDEMPTION		507	507	522	520		(13)		(13)		507				7	12/01/2037	1
31414K-FS-4	FED NATL MTG ASSOC #968277		03/01/2009	SCHEDULED REDEMPTION		19,479	19,479	20,051	19,985		(506)		(506)		19,479				289	02/01/2038	1
31414K-UZ-1	FED NATL MTG ASSOC #968700		03/01/2009	SCHEDULED REDEMPTION		2,481	2,481	2,554	2,546		(65)		(65)		2,481				33	02/01/2038	1
31414Q-QD-2	FED NATL MTG ASSOC #973052		03/01/2009	SCHEDULED REDEMPTION		248,062	248,062	255,349	254,477		(6,415)		(6,415)		248,062				3,702	03/01/2038	1
31296Q-2Q-2	FED NATL MTG ASSOC #A16183		03/01/2009	SCHEDULED REDEMPTION		228,538	228,538	231,287	230,663		(2,125)		(2,125)		228,538				3,109	11/01/2033	1
3133T9-NW-1	FHR 1948 PJ		03/01/2009	SCHEDULED REDEMPTION		104,320	104,320	106,015	105,014		(694)		(694)		104,320				1,475	03/15/2027	1
31393V-P9-6	FHR 2628 LE		03/01/2009	SCHEDULED REDEMPTION		217,917	217,917	204,264	208,182		9,735		9,735		217,917				1,676	06/15/2033	1
31394T-TV-7	FHR 2764 JA		03/01/2009	SCHEDULED REDEMPTION		148	148	140	142		6		6		148				2	03/15/2019	1
31396H-Z9-3	FHR 3116 ZB		02/20/2009	Various		5,346,970	5,383,327	5,252,113	5,333,029		7,869		7,869		5,340,897		6,072	6,072	60,427	02/15/2036	1
31396R-KV-8	FHR 3153 JE		03/05/2009	GUGGENHEIM CAPITAL MARKETS		9,172,350	8,992,500	8,804,220	8,820,405		1,969		1,969		8,822,374		349,976	349,976	136,011	01/15/2034	1
31397B-4N-8	FHR 3220 PD		02/20/2009	SALOMON SMITH BARNEY		36,053,868	34,919,000	35,382,770	35,342,738		(10,924)		(10,924)		35,331,814		722,053	722,053	488,866	10/15/2034	1
31397F-HC-9	FHR 3271 SE		03/01/2009	SCHEDULED REDEMPTION		458,651	458,651	459,296	459,135		(483)		(483)		458,651				3,976	02/15/2037	1
31397J-WQ-3	FHR 3349 ZL		03/01/2009	SCHEDULED REDEMPTION		2,866,636	2,866,636	2,743,300	2,836,669		15,705		15,705		2,866,636				35,532	07/15/2037	1
31392F-ES-2	FNR 2002-71 AP		03/01/2009	SCHEDULED REDEMPTION		124,532	124,532	126,673	126,486		(1,953)		(1,953)		124,532				1,471	11/25/2032	1
31393U-K3-6	FNR 2003-129 JB		03/01/2009	SCHEDULED REDEMPTION		81	81	75	77		4		4		81				1	09/25/2018	1
31394B-AH-7	FNR 2004-86 AE		02/26/2009	STIFEL NICOLAUS & CO, INC.		12,448,859	12,586,524	11,529,944	11,693,517		15,556		15,556		11,709,073		739,786	739,786	144,745	02/25/2032	1
31394U-NA-6	FNR 2005-97 LB		02/25/2009	Various		33,475,553	34,158,708	30,913,631	31,088,285		(2,700)		(2,700)		31,085,585		2,389,968	2,389,968	289,398	11/25/2035	1
31396P-L9-0	FNR 2007-12 BA		03/25/2009	SCHEDULED REDEMPTION		1,402	1,402	1,387	1,388		14		14		1,402				19	02/25/2037	1
31396P-VV-0	FNR 2007-23 BC		03/25/2009	SCHEDULED REDEMPTION		2,583	2,583	2,548	2,554		29		29		2,583				34	02/25/2036	1
38374B-BR-3	GNR 2003-63 UF		03/20/2009	SCHEDULED REDEMPTION		282,874	282,874	282,786	282,832		42		42		282,874				503	07/20/2030	1
472682-GA-5	JEFFERSON CNTY AL SWR WRTS 99 A CAP IMPT		02/01/2009	CALLED @ 101.00000000		7,504,300	7,430,000	7,249,596	7,497,819		6,481		6,481		7,504,300				190,394	02/01/2029	1FE
472682-GH-0	JEFFERSON CNTY AL SWR WRTS 99 A CAP IMPT		02/01/2009	CALLED @ 101.00000000		10,100,000	10,000,000	9,888,800	10,095,363		4,637		4,637		10,100,000				268,750	02/01/2036	1FE
572064-EA-7	MARSHALL CNTY AL HLTH CARE 2002 A		03/18/2009	PRAGER MCCARTHY & SEALY		97,013	100,000	96,014	96,559		23		23		96,582		431	431	4,185	01/01/2032	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)
572064-EB-5	MARSHALL CNTY AL HLTH CARE 2002 C		01/01/2009	CALLED @ 100.00000000		85,000	85,000	80,519	81,222						81,222		3,778	3,778	2,550	01/01/2032	1FE
627371-CJ-4	MUSCLE SHOALS AL UTILS BRD WTR & SWR 78		03/01/2009	MATURED		100,000	100,000	101,773	100,003		(3)		(3)		100,000				3,375	03/01/2009	1
741530-GP-8	PRICHARD AL WTRWKS & SWR BRD 2005		02/03/2009	GARDNYR MICHAEL CAPITAL, INC		75,781	100,000	48,674	48,741		109		109		48,850		26,931	26,931	4,861	08/15/2035	2FE
914845-LW-0	UNIVERSITY OF SOUTH ALABAMA TUITION 04		02/05/2009	PRAGER MCCARTHY & SEALY		104,441	100,000	94,862	94,201		29		29		94,230		10,211	10,211	2,014	03/15/2023	1FE
378352-LL-0	GLENDALE AZ WTR SWR 06 SUB		02/02/2009	Various		457,499	450,000	451,751	451,320		(11)		(11)		451,309		6,190	6,190	11,556	07/01/2024	1FE
868522-AC-7	SUPERSTITION MTNS AZ SWR APACHE JCT 00		01/01/2009	SCHEDULED REDEMPTION		31,995	31,995	24,908	19,383	12,310	302		12,612		31,995				960	07/01/2030	3
041083-TD-8	ARKANSAS DEV FIN AUTH SGL FAM MTG 08B		02/17/2009	RAYMOND JAMES & ASSOCIATES, INC.		10,200,000	10,000,000	10,000,000	10,000,000						10,000,000		200,000	200,000	316,667	07/01/2028	1FE
04109H-AZ-7	ARKANSAS DEV FIN UNIV AR CANCER RES 06		01/27/2009	PRAGER MCCARTHY & SEALY		43,115	100,000	37,747	42,716		168		168		42,884		231	231		07/01/2026	1FE
312673-DX-1	FAYETTEVILLE AR SALES & USE TAX 07		02/09/2009	PRAGER MCCARTHY & SEALY		212,633	200,000	196,305	195,443		21		21		195,464		17,169	17,169	2,694	11/01/2023	1FE
348815-KP-5	FORT SMITH AR WTR & SWR 2008		03/12/2009	PRAGER MCCARTHY & SEALY		304,336	300,000	296,661	296,693		12		12		296,705		7,631	7,631	5,931	10/01/2032	1FE
66732L-AU-3	NORTHWEST AR CONS AUTH WSTWTR 08B		03/31/2009	PRAGER MCCARTHY & SEALY		293,595	300,000	292,152	292,248		33		33		292,281		1,314	1,314	9,054	03/01/2038	2FE
79506L-AK-2	SALINE CNTY AR IMPT DIST 8 HURRICANE LK		02/01/2009	CALLED @ 100.00		122,803	122,803	111,334	74,780	36,554			36,554		111,334		11,469	11,469	4,298	02/01/2034	5
914084-4M-7	UNIVERSITY ARK UNIV REVS REF-STUDENT FEE		01/15/2009	STEPHENS, INC.		498,750	500,000	491,035							491,035		7,715	7,715	144	12/01/2038	1FE
914084-UB-2	UNIVERSITY OF AR VAR FAC UAMS 04 A		01/08/2009	PRAGER MCCARTHY & SEALY		165,582	150,000	161,565	158,127		(41)		(41)		158,086		7,496	7,496	1,500	11/01/2018	1FE
914084-L4-8	UNIVERSITY OF AR VAR FAC UAMS 06		01/13/2009	PRAGER MCCARTHY & SEALY		106,198	100,000	98,485	97,422		5		5		97,427		8,771	8,771	4,375	03/01/2023	1FE
914084-RY-6	UNIVERSITY OF AR VAR FAYETTEVILLE 04A		01/08/2009	PRAGER MCCARTHY & SEALY		203,676	200,000	187,618	186,499		18		18		186,517		17,159	17,159	1,900	11/01/2024	1FE
914115-VB-3	UNIVERSITY OF CENTRAL AR 07		02/12/2009	PRAGER MCCARTHY & SEALY		202,886	200,000	200,318	200,287		(3)		(3)		200,284		2,602	2,602	2,675	11/01/2025	1FE
914115-TL-4	UNIVERSITY OF CENTRAL AR STUD HSG 06 F		01/29/2009	PRAGER MCCARTHY & SEALY		393,808	400,000	391,216	392,104		31		31		392,135		1,673	1,673	4,600	05/01/2026	1FE
13066K-XQ-7	CALIFORNIA DEPT OF WTR CENT VY 98 U		03/12/2009	PRAGER MCCARTHY & SEALY		400,799	400,000	400,053	400,033		(5)		(5)		400,029		770	770	4,167	12/01/2029	1FE
130658-JU-2	CALIFORNIA DEPT VET AFF HOME 03A3 REMK		02/12/2009	PRAGER MCCARTHY & SEALY		151,310	150,000	150,000	150,000						150,000		1,310	1,310	1,444	12/01/2023	1FE
13033K-XY-0	CALIFORNIA HSG FIN AGY HOME MTG 02 A		02/01/2009	CALLED @ 45.612		118,591	260,000	79,927	118,015		567		567		118,581		10	10		08/01/2022	1FE
130534-A9-1	CALIFORNIA PCR PACIFIC GAS & ELEC 04B		02/26/2009	J. P. MORGAN SECURITIES, INC.		21,527,226	25,850,000	18,329,201	18,382,963		45,510		45,510		18,428,473		3,098,753	3,098,753	313,790	12/01/2023	2FE
130534-B3-3	CALIFORNIA PCR PACIFIC GAS & ELEC 04D		02/26/2009	J. P. MORGAN SECURITIES, INC.		28,836,500	35,000,000	26,633,950	26,702,564		53,727		53,727		26,756,291		2,080,209	2,080,209	424,861	12/01/2023	2FE
130795-SC-2	CALIFORNIA STWIDE ST JOSEPH HLTH 2000		03/05/2009	PRAGER MCCARTHY & SEALY		207,154	200,000	200,000	200,000						200,000		7,154	7,154	7,090	07/01/2024	1FE
169480-AW-0	CHINO BASIN CA DESALTER AUTH 2008 A		02/04/2009	PRAGER MCCARTHY & SEALY		100,085	100,000	98,544	98,573		6		6		98,579		1,506	1,506	850	06/01/2026	1FE
169480-AX-8	CHINO BASIN CA DESALTER AUTH 2008 A		03/03/2009	PRAGER MCCARTHY & SEALY		99,612	100,000	97,874	97,913		13		13		97,927		1,685	1,685	1,188	06/01/2027	1FE
169480-AY-6	CHINO BASIN CA DESALTER AUTH 2008 A		02/10/2009	PRAGER MCCARTHY & SEALY		296,931	300,000	291,519	291,664		31		31		291,695		5,236	5,236	2,700	06/01/2028	1FE
54438E-GX-0	LOS ANGELES CA CMNTY REDEV BUNKER 04A		01/05/2009	PRAGER MCCARTHY & SEALY		107,626	100,000	103,985	102,466		(7)		(7)		102,459		5,167	5,167	514	12/01/2019	1FE
544495-BK-9	LOS ANGELES CA DEPT WTR PWR SYS 01A-1		01/22/2009	PRAGER MCCARTHY & SEALY		100,260	100,000	97,178	97,799		7		7		97,806		2,454	2,454	2,847	07/01/2024	1FE
544552-NK-4	LOS ANGELES CA HARBOR DEPT 2005 A REF		03/17/2009	PRAGER MCCARTHY & SEALY		668,423	595,000	649,324	636,947		(905)		(905)		636,042		32,381	32,381	18,924	08/01/2017	1FE
544552-PE-6	LOS ANGELES CA HARBOR DEPT 2005 B REF		03/17/2009	PRAGER MCCARTHY & SEALY		718,976	640,000	698,432	685,119		(973)		(973)		684,146		34,830	34,830	20,356	08/01/2017	1FE
726030-GD-5	PLACER CNTY CA WTR AGY 2ND SR COP 08		03/03/2009	PRAGER MCCARTHY & SEALY		501,535	500,000	498,640	498,667		8		8		498,675		2,860	2,860	16,110	07/01/2029	1FE
801620-HQ-1	SANTA CLARA CNTY CA MGT VILLA VASONA 96		01/01/2009	CALLED @ 100.00000000		60,000	60,000	60,000	60,000						60,000				1,913	01/01/2024	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)
900188-BX-0	TURLOCK CA IRR DIST COP 2003 A		03/10/2009	PRAGER MCCARTHY & SEALY		100,279	100,000	100,357	100,176		(8)		(8)		100,168		111	111	3,500	01/01/2028	1FE
91412F-FM-4	UNIVERSITY OF CA MULTI PURP 03 Q		03/06/2009	PRAGER MCCARTHY & SEALY		675,312	650,000	646,763	647,280		21		21		647,301		28,011	28,011	16,250	09/01/2023	1FE
045282-KU-3	ASPEN CO PARK & OPEN SPACE SALES TAX 01		03/25/2009	PRAGER MCCARTHY & SEALY		259,057	250,000	250,000	250,000						250,000		9,057	9,057	5,090	11/01/2021	1FE
196617-FD-1	COLORADO SPRINGS CO HOSP REV 2002		03/23/2009	PRAGER MCCARTHY & SEALY		101,336	100,000	97,375	97,419		23		23		97,442		3,894	3,894	1,333	12/15/2027	1FE
196617-FE-9	COLORADO SPRINGS CO HOSP REV 2002		03/25/2009	PRAGER MCCARTHY & SEALY		300,712	300,000	296,250	296,291		17		17		296,308		4,404	4,404	3,403	12/15/2032	1FE
196630-2Y-2	COLORADO SPRINGS CO UTIL SYS 02B SUB		01/23/2009	PRAGER MCCARTHY & SEALY		548,443	545,000	540,956	541,399		5		5		541,404		7,039	7,039	4,803	11/15/2030	1FE
196630-4W-4	COLORADO SPRINGS CO UTIL SYS 03A SUB		02/19/2009	PRAGER MCCARTHY & SEALY		303,425	300,000	299,136	299,259		4		4		299,262		4,163	4,163	3,628	11/15/2027	1FE
249271-FM-4	DENVER CO ARPT SPL FAC RENTAL CAR 99A		01/01/2009	MATURED		1,605,000	1,605,000	1,634,002	1,605,000						1,605,000				44,138	01/01/2009	2FE
249271-FN-2	DENVER CO ARPT SPL FAC RENTAL CAR 99A		01/12/2009	CALLED @ 101.00000000		909,000	900,000	910,476	901,287		(39)		(39)		901,248		7,752	7,752	26,263	01/01/2010	2FE
249181-3A-4	DENVER CO ARPT SYS REV SER 2006 B		01/21/2009	PRAGER MCCARTHY & SEALY		542,990	500,000	526,860	520,581		(475)		(475)		520,105		22,885	22,885	4,931	11/15/2011	1FE
59189V-AC-4	METROPOLITAN FOOTBALL STAD CO TAX 99A		01/01/2009	MATURED		5,350,000	5,350,000	3,477,447	5,350,000						5,350,000					01/01/2009	2FE
75913T-ED-2	REGIONAL TRANSN DIST CO COP 05A		01/21/2009	PRAGER MCCARTHY & SEALY		536,970	500,000	523,769	510,466		(290)		(290)		510,176		26,794	26,794	3,438	06/01/2011	1FE
75913T-EE-0	REGIONAL TRANSN DIST CO COP 05A		01/15/2009	PRAGER MCCARTHY & SEALY		274,930	250,000	262,361	256,575		(101)		(101)		256,474		18,456	18,456	1,563	06/01/2012	1FE
75913T-DU-5	REGIONAL TRANSN DIST CO COP REF 04A		01/15/2009	PRAGER MCCARTHY & SEALY		280,105	250,000	261,833	256,433		(75)		(75)		256,358		23,747	23,747	1,563	06/01/2013	1FE
20774L-4N-2	CONNECTICUT HLTH & EDL CT ST UNIV 05 H		03/17/2009	PRAGER MCCARTHY & SEALY		689,157	600,000	656,619	641,421		(330)		(330)		641,091		48,066	48,066	6,861	11/01/2015	1FE
20774U-WC-5	CONNECTICUT HLTH & EDL YALE UNIV 97T-1		01/23/2009	PRAGER MCCARTHY & SEALY		3,010,264	3,000,000	3,000,000	3,000,000						3,000,000		10,264	10,264	80,879	07/01/2029	1FE
207748-N7-5	CONNECTICUT HSG FIN AUTH MTG 03C-1		02/18/2009	PRAGER MCCARTHY & SEALY		117,887	115,000	115,000	115,000						115,000		2,887	2,887	1,518	11/15/2023	1FE
207728-BH-8	CONNECTICUT PCR WESTERN MA ELECT 93A		03/02/2009	CITIGROUP GLOBAL MARKETS		4,749,400	5,000,000	3,899,500	3,904,220		4,093		4,093		3,908,313		841,087	841,087	149,500	09/01/2028	2FE
246395-QJ-9	DELAWARE HSG AUTH SGL FAM MTG SR 07D-1		03/31/2009	PRAGER MCCARTHY & SEALY		400,907	400,000	400,000	400,000						400,000		907	907	14,019	07/01/2028	1FE
246412-DF-4	DELAWARE ST SOLID WST AUTH SYS 2006		01/30/2009	PRAGER MCCARTHY & SEALY		108,134	100,000	106,561	105,438		(58)		(58)		105,381		2,753	2,753	875	06/01/2021	1FE
246412-DG-2	DELAWARE ST SOLID WST AUTH SYS 2006		02/05/2009	PRAGER MCCARTHY & SEALY		108,051	100,000	106,412	105,308		(67)		(67)		105,241		2,810	2,810	958	06/01/2022	1FE
643277-AC-0	NEWCASTLE CNTY DE MULTI FIELDCREST		01/01/2009	CALLED @ 100.00000000		200,000	200,000	200,000	127,888	72,112			72,112		200,000				6,625	01/01/2031	4
296110-EV-7	ESCAMBIA CNTY FL HLTH FL HLTH VHA 00A		03/01/2009	CALLED @ 101.00000000		101,000	100,000	100,000	100,000						100,000		1,000	1,000	3,520	07/01/2020	2FE
34073N-U7-3	FLORIDA HSG FIN CORP HMEOWNER MTG 06-6		01/01/2009	CALLED @ 100.00000000		220,000	220,000	185,907	186,445						186,445		33,555	33,555	5,005	07/01/2026	1FE
34073N-2J-8	FLORIDA HSG FIN CORP HMEOWNER MTG 07-3		02/20/2009	Various		6,575,765	7,025,000	6,155,235	6,161,626		2,262		2,262		6,163,887		411,878	411,878	232,651	07/01/2038	1FE
34073N-4Q-0	FLORIDA HSG FIN CORP HMEOWNER MTG 07-6		01/01/2009	CALLED @ 100.00000000		130,000	130,000	130,000	130,000						130,000				3,250	07/01/2023	1FE
34073N-4R-8	FLORIDA HSG FIN CORP HMEOWNER MTG 07-6		01/01/2009	CALLED @ 100.00000000		65,000	65,000	65,000	65,000						65,000				1,690	07/01/2028	1FE
34073N-6A-3	FLORIDA HSG FIN CORP HMEOWNER MTG 08-1		01/01/2009	CALLED @ 100.00000000		15,000	15,000	15,000	15,000						15,000				450	07/01/2039	1FE
34073M-LG-5	FLORIDA HSG FIN CORP REV MTG REV BDS 199		01/01/2009	CALLED @ 30.8204		24,656	80,000	14,412	24,655						24,655		2	2		07/01/2030	1FE
46613Q-AK-0	JEA FL ST JOHN RIV PWR PARK 2-17 02 REF		01/21/2009	PRAGER MCCARTHY & SEALY		496,215	450,000	489,939	469,347		(465)		(465)		468,881		27,334	27,334	7,547	10/01/2011	1FE
59333N-BA-0	MIAMI-DADE CNTY FL SPL OBLIG SUB 97A REF		01/20/2009	PRAGER MCCARTHY & SEALY		47,826	100,000	28,210	45,049		160		160		45,210		2,616	2,616		10/01/2022	1FE
875128-EP-1	TAMPA BAY FL WTR UTIL SYS 2001 A		03/16/2009	PRAGER MCCARTHY & SEALY		238,703	225,000	228,555	226,143		(84)		(84)		226,059		12,644	12,644	5,250	10/01/2016	1FE
88906R-BY-5	TOHOPEKALIGA FL WTR AUTH UTIL SYS 03B		03/04/2009	PRAGER MCCARTHY & SEALY		103,581	100,000	100,226	100,122		(4)		(4)		100,118		3,463	3,463	2,194	10/01/2024	1FE
047849-BA-1	ATLANTA GA TAX ALLOC EASTSIDE 05 A		01/01/2009	CALLED @ 100.00000000		100,000	100,000	99,411	86,857	12,834			12,834		99,691		309	309	2,813	01/01/2016	5*
051470-BD-3	AUGUSTA-RICHMOND CNTY GA COLISEUM 77		02/01/2009	MATURED		230,000	230,000	230,000	230,000						230,000				7,015	02/01/2009	1
146501-PV-7	CARTERSVILLE GA WTR & SWR REF 2000		01/01/2009	CALLED @ 100.00000000		715,000	715,000	737,065	715,815						715,815		(815)	(815)	19,663	07/01/2009	1FE
307125-CU-6	FANNIN CNTY GA CMNTY HLTH SYSTEM 78		03/01/2009	MATURED		265,000	265,000	265,000	265,000						265,000				9,606	03/01/2009	4

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
426338-EC-9	HENRY CNTY GA WTR & SEW AUTH SER 79		02/01/2009	CALLED @ 100.00000000		270,000	270,000	270,000	270,000						270,000				10,800	02/01/2011	1
591745-D5-0	METRO ATLANTA GA RAPID TRANS SLS TX 07B		03/26/2009	Various		342,511	350,000	339,777	340,105		44		44		340,149		2,361	2,361	10,431	07/01/2030	1FE
438689-EW-7	HONOLULU HI CITY & CNTY WTR SYS 06A		03/27/2009	Various		640,969	625,000	619,863	620,391		37		37		620,428		20,541	20,541	18,594	07/01/2023	1FE
438689-EX-5	HONOLULU HI CITY & CNTY WTR SYS 06A		03/03/2009	PRAGER MCCARTHY & SEALY		101,670	100,000	98,784	98,899		9		9		98,908		2,762	2,762	3,063	07/01/2024	1FE
91428L-AX-4	UNIVERSITY OF HAWAII 2006 A REF		02/12/2009	PRAGER MCCARTHY & SEALY		101,319	100,000	100,778	100,631		(9)		(9)		100,622		697	697	2,663	07/15/2026	1FE
45129Y-QS-8	IDAHO HSG & FIN SGL FAM MTG 07 D1-I		03/11/2009	PRAGER MCCARTHY & SEALY		540,806	600,000	511,782	512,661		177		177		512,838		27,968	27,968	17,157	07/01/2038	1FE
45129T-F3-6	IDAHO HSG & FIN SGL FAM MTG 99 F2 SUB		01/01/2009	CALLED @ 100.00000000		60,000	60,000	60,000	60,000						60,000				1,688	01/01/2014	1FE
451297-4D-4	IDAHO HSG AGY SGL FAM MTG SER 1990 F1		01/01/2009	CALLED @ 100.00000000		5,000	5,000	5,000	5,000						5,000				188	07/01/2010	1FE
45129W-HH-6	IDAHO HSG FIN ASSOC FED HWY TRUST FD 08A		02/11/2009	PRAGER MCCARTHY & SEALY		215,470	200,000	205,260	204,962		(46)		(46)		204,915		10,555	10,555	6,023	07/15/2026	1FE
158208-AR-9	CHAMPAIGN CNTY IL HSG EDGE MALL APTS 79		02/26/2009	CALLED @ 100.00000000		150,000	150,000	154,245	150,000						150,000				6,375	12/01/2009	2
158208-AS-7	CHAMPAIGN CNTY IL HSG EDGE MALL APTS 79		02/26/2009	CALLED @ 100.00000000		165,000	165,000	169,670	165,000						165,000				7,013	12/01/2010	2
167520-AA-6	CHICAGO IL TIF KINGSBURY REDEV COP 03A		02/15/2009	CALLED @ 100.00		700,000	700,000	734,524	700,000						700,000				45,990	02/15/2013	2
167709-FM-1	CHICAGO IL TIF MEDINAH TEMPLE NOTE 06		02/01/2009	SCHEDULED REDEMPTION		30,843	30,843	27,315	22,202	4,864	3,777		8,641		30,843				2,165	12/31/2024	3
167709-FN-9	CHICAGO IL TIF MEDINAH UNIT BLDG 06		02/01/2009	SCHEDULED REDEMPTION		22,459	22,459	19,891	16,167	3,543	2,749		6,292		22,459				1,577	12/31/2024	3
167727-HP-4	CHICAGO IL WSTWTR TRANSMISSION 98A CAP		02/26/2009	PRAGER MCCARTHY & SEALY		54,910	100,000	48,030	49,144		465		465		49,608		5,302	5,302		01/01/2022	1FE
451908-H4-2	ILLINOIS DEV FIN CMNTY REHAB 90		03/01/2009	CALLED @ 100.00		30,000	30,000	30,000		30,000			30,000		30,000				1,313	03/01/2010	6*
45202H-AB-9	ILLINOIS FIN SOLID WASTE MGMT 05A		03/02/2009	CITIGROUP GLOBAL MARKETS		1,142,730	1,500,000	1,128,135	1,130,243		1,390		1,390		1,131,633		11,097	11,097	45,029	08/01/2029	2FE
45200L-R6-5	ILLINOIS HEALTH FACS AUTH REV		03/01/2009	MATURED		1,690,000	1,690,000	1,690,000	1,690,000						1,690,000				42,250	03/01/2009	1FE
45201Y-WK-9	ILLINOIS HSG DEV AUTH HMEOWNER 07 H-2		02/01/2009	CALLED @ 100.00000000		40,000	40,000	40,000	40,000						40,000				1,040	02/01/2039	1FE
479790-FV-4	JOLIET IL WTRWKS & SEW SER 1989		01/01/2009	CALLED @ 100.00000000		2,050,000	2,050,000	2,150,430	2,055,705						2,055,705		(5,705)	(5,705)	73,031	01/01/2010	1FE
72342A-AA-1	PINGREE GRV IL SPL SVC1 CAMBRIDGE 05-1		03/01/2009	CALLED @ 100.00000000		100,000	100,000	99,000	80,617	18,769	19		18,788		99,405		595	595	2,625	03/01/2015	4
72342B-AA-9	PINGREE GRV IL SPL SVC2 CAMBRIDGE 05-2		03/01/2009	CALLED @ 100.00000000		100,000	100,000	100,000	61,983	38,017			38,017		100,000				3,000	03/01/2035	3
914353-DU-8	UNIVERSITY OF IL BRD OF TRUSTEES 91		03/06/2009	PRAGER MCCARTHY & SEALY		4,046,519	4,175,000	2,484,960	3,727,739		30,965		30,965		3,758,704		287,815	287,815		04/01/2011	1FE
30648P-AA-7	FALLING WTRS IN CONSERVANCY DIST 05		01/01/2009	CALLED @ 100.00000000		5,000	5,000	5,000	3,075	1,925			1,925		5,000				175	01/01/2037	4
45470Y-AY-7	INDIANA FIN AUTH SISTERS ST FRANCIS 08		01/29/2009	PRAGER MCCARTHY & SEALY		119,110	120,000	116,441	116,464		7		7		116,472		2,638	2,638	1,648	11/01/2032	1FE
455261-SM-0	INDIANAPOLIS IN ECON DEV SUTTON PLACE		03/01/2009	CALLED @ 100.00000000		65,000	65,000	65,000	52,892	12,108			12,108		65,000				2,600	09/01/2026	3
455280-3W-5	INDIANAPOLIS IN LOC PUB IMPT BD BK 01D		01/01/2009	CALLED @ 100.00000000		555,000	555,000	584,354	556,131						556,131		(1,131)	(1,131)	13,875	07/01/2009	1FE
72630P-BG-5	PLAINFIELD IN TIF US 40 CORRIDOR 05		01/15/2009	CALLED @ 100.00000000		360,000	360,000	360,000	268,560	91,440			91,440		360,000				9,900	01/15/2021	3
79061B-AT-2	ST JOSEPH CNTY IN HOSP MEMORIAL HLTH 98		02/15/2009	CALLED @ 100.50		1,467,300	1,460,000	1,160,744	1,226,041		1,121		1,121		1,227,162		240,138	240,138	33,763	08/15/2028	1FE
914891-JQ-0	UNIVERSITY SOUTHERN IND REV STUDENT FEE		01/28/2009	PNC SECURITIES CORPORATION		1,492,500	1,500,000	1,482,495							1,482,495		10,005	10,005		10/01/2028	1Z
121822-AS-9	BURLINGTON KS ENVIR K C PWR & LT 93 A		02/12/2009	J. P. MORGAN SECURITIES, INC.		30,275,000	30,000,000	30,000,000	30,000,000						30,000,000		275,000	275,000	336,875	12/01/2023	1FE
890680-DF-5	TOPEKA KS COMB UTIL IMPT 2006 A		01/21/2009	PRAGER MCCARTHY & SEALY		259,138	250,000	250,583	250,471		(4)		(4)		250,468		8,670	8,670	10,477	08/01/2021	1FE
890644-AK-3	TOPEKA KS SALES TAX 2006		03/11/2009	PRAGER MCCARTHY & SEALY		104,532	100,000	100,000	100,000						100,000		4,532	4,532	1,074	12/15/2016	1FE
787503-HF-1	ST BERNARD PARISH LA SALES TAX 04		01/05/2009	PRAGER MCCARTHY & SEALY		103,068	100,000	99,749	99,786						99,786		3,282	3,282	1,764	03/01/2024	1FE
881221-DF-9	TERREBONNE PARISH LA HOSP DIST 1 03		03/09/2009	TENDER OFFER		3,321,600	3,460,000	3,529,477	3,499,110		(1,225)		(1,225)		3,497,885		(176,285)	(176,285)	83,521	04/01/2033	2FE
560462-HX-4	MAINE MUN BD BK SWR & WTR SRF PROJ 03C		02/24/2009	PRAGER MCCARTHY & SEALY		207,564	200,000	200,000	200,000						200,000		7,564	7,564	2,858	11/01/2024	1FE
560459-LX-5	MAINE MUN BOND BANK 2004 B		01/30/2009	PRAGER MCCARTHY & SEALY		208,842	200,000	202,424	201,503		(21)		(21)		201,482		7,360	7,360	2,583	11/01/2024	1FE
560459-UG-2	MAINE MUN BOND BANK 2005 E		01/08/2009	PRAGER MCCARTHY & SEALY		162,545	150,000	155,858	153,118		(13)		(13)		153,105		9,440	9,440	1,500	11/01/2020	1FE
560459-ZG-7	MAINE MUN BOND BANK 2007 C		02/02/2009	PRAGER MCCARTHY & SEALY		106,262	100,000	106,875	106,002		(53)		(53)		105,948		314	314	1,306	11/01/2024	1FE
62625X-AB-8	BALTIMORE MD MUNIMAE TE BOND SUB B		03/25/2009	DISTRIBUTION		33,846											33,846	33,846		06/30/2050	2FE
57586C-ZU-2	MASSACHUSETTS HLTH ED PARTNERS 01C		02/12/2009	PRAGER MCCARTHY & SEALY		204,210	200,000	195,582	195,756		16		16		195,772		8,438	8,438	7,251	07/01/2032	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)
57585K-CH-9	MASSACHUSETTS HLTH ED PARTNERS 99B		02/19/2009	PRAGER MCCARTHY & SEALY		248,753	250,000	233,918	237,218		58		58		237,276		11,476	11,476	8,145	07/01/2029	1FE
575911-BZ-4	MASSACHUSETTS INDL MEADOW GREEN REF A		01/01/2009	CALLED @ 100.00000000		30,000	30,000	31,605	30,254						30,254		(254)	(254)	1,103	01/01/2028	1FE
59455T-TB-8	MICHIGAN MUN BD AUTH CLEAN WTR 07		02/25/2009	PRAGER MCCARTHY & SEALY		153,167	150,000	148,967	149,008		6		6		149,014		4,152	4,152	2,910	10/01/2026	1FE
59455T-TC-6	MICHIGAN MUN BD AUTH CLEAN WTR 07		01/22/2009	PRAGER MCCARTHY & SEALY		100,320	100,000	98,905	98,946		3		3		98,948		1,372	1,372	1,490	10/01/2027	1FE
59455T-TD-4	MICHIGAN MUN BD AUTH CLEAN WTR 07		03/25/2009	PRAGER MCCARTHY & SEALY		99,040	100,000	98,480	98,532		11		11		98,543		497	497	2,300	10/01/2028	1FE
60415N-V7-4	MINNESOTA HSG FIN AGY SGL FAM 07Q		01/01/2009	CALLED @ 100.00000000		10,000	10,000	10,000	10,000						10,000				250	07/01/2023	1FE
60415M-WF-7	MINNESOTA ST HSG FIN AGY SGL FAM 97C		01/01/2009	CALLED @ 100.00000000		115,000	115,000	115,000	115,000						115,000				3,594	01/01/2029	1FE
77158P-CL-4	ROCHESTER MN ELEC UTIL REV 2007C		01/13/2009	CRONIN & COMANY		1,429,862	1,400,000	1,433,096	1,427,969		(125)		(125)		1,427,844		2,018	2,018	7,875	12/01/2024	1FE
843375-VF-0	SOUTHERN MN MUN PWR AGY PWR SUP 93A		01/01/2009	MATURED		1,020,000	1,020,000	1,016,951	1,020,000						1,020,000				25,500	01/01/2009	1FE
958697-AW-4	WESTERN MN MUN PWR AGY PWR SUP 77A		01/01/2009	CALLED @ 100.00000000		190,000	190,000	189,050	189,812		73		73		189,885		115	115	6,056	01/01/2016	1
485107-CH-7	KANSAS CITY MO TIF BLUE PKWY TWN 04		03/17/2009	PRAGER MCCARTHY & SEALY		101,724	100,000	99,320	99,402		5		5		99,407		2,317	2,317	3,597	07/01/2027	2FE
485106-BR-8	KANSAS CITY MO TIF EAST VILLAGE 08B		02/18/2009	PRAGER MCCARTHY & SEALY		102,302	100,000	101,329	101,258		(16)		(16)		101,242		1,060	1,060	1,778	04/15/2031	1FE
60636P-FD-7	MISSOURI ENVIR WTR PCR ST REVOLV FD 01C		02/25/2009	PRAGER MCCARTHY & SEALY		950,517	925,000	939,597	930,812		(176)		(176)		930,636		19,880	19,880	26,795	07/01/2023	1FE
60636P-YE-4	MISSOURI ENVIR WTR PCR ST REVOLV FD 07A		03/17/2009	PRAGER MCCARTHY & SEALY		1,056,012	1,010,000	1,047,057	1,042,028		(254)		(254)		1,041,774		14,238	14,238	27,847	01/01/2025	1FE
60635R-3L-9	MISSOURI HLTH & ED ST LUKES HOSP 03A		03/17/2009	PRAGER MCCARTHY & SEALY		484,885	470,000	479,156	478,921		(91)		(91)		478,830		6,055	6,055	6,692	11/15/2032	1FE
60635N-JL-1	MISSOURI HSG DEV COMMN HMEOWNSHIP 99C1		03/01/2009	CALLED @ 100.00000000		15,000	15,000	15,000	15,000						15,000				465	03/01/2030	1FE
60636W-EY-7	MISSOURI HWYS & TRANSN COMMN 03 A		02/26/2009	Various		2,156,404	2,095,000	2,073,275	2,077,647		124		124		2,077,771		78,633	78,633	52,805	02/01/2022	1FE
606092-BK-9	MISSOURI JT MUN ELEC IATAN PROJ 2 06A		01/30/2009	PRAGER MCCARTHY & SEALY		105,845	100,000	105,417	104,250		(48)		(48)		104,202		1,643	1,643	2,958	01/01/2022	1FE
60635N-LL-8	MISSOURI ST HSG DEV COMMN MTG REV		03/01/2009	CALLED @ 100.00000000		30,000	30,000	30,000	30,000						30,000				930	09/01/2025	1FE
60635N-LM-6	MISSOURI ST HSG DEV COMMN MTG REV		03/01/2009	CALLED @ 100.00000000		30,000	30,000	30,000	30,000						30,000				938	03/01/2031	1FE
793190-BV-0	ST PETERS MO WTRWKS & SWR RFG 1978		01/01/2009	MATURED		315,000	315,000	318,739	315,000						315,000				11,813	01/01/2009	1
385640-FE-2	GRAND ISLAND NE ELEC SYS REV 2001		01/20/2009	UNION BANK OF SWITZERLAND		1,086,380	1,000,000	1,027,730	1,009,592		(174)		(174)		1,009,418		76,962	76,962	46,944	08/15/2012	1FE
418604-DN-1	HASTINGS NE ELEC SYS 2001 REF		01/12/2009	PRAGER MCCARTHY & SEALY		532,698	500,000	511,855	503,454		(39)		(39)		503,415		29,283	29,283	13,236	01/01/2014	1FE
534272-XU-8	LINCOLN NE ELEC SYS 2003		03/24/2009	PRAGER MCCARTHY & SEALY		447,149	445,000	436,710	437,743		28		28		437,772		9,377	9,377	16,766	09/01/2028	1FE
534238-Y6-1	LINCOLN NE HWY ALLOC FUND 2004		02/26/2009	PRAGER MCCARTHY & SEALY		470,601	450,000	430,127	428,259		103		103		428,362		42,239	42,239	4,306	11/15/2021	1FE
534238-Y7-9	LINCOLN NE HWY ALLOC FUND 2004		01/07/2009	PRAGER MCCARTHY & SEALY		319,974	315,000	297,056	296,269		29		29		296,297		23,676	23,676	2,244	11/15/2022	1FE
625914-GN-0	MUNICIPAL ENERGY AGY OF NE PWR 09A		03/20/2009	SEIBERT BRANFORD		1,238,856	1,200,000	1,184,304			93		93		1,184,397		54,459	54,459	11,104	04/01/2029	1FE
63968M-DA-4	NEBRASKA INVT FIN AUTH SGL FAM 2008F		03/01/2009	Various		13,348,707	13,065,000	13,065,000	13,065,000						13,065,000		283,707	283,707	410,295	09/01/2039	1FE
63968A-DF-9	NEBRASKA PUB PWR DIST GEN REV 03A		01/08/2009	PRAGER MCCARTHY & SEALY		101,835	100,000	100,000	100,000						100,000		1,835	1,835	2,667	01/01/2025	1FE
681793-V3-6	OMAHA NE PUB PWR DIST ELEC SYS 06 B		03/25/2009	Various		4,454,199	4,650,000	3,428,166	3,431,348		2,972		2,972		3,434,320		1,019,878	1,019,878	133,627	02/01/2036	1FE
681793-C6-0	OMAHA NE PUB PWR DIST ELEC SYS 93 C		02/01/2009	MATURED		250,000	250,000	265,590	250,210		(210)		(210)		250,000				6,750	02/01/2009	1FE
68189P-BR-4	OMAHA NE SPL TAX REDEV HERITAGE 04		01/06/2009	UNION BANK OF SWITZERLAND		108,129	100,000	106,367	103,966		(13)		(13)		103,952		4,177	4,177	1,167	10/15/2019	1FE
425208-SC-0	HENDERSON NV LOC IMPT DIST T-14 SR 07A		03/01/2009	CALLED @ 103.00000000		41,200	40,000	41,671	41,479		(23)		(23)		41,456		(256)	(256)	1,000	03/01/2019	1FE
425208-SD-8	HENDERSON NV LOC IMPT DIST T-14 SR 07A		03/01/2009	CALLED @ 103.00000000		36,050	35,000	34,929	34,808		2		2		34,810		1,240	1,240	875	03/01/2020	1FE
425208-SE-6	HENDERSON NV LOC IMPT DIST T-14 SR 07A		03/01/2009	CALLED @ 103.00000000		41,200	40,000	39,317	39,199		8		8		39,207		1,993	1,993	1,000	03/01/2021	1FE
425208-SG-1	HENDERSON NV LOC IMPT DIST T-14 SR 07A		03/01/2009	CALLED @ 103.00000000		20,600	20,000	18,796	18,753		10		10		18,762		1,838	1,838	500	03/01/2023	1FE
644614-EW-5	NEW HAMPSHIRE HLTH DARTMOUTH 02		03/23/2009	PRAGER MCCARTHY & SEALY		199,725	200,000	200,692	199,774		(44)		(44)		199,730		(5)	(5)	6,665	08/01/2031	1FE
644614-DY-2	NEW HAMPSHIRE HLTH EXETER HOSP 01A		03/17/2009	PRAGER MCCARTHY & SEALY		206,065	200,000	199,240	199,421		6		6		199,426		6,639	6,639	5,217	10/01/2024	1FE
645918-VB-6	NEW JERSEY ECONOMIC DEV AUTH REV SCH FAC		01/23/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		3,743,000	3,800,000	3,647,924							3,647,924		95,076	95,076		12/15/2034	1Z

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)
646065-RQ-7	NEW JERSEY EDL CLGE OF NEW JERSEY 08D		01/09/2009	PRAGER MCCARTHY & SEALY		1,036,820	1,000,000	1,037,890	1,035,895		(111)		(111)		1,035,784		1,036	1,036	26,806	07/01/2027	1FE
646107-R9-5	NEW JERSEY HSG MTG FIN MULTI 2002 C		02/23/2009	PRAGER MCCARTHY & SEALY		106,930	100,000	100,000	100,000						100,000		6,930	6,930	1,453	05/01/2011	1FE
646139-CC-7	NEW JERSEY TURNPIKE AUTH FIRST SER 77		01/01/2009	CALLED @ 100.00000000		60,000	60,000	60,000	60,000						60,000				1,800	01/01/2014	1
647200-UH-5	NEW MEXICO MTG FIN AUTH SGL FAM 07CLIE2		01/01/2009	CALLED @ 100.00000000		90,000	90,000	90,000	90,000						90,000				2,250	07/01/2028	1FE
647353-AY-7	NEW MEXICO ST HWY COMMN TAX 02A SR SUB		03/24/2009	PRAGER MCCARTHY & SEALY		486,684	450,000	475,583	457,795		(653)		(653)		457,143		29,541	29,541	6,440	06/15/2014	1FE
012440-LD-3	ALBANY NY IND DEV ST PETER'S HOSP 08A		02/02/2009	PRAGER MCCARTHY & SEALY		219,810	200,000	210,534	209,749		(83)		(83)		209,666		10,144	10,144	2,556	11/15/2022	2FE
542690-N3-2	LONG ISLAND PWR AUTH NY ELEC SYS 08A		02/19/2009	Various		7,742,426	7,275,000	7,037,108	7,038,105		602		602		7,038,707		703,719	703,719	133,375	05/01/2033	1FE
542690-AX-0	LONG ISLAND PWR AUTH NY ELEC SYS 98A		01/12/2009	PRAGER MCCARTHY & SEALY		110,546	100,000	112,099	104,002		(51)		(51)		103,951		6,595	6,595	672	12/01/2011	1FE
64970K-SU-2	NEW YORK NY MUN WTR FIN WTR FISCAL 02G		02/05/2009	PRAGER MCCARTHY & SEALY		276,579	275,000	271,840	272,213		7		7		272,220		4,358	4,358	2,153	06/15/2032	1FE
649716-Q6-7	NEW YORK NY TRANSITIONAL FIN AUTH 02 B		03/26/2009	PRAGER MCCARTHY & SEALY		533,130	500,000	495,110	496,679		70		70		496,749		36,381	36,381	10,417	05/01/2018	1FE
64986A-FA-4	NEW YORK ST ENVIR NYCMWFA 04 F 2ND		03/25/2009	PRAGER MCCARTHY & SEALY		605,595	600,000	511,464	511,808		225		225		512,033		93,562	93,562	5,278	06/15/2034	1FE
864768-DM-5	SUFFOLK CNTY NY SOUTHAMPTON HOSP 99B		01/01/2009	CALLED @ 100.00000000		105,000	105,000	105,263	81,776	23,368			23,368		105,144		(144)	(144)	4,003	01/01/2030	4
986083-AU-7	YONKERS NY INDL DEV ST JOSEPH HOSP 98A		03/01/2009	CALLED @ 100.00000000		600,000	600,000	504,378	517,956	31,856	2,245		34,101		552,057		47,943	47,943	9,225	03/01/2015	5
986083-AX-1	YONKERS NY INDL DEV ST JOSEPH HOSP 98B		03/01/2009	CALLED @ 100.00000000		200,000	200,000	170,728	172,634	11,902	681		12,582		185,216		14,784	14,784	3,075	03/01/2015	5
658196-PF-1	NORTH CAROLINA EASTN MUN PWR AGY 93B		01/01/2009	MATURED		9,045,000	9,045,000	8,427,907	9,045,000						9,045,000				277,003	01/01/2009	2FE
658207-HV-0	NORTH CAROLINA HSG FIN HMEOWNER 08 31-A		01/01/2009	CALLED @ 100.00000000		5,000	5,000	5,000	5,000						5,000				131	07/01/2038	1FE
65820E-RB-8	NORTH CAROLINA HSG SGL FAM SER PP		01/01/2009	CALLED @ 100.00000000		55,000	55,000	55,000	55,000						55,000				2,865	09/01/2027	1FE
958003-AT-2	WESTERN CAROLINA UNIV NC COP 08		03/20/2009	PRAGER MCCARTHY & SEALY		399,355	400,000	392,104	392,251		30		30		392,281		7,073	7,073	4,813	06/01/2033	1FE
65888M-TS-0	NORTH DAKOTA ST HSG FIN AGY REV		01/01/2009	CALLED @ 100.00000000		170,000	170,000	170,000	170,000						170,000				4,888	07/01/2029	1FE
658886-CS-3	NORTH DAKOTA STATE HOUSING FINANCE AGENC		01/01/2009	CALLED @ 100.00000000		5,000	5,000	5,000	5,000						5,000				154	07/01/2031	1FE
172311-ER-9	CINCINNATI OH WTR SYS SER 2007A		02/09/2009	PRAGER MCCARTHY & SEALY		1,172,510	1,150,000	1,046,792	1,046,204		216		216		1,046,420		126,090	126,090	6,738	12/01/2023	1FE
733578-AA-6	COLUMBIANA CNTY OH SLD WST A&L 03A		01/07/2009	DISTRIBUTION		341,800		341,800	341,800						341,800					07/01/2028	6
353174-DL-6	FRANKLIN CNTY OH CONV AUTH ANTIC 05		03/03/2009	PRAGER MCCARTHY & SEALY		164,796	155,000	161,527	160,673		(128)		(128)		160,545		4,251	4,251	2,045	12/01/2023	1FE
39317Q-AR-9	GREEN OH CLC INCOME TAX 2004		01/06/2009	PRAGER MCCARTHY & SEALY		104,949	100,000	102,312	101,507		(6)		(6)		101,502		3,447	3,447	475	12/01/2019	2FE
463281-AR-6	IRONTON HSG DEV CORP OH FIRST LIEN		02/01/2009	MATURED		275,000	275,000	275,000	275,000						275,000				10,175	02/01/2009	1
677215-EB-7	OHIO CAP CORP MTG DAYTON NORTHLAND 98H		01/01/2009	CALLED @ 100.00000000		90,000	90,000	90,000	90,000						90,000				2,520	01/01/2026	1FE
67756B-KZ-2	OHIO HIGHER EDL FAC CASE WESTERN 04A		01/22/2009	PRAGER MCCARTHY & SEALY		255,990	250,000	251,883	251,051		(14)		(14)		251,037		4,953	4,953	1,750	12/01/2022	1FE
67756Q-FS-1	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A		03/01/2009	CALLED @ 100.00000000		25,000	25,000	25,000	25,000						25,000				500	09/01/2010	1FE
67756Q-FU-6	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A		03/01/2009	CALLED @ 100.00000000		30,000	30,000	29,882	29,905		6		6		29,911		89	89	619	09/01/2011	1FE
67756Q-FV-4	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A		03/01/2009	CALLED @ 100.00000000		30,000	30,000	29,840	29,867		7		7		29,874		126	126	638	03/01/2012	1FE
67756Q-FW-2	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A		03/01/2009	CALLED @ 100.00000000		15,000	15,000	14,911	14,924		3		3		14,927		73	73	319	09/01/2012	1FE
67756Q-FX-0	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A		03/01/2009	CALLED @ 100.00000000		20,000	20,000	19,782	19,811		7		7		19,818		182	182	425	03/01/2013	1FE
67756Q-FY-8	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A		03/01/2009	CALLED @ 100.00000000		20,000	20,000	19,763	19,791		7		7		19,797		203	203	425	09/01/2013	1FE
67756Q-GG-6	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A		03/01/2009	CALLED @ 100.00000000		75,000	75,000	74,438	74,481		10		10		74,491		509	509	1,875	09/01/2017	1FE
677632-DW-8	OHIO STATE UNIV GEN RCPTS 2002 A		03/25/2009	PRAGER MCCARTHY & SEALY		641,490	600,000	617,922	607,848		(456)		(456)		607,392		34,098	34,098	9,917	12/01/2019	1FE
677659-EB-6	OHIO WTR DEV FRESH WTR 2001 B REF		03/17/2009	PRAGER MCCARTHY & SEALY		251,788	220,000	243,903	229,658		(501)		(501)		229,157		22,631	22,631	3,664	12/01/2012	1FE
914023-EM-4	UNIVERSITY OF AKRON OH GEN RECEIPTS 04B		01/22/2009	PRAGER MCCARTHY & SEALY		255,533	250,000	228,319	227,853		86		86		227,939		27,594	27,594	6,438	01/01/2022	1FE
914119-FY-3	UNIVERSITY OF CINCINNATI OH RCPT 04 D		03/23/2009	PRAGER MCCARTHY & SEALY		112,310	100,000	108,329	104,904		(193)		(193)		104,711		7,599	7,599	1,597	06/01/2015	1FE
914119-GF-3	UNIVERSITY OF CINCINNATI OH RCPT 04 D		01/26/2009	Various		767,982	750,000	738,360	740,462		22		22		740,484		27,498	27,498	4,532	06/01/2022	1FE
914119-JP-8	UNIVERSITY OF CINCINNATI OH RCPT 06 A		01/05/2009	PRAGER MCCARTHY & SEALY		806,018	750,000	770,968	757,815		(17)		(17)		757,797		48,220	48,220	3,854	06/01/2020	1FE
154727-BW-0	CENTRAL OK TRANSN & PKG AUTH SER 1980		02/06/2009	CALLED @ 100.00		240,000	240,000	240,000	240,000						240,000				12,900	07/01/2010	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)
386442-TA-5	GRAND RIVER DAM AUTH OK 2008 A		03/11/2009	Various		7,946,678	7,635,000	7,858,935	7,853,961		(1,255)		(1,255)		7,852,705		93,973	93,973	128,419	06/01/2027	1FE
678535-2P-9	OKLAHOMA CITY OK ARPT TRUST JR LIEN 29 O		02/06/2009	PRAGER MCCARTHY & SEALY		110,159	100,000	106,748	105,739		(63)		(63)		105,675		4,484	4,484	3,056	07/01/2021	1FE
678908-F3-3	OKLAHOMA DEV FIN ST JOHN HLTH SYS 99		02/15/2009	CALLED @ 101.00000000		1,484,700	1,470,000	1,444,087	1,481,086		3,493		3,493		1,484,579		121	121	44,100	02/15/2029	1FE
678864-U3-1	OKLAHOMA HOUSING SINGLE FAMILY		03/01/2009	CALLED @ 100.00000000		10,000	10,000	10,000	10,000						10,000				318	09/01/2027	1FE
678864-V5-5	OKLAHOMA HSG FIN AGY SGL FAM MTG 00C-2		03/01/2009	CALLED @ 100.00000000		10,000	10,000	10,000	10,000						10,000				306	09/01/2020	1FE
678864-V6-3	OKLAHOMA HSG FIN AGY SGL FAM MTG 00C-2		03/01/2009	CALLED @ 100.00000000		15,000	15,000	15,000	15,000						15,000				465	09/01/2028	1FE
678864-V8-9	OKLAHOMA HSG FIN AGY SGL FAM MTG 00C-2		03/01/2009	CALLED @ 22.211		24,432	110,000	13,675	16,977		237		237		17,214		7,218	7,218		09/01/2031	1FE
67886M-AX-7	OKLAHOMA HSG FIN AGY SGL FAM MTG 06C		03/01/2009	CALLED @ 100.00000000		45,000	45,000	44,555	44,583		5		5		44,588		412	412	1,103	09/01/2021	1FE
68608R-LK-7	OREGON HSG CMNTY SVCS SGL FAM MTG 96D		01/01/2009	CALLED @ 100.00000000		15,000	15,000	15,115	15,000						15,000				478	07/01/2027	1FE
68608R-MX-8	OREGON HSG CMNTY SVCS SGL FAM MTG 97A		01/01/2009	CALLED @ 100.00000000		50,000	50,000	50,000	50,000						50,000				1,550	07/01/2027	1FE
68607V-EJ-0	OREGON ST DEPT ADMIN SVCS LOTTERY 00 A		02/17/2009	PRAGER MCCARTHY & SEALY		105,056	100,000	102,879	100,454		(48)		(48)		100,406		4,650	4,650	2,027	04/01/2011	1FE
68607V-GH-2	OREGON ST DEPT ADMIN SVCS LOTTERY 02 A		01/06/2009	SEATTLE NORTHWEST SECURITIES CORP.		826,973	750,000	797,865	768,094		(115)		(115)		767,979		58,993	58,993	11,229	04/01/2013	1FE
68608R-XL-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		01/01/2009	CALLED @ 100.00000000		20,000	20,000	20,000	20,000						20,000				615	07/01/2030	1FE
794458-CX-5	SALEM OR HOSP FAC SALEM HOSP 2008A		03/09/2009	GOLDMAN, SACHS & CO.		5,942,544	5,995,000	5,894,644	5,895,874		1,058		1,058		5,896,932		45,612	45,612	147,061	08/15/2023	1FE
89546R-FG-4	TRI-CNTY MET TRANSN DIST OR CAP GRANT 05		01/15/2009	PRAGER MCCARTHY & SEALY		109,719	100,000	107,542	103,784		(73)		(73)		103,711		6,008	6,008	1,528	10/01/2011	1FE
895415-AG-2	TRI-CNTY MET TRANSN DIST OR LTD TAX 05		01/07/2009	PRAGER MCCARTHY & SEALY		860,468	795,000	854,116	824,280		(319)		(319)		823,960		36,508	36,508	14,465	09/01/2011	1FE
017343-BJ-2	ALLEGHENY CNTY PA PORT SPL TRANS 99		03/01/2009	CALLED @ 101.00000000		8,585,000	8,500,000	8,458,945	8,572,474		12,526		12,526		8,585,000				260,313	03/01/2029	1FE
018435-BF-3	ALLENTOWN DEV CORP PA FIRST LIEN 1978		03/01/2009	CALLED @ 100.00		350,000	350,000	350,000	350,000						350,000				13,125	09/01/2009	2
524805-3C-0	LEHIGH CNTY PA GEN PURP GOOD SHEP 04A		03/03/2009	Various		1,306,620	1,500,000	1,274,745	1,275,548		821		821		1,276,369		30,251	30,251	29,141	11/01/2034	1FE
640847-CT-4	NESHAMINY PA WTR RES AUTH SER A 1971		03/01/2009	CALLED @ 100.00000000		40,000	40,000	38,553	39,758		33		33		39,790		210	210	1,150	03/01/2011	1
85732M-AT-4	PENNSYLVANIA PUB SCH LEHIGH CARBON 07		02/17/2009	STERN BROTHERS		105,155	100,000	104,098	103,578		(49)		(49)		103,530		1,625	1,625	1,514	11/01/2026	1FE
717893-MZ-1	PHILADELPHIA PA WTR & WASTEWTR 01B REF		01/30/2009	PRAGER MCCARTHY & SEALY		285,370	250,000	273,588	259,684		(214)		(214)		259,470		25,900	25,900	3,552	11/01/2012	1FE
717893-NA-5	PHILADELPHIA PA WTR & WASTEWTR 01B REF		02/18/2009	PRAGER MCCARTHY & SEALY		281,978	250,000	265,175	256,260		(217)		(217)		256,043		25,934	25,934	4,083	11/01/2013	1FE
810844-BL-3	SCRANTON PA SWR AUTH SWR REV 07		02/19/2009	PRAGER MCCARTHY & SEALY		100,317	100,000	100,128	100,111		(2)		(2)		100,109		208	208	1,095	12/01/2032	1FE
76218T-FG-4	RHODE ISLAND CLEAN WTR REVOLV FD 04A		03/20/2009	PRAGER MCCARTHY & SEALY		263,825	250,000	242,829	241,191		104		104		241,295		22,530	22,530	5,740	10/01/2022	1FE
340122-JK-7	FLORENCE CNTY SC MCLEOD RGL MED 04 A		01/26/2009	PRAGER MCCARTHY & SEALY		198,658	200,000	197,930	198,134		4		4		198,138		520	520	2,444	11/01/2031	1FE
83712D-FV-3	SOUTH CAROLINA HOUSING FIN & DEV AUTH		01/01/2009	CALLED @ 100.00000000		230,000	230,000	229,009	229,747						229,747		253	253	6,900	07/01/2012	1FE
914857-AU-1	UNIVERSITY OF SC ED FACS 2005 A REF		02/24/2009	PRAGER MCCARTHY & SEALY		100,796	100,000	98,348	98,549		10		10		98,560		2,236	2,236	1,015	06/01/2024	1FE
422341-AU-1	HEARTLAND SD CONSUMER PWR DIST ELEC 77		01/01/2009	CALLED @ 100.00000000		140,000	140,000	139,300	139,862						139,862		138	138	4,463	01/01/2016	1
422341-BP-1	HEARTLAND SD CONSUMER PWR DIST ELEC 79		01/01/2009	CALLED @ 100.00000000		65,000	65,000	65,000	65,000						65,000				2,275	01/01/2016	1
821697-TM-1	SHELBY CNTY TN HLTH AVE MARIA ASST 98A		03/27/2009	PRAGER MCCARTHY & SEALY		385,443	385,000	385,000	385,000						385,000		443	443	7,058	12/01/2031	1FE
963864-EN-9	WHITE HOUSE TN UTIL DIST WTRWKS 78		01/01/2009	MATURED		470,000	470,000	470,000	470,000						470,000				17,038	01/01/2009	1
003450-BL-6	ABILENE TX HLTH FAC HENDRICK MED C		03/01/2009	CALLED @ 100.00000000		65,000	65,000	65,550	65,000						65,000				1,999	09/01/2025	2FE
078027-CR-8	BELL CNTY TX HLTH RENAISSANCE 1996		03/01/2009	CALLED @ 100.00000000		45,000	45,000	45,000	34,499	10,501			10,501		45,000				1,856	09/01/2026	4
088379-YC-0	BEXAR CNTY TX HSG MULTI AVION 07A		03/01/2009	CALLED @ 100.00		20,000	20,000	20,000	12,757	7,243			7,243		20,000				575	09/01/2047	4
088379-YD-8	BEXAR CNTY TX HSG MULTI AVION 07B		03/01/2009	CALLED @ 100.00		15,000	15,000	15,000	13,636	1,364			1,364		15,000				600	09/01/2017	4
088379-VS-8	BEXAR CNTY TX HSG MULTI SUNCREST 02A		03/01/2009	CALLED @ 100.00		60,000	60,000	60,000	60,242		36		36		60,278		(278)	(278)	2,175	09/01/2037	1FE
088563-PW-5	BEXAR CNTY TX MET WTR DIST WTRWKS 2002 R		03/25/2009	PRAGER MCCARTHY & SEALY		302,100	300,000	293,919	294,683		25		25		294,708		7,392	7,392	5,296	05/01/2032	1FE
088563-QN-4	BEXAR CNTY TX MET WTR DIST WTRWKS 2006 R		01/29/2009	TD SECURITIES		256,838	250,000	247,195	247,516		12		12		247,528		9,310	9,310	2,875	05/01/2022	1FE
116475-NZ-3	BROWNSVILLE TX UTIL SYS SER 1978		01/01/2009	CALLED @ 100.00000000		205,000	205,000	205,000	205,000						205,000				7,559	01/01/2010	1
116475-PN-8	BROWNSVILLE TX UTIL SYS SER 1980		01/01/2009	CALLED @ 100.00000000		245,000	245,000	245,000	245,000						245,000				11,515	01/01/2013	1
220245-LJ-1	CORPUS CHRISTI TEX UTIL SYS REV REF		03/31/2009	PRAGER MCCARTHY & SEALY		120,417	105,000	114,455	112,322		(184)		(184)		112,138		8,279	8,279	3,951	07/15/2019	1FE
235258-JA-9	DALLAS TX CIVIC CTR CONVENTION SER 98		03/27/2009	CALLED @ 101.00		15,266,150	15,115,000	15,080,689	15,097,739		529		529		15,098,268		167,882	167,882	466,046	08/15/2015	1FE
235258-JC-5	DALLAS TX CIVIC CTR CONVENTION SER 98		03/27/2009	CALLED @ 101.00		4,545,000	4,500,000	4,539,675	4,511,126		(1,586)		(1,586)		4,509,540		35,460	35,460	138,750	08/15/2018	1FE
235258-JD-3	DALLAS TX CIVIC CTR CONVENTION SER 98		03/27/2009	CALLED @ 101.00		10,504,000	10,400,000	9,589,112	9,789,232		8,588		8,588		9,797,819		706,181	706,181	312,650	08/15/2023	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)
235375-AS-1	DALLAS TX SPORTS ARENA SPL TAX 98A		02/15/2009	CALLED @ 101.00		5,050,000	5,000,000	4,680,200	4,793,239		1,850		1,850		4,795,090		254,910	254,910	125,000	08/15/2020	1FE
40064N-AT-5	GUADALUPE-BLANCO RIV TX REGL WTR 07A		02/05/2009	PRAGER MCCARTHY & SEALY		285,348	300,000	237,270	237,603		168		168		237,771		47,577	47,577	3,208	05/15/2039	1FE
414156-CN-7	HARRIS CNTY TX HOSP DIST HARRIS CNTY 90		02/15/2009	CALLED @ 100.00000000		700,000	700,000	685,558	698,254		344		344		698,597		1,403	1,403	25,900	02/15/2010	1
414156-CQ-0	HARRIS CNTY TX HOSP DIST HARRIS CNTY 90		02/15/2009	CALLED @ 100.00000000		1,285,000	1,285,000	1,258,489	1,281,795		631		631		1,282,425		2,575	2,575	47,545	02/15/2010	1FE
442348-C3-0	HOUSTON TX ARPT SYS SUB LIEN 98C		03/03/2009	GOLDMAN, SACHS & CO.		15,323,560	16,845,000	15,070,693	15,128,765		9,437		9,437		15,138,202		185,358	185,358	573,198	07/01/2028	1FE
442436-5Z-0	HOUSTON TX WTR & SWR 98 JR LIEN A CAP		03/24/2009	PRAGER MCCARTHY & SEALY		647,953	1,435,000	437,803	565,291		6,426		6,426		571,717		76,236	76,236		12/01/2024	1FE
581659-AG-4	MC KINNEY TX MULTI PK CREEK 97 RESTRUC		03/01/2009	CALLED @ 100.00		35,000	35,000	31,709	20,021	11,718	31		11,750		31,770		3,230	3,230	1,269	09/01/2043	6
662858-AN-9	NORTH TX TWY AUTH DALLAS NO TWY SYS 97A		03/12/2009	SOUTHWEST SECURITIES, INC.		2,265,500	2,300,000	2,178,721	2,222,138		1,256		1,256		2,223,394		42,106	42,106	81,778	01/01/2020	1FE
763240-ET-1	RICHARDSON TX HOSP RICHARDSON REGL 04		03/19/2009	Various		6,460,150	9,000,000	8,754,570	8,773,097		941		941		8,774,038		(2,313,888)	(2,313,888)	153,833	12/01/2034	2FE
876387-DA-6	TARRANT CNTY TX HOSP DIST CMC ENERGY		01/28/2009	SCHEDULED REDEMPTION		210,318	210,318	210,318	210,318						210,318				3,260	04/28/2012	1
882135-UZ-7	TEXAS A & M UNIV REVENUE FING SYS 2002		03/31/2009	PRAGER MCCARTHY & SEALY		391,575	375,000	379,808	377,892		(204)		(204)		377,688		13,888	13,888	6,900	05/15/2021	1FE
882854-NY-4	TEXAS ST WTR DEV BRD REV JR 2007 B		03/12/2009	Various		202,404	200,000	198,026	198,147		13		13		198,160		4,244	4,244	5,675	07/15/2025	1FE
882854-NZ-1	TEXAS ST WTR DEV BRD REV JR 2007 B		01/14/2009	PRAGER MCCARTHY & SEALY		101,027	100,000	98,853	98,918		2		2		98,920		2,107	2,107	2,313	07/15/2026	1FE
894386-GS-4	TRAVIS CNTY TX HSG METROPOLIS APT 01A		02/04/2009	DISTRIBUTION		547,525		547,525	547,525						547,525					08/01/2033	6
902261-EV-4	TYLER TEXAS HEALTH FACILITIES DEVELOPMEN		02/16/2009	CALLED @ 102.00000000		11,148,600	10,930,000	9,489,317	10,788,362		360,238		360,238		11,148,600				171,351	11/01/2027	1FE
704520-BP-9	PAYSON CITY UT SWR 2006		02/25/2009	PRAGER MCCARTHY & SEALY		665,528	630,000	648,201	644,313		(228)		(228)		644,085		21,443	21,443	23,063	02/01/2024	1FE
704520-BQ-7	PAYSON CITY UT SWR 2006		01/23/2009	PRAGER MCCARTHY & SEALY		513,388	500,000	512,130	509,545		(68)		(68)		509,477		3,911	3,911	11,931	02/01/2027	1FE
79560L-CH-0	SALT LAKE CITY UT REDEV AGY JR LIEN TAX		01/07/2009	PRAGER MCCARTHY & SEALY		109,825	100,000	105,738	102,128		(19)		(19)		102,109		7,716	7,716	1,910	03/01/2012	1FE
890340-AF-9	TOOELE CNTY UT HAZ WST UNION PAC 1992A		03/03/2009	CITIGROUP GLOBAL MARKETS		4,212,650	5,000,000	4,076,450	4,082,251		4,502		4,502		4,086,753		125,897	125,897	146,458	11/01/2026	2FE
917432-AL-0	UTAH HSG CORP GNMA BOUNTIFUL RET 02A		03/18/2009	LOOP CAPITAL MARKETS		1,826,000	1,800,000	1,693,728	1,694,019		379		379		1,694,397		131,603	131,603	72,300	07/20/2043	1FE
917436-SV-0	UTAH HSG CORP SINGLE FAM MTG 06 A-1 CL 3		01/01/2009	CALLED @ 100.00000000		185,000	185,000	185,185	185,138						185,138		(138)	(138)	4,509	07/01/2023	1FE
924195-E5-5	VERMONT HSG FIN AGY SGL FAM HSG 03 17B		02/20/2009	PRAGER MCCARTHY & SEALY		309,234	300,000	300,000	300,000						300,000		9,234	9,234	4,655	11/01/2022	1FE
303891-FH-3	FAIRFAX CNTY VA WTR AUTH REV 1977		01/01/2009	CALLED @ 100.00000000		25,000	25,000	24,808	24,951						24,951		49	49	725	01/01/2016	1
725775-AT-7	PITTSYLVANIA CNTY VA IND DEV 94B		01/01/2009	CALLED @ 100.00000000		500,000	500,000	500,000	500,000						500,000				19,125	01/01/2010	1
927781-GU-2	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 07A		03/02/2009	Various		1,292,546	1,300,000	1,284,790	1,285,357		29		29		1,285,385		7,161	7,161	22,888	09/01/2027	1FE
928181-GQ-3	VIRGINIA RES AUTH WTR SWR SYS 2002		01/30/2009	PRAGER MCCARTHY & SEALY		140,081	400,000	94,808	134,795		674		674		135,470		4,611	4,611		11/01/2028	1FE
928181-GR-1	VIRGINIA RES AUTH WTR SWR SYS 2002		02/05/2009	PRAGER MCCARTHY & SEALY		33,476	100,000	22,378	31,836		190		190		32,026		1,450	1,450		11/01/2029	1FE
29270C-CU-7	ENERGY NORTHWEST WA COLUMBIA GEN 02A		03/19/2009	PRAGER MCCARTHY & SEALY		320,985	300,000	300,453	300,181		(11)		(11)		300,170		20,815	20,815	11,397	07/01/2018	1FE
812643-AT-1	SEATTLE WA MUN LT & PWR 2004 REF		03/02/2009	PRAGER MCCARTHY & SEALY		367,165	350,000	352,439	351,638		(35)		(35)		351,603		15,561	15,561	8,663	08/01/2020	1FE
812728-FG-3	SEATTLE WA WATER SYS REV 1999		03/01/2009	CALLED @ 100.00000000		3,290,000	3,290,000	3,275,652	3,288,939		1,061		1,061		3,290,000				88,419	03/01/2029	1FE
93978E-A8-5	WASHINGTON HLTH CARE PROVIDENCE 06C		02/25/2009	PRAGER MCCARTHY & SEALY		202,314	200,000	200,000	200,000						200,000		2,314	2,314	4,404	10/01/2033	1FE
575200-AW-0	MASON CNTY WV PCR APPALACHIAN PWR 99K		02/05/2009	PRAGER MCCARTHY & SEALY		102,124	100,000	100,000	100,000						100,000		2,124	2,124	1,160	12/01/2024	2FE
83408U-AB-3	SOKAOGON CHIPPEWA CMNTY WI MOLE LK 06B		01/01/2009	CALLED @ 100.00000000		215,000	215,000	215,000	180,192	34,809			34,809		215,000				8,869	01/01/2017	3
943113-JV-3	WAUKESHA WI WTRWKS SYS 2006		02/26/2009	CITIGROUP GLOBAL MARKETS		260,073	250,000	259,265	257,272		(135)		(135)		257,137		2,936	2,936	5,278	10/01/2026	1FE
97710V-G5-1	WISCONSIN HLTH & ED FROEDTERT HLTH 01		03/02/2009	PRAGER MCCARTHY & SEALY		64,968	65,000	63,033	63,178		11		11		63,188		1,779	1,779	1,495	10/01/2030	1FE
97710V-JZ-2	WISCONSIN HLTH & ED SYNERGYHEALTH 03		03/02/2009	MESIROW FINANCIAL, INC.		8,361,705	8,500,000	8,269,310	8,293,664		938		938		8,294,601		67,104	67,104	155,833	11/15/2032	1FE
97710A-FQ-2	WISCONSIN HLTH & ED WHEATON FRAN 93		02/23/2009	PRAGER MCCARTHY & SEALY		565,177	625,000	467,588	469,630		1,232		1,232		470,862		94,315	94,315	26,642	08/15/2022	1FE
97689P-P2-8	WISCONSIN HSG ECON AUTH HMEOWNSHP 03A		03/01/2009	CALLED @ 100.00000000		400,000	400,000	400,500	400,407		(17)		(17)		400,390		(390)	(390)	9,900	03/01/2024	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)
977092-QF-5	WISCONSIN ST CLEAN WTR REV 2006 SER 2		01/30/2009	Various		5,643,789	5,600,000	5,572,896	5,575,184		103		103		5,575,287		68,502	68,502	43,963	06/01/2024	1FE
3199999. Bonds - U.S. Special Revenues						499,091,804	512,276,503	476,455,210	475,708,455	467,237	505,460		972,697		483,501,171		15,590,633	15,590,633	9,669,996	XXX	XXX
04541G-HM-7	ABSHE 2004-HE1, M2		03/16/2009	SCHEDULED REDEMPTION		409,322	409,322	412,999	411,634		(2,312)		(2,312)		409,322				2,905	01/15/2034	1FE
14975T-AA-6	ABSN 2006-HE5, A1		01/31/2009	DISTRIBUTION		1,176											1,176	1,176		07/27/2036	6FE
004421-BH-5	ACE 2002-HE3, M1		03/25/2009	SCHEDULED REDEMPTION		168,937	168,937	169,676	169,634		(697)		(697)		168,937				764	10/25/2032	1FE
004421-EX-7	ACE 2004-OP1, M2		03/25/2009	SCHEDULED REDEMPTION		642,863	642,863	640,252	641,333		1,530		1,530		642,863				2,132	04/25/2034	1FE
004421-TA-1	ACE 2005-ASP1, A2B		02/25/2009	SCHEDULED REDEMPTION		231,803	231,803	231,803	231,837		(35)		(35)		231,803				164	09/25/2035	1FE
004421-MQ-3	ACE 2005-SN1, A1		03/01/2009	SCHEDULED REDEMPTION		436,411	436,411	436,390	436,411						436,411				4,109	11/25/2039	1FE
004406-AA-2	ACE 2006-GP1, A		03/25/2009	SCHEDULED REDEMPTION		350,020	350,020	350,020	350,020						350,020				437	02/25/2031	1FE
00442B-AD-3	ACE 2006-HE4, A2C		03/27/2009	DISTRIBUTION		14,167		14,167							14,167					10/25/2036	3FE
00442B-AE-1	ACE 2006-HE4, A2D		03/27/2009	DISTRIBUTION		62,667		62,667							62,667					10/25/2036	4FE
00763M-AG-3	ADVANCED MEDICAL OPTICS 2.500000% 07/15/		03/04/2009	BARCLAYS CAPITAL		4,477,500	4,500,000	4,577,755	3,645,000	816,601	(9,862)		806,739		4,451,739		25,761	25,761	73,125	07/15/2024	4FE
00763M-AK-4	ADVANCED MEDICAL OPTICS 3.250000% 08/01/		02/19/2009	Various		1,952,500	2,000,000	1,530,900	700,000	840,533	1,730		842,263		1,542,263		410,237	410,237	34,125	08/01/2026	4FE
00770@-9D-0	ADVANTAGE CAPITAL PARTNERS VII LTD.		02/28/2009	MATURED		85,134	85,134	54,903	85,121		13		13		85,134					02/28/2009	1Z
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A		03/01/2009	SCHEDULED REDEMPTION		19,853	19,853	12,427	16,703		3,150		3,150		19,853					03/01/2017	1
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B		03/01/2009	SCHEDULED REDEMPTION		54,592	54,592	34,173	45,930		8,662		8,662		54,592					03/01/2017	1
013817-AT-8	ALCOA INC 5.250000% 03/15/2014		03/19/2009	MCMAHAN SECURITIES CO LP		571,250	500,000	500,000							500,000		71,250	71,250		03/15/2014	1Z
991144-9B-4	ALLTEL COMMUNICATIONS, INC. INITIAL TRAN		01/09/2009	Various		994,962	994,962	982,877	983,099		11,863		11,863		994,962				7,119	05/15/2015	3FE
991144-9C-2	ALLTEL COMMUNICATIONS, INC. INITIAL TRAN		02/28/2009	Various		1,004,912	994,962	991,371	991,437		3,525		3,525		994,962		9,950	9,950	7,114	05/15/2015	3Z
991144-9A-6	ALLTEL COMMUNICATIONS, INC. TRANCHE B-2		01/09/2009	SCHEDULED REDEMPTION		994,962	994,962	983,147	983,649		11,313		11,313		994,962				2,783	05/15/2015	3FE
02342T-AD-1	AMDOCS LIMITED .500000% 03/15/2024	F	03/15/2009	Various		1,445,200	1,450,000	1,438,879	1,427,174		(1,233)		(1,233)		1,425,940		19,260	19,260	3,025	03/15/2024	2FE
02635P-TD-5	AMERICAN GENERAL FINANCE		02/26/2009	J. P. MORGAN SECURITIES, INC.		2,648,400	6,000,000	2,458,735	2,585,890		70,920		70,920		2,656,810		(8,410)	(8,410)	89,700	06/01/2013	2FE
02687Q-DG-0	AMERICAN INTL GROUP		01/05/2009	DEUTSCHE BANK SECURITIES		4,350,000	6,000,000	3,002,810	3,047,112		2,756		2,756		3,049,867		1,300,133	1,300,133	167,700	01/16/2018	1FE
03072S-DJ-1	AMSI 2002-4 M2		03/25/2009	SCHEDULED REDEMPTION		56,312	56,312	56,524	56,432		(120)		(120)		56,312				450	02/25/2033	1FE
039483-AX-0	ARCHER DANIELS		02/18/2009	ROYAL BANK OF SCOTLAND PLC		3,060,480	3,000,000	2,706,208	2,707,078		440		440		2,707,518		352,962	352,962	117,175	01/15/2038	1FE
041150-CZ-4	ARKANSAS STUDENT LOAN AUTH SR SER 04 A-3		01/05/2009	CALLED @ 100.00000000		15,350,000	15,350,000	14,398,213	14,402,511		745		745		14,403,256		946,744	946,744	30,444	12/01/2038	1FE
007036-PC-4	ARMT 2005-6A A22		03/25/2009	SCHEDULED REDEMPTION		27,868	27,868	27,868	27,871		(3)		(3)		27,868				44	11/25/2035	3FE
007037-BL-7	ARMT 2007-1 5A4		03/31/2009	Various		857,061	830,405	249,550	193,447	10,133	627,265		637,398		857,061					03/25/2037	6FE
040104-MY-4	ARSI 2005-W1, A2		03/25/2009	SCHEDULED REDEMPTION		316,506	316,506	316,506	173,291	143,215			143,215		316,506				479	05/25/2035	3FE
045086-AB-1	ASHTON WOODS USA/FINANCE		03/30/2009	Various		447,200	2,000,000	401,825	400,000	659,464	5,911	618,175	47,200		447,200					10/01/2015	6FE
04541G-HX-3	ASSET BACKED SECURITIES CORP H		03/25/2009	SCHEDULED REDEMPTION		1,865,190	1,865,190	1,878,596	1,868,873		(3,683)		(3,683)		1,865,190				6,978	04/25/2034	1FE
00206R-AM-4	AT&T INC		01/29/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		3,061,740	3,000,000	2,683,684	2,690,905		2,092		2,092		2,692,998		368,742	368,742	36,400	05/15/2018	1FE
00206R-AP-7	AT&T INC		01/29/2009	WACHOVIA SECURITIES		3,244,110	3,000,000	2,994,870	2,994,978		78		78		2,995,056		249,054	249,054	42,433	11/15/2013	1FE
053807-AL-7	AVNET INC 2.000000% 03/15/2034		03/15/2009	TENDER OFFER		3,350,000	3,350,000	3,398,633	3,321,294		(23,821)		(23,821)		3,297,474		52,526	52,526	33,500	03/15/2034	2FE
05946X-SC-8	BAFC 2005-B 3A3		03/20/2009	SCHEDULED REDEMPTION		54,069	54,069	54,150	56,698		(2,629)		(2,629)		54,069				90	04/20/2035	2FE
07386H-SQ-5	BALTA 2005-4 1A2		03/25/2009	SCHEDULED REDEMPTION		449,563	449,563	449,984	449,773		(210)		(210)		449,563				701	04/25/2035	2FE
073873-AB-7	BALTA 2006-5 11A2		03/31/2009	Various		140,529	133,056	88,019	31,489	26,539	75,066		101,605		140,529					08/25/2036	6FE
05567@-AD-4	BANC ONE CAPITAL HLDGS/BOCNY LLC		03/15/2009	SCHEDULED REDEMPTION		267,380	267,380	148,056	218,354		49,026		49,026		267,380					03/15/2010	1
050705-30-0	BANK OF AMERICA - RITS 2007-2 2007-2		02/19/2009	DISTRIBUTION		33											33	33		08/21/2027	1FE
060505-DL-5	BANK OF AMERICA CORP		01/26/2009	RBC DOMINION SECURITIES		1,796,680	2,000,000	1,605,252	1,606,366		266		266		1,606,631		190,049	190,049	48,389	09/15/2037	1FE
060505-DT-8	BANK OF AMERICA CORP		03/24/2009	CITIBANK		870,000	2,000,000	560,000							560,000		310,000	310,000	59,583	12/29/2049	2FE
74039G-20-3	BANK OF AMERICA CORP - RITS 2006-B 2006-		02/19/2009	DISTRIBUTION		129											129	129		11/15/2026	1FE
06051G-DW-6	BANK OF AMERICA NA		01/13/2009	J. P. MORGAN SECURITIES, INC.		2,003,760	2,000,000	1,805,919	1,818,170		1,498		1,498		1,819,668		184,092	184,092	20,417	05/01/2013	1FE
06421@-9B-4	BANK ONE EQUITY INVESTORS 1998C SR NTS (		03/01/2009	MATURED		1,795,827	1,795,827	930,192	1,015,905		779,922		779,922		1,795,827					03/01/2009	1FE
06738G-UZ-1	BARCLAYS BANK PLC	F	01/29/2009	BARCLAYS BANK		3,061,950	3,000,000	2,990,361	2,991,907		175		175		2,992,082		69,868	69,868	64,038	09/12/2012	1FE
071813-AX-7	BAXTER INTL		03/18/2009	RBC DOMINION SECURITIES		3,082,994	3,000,000	2,845,949	2,846,439		411		411		2,846,850		236,143	236,143	58,333	12/01/2037	1FE
073902-ML-9	BEAR STEARNS CO INC		01/27/2009	J. P. MORGAN SECURITIES, INC.		3,052,500	3,000,000	2,881,028	2,894,781		2,926		2,926		2,897,707		154,793	154,793	75,625	08/15/2011	1FE
055451-AG-3	BHP BILLITON FIN USA LTD	F	03/25/2009	BARCLAYS BANK		3,013,050	3,000,000	2,989,980			24		24		2,990,004		23,046	23,046	2,292	04/01/2014	1FE
055451-AH-1	BHP BILLITON FIN USA LTD	F	03/24/2009	CITIBANK		3,044,430	3,000,000	2,990,370			4		4		2,990,374		54,056	54,056	1,083	04/01/2019	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)
09201J-AA-4	BLACK DIAMOND INT'L FUNDING, LTD. MTN SE		01/15/2009	SCHEDULED REDEMPTION		4,507	4,507	4,507	4,507						4,507				59	07/17/2017	1FE
05948K-F9-5	BOAA 2005-6 6A1		03/01/2009	SCHEDULED REDEMPTION		682,170	682,170	679,079	679,810		2,361		2,361		682,170				7,893	07/25/2020	1FE
05950A-AV-8	BOAA 2006-4 5CB1		01/30/2009	Various		10,602,446	16,591,181	16,086,232	8,103,763	7,637,408			7,637,408		15,741,172		(5,138,725)	(5,138,725)		05/25/2046	3FE
05567@-AE-2	BOCNY, LLC SR STRUCT NTS (BOND)		03/15/2009	SCHEDULED REDEMPTION		14,205	14,205	9,064	13,313		892		892		14,205					12/15/2009	1Z
97181#-HV-8	BORDERS GROUP SR SEC NTS		03/01/2009	SCHEDULED REDEMPTION		45,107	45,107	44,683	44,808		299		299		45,107				687	12/01/2017	2
101137-AF-4	BOSTON SCIENTIFIC		02/11/2009	LIBERTAS		2,008,125	2,125,000	1,891,250	1,785,000	134,211	2,904		137,115		1,922,115		86,010	86,010	33,941	11/15/2015	3FE
10138M-AG-0	BOTTLING GROUP LLC		02/25/2009	Various		6,262,320	6,000,000	5,943,526	5,946,770		1,010		1,010		5,947,780		314,540	314,540	138,417	04/01/2016	1FE
103304-BD-2	BOYD GAMING CORP		01/22/2009	BARCLAYS BANK		1,076,250	1,500,000	1,458,750	945,000	520,979	384		521,362		1,466,362		(390,112)	(390,112)	28,688	04/15/2014	4FE
05565Q-BF-4	BP CAPITAL MARKETS PLC	F	01/08/2009	RBC DOMINION SECURITIES		3,209,400	3,000,000	2,998,050	2,998,102		12		12		2,998,113		211,287	211,287	28,875	11/07/2013	1FE
10600P-AA-5	BRAMER 2003-1	F	03/15/2009	SCHEDULED REDEMPTION		172,004	172,004	172,004	172,004						172,004				2,542	06/15/2011	1FE
106238-HX-9	BRAZOS HIGHER ED AUTH STUD LN SR TRUST 1		03/20/2009	CALLED @ 100.00000000		300,000	300,000	300,000	300,000						300,000				1,812	12/01/2037	1FE
10623P-DE-7	BRAZOS STUDENT FIN CORP SR - TRUST 1995		03/27/2009	CALLED @ 100.00000000		550,000	550,000	550,000	550,000						550,000				2,540	12/01/2042	2FE
10623P-CJ-7	BRAZOS STUDENT FIN CORP SR -TRUST 2003 A		03/16/2009	CALLED @ 100.00000000		700,000	700,000	700,000	700,000						700,000				4,006	07/01/2038	1FE
073877-BF-8	BSABS 2005-SD2, 1A1		02/25/2009	SCHEDULED REDEMPTION		96,254	96,254	96,254	96,270		(16)		(16)		96,254				68	03/25/2035	1FE
07387U-DN-8	BSABS 2006-EC2, A2		03/25/2009	SCHEDULED REDEMPTION		100,814	100,814	100,814	100,814						100,814				74	02/25/2036	1FE
07384M-4L-3	BSARM 2004-10 31A1		03/01/2009	SCHEDULED REDEMPTION		171,186	171,186	169,474	169,553		1,633		1,633		171,186				1,561	01/25/2035	1FE
07384M-6H-0	BSARM 2004-12 2A1		03/01/2009	SCHEDULED REDEMPTION		255,516	255,516	251,244	251,350		4,165		4,165		255,516				2,547	02/25/2035	1FE
07400W-AA-8	BSMF 2006-SL1, A		03/31/2009	Various		89,323	76,462	42,827	13,873	12,610	50,016		62,626		89,323					08/25/2036	6FE
07401U-AA-1	BSSLT 2007-SV1A A1		03/25/2009	SCHEDULED REDEMPTION		338,914	338,914	338,914	212,139	126,775			126,775		338,914				508	12/25/2036	4FE
07401U-AU-7	BSSLT 2007-SV1A, A3		03/25/2009	SCHEDULED REDEMPTION		691,737	691,737	691,737	397,533	294,204			294,204		691,737				1,083	12/25/2036	5FE
126304-AD-6	CABLEVISION SYS		01/08/2009	CIBC WORLD MARKETS		502,000	500,000	514,375	497,500	4,506	(104)		4,402		501,902		98	98	16,701	08/15/2009	3FE
136375-BQ-4	CANADIAN NATL RAILWAY	A	01/06/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		2,060,500	2,000,000	1,914,938	1,915,308		22		22		1,915,330		145,170	145,170	19,125	11/15/2037	1FE
14040E-HG-0	CAPITAL ONE BANK		01/26/2009	J. P. MORGAN SECURITIES, INC.		1,940,000	2,000,000	1,712,577	1,715,683		3,998		3,998		1,719,681		220,319	220,319	16,611	06/13/2013	2FE
14312T-AC-4	CARMAX AUTO OWNER TRUST		03/15/2009	SCHEDULED REDEMPTION		771,437	771,437	772,883			(1,446)		(1,446)		771,437				3,362	12/15/2011	1FE
12489W-LB-8	CBASS 2005-CB3 AF2		12/01/2008	SCHEDULED REDEMPTION		521,866	521,866	513,977			521,866		521,866		521,866				1,932	05/25/2035	1FE
12489W-NN-0	CBASS 2005-CB6 A3		03/01/2009	SCHEDULED REDEMPTION		195,973	195,973	192,053	193,087		2,885		2,885		195,973				2,191	07/25/2035	1FE
12489W-PH-1	CBASS 2005-CB7 AF2		03/01/2009	SCHEDULED REDEMPTION		231,782	231,782	229,609	230,559		1,222		1,222		231,782				2,670	11/25/2035	1FE
12498N-AB-9	CBASS 2006-CB2 AF2		03/01/2009	SCHEDULED REDEMPTION		468,203	468,203	466,191	467,685		518		518		468,203				7,079	12/25/2036	1FE
14983A-AA-7	CBASS 2006-SL1, A-1		03/31/2009	Various		120,051	119,068	120,051	42,649	76,418			76,418		120,051				104	09/25/2036	4FE
15132K-AA-2	CDTIM 2005-1, A1		03/20/2009	SCHEDULED REDEMPTION		313,776	313,776	313,754	313,763		14		14		313,776				3,211	05/20/2017	2FE
15135E-AB-1	CENTENNIAL CELL/COMMUNIC		03/24/2009	CIBC WORLD MARKETS		2,363,156	2,275,000	2,453,281	2,297,750	71,890	(9,365)		62,525		2,360,275		2,881	2,881	65,264	06/15/2013	4FE
15133V-AG-4	CENTENNIAL COMMUNICATION		01/23/2009	PALI CAPITAL		2,838,375	2,700,000	2,814,750	2,770,685		(1,409)		(1,409)		2,769,276		69,099	69,099	87,750	01/01/2013	5FE
125581-CT-3	CIT GROUP INC		02/05/2009	J. P. MORGAN SECURITIES, INC.		3,120,000	4,000,000	2,250,431	2,385,022		37,061		37,061		2,422,083		697,917	697,917	106,200	02/13/2012	2FE
12558M-BM-3	CITHE 2003-1		03/01/2009	SCHEDULED REDEMPTION		77,800	77,800	77,791	77,798		2		2		77,800				795	10/20/2032	1FE
12558M-BN-1	CITHE 2003-1		03/01/2009	SCHEDULED REDEMPTION		122,675	122,675	122,637	122,666		9		9		122,675				1,393	09/20/2032	1FE
17303C-BM-2	CITIBANK CREDIT CARD MASTER TRUST I		03/10/2009	SCHEDULED REDEMPTION		12,435,000	12,435,000	12,172,214	12,428,346		6,654		6,654		12,435,000				365,278	03/10/2011	1FE
172967-CQ-2	CITIGROUP INC		01/08/2009	SALOMON SMITH BARNEY		3,628,080	4,000,000	3,000,536	3,096,031		3,891		3,891		3,099,922		528,158	528,158	65,556	09/15/2014	1FE
172967-EC-1	CITIGROUP INC		01/06/2009	CITIBANK		734,138	750,000	519,186	520,469		42		42		520,511		213,627	213,627	4,896	05/29/2037	1FE
172967-EM-9	CITIGROUP INC		01/08/2009	MERRILL LYNCH CAPITAL MARKETS		1,993,600	2,000,000	1,694,808	1,700,555		765		765		1,701,320		292,280	292,280	17,694	11/21/2017	1FE
172967-EQ-0	CITIGROUP INC		01/08/2009	J. P. MORGAN SECURITIES, INC.		2,950,260	3,000,000	2,614,604	2,636,075		2,343		2,343		2,638,418		311,842	311,842	42,167	04/11/2013	1FE
17453B-AB-7	CITIZENS COMM		02/05/2009	CITIBANK		2,500,781	2,425,000	2,584,639	2,303,750	197,159	(3,194)		193,964		2,497,714		3,067	3,067	52,963	05/15/2011	3FE
167685-JH-0	CITY OF CHICAGO SINGLE FAMILY MORTGAGE R		03/01/2009	SCHEDULED REDEMPTION		1,306	1,306	1,306	1,306						1,306				17	09/01/2032	1Z
12572Q-AD-7	CME GROUP INC		02/10/2009	BANK OF AMERICA		2,039,260	2,000,000	1,996,780			6		6		1,996,786		42,474	42,474	1,278	02/15/2014	1FE
20030N-AD-3	COMCAST CORP		01/15/2009	GOLDMAN, SACHS & CO.		5,015,000	5,000,000	4,951,300	4,984,330		370		370		4,984,700		30,300	30,300	96,250	03/15/2011	2FE
20030N-AF-8	COMCAST CORP		01/07/2009	BARCLAYS BANK		2,731,080	3,000,000	2,228,208	2,232,130		269		269		2,232,399		498,681	498,681	12,713	06/15/2035	2FE
20030N-AG-6	COMCAST CORP		01/08/2009	DEUTSCHE BANK SECURITIES		6,817,425	7,500,000	6,480,897	6,571,555		3,200		3,200		6,574,754		242,671	242,671	28,875	06/15/2016	2FE
12543D-AF-7	COMMUNITY HEALTH SYSTEMS		02/11/2009	MORGAN STANLEY DEAN WITTER		987,500	1,000,000	956,250	920,000	41,842	546		42,388		962,388		25,112	25,112	52,264	07/15/2015	4FE
12617A-AC-1	CPL 2002-1, A3		01/15/2009	Various		1,626,753	1,604,318	1,662,474	1,613,597		(1,252)		(1,252)		1,612,344		14,409	14,409	44,759	01/15/2012	1FE
12619R-AB-4	CPS 2007-A A2		03/15/2009	SCHEDULED REDEMPTION		3,027,650	3,027,650	3,027,434	3,027,650						3,027,650				31,710	10/15/2010	2FE
12619M-AB-5	CPS 2007-B A2		03/15/2009	SCHEDULED REDEMPTION		2,059,716	2,059,716	2,059,594	2,059,716						2,059,716				25,145	02/15/2011	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
22541L-AB-9	CREDIT SUISSE FB USA INC	R	02/05/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		3,060,090	3,000,000	3,122,988	2,955,287		1,545		1,545		2,956,832		103,258	103,258	43,385	11/15/2011	1FE
126304-AR-5	CSC HOLDINGS INC		02/05/2009	CITIBANK		1,470,000	1,500,000	1,449,447	1,372,500	92,000	1,036		93,036		1,465,536		4,464	4,464	32,344	04/15/2012	3FE
22944B-AK-4	CSMC 2007-5 1A10		03/31/2009	Various		247,347	121,840	201,094	181,781	17,534	48,689		66,223		247,347					08/25/2037	4FE
22944B-AF-5	CSMC 2007-5 1A6		03/01/2009	Various		121,422	71,888	89,756	80,064	8,748	32,998		41,746		121,422					08/25/2037	4FE
12667F-AG-0	CWALT 2004-2CB 1A1		03/01/2009	SCHEDULED REDEMPTION		497,602	497,602	487,028	497,602						497,602				4,910	03/25/2034	1FE
12667F-AK-1	CWALT 2004-2CB 1A4		03/25/2009	SCHEDULED REDEMPTION		195,768	195,768	195,737	195,753		14		14		195,768				383	03/25/2034	1FE
12668B-KC-6	CWALT 2006-J1 1A6		03/01/2009	SCHEDULED REDEMPTION		987,051	987,051	985,046	767,133	219,015	903		219,918		987,051				12,455	02/25/2036	5FE
02151L-AA-4	CWALT 2007-20 A1		03/31/2009	Various		158,435	129,595	155,593	72,141	82,162	4,253		86,416		158,435					06/25/2047	2FE
126685-AB-2	CWHEL 2005-B, 2A		03/31/2009	Various		225,218	223,366	225,218	79,014	144,352			144,352		225,218				370	05/15/2035	5FE
12669G-NM-9	CWHL 2005-7 1-A2		03/25/2009	SCHEDULED REDEMPTION		10,796	10,796	10,364	10,403		393		393		10,796				19	03/25/2035	1FE
126694-GD-4	CWHL 2005-HYB7 3A2		03/31/2009	Various		576,095	281,035	552,707	554,657		22,793		22,793		576,095					11/20/2035	6FE
126671-R4-0	CWL 2003-5, MF1		03/01/2009	SCHEDULED REDEMPTION		556,538	556,538	555,146	555,978		560		560		556,538				7,181	01/25/2034	1FE
126671-R5-7	CWL 2003-5, MF2		03/01/2009	SCHEDULED REDEMPTION		84,485	84,485	84,483	84,485						84,485				1,490	11/25/2033	1FE
126673-DR-0	CWL 2004-7, MF2		02/01/2009	SCHEDULED REDEMPTION		147,370	147,370	147,368	147,369		1		1		147,370				2,215	10/25/2034	1FE
126673-WE-8	CWL 2005-1, MF1		12/01/2008	SCHEDULED REDEMPTION		26,507	26,507	26,507	26,507						26,507				241	07/25/2035	1FE
126673-WF-5	CWL 2005-1, MF2		03/01/2009	SCHEDULED REDEMPTION		17,892	17,892	17,892	17,892						17,892				164	07/25/2035	1FE
126673-WG-3	CWL 2005-1, MF3		03/01/2009	SCHEDULED REDEMPTION		9,940	9,940	9,940	9,940						9,940				92	07/25/2035	1FE
126673-WH-1	CWL 2005-1, MF4		12/01/2008	SCHEDULED REDEMPTION		13,254	13,254	13,253	13,254						13,254				125	07/25/2035	1FE
126673-WJ-7	CWL 2005-1, MF5		12/01/2008	SCHEDULED REDEMPTION		8,284	8,284	8,283	8,284						8,284				79	07/25/2035	1FE
126670-PA-0	CWL 2005-16 2AF5		03/01/2009	SCHEDULED REDEMPTION		113,403	113,403	113,398	113,400		3		3		113,403				1,350	05/25/2036	2FE
126670-QS-0	CWL 2005-17, 1AF2		03/01/2009	SCHEDULED REDEMPTION		549,442	549,442	549,432	549,442						549,442				6,499	05/25/2036	2FE
126685-CZ-7	CWL 2006-S1, A2		03/01/2009	SCHEDULED REDEMPTION		2,971,198	2,971,198	2,971,152	2,971,198						2,971,198				36,950	08/25/2021	2FE
126685-DW-3	CWL 2006-S2, A2		03/01/2009	SCHEDULED REDEMPTION		52,889	52,889	52,888	40,839	12,050			12,050		52,889				744	07/25/2027	5FE
12668X-AC-9	CWL 2006-S8, A3		03/01/2009	SCHEDULED REDEMPTION		1,214,678	1,214,678	1,214,657	1,214,670		9		9		1,214,678				21,957	04/25/2036	2FE
12669R-AC-1	CWL 2007-S1 A3		03/01/2009	SCHEDULED REDEMPTION		190,762	190,762	190,752	190,757		4		4		190,762				2,532	11/25/2036	2FE
152314-HS-2	CXHE 2003-C, M2		03/25/2009	SCHEDULED REDEMPTION		28,115	28,115	28,260	28,115						28,115				142	09/25/2033	1FE
152314-LN-8	CXHE 2004-D, MF2		03/01/2009	SCHEDULED REDEMPTION		62,615	62,615	62,596	62,608		7		7		62,615				794	09/25/2034	1FE
245217-AP-9	DEL MONTE CORP		02/05/2009	WACHOVIA SECURITIES		6,603,500	7,025,000	6,451,401	6,041,500	518,782	6,302		525,084		6,566,584		36,916	36,916	230,508	02/15/2015	3FE
26207R-AC-0	DRIVE 2006-2, A3		03/15/2009	SCHEDULED REDEMPTION		278,651	278,651	278,648	278,650		1		1		278,651				3,713	04/15/2014	2FE
26442C-AE-4	DUKE ENERGY CAROLINAS		01/15/2009	GREENWICH CAPITAL MARKETS, INC.		3,239,670	3,000,000	2,715,501	2,716,407		174		174		2,716,581		523,089	523,089	48,400	04/15/2038	1FE
263534-BT-5	E.I. DU PONT DE NEMOURS		01/14/2009	BARCLAYS BANK		3,189,900	3,000,000	2,998,740	2,998,780		5		5		2,998,785		191,115	191,115	86,000	07/15/2018	1FE
28140J-AC-4	EDUCATION MANAGEMENT LLC		02/12/2009	BARCLAYS BANK		2,384,663	2,500,000	2,365,913	1,900,000	480,689	2,202		482,891		2,382,891		1,771	1,771	46,512	06/01/2014	5FE
281486-AA-8	EFSI - CA (EDFUS) STUDENT LOAN NOTES - T		03/11/2009	CALLED @ 100.00000000		250,000	250,000	250,000	250,000						250,000				701	06/01/2041	3FE
292505-AG-9	ENCANA CORP	A	03/18/2009	BANK OF AMERICA		2,523,930	3,000,000	2,420,352	2,421,624		1,133		1,133		2,422,757		101,173	101,173	125,667	02/01/2038	1FE
294751-DF-6	EQABS 2003-4, M1		03/01/2009	Various		106,007	106,007	105,254	277,544		1,274		1,274		106,007				1,726	10/25/2034	1FE
298736-AD-1	EURONET WORLDWIDE INC 1.625000% 12/15/20		03/16/2009	MCMAHAN SECURITIES CO LP		1,426,250	1,500,000	1,403,520	1,329,375	76,962	875		77,837		1,407,212		19,038	19,038	5,372	12/15/2024	4
30246Q-AB-9	FBRSI 2005-1, A2		03/30/2009	SCHEDULED REDEMPTION		374,078	374,078	374,078	374,078						374,078				222	06/28/2035	1FE
31959A-AA-1	FCHT 2005-1A, A		03/16/2009	SCHEDULED REDEMPTION		26,761	26,761	26,761	26,761						26,761				59	09/15/2022	1FE
31428N-AE-8	FEDERATED STUDENT FIN CORP - TRUST 2003		03/24/2009	CALLED @ 100.00000000		6,000,000	6,000,000	5,552,100	5,554,636		1,943		1,943		5,556,579		443,421	443,421	46,933	06/01/2040	1FE
32029G-AC-8	FFML 2007-FF2 A2B		03/31/2009	Various		252,758					252,758		252,758		252,758					03/25/2037	5FE
836520-EQ-5	FIRST SOURCE CORP/CITY OF SO BEND		03/01/2009	SCHEDULED REDEMPTION		146,432	146,432	146,432	146,432						146,432				1,797	04/01/2012	1
31909@-AA-3	FIRST SOURCE CORP/FIRST BANK CNTR		03/01/2009	SCHEDULED REDEMPTION		43,099	43,099	43,099	43,099						43,099				662	04/01/2012	1
341099-CH-0	FLORIDA POWER CORP		01/15/2009	GREENWICH CAPITAL MARKETS, INC.		2,235,180	2,000,000	1,879,906	1,880,281		76		76		1,880,357		354,823	354,823	44,450	09/15/2037	1FE
35687M-AK-3	FREESCALE SEMICONDUCTOR		03/31/2009	Various		305,415	2,475,000	305,415	569,250	1,905,750		2,169,585	(263,835)		305,415					12/15/2014	5FE
35687M-AM-9	FREESCALE SEMICONDUCTOR		03/31/2009	Various		190,000	1,000,000	179,205		381,149	9,814	640,795	(249,833)		190,167		(167)	(167)	67,056	12/15/2014	5FE
36962G-3T-9	GENERAL ELEC CAP CORP		03/16/2009	BARCLAYS BANK		1,850,000	2,000,000	1,822,140	1,832,441		7,223		7,223		1,839,664		10,336	10,336	36,800	05/01/2013	1FE
370442-BW-4	GENERAL MOTORS		01/23/2009	DISTRIBUTION		41,250		41,250	41,250						41,250					07/15/2023	6FE
370425-RX-0	GENERAL MTRS ACCEP CORP		12/31/2008	EXCHANGE		1,586,980	2,250,000	1,743,017	1,635,430	186,263			186,263		1,821,692		(234,712)	(234,712)	45,547	09/15/2011	5FE
370425-SE-1	GENL MOTORS ACCEPT CORP		12/31/2008	EXCHANGE		1,020,610	1,500,000	1,101,843	1,137,411						1,137,411		(116,801)	(116,801)	35,234	08/28/2012	5FE
377372-AE-7	GLAXOSMITHKLINE CAPITAL	F	02/25/2009	GOLDMAN, SACHS & CO.		3,240,630	3,000,000	2,816,297	2,816,866		338		338		2,817,204		423,426	423,426	56,844	05/15/2038	1FE
36186C-AF-0	GMAC LLC		01/19/2009	Various		1,742,600	2,500,000	1,718,750	1,750,185						1,750,185		(7,585)	(7,585)	6,667	12/15/2011	6FE
36186C-AH-6	GMAC LLC		01/19/2009	Various		1,842,360	2,675,000	1,809,875	1,831,377						1,831,377		10,983	10,983	22,645	05/15/2012	6FE
36186C-BB-8	GMAC LLC		02/06/2009	BARCLAYS BANK		1,503,360	1,856,000	1,484,800			12,171		12,171		1,496,971		6,389	6,389	14,532	09/15/2011	5FE
361856-EC-7	GMACM 2005-HE1, A3		03/25/2009	SCHEDULED REDEMPTION		732,252	732,252	732,252	386,226	346,025			346,025		732,252				1,008	08/25/2035	5FE
36185H-EG-4	GMACM 2006-HLTV1, A-2		03/01/2009	SCHEDULED REDEMPTION		3,745,735	3,745,735	3,735,588	3,745,735						3,745,735				45,411	10/25/2029	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)
05069M-30-6	GOLDMAN SACHS - RITS 2006-7		02/23/2009	DISTRIBUTION		72											72	72		06/08/2026	1FE
05069G-30-9	GOLDMAN SACHS - RITS 2006-8		02/17/2009	DISTRIBUTION		80											80	80		06/08/2026	1FE
74039F-30-4	GOLDMAN SACHS - RITS 2006-A 2006-A		02/12/2009	DISTRIBUTION		48											48	48		08/14/2026	1FE
38141G-DK-7	GOLDMAN SACHS GROUP INC		01/20/2009	GOLDMAN, SACHS & CO.		7,434,960	8,000,000	6,815,573	6,944,968		11,722		11,722		6,956,689		478,271	478,271	198,444	07/15/2013	1FE
38741U-AC-1	GRAN 2003-3, 1 A3	F	01/20/2009	SCHEDULED REDEMPTION		498,472	498,472	499,777	498,474		(2)		(2)		498,472				5,993	01/20/2044	1FE
38741Y-BJ-7	GRANM 2006-1A, A5	F	02/20/2009	SCHEDULED REDEMPTION		1,405,838	1,405,838	1,406,387	1,346,479		59,359		59,359		1,405,838				3,004	12/20/2054	1FE
36292R-AV-3	GS AUTO LOAN TRUST		03/15/2009	SCHEDULED REDEMPTION		1,073,641	1,073,641	1,068,777			4,865		4,865		1,073,641				4,080	11/15/2013	1FE
36228F-AK-2	GS MORTGAGE SECURITIES CORP 98-3 A		03/01/2009	SCHEDULED REDEMPTION		28,286	28,286	29,528	29,119		(833)		(833)		28,286				479	09/19/2027	1FE
36228F-AA-4	GS MTG PARTICIPATION SECURITIES 98-1 A		03/01/2009	SCHEDULED REDEMPTION		6,183	6,183	6,479	6,388		(205)		(205)		6,183				110	09/19/2027	1FE
36228F-AE-6	GS MTG PARTICIPATION SECURITIES 98-2 A		03/01/2009	SCHEDULED REDEMPTION		32,813	32,813	34,192	33,757		(944)		(944)		32,813				569	05/19/2027	1FE
36228F-P7-5	GSAMP 2004-NC1, M2		03/25/2009	SCHEDULED REDEMPTION		387,677	387,677	390,040	387,677						387,677				1,237	03/25/2034	1FE
36244M-AA-9	GSAMP 2006-S4, A1		03/25/2009	SCHEDULED REDEMPTION		222,060	222,060	222,060	83,878	138,182			138,182		222,060				195	05/25/2036	5FE
36228F-CG-9	GSMPS 99-2 A1		02/01/2009	SCHEDULED REDEMPTION		50,312	50,312	51,727	51,251		(938)		(938)		50,312				668	09/19/2027	1FE
40431K-AG-5	HALO 2007-WF1 M1		03/27/2009	DISTRIBUTION		32,481		32,481							32,481					12/25/2036	6FE
41809X-AA-2	HASCN 2007-OPT1 A		02/10/2009	DISTRIBUTION		(3,463)											(3,463)	(3,463)		12/26/2036	5FE
197677-9A-7	HCA, INC. TRANCHE B TERM LOAN		02/27/2009	SCHEDULED REDEMPTION		96,319	96,319	96,319	96,319						96,319					11/17/2013	3FE
22541N-ZE-2	HEAT 2003-1, M2		03/25/2009	SCHEDULED REDEMPTION		4,426	4,426	4,448	4,439		(14)		(14)		4,426				31	06/25/2033	1FE
225470-QV-8	HEMT 2005-5, A1A		03/25/2009	SCHEDULED REDEMPTION		75,351	75,351	75,351	75,351						75,351				394	04/25/2036	2FE
225470-XH-1	HEMT 2006-1, A-1B		03/25/2009	SCHEDULED REDEMPTION		146,935	146,935	146,935	185,990						146,935				347	05/25/2036	1FE
225470-W5-8	HEMT 2006-2, 2A1		03/31/2009	Various		266,600	260,771	262,535	91,810	154,025	15,103		169,127		266,600					07/25/2036	5FE
428236-AM-5	HEWLETT-PACKARD CO		03/17/2009	WACHOVIA SECURITIES		3,027,480	3,000,000	2,821,464	2,827,762		3,562		3,562		2,831,325		196,155	196,155	89,550	03/01/2017	1FE
40431F-AD-3	HFCHC 2007-1 A1V		03/20/2009	SCHEDULED REDEMPTION		110,870	110,870	110,870	110,870						110,870				130	03/20/2036	1FE
40431M-AD-8	HFCHC 2007-2 A1V		03/20/2009	SCHEDULED REDEMPTION		1,034,223	1,034,223	1,034,223	1,034,223						1,034,223				1,180	07/20/2036	1FE
43718U-AA-4	HLMLT 2006-1, A1		03/16/2009	SCHEDULED REDEMPTION		347,067	347,067	347,067	347,067						347,067				578	02/15/2037	1FE
43739E-AJ-6	HMBT 2004-2 A1		03/25/2009	SCHEDULED REDEMPTION		82,798	82,798	82,927	82,908		(111)		(111)		82,798				150	12/25/2034	1FE
43686#-AA-5	HOMAN SQUARE 3% SR NTS, DUE 12/1/15		03/01/2009	SCHEDULED REDEMPTION		41,146	41,146	34,250		34,392	6,754		41,146		41,146				274	12/01/2015	6
437076-AS-1	HOME DEPOT INC		01/15/2009	J. P. MORGAN SECURITIES, INC.		3,203,880	4,000,000	2,809,254	2,814,409		580		580		2,814,988		388,892	388,892	22,847	12/16/2036	2FE
438516-AP-1	HONEYWELL INTERNATIONAL		03/18/2009	GOLDMAN, SACHS & CO.		2,029,440	2,000,000	1,965,747	1,967,602		832		832		1,968,434		61,006	61,006	56,400	03/15/2016	1FE
45200#-AA-7	ILLINOIS FACILITIES FUND LOAN 3%		01/01/2009	SCHEDULED REDEMPTION		100,000	100,000	100,000	100,000						100,000				750	01/01/2015	4Z
45256#-AA-0	IMPACT C.I.L. PARENT, LLC		03/23/2009	SCHEDULED REDEMPTION		186,898	186,898	187,911	187,665		(766)		(766)		186,898				1,733	08/22/2013	2FE
45257#-AA-9	IMPACT CHILDCARE LLC		01/15/2009	PRINCIPAL PAYMENT		132,097	132,097	132,097	122,916	9,181			9,181		132,097				1,407	06/15/2020	4
45256H-AA-6	IMPACT FUNDING LLC SER 2001-A CL A COMM		03/01/2009	SCHEDULED REDEMPTION		713,246	713,246	733,165	731,063		(17,817)		(17,817)		713,246				10,877	07/25/2031	1
45256@-AA-2	IMPACT HEALTH CARE SER 2005-1		01/15/2009	PRINCIPAL PAYMENT		4,847	4,847	4,847	2,492	2,329			2,329		4,847				86	01/31/2029	4
45258#-ZZ-6	IMPACT HUNTINGTON CAPITAL II LLC (ETI)		01/01/2009	VARIOUS		839,236	571,422	571,422	482,952	88,470			88,470		839,236					05/31/2020	4Z
437089-AA-3	INDS 2006-1, A-1		03/25/2009	Various		3,905,289	2,982,882	2,272,250	1,237,949		1,749,691		1,749,691		2,985,646		919,643	919,643		05/25/2036	5FE
456610-AC-8	INDX 2006-AR15 A3		03/31/2009	Various		101,935	96,025	53,686	15,203	30,725	50,147		80,872		101,935					07/25/2036	6FE
45669E-AD-8	INDX 2007-AR5 CM		03/01/2009	Various		595,743	381,780	267,012	34,360	14,177	334,744		348,922		595,743					05/25/2037	6FE
U45818-WQ-7	INTER-AMERICAN DEVEL BK	D	02/05/2009	MATURED		1,455,238	2,548,350	2,544,708	1,381,323		367		367	1,166,660	2,548,350	(1,093,112)		(1,093,112)	167,352	02/05/2009	1FE
46602W-AB-0	IXIS 2006-HE2, A2		03/25/2009	SCHEDULED REDEMPTION		1,054,339	1,054,339	1,054,380	1,054,339						1,054,339				1,241	08/25/2036	1FE
94978#-CA-3	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR		01/02/2009	SCHEDULED REDEMPTION		125,224	125,224	125,224	125,224						125,224				3,888	01/02/2020	2
94978#-CB-1	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR		01/02/2009	SCHEDULED REDEMPTION		124,269	124,269	124,269	124,269						124,269				3,859	01/02/2020	2
469815-AG-9	JACOBS ENTERTAINMENT		01/28/2009	BROADPOINT FINANCIAL		1,688,050	3,185,000	3,186,400	1,528,800	1,656,564	(31)		1,656,532		3,185,332		(1,497,282)	(1,497,282)	40,542	06/15/2014	4FE
47580*-AU-3	JELD-WEN, INC. (2006 TRANSACTION) 2012 (		03/28/2009	DISTRIBUTION		597,000		597,000	597,000						597,000					09/28/2012	4
46626L-BW-9	JPMAC 2005-FRE1, A2F2		03/01/2009	SCHEDULED REDEMPTION		522,321	522,321	519,097	522,247		74		74		522,321				6,944	10/25/2035	1FE
46629Q-AK-2	JPMAC 2006-CH2, MF3		03/27/2009	DISTRIBUTION		16,770		16,770							16,770					10/25/2036	3FE
46626L-GZ-7	JPMAC 2006-FRE2 A3		03/25/2009	SCHEDULED REDEMPTION		819,689	819,689	819,689	819,689						819,689				1,123	02/25/2036	1FE
49313Q-AA-9	KEY PLASTICS LLC/FINANCE		02/17/2009	DIRECT		69,600	435,000	43,077	43,500						43,500		26,100	26,100		03/15/2013	4FE
50075N-AL-8	KRAFT FOODS INC		01/07/2009	JEFFERIES & COMPANY, INC.		512,545	500,000	486,268	481,526		103		103		481,628		30,917	30,917	7,365	10/01/2013	2FE
501044-CG-4	KROGER CO.		01/22/2009	GOLDMAN, SACHS & CO.		3,052,500	3,000,000	2,879,718	2,879,068		735		735		2,879,803		172,697	172,697	86,400	08/15/2017	2FE
502413-AJ-6	L-3 COMMUNICATIONS CORP		01/05/2009	BARCLAYS BANK		1,865,625	1,875,000	1,860,938	1,832,813	31,687	52		31,739		1,864,552		1,074	1,074	9,134	06/15/2012	3FE
990954-9B-7	LAS VEGAS SANDS LLC DELAYED DRAW TERM LO		03/31/2009	SCHEDULED REDEMPTION		500	500	500	500						500					05/23/2014	4FE
990954-9A-9	LAS VEGAS SANDS LLC TRANCHE B TERM LOAN		01/22/2009	Various		384,150	788,000	788,000	700,300	87,700			87,700		788,000		(403,850)	(403,850)	12,744	05/23/2014	4FE
991082-9A-8	LAUREATE EDUCATION, INC. TERM LOAN B		03/31/2009	Various		3,266	3,266	3,201	6,385		(3,118)		(3,118)		3,266				4,437	08/18/2014	4FE
991082-9B-6	LAUREATE EDUCATION, INC. TERM LOAN B DEL		03/31/2009	SCHEDULED REDEMPTION		483	483	483	483						483					08/17/2014	4FE
54251R-AC-7	LBMLT 2006-6, 2A2		03/25/2009	SCHEDULED REDEMPTION		1,311,566	1,311,566	1,311,566	1,311,566						1,311,566				1,673	07/25/2036	1FE
52602E-AC-6	LENDER PROCESS SERVICES		02/20/2009	STERNE AGEE & LEACH		822,050	820,000	820,000	730,825	89,175			89,175		820,000		2,050	2,050	43,121	07/01/2016	3FE
526057-AS-3	LENNAR CORP		01/21/2009	IMPERIAL CAPITAL		960,000	1,500,000	1,027,500	915,000	126,494	3,325		129,819		1,044,819		(84,819)	(84,819)	12,833	05/31/2015	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)
52522Q-AP-7	LMT 2007-10 3A3		03/01/2009	Various		1,217,425	878,669	810,434	471,922		410,893		410,893		1,217,425					12/25/2037	1FE
53961*-AS-5	LOCAL INITIATIVES SUPPORT CORPORATION		03/22/2009	SCHEDULED REDEMPTION		142,857	142,857	142,857	142,857						142,857				4,143	03/22/2015	4Z
52524V-AL-3	LXS 2007-15N AF3		03/31/2009	Various		1,423,081	1,295,269	1,197,638	1,360,683		788,505		788,505		1,423,081					08/25/2047	1FE
57643L-KJ-4	MABS 2005-HE2, A3		03/25/2009	SCHEDULED REDEMPTION		779,488	779,488	779,488	779,488						779,488				1,218	10/25/2035	1FE
576449-AB-8	MABS 2006-HE4 A2		03/31/2009	Various		225,452					225,452		225,452		225,452					11/25/2036	5FE
55262T-EB-5	MBNAM 1999-B, A		03/15/2009	SCHEDULED REDEMPTION		16,000,000	16,000,000	17,388,750	16,056,784		(56,784)		(56,784)		16,000,000				236,000	08/15/2011	1FE
499040-AP-8	MCCLATCHY COMPANY		03/03/2009	DISTRIBUTION		13,225		13,225							13,225					09/01/2017	5FE
581557-AX-3	MCKESSON CORP		02/10/2009	BARCLAYS BANK		2,107,680	2,000,000	1,993,180			1		1		1,993,181		114,499	114,499	417	02/15/2019	2FE
59000G-AA-8	MERITOR AUTOMOTIVE INC		02/15/2009	MATURED		3,650,000	3,650,000	3,586,125	3,558,750	81,748	9,502		91,250		3,650,000				124,100	02/15/2009	4FE
59018Y-J3-6	MERRILL LYNCH & CO		01/28/2009	MORGAN STANLEY DEAN WITTER		1,968,140	2,000,000	1,872,531	1,882,234		2,400		2,400		1,884,633		83,507	83,507	56,131	08/15/2012	1FE
59022C-AB-9	MERRILL LYNCH & CO		01/26/2009	MORGAN STANLEY DEAN WITTER		855,080	1,000,000	748,573	751,094		449		449		751,544		103,537	103,537	23,152	09/15/2026	1FE
59023F-AB-1	MERRILL LYNCH MORTGAGE INVESTO		02/26/2009	DISTRIBUTION		7,002		7,002							7,002					10/25/2037	5FE
59170@-AC-2	METRO-GOLDWYN-MAYER INC. TERM LOAN B-1		01/31/2009	Various		759,606	1,662,876	637,976	655,155	(41)	(2,387)		(2,428)		652,727		106,879	106,879		04/08/2012	4
59562V-AM-9	MIDAMERICAN ENERGY HLDGS		02/19/2009	ROYAL BANK OF SCOTLAND PLC		2,939,580	3,000,000	2,522,801	2,524,600		801		801		2,525,401		414,179	414,179	72,990	04/01/2036	2FE
60467M-AA-9	MIRANT MID-ATLAN		12/30/2008	Various		(7,153)	(7,153)	(7,638)	6,473	943	(302)		640		(7,153)				308	06/30/2012	3FE
59020U-3B-9	MLMI 2006-HE1, A-2B		03/25/2009	SCHEDULED REDEMPTION		1,996,248	1,996,248	1,996,248	1,996,248						1,996,248				2,457	12/25/2036	1FE
59020U-6G-5	MLMI 2006-RM1W A2D		03/27/2009	DISTRIBUTION		114,277		114,277	114,277						114,277					02/25/2037	5FE
59020U-6K-6	MLMI 2006-WMC2, A2B		03/01/2009	SCHEDULED REDEMPTION		1,156,036	1,156,036	1,156,030	1,156,035						1,156,036				13,910	03/25/2037	1FE
608328-AM-2	MOHEGAN TRIBAL GAMING		02/03/2009	STERNE AGEE & LEACH		2,352,000	2,800,000	2,727,169	2,632,000	153,788	2,534		156,322		2,788,322		(436,322)	(436,322)	99,663	07/15/2009	5FE
617446-HC-6	MORGAN ST DEAN WITTER		01/20/2009	MORGAN STANLEY DEAN WITTER		1,950,000	2,000,000	1,435,101	1,454,083		7,658		7,658		1,461,741		488,259	488,259	41,067	04/01/2012	1FE
61746B-DB-9	MORGAN STANLEY		01/20/2009	MORGAN STANLEY DEAN WITTER		1,720,000	2,000,000	1,190,177	1,208,213		3,469		3,469		1,211,682		508,318	508,318	30,347	10/18/2016	1FE
61746R-BX-8	MSAC 2003-HE1, M3		03/25/2009	SCHEDULED REDEMPTION		71,234	71,234	71,819	71,234						71,234				965	05/25/2033	2FE
61746R-DB-4	MSAC 2003-HE2, M2		03/25/2009	SCHEDULED REDEMPTION		131,779	131,779	133,220	132,705		(926)		(926)		131,779				1,321	08/25/2033	1FE
61746R-EJ-6	MSAC 2003-HE3 M2		03/25/2009	SCHEDULED REDEMPTION		422,648	422,648	427,246	422,813		(165)		(165)		422,648				2,120	10/25/2033	1FE
61746R-GT-2	MSAC 2004-WMC1 M2		03/25/2009	Various		417,982	417,982	420,855	584,414		(2,483)		(2,483)		417,982				6,598	06/25/2034	1FE
61755E-AB-4	MSAC 2007-NC4 A2A		03/25/2009	SCHEDULED REDEMPTION		158,338	158,338	158,338	158,338						158,338				171	05/25/2037	2FE
61746W-HY-9	MSDWC 2001-NC2, M1		03/25/2009	SCHEDULED REDEMPTION		76,594	76,594	76,690	76,683		(89)		(89)		76,594				231	01/25/2032	4FE
61746W-WK-2	MSDWC 2002-AM3, M1		03/25/2009	SCHEDULED REDEMPTION		236,368	236,368	237,808	237,414		(1,046)		(1,046)		236,368				936	02/25/2033	1FE
61746W-WL-0	MSDWC 2002-AM3, M2		03/25/2009	SCHEDULED REDEMPTION		26,619	26,619	26,840	26,799		(180)		(180)		26,619				227	02/25/2033	1FE
61744C-YM-2	MSHEL 2006-2, A2		01/26/2009	SCHEDULED REDEMPTION		344,022	344,022	344,035	344,022						344,022				172	02/25/2036	1FE
61749Q-AC-4	MSIX 2006-1, A2		03/25/2009	SCHEDULED REDEMPTION		455,376	455,376	455,376	455,376						455,376				528	07/25/2036	1FE
57164U-AA-3	MVCOT 2006-2A A		03/01/2009	SCHEDULED REDEMPTION		315,909	315,909	315,904	315,905		3		3		315,909				3,735	10/20/2028	1FE
571628-AA-4	MVCOT 2007-1A A		03/01/2009	SCHEDULED REDEMPTION		819,557	819,557	819,537	819,542		16		16		819,557				10,139	05/20/2029	1FE
62911*-9B-6	N.E.W. HOLDINGS TERM LOAN		03/31/2009	SCHEDULED REDEMPTION		98,435	98,435	93,340	93,302		5,133		5,133		98,435				1,601	05/22/2014	4FE
63543P-AV-8	NCSLT 2004-2, A2		03/25/2009	SCHEDULED REDEMPTION		1,803,070	1,803,070	1,805,747	1,803,849		(779)		(779)		1,803,070				2,337	10/27/2025	1FE
640094-AF-5	NEFF CORP		12/16/2008	EXCHANGE		135,000	1,000,000	108,741	100,000	35,000			35,000		135,000				4,167	06/01/2015	5FE
64016*-DV-7	NEIGHBORHOOD HSG REPLACEMENT REHAB LOAN		01/01/2009	SCHEDULED REDEMPTION		91,168	91,168	91,168	91,168						91,168				1,140	09/03/2020	3Z
64016*-DQ-8	NEIGHBORHOOD HSG SVCS		01/01/2009	SCHEDULED REDEMPTION		5,192	5,192	5,192	5,192						5,192				52	07/15/2012	4Z
64016*-DL-9	NEIGHBORHOOD HSG SVCS AMER-		01/01/2009	SCHEDULED REDEMPTION		593	593	593	593						593				6	03/28/2010	4Z
64016*-DM-7	NEIGHBORHOOD HSG SVCS AMER-		01/01/2009	SCHEDULED REDEMPTION		3,352	3,352	3,352	3,352						3,352				34	03/28/2010	4Z
649787-UF-3	NEW YORK STATE GO VAR BFD 01D TAXABLE		03/15/2009	CALLED @ 100.00		2,775,000	2,775,000	2,775,000	2,775,000						2,775,000				13,940	03/15/2011	1FE
651639-AK-2	NEWMONT MINING CORP 3.000000% 02/15/2012		01/29/2009	MCMAHAN SECURITIES CO LP		1,068,333	1,000,000	1,000,000							1,000,000		68,333	68,333		02/15/2012	2Z
652482-BJ-8	NEWS AMERICA INC		01/05/2009	WACHOVIA SECURITIES		4,155,345	4,500,000	3,593,794	3,590,405		209		209		3,590,615		564,730	564,730	17,825	12/15/2034	2FE
65537M-AC-0	NHELI 2007-2 2A2		10/07/1902	Various		176,614					176,614		176,614		176,614					01/25/2037	2FE
62913N-AA-3	NHSA 1999-1 LLC		03/01/2009	SCHEDULED REDEMPTION		109,527	109,527	109,527	109,527						109,527				1,207	07/01/2032	1FE
990619-9A-8	NIELSEN FINANCE LLC DOLLAR TERM LOAN		03/31/2009	SCHEDULED REDEMPTION		9,994	9,994	9,958	9,958		36		36		9,994				19	08/09/2013	4FE
656568-AF-9	NORTEL NETWORKS CORP 1.750000% 04/15/201	A	01/12/2009	Various		772,500	4,500,000	517,714	641,250						641,250		131,250	131,250	19,688	04/15/2012	5FE
665772-CB-3	NORTHERN STATE PWR		01/12/2009	GREENWICH CAPITAL MARKETS, INC.		6,483,960	6,000,000	5,487,037	5,489,226		249		249		5,489,476		994,484	994,484	45,833	06/01/2036	1FE
670006-AC-9	NOVELL INC .500000% 07/15/2024		02/06/2009	MCMAHAN SECURITIES CO LP		1,473,750	1,500,000	1,262,610	1,297,755		1,290		1,290		1,299,045		174,705	174,705	4,292	07/15/2024	4
629377-AU-6	NRG ENERGY INC		02/11/2009	DEUTSCHE BANK SECURITIES		4,923,750	5,050,000	4,876,763	4,696,500	211,086	1,930		213,016		4,909,516		14,234	14,234	202,772	02/01/2016	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)
63860F-AB-9	NSTR 2006-B, AV2		03/25/2009	SCHEDULED REDEMPTION		1,364,066	1,364,066	1,364,066	1,364,066						1,364,066				1,736	09/25/2036	1FE
67090F-9A-6	NUVEEN INVESTMENTS, INC. TERM LOAN B		03/30/2009	SCHEDULED REDEMPTION		3,750	3,750	3,589	3,582		168		168		3,750				41	11/13/2014	4FE
681919-AK-2	OMNICOM GROUP		02/10/2009	TENDER OFFER		3,500,000	3,500,000	3,488,393	3,488,759		55		55		3,488,814		11,186	11,186		02/07/2031	1FE
69121P-DE-0	OWNIT 2006-2, A2B		03/01/2009	SCHEDULED REDEMPTION		907,955	907,955	907,955	907,955						907,955				8,495	01/25/2037	1FE
695114-CD-8	PACIFICORP		01/05/2009	WACHOVIA SECURITIES		5,458,420	5,500,000	4,626,575	4,630,288		193		193		4,630,481		827,939	827,939	85,212	04/01/2037	1FE
69763N-AC-5	PAMCO III 1998-1 CLASS B-2 FLTG RT NTS		02/01/2009	SCHEDULED REDEMPTION		100,141	100,141	101,402	75,428		24,713		24,713		100,141				1,163	05/01/2010	4FE
698476-DA-3	PANHANDLE-PLAINS HIGH ED - TRUST 1993 CD		03/04/2009	CALLED @ 100.00000000		200,000	200,000	200,000	200,000						200,000				1,089	04/01/2031	1FE
698476-DR-6	PANHANDLE-PLAINS HIGH ED AUTH -91AB TRUS		02/05/2009	CALLED @ 100.00000000		100,000	100,000	100,000	100,000						100,000				528	06/01/2036	1FE
74112A-AF-4	PART 2005-1, A2		03/15/2009	SCHEDULED REDEMPTION		426,493	426,493	426,390	426,493						426,493				4,121	06/15/2012	1FE
70645J-BE-1	PEMEX PROJ FDG MASTER TR	R	01/26/2009	EXCHANGE		3,664,508	4,000,000	3,664,385	3,664,199		297		297		3,664,496		12	12	30,181	06/15/2035	2FE
69336Q-AC-6	PHHMC 2007-4 A3		03/01/2009	SCHEDULED REDEMPTION		429,869	429,869	419,052	421,335		8,535		8,535		429,869				6,416	06/18/2037	1FE
73316P-BA-7	POPLR 2004-5, M1		03/01/2009	Various		204,168	204,168	204,168	896,921						204,168				2,954	12/25/2034	1FE
73316P-BT-6	POPLR 2005-1 M2		02/01/2009	Various		55,003	55,003	54,038	521,935		5,393		5,393		55,003				1,682	05/25/2035	1FE
73316P-CK-4	POPLR 2005-2, M1		02/01/2009	Various		(1,650)	(1,650)	(1,650)	569,664						(1,650)				1,043	04/25/2035	1FE
73316P-CL-2	POPLR 2005-2, M2		02/01/2009	Various		38,187	38,187	38,187	767,469						38,187				593	04/25/2035	1FE
73316P-JD-3	POPLR 2005-6 A3		03/01/2009	SCHEDULED REDEMPTION		174,028	174,028	173,620	173,882		146		146		174,028				2,810	01/25/2036	1FE
73316P-KG-4	POPLR 2006-B, A-2		03/25/2009	Various		1,820,822	1,820,822	1,820,822	6,532,404						1,820,822				20,053	05/25/2036	1FE
73316M-AB-3	POPLR 2006-C, A-2		03/25/2009	SCHEDULED REDEMPTION		1,634,092	1,634,092	1,634,092	1,634,091						1,634,092				1,791	07/25/2036	1FE
69352J-AK-3	PPL ENERGY SUPPLY LLC		03/18/2009	TENDER OFFER		2,808,000	3,600,000	2,701,038	2,705,240		1,817		1,817		2,707,056		100,944	100,944	55,800	12/15/2036	2FE
742962-AD-5	PRIVATEBANCORP INC 3.625000% 03/15/2027		03/15/2009	Various		2,491,250	2,500,000	2,398,125	2,400,041		682		682		2,400,723		90,527	90,527	43,198	03/15/2027	2
74367F-AE-8	PROTECTIVE LIFE SECD TR		01/16/2009	BANK OF AMERICA		5,940,000	6,000,000	5,748,702	5,912,608		6,522		6,522		5,919,130		20,870	20,870	70,000	10/07/2009	1FE
744320-AJ-1	PRUDENTIAL FINANCIAL INC 1.170000% 12/15		03/19/2009	DEUTSCHE BANK CAPITAL CORP.		2,421,875	2,500,000	2,402,500	2,403,828		708		708		2,404,536		17,339	17,339	2,289	12/15/2037	1FE
69366A-AB-6	PSS WORLD MEDICAL INC 2.250000% 03/15/20		03/15/2009	TENDER OFFER		1,150,000	1,150,000	1,365,533	1,172,646		(22,340)		(22,340)		1,150,306		(306)	(306)	12,938	03/15/2024	3FE
748351-AR-4	QUEST 2006-X1, A-2		03/25/2009	SCHEDULED REDEMPTION		225,445	225,445	225,445	125,135	100,310			100,310		225,445				309	03/25/2036	4FE
991147-9A-9	QUICKSILVER RESOURCES INC. SENIOR SECURE		03/31/2009	SCHEDULED REDEMPTION		5,874	5,874	5,767	5,764		110		110		5,874					08/08/2013	4FE
74913E-AN-0	QWEST CAP FDG		02/03/2009	CIBC WORLD MARKETS		5,000,000	5,000,000	5,000,000	4,900,000	100,000			100,000		5,000,000				177,917	08/03/2009	4FE
N03392-50-8	RABOBANK NEDERLAND	D	01/28/2009	MATURED		8,433,481	14,956,626	15,121,149	8,230,233		(12,526)		(12,526)	6,738,919	14,956,626	(6,523,145)		(6,523,145)	1,193,624	01/28/2009	1FE
74922G-AN-4	RALI 2006-QA14 A13		03/31/2009	Various		3,071,002	2,861,003	2,434,754	2,263,068		597,934		597,934		3,071,002				30,985	11/25/2036	5FE
75970N-BD-8	RAMC 2005-3 AF3		03/01/2009	SCHEDULED REDEMPTION		1,063,224	1,063,224	1,051,387	1,061,438		1,786		1,786		1,063,224				10,962	11/25/2035	1FE
759950-FX-1	RAMC 2005-4, A3		03/01/2009	SCHEDULED REDEMPTION		1,151,180	1,151,180	1,151,180	1,151,180						1,151,180				14,319	02/25/2036	1FE
759950-GU-6	RAMC 2006-1, AF2		03/01/2009	SCHEDULED REDEMPTION		1,111,463	1,111,463	1,111,456	1,111,463						1,111,463				13,724	05/25/2036	1FE
760985-D2-4	RAMP 2003-RS10, MI1		03/01/2009	SCHEDULED REDEMPTION		129,620	129,620	129,582	129,604		15		15		129,620				2,223	11/25/2033	1FE
760985-WR-8	RAMP 2003-RZ3, M1		03/01/2009	SCHEDULED REDEMPTION		75,376	75,376	75,344	75,368		8		8		75,376				897	06/25/2033	1FE
760985-YW-5	RAMP 2003-RZ4, M1		03/01/2009	SCHEDULED REDEMPTION		222,930	222,930	222,416	222,699		231		231		222,930				2,455	10/25/2033	1FE
760985-H9-5	RAMP 2003-RZ5, M1		03/01/2009	SCHEDULED REDEMPTION		117,149	117,149	117,123	117,142		7		7		117,149				1,825	12/25/2033	1FE
760985-4U-2	RAMP 2004-RZ2 AI6		03/01/2009	SCHEDULED REDEMPTION		67,513	67,513	66,851	26,872	40,035	605		40,640		67,513				842	03/25/2034	3FE
75156V-AB-1	RAMP 2006-RS3, A-I-2		03/25/2009	SCHEDULED REDEMPTION		1,509,522	1,509,522	1,509,522	1,509,522						1,509,522				1,935	05/25/2036	1FE
76110W-UZ-7	RASC 2003-KS10 MI2		03/01/2009	SCHEDULED REDEMPTION		55,127	55,127	55,117	55,123		3		3		55,127				857	12/25/2033	1FE
76110W-UY-0	RASC 2003-KS10, MI1		03/01/2009	SCHEDULED REDEMPTION		73,502	73,502	73,480	73,495		7		7		73,502				1,050	12/25/2033	1FE
76110W-VS-2	RASC 2003-KS11, MI2		03/01/2009	SCHEDULED REDEMPTION		83,623	83,623	83,603	83,616		7		7		83,623				1,468	01/25/2034	1FE
990897-9C-6	REALOGY CORP. CREDIT LINK FACILITY		03/31/2009	SCHEDULED REDEMPTION		2,386	2,386	2,726	2,387	1	(2)		(1)		2,386					10/10/2013	5FE
990897-9A-0	REALOGY CORP. TERM B		03/31/2009	Various		8,864	8,864	8,872	17,589	97	(8,823)		(8,726)		8,864				30,966	10/10/2013	5FE
75952B-AP-0	RELIANT ENERGY INC		01/22/2009	MORGAN STANLEY DEAN WITTER		1,296,000	1,600,000	1,200,000	1,206,378		1,959		1,959		1,208,337		87,663	87,663	14,700	06/15/2017	4FE
990750-9B-9	RENTAL SERVICES CORPORATION TERM LOAN		01/22/2009	Various		2,361,951	3,887,522	3,812,324	3,059,802	754,800	882		755,682		3,815,484		(1,453,533)	(1,453,533)	71,440	11/30/2013	4FE
76110V-KG-2	RFMS2 2002-HS2		03/01/2009	SCHEDULED REDEMPTION		185,211	185,211	185,191	185,211						185,211				2,629	01/25/2032	1FE
76110V-MU-9	RFMS2 2003-HS2, M1		03/01/2009	SCHEDULED REDEMPTION		96,352	96,352	96,329	96,351						96,352				1,043	07/25/2033	1FE
76110V-SB-5	RFMS2 2005-H13, A-2		03/01/2009	SCHEDULED REDEMPTION		1,334,267	1,334,267	1,334,201	1,334,267						1,334,267				15,145	09/25/2035	1FE
76110V-RV-2	RFMS2 2005-HS1, AI2		03/01/2009	SCHEDULED REDEMPTION		681,582	681,582	681,570	681,582						681,582				7,940	09/25/2035	2FE
76110V-TA-6	RFMS2 2005-HSA1 AI5		03/31/2009	Various		264,891	176,694	258,496	94,708	76,646	6,114		82,760		264,891					12/25/2035	5FE
76110V-TU-2	RFMS2 2006-HI1, A2		03/01/2009	SCHEDULED REDEMPTION		1,289,048	1,289,048	1,288,828	1,289,048						1,289,048				15,639	02/25/2036	1FE
74957V-AM-1	RFMSI 2006-S6 A12		03/01/2009	SCHEDULED REDEMPTION		625,170	625,170	626,635	626,297		(1,127)		(1,127)		625,170				8,682	07/25/2036	1FE
779282-AA-0	ROUSE CO LP/TRC CO-ISSR		02/05/2009	DONALDSON, LUFKIN & JENRETTE SECURITIES		437,500	1,250,000	414,056	425,000						425,000		12,500	12,500	23,203	05/01/2013	5FE
785778-QJ-3	SACO 2006-3, A1		03/25/2009	Various		117,320	110,223	117,121	18,902	91,171	199		91,370		117,320					04/25/2036	6FE
785779-AA-7	SACO 2006-6, A		03/25/2009	Various		903,872	895,262	410,309	148,865	207,960	539,235		747,195		903,872					06/25/2036	6FE
86360X-AA-8	SACO 2006-GEL3, A1		03/25/2009	SCHEDULED REDEMPTION		826,190	826,190	826,190	826,190						826,190				1,024	07/25/2036	1FE
86358E-ZS-8	SAIL 2005-11 A6		03/25/2009	SCHEDULED REDEMPTION		1,716,595	1,716,595	1,716,058	1,716,326		269		269		1,716,595				2,440	01/25/2036	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
07384M-6M-9	SAMI 0412 2A3		03/01/2009	SCHEDULED REDEMPTION		798,486	798,486	773,190	774,184		24,302		24,302		798,486				6,075	02/25/2035	1FE
86360K-BL-1	SAMI 2006-AR3 3A3		03/25/2009	Various		38,687	29,785	18,830	17,877		20,829		20,829		38,687					02/25/2036	6FE
86364C-AB-8	SARM 2007-6 1A2		03/31/2009	Various		334,826	317,513	312,260	75,144	218,218	24,353		242,571		334,826					07/25/2037	6FE
86363M-AA-9	SASC 2007-GEL2 A1		03/25/2009	SCHEDULED REDEMPTION		875,412	875,412	875,412	875,412						875,412				1,132	05/25/2037	1FE
805564-PF-2	SAST 2003-3 M2		03/25/2009	SCHEDULED REDEMPTION		54,225	54,225	54,666	54,403		(178)		(178)		54,225				239	12/25/2033	1FE
805564-PP-0	SAST 2004-1 M2		03/25/2009	SCHEDULED REDEMPTION		794,107	794,107	794,480	794,107						794,107				3,464	03/25/2035	2FE
80556Y-AB-1	SAST 2007-2 A2A		03/25/2009	Various		303,865	303,865	303,865	817,385						303,865				473	05/25/2047	1FE
80689#-AW-6	SCHNEIDER NATIONAL LEASING, SER D SR GTD		02/02/2009	MATURED		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				43,000	02/02/2009	2
840555-CF-1	SOUTH TEXAS HIGHER EDUCATION AUTHORITY I		03/20/2009	CALLED @ 100.00000000		500,000	500,000	500,000	500,000						500,000				3,188	12/01/2034	1FE
991056-9A-2	STALLION OILFIELD SERVICES TERM LOANS		01/01/2009	VARIOUS		21,571	21,571	21,571							21,571					08/01/2012	6FE
85375C-AS-0	STANDARD PACIFIC CORP		02/05/2009	BARCLAYS BANK		1,614,350	1,945,000	1,394,850	1,549,209	31,421	20,135		51,556		1,600,765		13,585	13,585	61,457	08/15/2010	4FE
84751P-HT-9	SURF 2005-BC4 A2B		03/25/2009	SCHEDULED REDEMPTION		2,145,798	2,145,798	2,145,882	2,145,798						2,145,798				3,152	09/25/2036	1FE
84751P-LM-9	SURF 2006-BC2, A2B		03/01/2009	SCHEDULED REDEMPTION		1,308,846	1,308,846	1,308,845	1,308,846						1,308,846				15,941	02/25/2037	2FE
83612L-AE-9	SVHE 2006-WF1, M1		03/27/2009	DISTRIBUTION		59,234		59,234							59,234					10/25/2036	6FE
78487M-AA-7	SVOVM 2006-AA A		02/01/2009	SCHEDULED REDEMPTION		255,583	255,583	255,532	255,551		32		32		255,583				3,033	02/20/2024	1FE
87612E-AP-1	TARGET CORP		01/07/2009	GREENWICH CAPITAL MARKETS, INC.		9,347,300	10,000,000	9,163,706	9,189,134		2,248		2,248		9,191,382		155,918	155,918	106,007	05/01/2017	1FE
89579A-AB-7	TAROT 2007-A A2		03/12/2009	SCHEDULED REDEMPTION		1,685,828	1,685,828	1,685,816	1,685,827		1		1		1,685,828				15,778	03/14/2011	1FE
87927V-AV-0	TELECOM ITALIA CAPITAL	F	01/12/2009	BANK OF AMERICA		2,870,910	3,000,000	2,486,452	2,487,284		132		132		2,487,416		383,494	383,494	26,380	06/04/2038	2FE
87938W-AB-9	TELEFONICA EMISIONES SAU	F	01/21/2009	DEUTSCHE BANK SECURITIES		3,151,590	3,000,000	2,816,708	2,821,153		1,269		1,269		2,822,422		329,168	329,168	19,263	06/20/2016	1FE
881609-AT-8	TESORO CORP		01/21/2009	J. P. MORGAN SECURITIES, INC.		2,131,500	2,900,000	2,877,500	1,591,375	1,288,145	128		1,288,273		2,879,648		(748,148)	(748,148)	28,799	06/01/2017	3FE
991099-9C-8	TEXAS COMPETITIVE ELECTRIC HOLDINGS COMP		03/31/2009	SCHEDULED REDEMPTION		7,538	7,538	6,601	6,776	38	724		762		7,538					10/10/2014	3FE
88732J-AN-8	TIME WARNER CABLE INC		01/07/2009	CITIBANK		2,119,860	2,000,000	1,779,085	1,779,558		56		56		1,779,613		340,247	340,247	82,328	07/01/2038	2FE
88157G-AA-8	TMTS 2007-1SL A1		03/25/2009	SCHEDULED REDEMPTION		213,407	213,407	213,407	213,407						213,407				256	01/25/2038	1FE
990789-9A-9	TPF GENERATION HOLDINGS LLC 1ST LIEN TER		03/31/2009	SCHEDULED REDEMPTION		532,392	532,392	512,602	512,308		20,084		20,084		532,392				2,170	12/15/2013	3FE
896518-AB-3	TRINITY HIGHER ED AUTH, INC. - TRUST 200		03/25/2009	CALLED @ 100.00000000		300,000	300,000	300,000	300,000						300,000				2,491	06/01/2040	1FE
05068M-67-9	U.S. BANCORP - RITS 2006-5 SERIES B		02/28/2009	DISTRIBUTION		12											12	12		04/10/2026	1FE
05068M-69-5	U.S. BANCORP - RITS 2006-6 SERIES B		02/28/2009	DISTRIBUTION		16											16	16		04/10/2026	1FE
912325-A*-8	U.S. OFFICE PRODUCTS CO. TRANCHE B		01/31/2009	DISTRIBUTION		1,450,244		1,447,781			1,447,781		1,447,781		1,447,781		2,463	2,463		12/31/2009	5Z
908068-AH-2	UNION PLANTERS BANK NA		02/10/2009	MORGAN KEEGAN & COMPANY, INC.		3,800,000	4,000,000	3,630,185	3,684,597		17,907		17,907		3,702,504		97,496	97,496	35,000	12/01/2010	1FE
913017-BP-3	UNITED TECHNOLOGIES CORP		01/13/2009	CITIBANK		3,227,010	3,000,000	2,898,461	2,898,792		49		49		2,898,840		328,170	328,170	122,500	07/15/2038	1FE
903206-AM-2	UPFCA 2005-B, A3		03/15/2009	SCHEDULED REDEMPTION		1,542,638	1,542,638	1,542,384	1,542,507		131		131		1,542,638				17,202	08/15/2011	2FE
91730E-AA-3	US EDUCATION LOAN TRUST III 2004A-1		03/25/2009	CALLED @ 100.00000000		450,000	450,000	450,000	450,000						450,000				2,684	06/01/2039	1FE
903485-AA-8	USXL 2006-1A, A		03/15/2009	SCHEDULED REDEMPTION		1,670,342	1,670,342	1,670,335	1,670,339		4		4		1,670,342				19,754	04/15/2014	2FE
92343V-AK-0	VERIZON COMMUNICATIONS		01/05/2009	BANK OF AMERICA		6,350,220	6,000,000	5,006,375	5,009,963		175		175		5,010,137		1,340,083	1,340,083	152,533	02/15/2038	1FE
92343V-AR-5	VERIZON COMMUNICATIONS		01/06/2009	CITIBANK		1,273,120	1,000,000	974,830	974,855		4		4		974,859		298,261	298,261	16,160	03/01/2039	1FE
94978#-EQ-6	WACHOVIA BANK LEASE BACKED (FUR 2006-1)		01/15/2009	SCHEDULED REDEMPTION		196,478	196,478	196,478	196,478						196,478				5,560	01/15/2019	1
94978#-ER-4	WACHOVIA BANK LEASE BACKED (FUR 2006-1)		01/15/2009	SCHEDULED REDEMPTION		166,952	166,952	166,952	166,952						166,952				4,725	01/15/2019	1
94978#-EP-8	WACHOVIA BANK N.A. LEASE BACKED NOTES 20		01/15/2009	SCHEDULED REDEMPTION		137,272	137,272	137,272	137,272						137,272				3,885	01/15/2019	1
931142-CM-3	WAL-MART STORES INC		02/10/2009	ROYAL BANK OF SCOTLAND PLC		3,264,750	3,000,000	2,736,423	2,737,306		331		331		2,737,637		527,113	527,113	60,967	04/15/2038	1FE
92926W-AB-3	WAMU 2007-OA1 A1B		03/25/2009	Various		71,708	65,373	46,073	39,761						71,708					02/25/2047	6FE
990794-9A-9	WIMAR OPCO LLC, TERM LOAN		01/01/2009	Various		22,917	22,917	22,917							22,917					01/03/2012	6FE
97381W-AC-8	WINDSTREAM CORP		02/11/2009	CITIBANK		2,992,500	3,000,000	2,985,000	2,760,000	227,920	279		228,199		2,988,199		4,301	4,301	132,708	08/01/2013	3FE
97381W-AD-6	WINDSTREAM CORP		01/30/2009	CIBC WORLD MARKETS		1,790,781	1,825,000	1,780,233	1,615,125	172,719	313		173,031		1,788,156		2,625	2,625	80,015	08/01/2016	3FE
92977Y-AV-3	WMLT 2005-WMC1 A3		03/25/2009	SCHEDULED REDEMPTION		1,174,187	1,174,187	1,173,086	1,174,187						1,174,187				1,852	10/25/2035	1FE
98156D-AD-9	WORLD OMNI AUTO RECEIVABLES TR		03/15/2009	SCHEDULED REDEMPTION		1,140,501	1,140,501	1,148,877			(8,376)		(8,376)		1,140,501				5,018	01/17/2012	1FE
985577-AA-3	YELLOW ROADWAY CORP 5.000000% 08/08/2023		02/13/2009	DEUTSCHE BANK CAPITAL CORP.		727,500	2,000,000	592,223	600,000		2,324		2,324		602,323		125,177	125,177	52,778	08/08/2023	6FE
98981Y-AA-0	ZUNI 2006-OA1 A1		03/25/2009	SCHEDULED REDEMPTION		99,013	99,013	99,013	99,013						99,013				139	08/25/2036	4FE
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						474,210,867	513,941,885	464,347,932	424,363,998	22,341,072	9,176,830	3,428,555	28,089,347	7,905,579	469,980,187	(7,616,257)	11,846,936	4,230,679	8,570,413	XXX	XXX
293791-AV-1	ENTERPRISE PRODUCTS OPER		02/27/2009	LIBERTAS		2,320,438	3,425,000	3,425,000							3,425,000		(1,104,563)	(1,104,563)	169,716	08/01/2066	3FE
92978A-AA-0	WACHOVIA CAPITAL TRUST I		01/06/2009	MERRILL LYNCH CAPITAL MARKETS		1,578,125	2,500,000	2,500,000							2,500,000		(921,875)	(921,875)	45,917	01/01/9999	1FE
4899999. Bonds - Hybrid Securities						3,898,563	5,925,000	5,925,000							5,925,000		(2,026,438)	(2,026,438)	215,633	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)
8399997. Total - Bonds - Part 4						1,432,206,835	1,606,328,767	1,375,242,875	1,231,979,918	22,979,034	10,203,158	3,428,555	29,753,637	10,328,281	1,402,504,954	(9,860,377)	39,562,258	29,701,881	23,225,434	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						1,432,206,835	1,606,328,767	1,375,242,875	1,231,979,918	22,979,034	10,203,158	3,428,555	29,753,637	10,328,281	1,402,504,954	(9,860,377)	39,562,258	29,701,881	23,225,434	XXX	XXX
039483-AX-0	ARCHER DANIELS		01/01/2009	VARIOUS	0.000	5,711,280	0.00	5,711,280	5,711,280						5,711,280						P1UZ*
060505-68-2	BANK OF AMERICA CORP		03/24/2009	Various	15,250.000	6,233,417	0.00	16,700,505	16,700,505						16,700,505		(10,467,088)	(10,467,088)	276,406		P2LFE
29364G-20-2	ENTERGY CORPORATION		02/23/2009	CONVERSION	34,000.000	1,700,000	0.00	1,700,000	1,700,000						1,700,000				32,406		RP2LFE
293791-AV-1	ENTERPRISE PRODUCTS OPER		01/01/2009	VARIOUS	55,780,338.450	8,885,851	0.00	8,885,851	4,826,250	4,059,601			4,059,601		8,885,851						P3UZ*
40430L-AA-7	HSBC FIN CAP TRUST IX		01/01/2009	VARIOUS	3,000,000.000	2,255,293	0.00	2,255,293	2,255,293						2,255,293						P2UZ*
G7127P-14-2	PLATINUM UNDERWRITERS	F	02/17/2009	Various	60,000.000	1,743,330	0.00	1,725,350	1,725,350						1,725,350		17,980	17,980	2,263		P3LFE
806605-70-5	SCHERING-PLOUGH		03/09/2009	LAZARD FRERES & COMPANY	4,400.000	852,060	0.00	673,992	673,992						673,992		178,068	178,068	16,500		P2LFE
844030-AH-9	SOUTHERN UNION CO		01/01/2009	VARIOUS	7,000,000.000	6,983,552	0.00	6,983,552	2,415,000	4,568,552			4,568,552		6,983,552						P3UZ*
90261X-BY-7	UBS AG STAMFORD CT		01/01/2009	VARIOUS	2,000,000.000	1,806,817	0.00	1,806,817	1,806,817						1,806,817						P1UZ*
92978A-AA-0	WACHOVIA CAPITAL TRUST 1		01/02/2009	VARIOUS	0.000	2,500,000	0.00	2,500,000	2,500,000						2,500,000						P2UZ*
949746-87-9	WELLS FARGO AND CO PERP CLASS A SERIES J		01/14/2009	GOLDMAN, SACHS & CO.	200,000.000	4,200,000	0.00	1,450,000	1,450,000						1,450,000		2,750,000	2,750,000			P1L
98877C-AA-5	ZFS FINANCE USA TRUST I		01/01/2009	VARIOUS	3,000,000.000	2,011,595	0.00	2,011,595	1,230,000	781,595			781,595		2,011,595						P2UZ*
05565A-AA-1	BNP PARIBAS	F	01/01/2009	VARIOUS	3,000,000.000	2,298,838	0.00	2,298,838	2,298,838						2,298,838						P1UZ*
225448-AA-7	CREDIT SUISSE GUERNSEY	F	01/01/2009	VARIOUS	3,000,000.000	2,271,824	0.00	2,271,824	2,271,824						2,271,824						P1UZ*
236363-AA-5	DANSKE BANK A/S	F	01/01/2009	VARIOUS	3,000,000.000	2,627,684	0.00	2,627,684	2,627,684						2,627,684						P2UZ*
24821C-AA-8	DEN NORSKE BANK 144A	F	01/01/2009	VARIOUS	5,000,000.000	4,969,227	0.00	4,969,227	4,969,227						4,969,227						P1UZ*
38144Q-AA-7	GOLDMAN SACHS CAP III		01/01/2009	VARIOUS	9,000,000.000	3,166,603	0.00	3,166,603	3,166,603						3,166,603						P1UZ*
853254-AB-6	STANDARD CHARTERED BANK	F	01/01/2009	VARIOUS	3,000,000.000	2,523,527	0.00	2,523,527	1,342,962	1,180,565			1,180,565		2,523,527						P2UZ*
86800X-AA-6	SUNTRUST PREFERRED CAP I		01/01/2009	VARIOUS	6,000,000.000	3,300,960	0.00	3,300,960	3,300,960						3,300,960						P2UZ*
91731K-AA-8	USB CAPITAL IX		01/01/2009	VARIOUS	3,000,000.000	1,470,329	0.00	1,470,329	1,470,329						1,470,329						P1UZ*
93935R-AA-3	WASH MUTUAL PFD FDG II		01/01/2009	VARIOUS	3,000,000.000		0.00														P6UZ*
8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						67,512,185	XXX	75,033,225	64,442,913	10,590,312			10,590,312		75,033,225		(7,521,040)	(7,521,040)	327,575	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						67,512,185	XXX	75,033,225	64,442,913	10,590,312			10,590,312		75,033,225		(7,521,040)	(7,521,040)	327,575	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						67,512,185	XXX	75,033,225	64,442,913	10,590,312			10,590,312		75,033,225		(7,521,040)	(7,521,040)	327,575	XXX	XXX
88579Y-10-1	3M COMPANY		01/08/2009	Various	127,603.000	7,408,047		7,307,516	7,342,277	(34,760)			(34,760)		7,307,516		100,531	100,531			L
002824-10-0	ABBOTT LABS		01/08/2009	Various	21,537.000	1,098,932		1,073,361	1,149,430	(76,068)			(76,068)		1,073,361		25,571	25,571			L
G1150G-11-1	ACCENTURE LTD	F	03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	1,311.000	36,450		41,289							41,289		(4,839)	(4,839)			L
00724F-10-1	ADOBE SYS INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	600.000	14,670		3,634	12,774	(9,140)			(9,140)		3,634		11,036	11,036			L
00766T-10-0	AECOM TECHNOLOGY GROUP		01/14/2009	Various	116,000.000	3,101,427		3,495,701	3,564,680	(68,979)			(68,979)		3,495,701		(394,275)	(394,275)			L
008073-10-8	AEROVIRONMENT INC		02/17/2009	Various	65,300.000	2,350,177		2,297,724	2,403,693	(105,969)			(105,969)		2,297,724		52,452	52,452			L
00130H-10-5	AES CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	700.000	6,272		3,206	5,768	(2,562)			(2,562)		3,206		3,066	3,066			L
00817Y-10-8	AETNA INC		03/02/2009	Various	1,855.000	43,862		42,764	17,100	(15,085)			(15,085)		42,764		1,098	1,098			L
008190-10-0	AFFILIATED COMPUTER		01/05/2009	INVESTMENT TECHNOLOGY GROUP	2,172.000	103,288		92,361	99,803	(7,443)			(7,443)		92,361		10,927	10,927			L
001055-10-2	AFLAC INC.		01/07/2009	Various	5,049.000	230,593		207,696	231,446	(23,750)			(23,750)		207,696		22,898	22,898			L
00846U-10-1	AGILENT TECHNOLOGIES INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	421.000	7,751		2,564	6,580	(4,017)			(4,017)		2,564		5,187	5,187			L
009158-10-6	AIR PRODUCTS & CHEM		01/07/2009	BLOOMBERG TRADEBOOK LLC	200.000	11,526		5,156	10,054	(4,898)			(4,898)		5,156		6,370	6,370	88		L
00949P-10-8	AIRTRAN HOLDINGS INC		01/05/2009	INVESTMENT TECHNOLOGY GROUP	86,645.000	383,939		283,502	384,704	(101,201)			(101,201)		283,502		100,437	100,437			L
00971T-10-1	AKAMAI TECHNOLOGIES		03/17/2009	JEFFERIES & COMPANY, INC.	2,088.000	38,225		34,190							34,190		4,036	4,036			L
015351-10-9	ALEXION PHARMACEUTICAL INC		03/02/2009	Various	44,251.000	1,598,528		1,533,070	1,598,910	(68,395)			(68,395)		1,533,070		65,457	65,457			L
017175-10-0	ALLEGHANY CORP.		03/31/2009	DISTRIBUTION	0.000	23,445		23,445							23,445						L
017361-10-6	ALLEGHENY ENERGY INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	200.000	6,892		4,050	6,772	(2,722)			(2,722)		4,050		2,842	2,842			L
01741R-10-2	ALLEGHENY TECHNOLOGIES INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	100.000	2,961		2,309	2,553	(244)			(244)		2,309		652	652			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)
018490-10-2	ALLERGAN I NC COM		01/07/2009	BLOOMBERG TRADEBOOK LLC	300.000	12,018		4,710	12,096	(7,386)			(7,386)		4,710		7,308	7,308			L
01903Q-10-8	ALLIED CAPITAL CP		03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	26,322.000	19,317		40,812							40,812		(21,495)	(21,495)			L
021441-10-0	ALTERA CORP.		01/07/2009	BLOOMBERG TRADEBOOK LLC	400.000	6,780		4,852	6,684	(1,832)			(1,832)		4,852		1,928	1,928			L
02209S-10-3	ALTRIA GROUP INC		02/03/2009	CANTOR, FITZGERALD & CO.	2,448.000	41,273		40,857							40,857		416	416			L
023135-10-6	AMAZON CORP.		03/17/2009	Various	980.000	64,106		50,882	15,384	(5,759)			(5,759)		50,882		13,224	13,224			L
023608-10-2	AMEREN CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	200.000	6,576		6,006	6,652	(646)			(646)		6,006		570	570			L
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC		03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	970.000	9,011		8,521							8,521		490	490			L
025537-10-1	AMERICAN ELEC PWR INC		03/02/2009	Various	1,679.000	47,635		50,467	13,312	(3,832)			(3,832)		50,467		(2,832)	(2,832)	524		L
025816-10-9	AMERICAN EXPRESS CO		01/07/2009	BLOOMBERG TRADEBOOK LLC	1,300.000	26,611		24,115	24,115						24,115		2,496	2,496	234		L
029429-10-7	AMERICAN SCIENCE ENGINEERING INC		03/24/2009	Various	10,019.000	585,001		792,149	213,670	(5,292)			(5,292)		792,149		(207,148)	(207,148)	1,426		L
029912-20-1	AMERICAN T OWER CORP CL A		03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	1,378.000	38,397		40,939							40,939		(2,541)	(2,541)			L
03076C-10-6	AMERIPRISE FINL INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	280.000	6,608		4,478	6,541	(2,062)			(2,062)		4,478		2,129	2,129			L
03073E-10-5	AMERISOURCEBERGEN CORP		03/02/2009	Various	1,314.000	41,187		46,180	7,132	(2,017)			(2,017)		46,180		(4,994)	(4,994)	111		L
031162-10-0	AMGEN INC		03/02/2009	Various	230,901.000	13,467,081		12,297,321	13,333,262	(1,037,157)			(1,037,157)		12,297,321		1,169,760	1,169,760			L
032511-10-7	ANADARKO PETE CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	500.000	20,318		7,695	19,275	(11,580)			(11,580)		7,695		12,623	12,623			L
032654-10-5	ANALOG DEVICES INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	400.000	7,944		5,573	7,608	(2,035)			(2,035)		5,573		2,371	2,371			L
037389-10-3	AON CORP.		01/07/2009	Various	6,976.000	311,161		286,425	318,664	(32,239)			(32,239)		286,425		24,737	24,737			L
037411-10-5	APACHE CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	326.000	27,145			24,297	(24,297)			(24,297)				27,145	27,145			L
037604-10-5	APOLLO GROUP		02/26/2009	Various	174,827.000	13,307,403		10,865,863	12,391,523	(2,612,798)			(2,612,798)		10,865,863		2,441,539	2,441,539			L
037833-10-0	APPLE INC.		01/08/2009	WEEDEN & COMPANY	121,865.000	11,067,675		8,214,920	10,401,178	(2,186,257)			(2,186,257)		8,214,920		2,852,755	2,852,755			L
03822W-40-6	APPLIED MICRO CIRCUITS CORP		02/27/2009	DISTRIBUTION	0.000	16,766											16,766	16,766			L
03836W-10-3	AQUA AMERICA INC		01/05/2009	INVESTMENT TECHNOLOGY GROUP	15,883.000	325,584		327,031	327,031						327,031		(1,447)	(1,447)			L
039483-10-2	ARCHER-DANIELS-MIDL		03/02/2009	Various	779.000	21,757		3,535	18,740	(18,740)			(18,740)		3,535		18,222	18,222	18		L
00206R-10-2	AT+T INC		02/20/2009	Various	177,278.000	4,552,189		4,743,245	5,052,423	(309,178)			(309,178)		4,743,245		(191,056)	(191,056)	72,684		L
052769-10-6	AUTODESK INCORPORATED		01/07/2009	BLOOMBERG TRADEBOOK LLC	200.000	4,074		1,325	3,930	(2,605)			(2,605)		1,325		2,749	2,749			L
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		01/07/2009	BLOOMBERG TRADEBOOK LLC	600.000	24,284		8,702	23,604	(14,902)			(14,902)		8,702		15,582	15,582	198		L
05329W-10-2	AUTONATION INC DEL		01/07/2009	BLOOMBERG TRADEBOOK LLC	200.000	2,044		1,976	1,976						1,976		68	68			L
053332-10-2	AUTOZONE INC.		03/02/2009	Various	5,403.000	746,037		553,524	744,630	(199,563)			(199,563)		553,524		192,512	192,512			L
054303-10-2	AVON PRODS INC COM		01/07/2009	BLOOMBERG TRADEBOOK LLC	500.000	12,290		6,773	12,015	(5,242)			(5,242)		6,773		5,517	5,517			L
054615-10-9	AXSYS TECHNOLOGIES		01/14/2009	BLAIR, WILLIAM, & COMPANY, L.L.C.	32,700.000	1,457,823		1,793,922	1,793,922						1,793,922		(336,099)	(336,099)			L
057224-10-7	BAKER HUGHES INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	400.000	14,502		7,270	12,828	(5,558)			(5,558)		7,270		7,232	7,232			L
058498-10-6	BALL CORP.		01/07/2009	BLOOMBERG TRADEBOOK LLC	100.000	4,138		674	4,159	(3,485)			(3,485)		674		3,464	3,464			L
05965X-10-9	BANCO SANTANDER CHILE ADR		01/05/2009	INVESTMENT TECHNOLOGY GROUP	4,947.000	176,155		156,336	173,293	(16,958)			(16,958)		156,336		19,820	19,820			L
064058-10-0	BANK NEW YORK MELLON CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	1,300.000	35,438		36,829	36,829						36,829		(1,391)	(1,391)			L
067383-10-9	BARD (C.R.) INC.		01/07/2009	BLOOMBERG TRADEBOOK LLC	100.000	8,389		1,977	8,426	(6,450)			(6,450)		1,977		6,412	6,412			L
071813-10-9	BAXTER INTL INC		03/02/2009	Various	21,037.000	1,118,516		1,101,632	1,089,699	(29,371)			(29,371)		1,101,632		16,885	16,885	5,287		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)
054937-10-7	BB+T CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	600.000	14,391		13,662	16,476	(2,814)			(2,814)		13,662		729	729	282		L
075887-10-9	BECTON DICKINSON		03/02/2009	Various	864.000	56,306		44,571	20,517	(17,143)			(17,143)		44,571		11,734	11,734	99		L
075896-10-0	BED BATH & BEYOND		01/07/2009	BLOOMBERG TRADEBOOK LLC	300.000	7,681		4,256	7,626	(3,370)			(3,370)		4,256		3,425	3,425			L
081437-10-5	BEMIS CO INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	100.000	2,606		1,489	2,368	(879)			(879)		1,489		1,117	1,117			L
086516-10-1	BEST BUY CO INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	425.000	12,648		4,539	11,947	(7,408)			(7,408)		4,539		8,109	8,109	60		L
089302-10-3	BIG LOTS INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	100.000	1,519		1,097	1,449	(352)			(352)		1,097		422	422			L
09062X-10-3	BIOGEN IDEC INC.		03/02/2009	Various	9,232.000	431,199		405,304	437,815	(34,504)			(34,504)		405,304		25,895	25,895			L
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		02/19/2009	JEFFERIES & COMPANY, INC.	23,836.000	294,497		465,803							465,803		(171,306)	(171,306)			L
05548J-10-6	BJ'S WHOLESALE CLUB		01/05/2009	INVESTMENT TECHNOLOGY GROUP	15,760.000	531,497		539,938	539,938						539,938		(8,441)	(8,441)			L
091797-10-0	BLACK + DECKER CORPORATION		03/02/2009	Various	1,463.000	34,898		43,827	4,181	(884)			(884)		43,827		(8,929)	(8,929)			L
093671-10-5	BLOCK H + R INC		03/02/2009	Various	397.000	8,487		5,315	6,816	(3,523)			(3,523)		5,315		3,172	3,172	45		L
055921-10-0	BMC SOFTWARE INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	200.000	5,405		2,871	5,382	(2,511)			(2,511)		2,871		2,534	2,534			L
097023-10-5	BOEING CO		03/02/2009	Various	1,921.000	70,659		57,880	38,403	(21,654)			(21,654)		57,880		12,779	12,779	429		L
101121-10-1	BOSTON PPT YS INC		03/31/2009	DISTRIBUTION	0.000	269,237		266,024							266,024		3,213	3,213			L
110122-10-8	BRISTOL MYERS SQUIBB CO		03/02/2009	Various	12,628.000	446,230		192,999	251,123	(98,758)			(98,758)		192,999		253,231	253,231	3,348		L
111320-10-7	BROADCOM CORP CL A		01/07/2009	BLOOMBERG TRADEBOOK LLC	500.000	8,985		4,377	8,485	(4,108)			(4,108)		4,377		4,608	4,608			L
12189T-10-4	BURLINGTON NORTHN SANTA FE COM		01/08/2009	Various	29,000.000	2,214,892		2,178,792	2,195,590	(16,798)			(16,798)		2,178,792		36,099	36,099	11,600		L
12541W-20-9	C.H. ROBINSON WORLD		01/08/2009	Various	21,089.000	1,089,358		1,074,948	1,160,528	(85,580)			(85,580)		1,074,948		14,410	14,410	5,061		L
12673P-10-5	CA INC		01/08/2009	Various	229,857.000	4,090,353		3,560,599	4,259,250	(698,652)			(698,652)		3,560,599		529,754	529,754			L
13342B-10-5	CAMERON INTERNATION		01/07/2009	BLOOMBERG TRADEBOOK LLC	200.000	4,976		2,387	4,100	(1,713)			(1,713)		2,387		2,589	2,589			L
134429-10-9	CAMPBELL SOUP CO		03/02/2009	Various	239.000	6,883		5,545	6,002	(1,652)			(1,652)		5,545		1,338	1,338	50		L
14040H-10-5	CAPITAL ONE FINL CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	400.000	13,032		12,756	12,756						12,756		276	276			L
14149Y-10-8	CARDINAL HEALTH INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	400.000	14,301		11,608	13,788	(2,180)			(2,180)		11,608		2,693	2,693	56		L
147528-10-3	CASEYS GENERAL STORES, INC.		01/05/2009	INVESTMENT TECHNOLOGY GROUP	3,935.000	86,532		89,600	89,600						89,600		(3,068)	(3,068)			L
149123-10-1	CATERPILLAR INC		03/02/2009	Various	85,547.000	3,340,794		3,595,532	3,761,214	(206,594)			(206,594)		3,595,532		(254,738)	(254,738)	11,323		L
124857-20-2	CBS CORP C LASS B		01/07/2009	BLOOMBERG TRADEBOOK LLC	825.000	7,012			6,757	(6,757)			(6,757)				7,012	7,012	223		L
150870-10-3	CELANESE CORP		03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	3,985.000	30,607		41,273							41,273		(10,666)	(10,666)			L
151020-10-4	CELGENE CORP.		01/08/2009	Various	120,533.000	5,924,529		5,895,216	6,663,064	(767,848)			(767,848)		5,895,216		29,313	29,313			L
15189T-10-7	CENTERPOINT ENERGY INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	300.000	3,846		3,589	3,786	(197)			(197)		3,589		257	257			L
156700-10-6	CENTURYTEL INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	100.000	2,803		1,701	2,733	(1,032)			(1,032)		1,701		1,102	1,102			L
156708-10-9	CEPHALON INC		03/02/2009	Various	107,468.000	8,180,365		7,819,926	7,244,610	(502,918)			(502,918)		7,819,926		360,439	360,439			L
156782-10-4	CERNER CORP		01/08/2009	PIPER JAFFRAY INC.	32,083.000	1,121,939		1,206,916	1,233,591	(26,675)			(26,675)		1,206,916		(84,977)	(84,977)			L
125269-10-0	CF INDUSTRIES HOLDI		01/05/2009	INVESTMENT TECHNOLOGY GROUP	4,473.000	248,342		195,073	219,893	(24,820)			(24,820)		195,073		53,269	53,269			L
808513-10-5	CHARLES SCHWAB		01/07/2009	Various	17,978.000	285,235		274,878	290,704	(15,826)			(15,826)		274,878		10,357	10,357			L
165167-10-7	CHESAPEAKE ENERGY CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	500.000	9,205		8,085	8,085						8,085		1,120	1,120	38		L
166764-10-0	CHEVRON CORP		01/15/2009	Various	72,723.000	5,195,275		5,075,003	5,379,320	(304,318)			(304,318)		5,075,003		120,272	120,272			L
167250-10-9	CHICAGO BRIDGE IRON NY SHR		01/05/2009	INVESTMENT TECHNOLOGY GROUP	17,600.000	196,559		176,880	176,880						176,880		19,679	19,679			L
171232-10-1	CHUBB CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	400.000	19,084		9,844	20,400	(10,557)			(10,557)		9,844		9,240	9,240	132		L

SCHEDULE D - PART 4

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										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)
171340-10-2	CHURCH & DWIGHT CO.		01/08/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	14,900.000	806,565		836,188	836,188						836,188		(29,623)	(29,623)				L
125509-10-9	CIGNA CORP.		03/02/2009	Various	2,602.000	37,497		42,471	5,055	(3,016)			(3,016)		42,471		(4,974)	(4,974)				L
172062-10-1	CINCINNATI FINL CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	138.000	3,985			4,012	(4,012)			(4,012)				3,985	3,985	54			L
172908-10-5	CINTAS CORP		01/07/2009	Various	3,861.000	90,791		89,691	89,691						89,691		1,100	1,100				L
17275R-10-2	CISCO SYS INC		03/02/2009	Various	451,671.000	7,728,099		7,278,470	7,357,087	(83,397)			(83,397)		7,278,470		449,628	449,628				L
177376-10-0	CITRIX SYS INC		01/08/2009	Various	100,633.000	2,299,166		2,369,542	2,371,920	(2,378)			(2,378)		2,369,542		(70,376)	(70,376)				L
189054-10-9	CLOROX CO		01/08/2009	Various	14,900.000	803,163		824,826	827,844	(3,019)			(3,019)		824,826		(21,662)	(21,662)				L
189754-10-4	COACH INC		03/02/2009	Various	109,469.000	1,809,417		2,058,750	2,267,502	(212,856)			(212,856)		2,058,750		(249,332)	(249,332)				L
191216-10-0	COCA COLA CO.		01/07/2009	BLOOMBERG TRADEBOOK LLC	2,200.000	98,740		21,132	99,594	(78,462)			(78,462)		21,132		77,608	77,608				L
194162-10-3	COLGATE PALMOLIVE CO		01/07/2009	BLOOMBERG TRADEBOOK LLC	600.000	39,565		18,681	41,124	(22,443)			(22,443)		18,681		20,884	20,884				L
198516-10-6	COLUMBIA SPORTSWEAR CO		01/05/2009	INVESTMENT TECHNOLOGY GROUP	2,487.000	87,229		87,965	87,965						87,965		(736)	(736)				L
20030N-10-1	COMCAST CORP NEW CL A		01/07/2009	BLOOMBERG TRADEBOOK LLC	3,340.000	55,043		13,895	56,379	(42,484)			(42,484)		13,895		41,148	41,148	209			L
205638-10-9	COMPUWARE CORP COM		01/07/2009	Various	50,033.000	348,824		313,116	337,723	(24,607)			(24,607)		313,116		35,708	35,708				L
205826-20-9	COMTECH TELECOMM CORP		01/05/2009	INVESTMENT TECHNOLOGY GROUP	12,558.000	575,887		493,027	575,408	(82,380)			(82,380)		493,027		82,859	82,859				L
205887-10-2	CONAGRA INC		03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	71.000	1,060		1,232							1,232		(172)	(172)				L
206708-10-9	CONCUR TECHNOLOGIES		01/13/2009	Various	62,600.000	1,818,495		1,919,995	1,027,266						1,919,995		(101,500)	(101,500)				L
20825C-10-4	CONOCOPHILLIPS		01/07/2009	BLOOMBERG TRADEBOOK LLC	1,740.000	93,672		28,060	90,132	(62,072)			(62,072)		28,060		65,612	65,612				L
209115-10-4	CONSOLIDATED EDISON INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	300.000	11,712		8,278	11,679	(3,401)			(3,401)		8,278		3,434	3,434				L
210371-10-0	CONSTELLATION ENERG		01/07/2009	BLOOMBERG TRADEBOOK LLC	200.000	5,164		4,860	5,018	(158)			(158)		4,860		304	304	96			L
G24182-10-0	COOPER IND USTRIES LTD SHS A		01/07/2009	BLOOMBERG TRADEBOOK LLC	200.000	6,044		3,010	5,846	(2,836)			(2,836)		3,010		3,034	3,034	50			L
219350-10-5	CORNING IN C COM		01/07/2009	BLOOMBERG TRADEBOOK LLC	1,700.000	18,989		9,826	16,201	(6,375)			(6,375)		9,826		9,163	9,163				L
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST		03/27/2009	DISTRIBUTION	0.000	5,381		5,381							5,381							L
22160K-10-5	COSTCO WHS L CORP NEW COM		01/07/2009	Various	3,883.000	201,598		179,499	203,858	(24,358)			(24,358)		179,499		22,099	22,099				L
222816-10-0	COVANCE INC		01/08/2009	WILLIAM ONEIL & CO., INC.	3,612.000	150,269		148,092	166,260	(18,168)			(18,168)		148,092		2,177	2,177				L
G2552X-10-8	COVIDIEN L TD SHS		03/02/2009	Various	1,571.000	51,493		46,290	18,120	(12,839)			(12,839)		46,290		5,203	5,203	171			L
126408-10-3	CSX CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	500.000	17,690		5,554	16,235	(10,681)			(10,681)		5,554		12,136	12,136				L
229678-10-7	CUBIST PHARMACEUTICALS INC		01/05/2009	INVESTMENT TECHNOLOGY GROUP	24,427.000	610,337		543,012	590,156	(47,144)			(47,144)		543,012		67,325	67,325				L
231021-10-6	CUMMINS IN C COM		01/07/2009	BLOOMBERG TRADEBOOK LLC	200.000	5,888		1,229	5,346	(4,117)			(4,117)		1,229		4,659	4,659				L
126650-10-0	CVS CAREMARK CORP		03/30/2009	Various	1,659.000	49,158		29,057	47,680	(18,622)			(18,622)		29,057		20,101	20,101				L
232806-10-9	CYPRESS SEMICONDUCTOR CORP.		02/10/2009	JEFFERIES & COMPANY, INC.	28,400.000	146,478		137,033	126,948	10,085			10,085		137,033		9,445	9,445				L
233293-10-9	D P L, INC.		03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	194.000	3,942		4,179							4,179		(237)	(237)	55			L
235851-10-2	DANAHER CO RP COM		01/07/2009	BLOOMBERG TRADEBOOK LLC	200.000	11,330		4,084	11,322	(7,238)			(7,238)		4,084		7,246	7,246	6			L
237194-10-5	DARDEN RESTAURANTS INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	200.000	5,607		1,762	5,636	(3,874)			(3,874)		1,762		3,845	3,845	40			L
242370-10-4	DEAN FOODS CO		03/02/2009	Various	554.000	11,058		10,013	1,797	(391)			(391)		10,013		1,044	1,044				L
244199-10-5	DEERE & CO.		01/26/2009	Various	33,300.000	1,228,494		1,488,154							1,488,154		(259,660)	(259,660)				L
24702R-10-1	DELL INC		03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	384.000	3,249		3,561							3,561		(313)	(313)				L
247361-70-2	DELTA AIR LINES, INC.		01/20/2009	Various	473,475.000	5,462,361		3,783,065	5,426,024	(1,642,958)			(1,642,958)		3,783,065		1,679,296	1,679,296				U

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247916-20-8	DENBURY RESOURCES INC		03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	305.000	3,346		3,703							3,703		(357)	(357)			L
249030-10-7	DENTSPLY I NTL INC NEW		01/07/2009	BLOOMBERG TRADEBOOK LLC	100.000	2,741		2,824	2,824						2,824		(83)	(83)	5		L
25179M-10-3	DEVON ENERGY CORP.		01/07/2009	Various	4,836.000	345,674		294,539	317,774	(23,235)			(23,235)		294,539		51,136	51,136			L
251893-10-3	DEVRY INC		01/08/2009	BAIRD (ROBERT W.) & CO. INC.	14,308.000	746,882		761,281	821,422	(60,141)			(60,141)		761,281		(14,399)	(14,399)	1,145		L
253922-10-8	DIME COMMUNITY BANCSHARES		01/09/2009	BAIRD (ROBERT W.) & CO. INC.	41,031.000	539,673		545,712	545,712						545,712		(6,040)	(6,040)			L
25459L-10-6	DIRECTV GROUP INC.		01/07/2009	BLOOMBERG TRADEBOOK LLC	100.000	2,278		2,273	2,291	(18)			(18)		2,273		5	5			L
254709-10-8	DISCOVER FINL SVCS		01/07/2009	BLOOMBERG TRADEBOOK LLC	750.000	6,712		6,172	7,148	(976)			(976)		6,172		541	541	45		L
254687-10-6	DISNEY WAL T CO DISNEY CO		01/07/2009	BLOOMBERG TRADEBOOK LLC	2,100.000	48,867		21,121	47,649	(26,528)			(26,528)		21,121		27,746	27,746	735		L
25659T-10-7	DOLBY LABORATORIES CL A		01/09/2009	BAIRD (ROBERT W.) & CO. INC.	22,916.000	720,269		750,728	750,728						750,728		(30,459)	(30,459)			L
256746-10-8	DOLLAR TREE INC		01/08/2009	Various	37,060.000	1,541,298		1,227,398	1,549,108	(321,710)			(321,710)		1,227,398		313,900	313,900			L
25746U-10-9	DOMINION RES INC VA		01/07/2009	BLOOMBERG TRADEBOOK LLC	600.000	21,432		11,015	21,504	(10,489)			(10,489)		11,015		10,417	10,417			L
260003-10-8	DOVER CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	200.000	7,066		5,201	6,584	(1,383)			(1,383)		5,201		1,865	1,865			L
260543-10-3	DOW CHEM CO		01/07/2009	BLOOMBERG TRADEBOOK LLC	1,000.000	16,360		15,090	15,090						15,090		1,270	1,270	420		L
233331-10-7	DTE ENERGY CO		01/07/2009	BLOOMBERG TRADEBOOK LLC	200.000	7,198		6,252	7,134	(882)			(882)		6,252		945	945	106		L
263534-10-9	DU PONT E I DE NEMOURS + CO		01/07/2009	BLOOMBERG TRADEBOOK LLC	998.000	25,908		16,833	25,249	(8,416)			(8,416)		16,833		9,075	9,075			L
26441C-10-5	DUKE ENERGY HLDG CORP		03/17/2009	Various	4,075.000	57,584		46,118	21,014	(9,538)			(9,538)		46,118		11,466	11,466			L
26483E-10-0	DUN AND BRADSTREET CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	100.000	7,665		7,693	7,720	(27)			(27)		7,693		(28)	(28)			L
278058-10-2	EATON CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	200.000	10,186		6,027	9,942	(3,915)			(3,915)		6,027		4,159	4,159			L
278642-10-3	EBAY INC COM		01/07/2009	BLOOMBERG TRADEBOOK LLC	1,300.000	18,994		17,490	18,148	(658)			(658)		17,490		1,504	1,504			L
278865-10-0	ECOLAB INC		01/08/2009	Various	32,506.000	1,105,091		1,140,574	1,142,586	(2,012)			(2,012)		1,140,574		(35,483)	(35,483)	4,551		L
281020-10-7	EDISON INTL		01/07/2009	BLOOMBERG TRADEBOOK LLC	400.000	13,175		4,251	12,848	(8,597)			(8,597)		4,251		8,924	8,924	124		L
28336L-10-9	EL PASO CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	700.000	6,097		4,375	5,481	(1,106)			(1,106)		4,375		1,722	1,722	35		L
29078E-10-5	EMBARQ CORP		03/02/2009	Various	245.000	8,594		6,687	4,315	(2,099)			(2,099)		6,687		1,907	1,907			L
268648-10-2	EMC CORP		01/08/2009	Various	420,448.000	4,892,772		3,879,122	4,402,091	(522,968)			(522,968)		3,879,122		1,013,650	1,013,650			L
29084Q-10-0	EMCOR GROUP INC		01/05/2009	INVESTMENT TECHNOLOGY GROUP	4,055.000	89,748		90,954	90,954						90,954		(1,206)	(1,206)			L
29089Q-10-5	EMERGENT BIO SOLUTIONS INC		01/14/2009	FRANKEL, STUART, & CO., INC	92,000.000	2,012,240		2,301,987	2,402,120	(100,133)			(100,133)		2,301,987		(289,747)	(289,747)			L
291011-10-4	EMERSON ELEC CO		01/07/2009	Various	6,200.000	233,295		213,967	226,982	(13,015)			(13,015)		213,967		19,328	19,328			L
29264F-20-5	ENDO PHARMACEUTICALS HLDGS		01/05/2009	INVESTMENT TECHNOLOGY GROUP	20,124.000	484,615		393,625	520,809	(127,184)			(127,184)		393,625		90,990	90,990			L
29265N-10-8	ENERGEN CORP.		03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	1,377.000	33,138		41,567							41,567		(8,429)	(8,429)	172		L
29266R-10-8	ENERGIZER HOLDINGS INC		03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	882.000	34,183		40,985							40,985		(6,802)	(6,802)			L
29270J-10-0	ENERGY RECOVERY INC		01/09/2009	Various	43,944.000	324,406		333,096	333,096						333,096		(8,690)	(8,690)			L
26874Q-10-0	ENSCO INTL INC COM		01/07/2009	BLOOMBERG TRADEBOOK LLC	200.000	6,020		4,923	5,678	(755)			(755)		4,923		1,097	1,097			L
29364G-10-3	ENTERGY CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	200.000	16,650		4,056	16,626	(12,570)			(12,570)		4,056		12,594	12,594			L
26875P-10-1	EOG RESOUR CES INC COM		01/07/2009	Various	2,230.000	158,281		134,699	148,473	(13,775)			(13,775)		134,699		23,582	23,582			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)
294429-10-5	EQUIFAX IN C COM		01/07/2009	BLOOMBERG TRADEBOOK LLC	200.000	5,596		2,502	5,304	(2,802)			(2,802)		2,502		3,094	3,094			L
29476L-10-7	EQUITY RES IDENTIAL SH BEN IN		01/07/2009	BLOOMBERG TRADEBOOK LLC	300.000	8,373		7,050	8,946	(1,896)			(1,896)		7,050		1,323	1,323	145		L
30161N-10-1	EXELON CORP COM		03/02/2009	Various	1,451.000	74,001		52,020	38,927	(27,890)			(27,890)		52,020		21,981	21,981	394		L
302130-10-9	EXPEDITORS INTL WA INC COM		01/07/2009	Various	7,379.000	248,462		206,456	245,499	(39,043)			(39,043)		206,456		42,005	42,005			L
302182-10-0	EXPRESS SCRIPTS INC		03/02/2009	Various	60,295.000	3,319,084		3,301,565	3,274,334	(13,887)			(13,887)		3,301,565		17,519	17,519			L
30231G-10-2	EXXON MOBIL CORP		01/20/2009	Various	177,586.000	13,987,099		13,133,695	14,176,690	(973,932)			(973,932)		13,202,758		784,341	784,341			L
307000-10-9	FAMILY DOLLAR STORE		03/02/2009	Various	116,408.000	3,191,054		2,801,470	3,028,265	(233,664)			(233,664)		2,801,470		389,584	389,584	14,520		L
311900-10-4	FASTENAL		01/05/2009	INVESTMENT TECHNOLOGY GROUP	3,573.000	127,351		118,337	124,519	(6,182)			(6,182)		118,337		9,014	9,014			L
31428X-10-6	FEDEX CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	300.000	19,089		10,490	19,245	(8,755)			(8,755)		10,490		8,599	8,599	33		L
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		01/07/2009	BLOOMBERG TRADEBOOK LLC	200.000	3,444		3,254	3,254						3,254		190	190			L
320517-10-5	FIRST HORIZON NATL CORP		01/07/2009	Various	1,468.490	15,238		10,396	15,522	(5,126)			(5,126)		10,396		4,842	4,842			L
337932-10-7	FIRSTENERGY CORP		03/02/2009	Various	1,219.000	52,916		48,729	19,432	(11,945)			(11,945)		48,729		4,187	4,187	450		L
337738-10-8	FISERV INC COM		01/07/2009	BLOOMBERG TRADEBOOK LLC	150.000	5,671		4,554	5,456	(902)			(902)		4,554		1,117	1,117			L
302445-10-1	FLIR SYSTEMS		01/14/2009	CANTOR, FITZGERALD & CO.	5,400.000	153,082		132,783	165,672	(32,889)			(32,889)		132,783		20,299	20,299			L
343498-10-1	FLOWERS INDUSTRIES, INC.		01/08/2009	BERNSTEIN (SANFORD C.) & CO., INC.	33,937.000	757,334		826,705	826,705						826,705		(69,371)	(69,371)			L
34354P-10-5	FLOWSERVE CORPORATI		01/08/2009	BERNSTEIN (SANFORD C.) & CO., INC.	52,103.000	2,975,384		2,683,305	2,683,305						2,683,305		292,080	292,080	13,026		L
343412-10-2	FLUOR CORP NEW		01/08/2009	Various	120,922.000	5,786,248		5,065,573	5,425,770	(360,197)			(360,197)		5,065,573		720,675	720,675	15,115		L
345838-10-6	FOREST LABS INC		01/05/2009	INVESTMENT TECHNOLOGY GROUP	9,127.000	238,006		210,626	232,465	(21,839)			(21,839)		210,626		27,381	27,381			L
H27178-10-4	FOSTER WHEELER AG		03/02/2009	Various	29,076.000	741,492		672,294	631,260						672,294		69,198	69,198			L
302571-10-4	FPL GROUP INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	400.000	20,206		7,731	20,132	(12,401)			(12,401)		7,731		12,475	12,475			L
354613-10-1	FRANKLIN RES INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	200.000	13,264		5,444	12,756	(7,313)			(7,313)		5,444		7,820	7,820	42		L
35671D-85-7	FREEPORT MCMORAN COPPER + GOLD		01/07/2009	BLOOMBERG TRADEBOOK LLC	400.000	11,640		7,328	9,776	(2,448)			(2,448)		7,328		4,312	4,312			L
35906A-10-8	FRONTIER C OMMUNICATIONS CORP COM		01/07/2009	BLOOMBERG TRADEBOOK LLC	400.000	3,372		2,615	3,496	(881)			(881)		2,615		757	757			L
36467W-10-9	GAMESTOP C ORP NEW CL A		01/07/2009	BLOOMBERG TRADEBOOK LLC	200.000	4,564		4,022	4,332	(618)			(618)		3,714		850	850			L
364760-10-8	GAP (THE)		01/07/2009	BLOOMBERG TRADEBOOK LLC	550.000	7,623		7,365	7,365						7,365		258	258	47		L
G37260-10-9	GARMIN LTD		03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	270.000	4,370		4,572							4,572		(202)	(202)			L
368710-40-6	GENENTECH INC		03/23/2009	Various	122,821.000	10,637,505		9,675,364	8,151,794	(613,744)			(613,744)		9,675,364		962,141	962,141			L
369550-10-8	GENERAL DYNAMICS CORP		03/02/2009	Various	1,145.000	54,316		52,041	23,036	(11,976)			(11,976)		52,041		2,275	2,275			L
370334-10-4	GENERAL MLS INC		01/08/2009	Various	20,703.000	1,207,222		1,247,176	1,257,707	(10,532)			(10,532)		1,247,176		(39,954)	(39,954)	8,730		L
37243V-10-0	GENOPTIX INC		01/09/2009	WEEDEN & COMPANY	16,000.000	509,023		545,280	545,280						545,280		(36,257)	(36,257)			L
372460-10-5	GENUINE PARTS CO		01/07/2009	BLOOMBERG TRADEBOOK LLC	200.000	7,394		4,519	7,572	(3,054)			(3,054)		4,519		2,875	2,875	78		L
372917-10-4	GENZYME CORP.		03/03/2009	Various	76,415.000	4,964,597		5,075,018	4,791,317	(8,928)			(8,928)		5,075,018		(110,421)	(110,421)			L
375558-10-3	GILEAD SCIENCES INC		03/02/2009	Various	298,046.000	14,347,026		9,416,111	15,241,408	(5,833,209)			(5,833,209)		9,408,872		4,938,155	4,938,155			L
382388-10-6	GOODRICH CORPORATIO		03/02/2009	Various	7,071.000	268,639		259,531	221,269	(2,374)			(2,374)		259,531		9,109	9,109	1,494		L
384556-10-6	GRAHAM CORP		01/09/2009	WEEDEN & COMPANY	17,758.000	213,078		180,244	192,142	(11,898)			(11,898)		180,244		32,835	32,835	361		L
384802-10-4	GRAINGER W W INC		01/07/2009	Various	1,563.000	123,811		111,926	123,227	(11,301)			(11,301)		111,926		11,886	11,886			L
387328-10-7	GRANITE CONSTRUCTION INC		01/05/2009	INVESTMENT TECHNOLOGY GROUP	15,555.000	678,608		490,449	683,331	(192,882)			(192,882)		490,449		188,159	188,159	2,022		L
406216-10-1	HALLIBURTON CO		01/07/2009	BLOOMBERG TRADEBOOK LLC	1,000.000	20,720		4,551	18,180	(13,629)			(13,629)		4,551		16,168	16,168			L
411310-10-5	HANSEN NATURAL CORP.		03/02/2009	Various	24,278.000	840,400		586,715	772,364	(227,017)			(227,017)		586,715		253,685	253,685			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)
418056-10-7	HASBRO INC		01/07/2009	Various	3,219.000	93,763		87,522	93,898	(6,376)			(6,376)		87,522		6,241	6,241			L
G4364D-10-6	HBOS ORD GBP0.25	D	01/19/2009	MERGER	473,010.000	405,388		1,007,364	4,720,640	(5,390,655)			(5,390,655)	1,677,380	1,007,364	(261,887)	(340,089)	(601,976)			U
423074-10-3	HEINZ H J CO		03/02/2009	Various	1,527.000	51,139		53,117	15,040	(3,192)			(3,192)		53,117		(1,978)	(1,978)	166		L
427866-10-8	HERSHEY CO / THE		03/02/2009	Various	4,755.000	168,062		160,287	161,472	(5,075)			(5,075)		160,287		7,775	7,775	32		L
42809H-10-7	HESS CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	300.000	16,779		5,059	16,092	(11,033)			(11,033)		5,059		11,720	11,720	30		L
42822Q-10-0	HEWITT ASSOCIATES, INC		03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	236.000	6,571		6,594							6,594		(23)	(23)			L
428236-10-3	HEWLETT-PACKARD		01/20/2009	Various	136,370.000	4,995,000		4,865,143	4,948,867	(83,724)			(83,724)		4,865,143		129,857	129,857	10,910		L
431466-10-1	HILL INTERNATIONAL INC		01/09/2009	J. P. MORGAN SECURITIES, INC.	73,809.000	585,136		404,617	519,615	(114,999)			(114,999)		404,617		180,519	180,519			L
437076-10-2	HOME DEPOT		01/07/2009	Various	7,970.000	194,115		134,544	183,469	(48,926)			(48,926)		134,544		59,571	59,571			L
438516-10-6	HONEYWELL INTL INC		03/02/2009	Various	5,569.000	179,479		158,032	140,447	(23,236)			(23,236)		158,032		21,447	21,447	391		L
441060-10-0	HOSPIRA INC.		01/07/2009	BLOOMBERG TRADEBOOK LLC	150.000	4,065		559	4,023	(3,464)			(3,464)		559		3,506	3,506			L
443683-10-7	HUDSON CITY BANCORP		01/08/2009	Various	37,865.000	550,296		603,147	604,325	(1,178)			(1,178)		603,147		(52,852)	(52,852)			L
444859-10-2	HUMANA INC COM		01/07/2009	BLOOMBERG TRADEBOOK LLC	200.000	7,448		1,369	7,456	(6,088)			(6,088)		1,369		6,079	6,079			L
446150-10-4	HUNTINGTON BANCSHARES INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	347.000	2,543			2,658	(2,658)			(2,658)				2,543	2,543	46		L
447462-10-2	HURON CONSULTING GR INC		01/14/2009	Various	73,550.000	3,855,113		4,190,880	4,212,209	(21,329)			(21,329)		4,190,880		(335,767)	(335,767)			L
45103T-10-7	ICON PLC SPON ADR		03/26/2009	CANTOR, FITZGERALD & CO.	46,900.000	763,922		891,360							891,360		(127,438)	(127,438)			L
452308-10-9	ILLINOIS TOOL WKS INC		01/15/2009	BLAIR, WILLIAM, & COMPANY, L.L.C.	14,300.000	487,938		518,951							518,951		(31,014)	(31,014)			L
452327-10-9	ILLUMINA INC		03/17/2009	JEFFERIES & COMPANY, INC.	1,150.000	41,340		34,843							34,843		6,497	6,497			L
457983-10-4	INMET MINING CORP COM NPV	C	12/23/2008	UNION BANK OF SWITZERLAND	0.000	22,344										247	22,097	22,344			U
458140-10-0	INTEL CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	6,400.000	93,887		8,250	93,824	(85,574)			(85,574)		8,250		85,637	85,637			L
45865V-10-0	INTERCONTINENTALEXC		01/06/2009	JONES TRADING	15,883.000	1,001,594		1,122,703	1,309,395	(186,692)			(186,692)		1,122,703		(121,109)	(121,109)			L
459200-10-1	INTERNATIONAL BUS.		01/08/2009	Various	92,297.000	8,012,368		7,204,278	7,767,716	(595,725)			(595,725)		7,171,991		840,378	840,378			L
459902-10-2	INTERNATIONAL GAME TECHNOLOGY		01/07/2009	BLOOMBERG TRADEBOOK LLC	400.000	5,620		3,509	4,756	(1,247)			(1,247)		3,509		2,111	2,111	58		L
459506-10-1	INTRNTNL F LAVRS + FRAGRNCS INCCOM		01/07/2009	BLOOMBERG TRADEBOOK LLC	100.000	2,988		2,972	2,972						2,972		16	16	25		L
461202-10-3	INTUIT INC.		01/07/2009	BLOOMBERG TRADEBOOK LLC	400.000	10,049		7,233	9,516	(2,283)			(2,283)		7,233		2,816	2,816			L
464288-67-9	ISHARES BARCLAYS US SHORT TREASURYS		02/24/2009	Various	542,250.000	59,763,596		59,880,668							59,880,668		(117,071)	(117,071)	11,046		L
46428Q-10-9	ISHARES SILVER TRUST		02/24/2009	MILLER TABAK ROBERTS	30,000.000	426,799		337,500	337,500						337,500		89,299	89,299			L
464287-49-9	ISHARES-RUS MIDCAP US		02/17/2009	Various	3,085,835.000	173,385,067		188,284,061							188,284,061		(14,898,993)	(14,898,993)			L
464330-10-9	ISIS PHARMACEUTICALS INC		01/08/2009	MORGAN STANLEY DEAN WITTER	12,511.000	174,746		177,406	177,406						177,406		(2,660)	(2,660)			L
450911-10-2	ITT CORP NEW		01/07/2009	BLOOMBERG TRADEBOOK LLC	200.000	9,994		2,428	9,198	(6,770)			(6,770)		2,428		7,566	7,566	35		L
45068B-10-9	ITT EDUCATIONAL SVCS INC		03/02/2009	Various	23,236.000	2,411,490		2,184,379	1,234,740	(182,910)			(182,910)		2,184,379		227,111	227,111			L
708160-10-6	J.C. PENNEY CO. INC.		01/07/2009	BLOOMBERG TRADEBOOK LLC	200.000	4,346		3,156	3,940	(784)			(784)		3,156		1,190	1,190	40		L
469814-10-7	JACOBS ENGINEERING		01/20/2009	Various	84,194.000	3,987,678		4,127,627	3,265,701	(16,681)			(16,681)		4,127,627		(139,949)	(139,949)			L
477143-10-1	JETBLUE AIRWAYS CORP.		01/05/2009	INVESTMENT TECHNOLOGY GROUP	33,176.000	225,433		163,087	235,550	(72,463)			(72,463)		163,087		62,346	62,346			L
832696-40-5	JM SMUCKER COMPANY		01/07/2009	BLOOMBERG TRADEBOOK LLC	100.000	4,356		4,038	4,336	(298)			(298)		4,038		318	318			L
478160-10-4	JOHNSON & JOHNSON		01/07/2009	BLOOMBERG TRADEBOOK LLC	3,200.000	189,343		21,574	191,456	(169,882)			(169,882)		21,574		167,769	167,769			L
478366-10-7	JOHNSON CTLS INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	600.000	11,388		5,411	10,896	(5,485)			(5,485)		5,411		5,976	5,976	78		L

SCHEDULE D - PART 4

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

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										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)
46625H-10-0	JP MORGAN CHASE & CO		01/07/2009	BLOOMBERG TRADEBOOK LLC	3,850.000	111,341		27,938	121,391	(93,452)			(93,452)		27,938		83,403	83,403	1,463		L
48203R-10-4	JUNIPER NETWORKS INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	600.000	10,776		9,437	10,506	(1,069)			(1,069)		9,437		1,339	1,339			L
48666K-10-9	KB HOME		01/07/2009	BLOOMBERG TRADEBOOK LLC	100.000	1,428		958	1,362	(404)			(404)		958		470	470			L
48242W-10-6	KBR INC		01/05/2009	INVESTMENT TECHNOLOGY GROUP	14,341.000	226,992		209,287	217,983	(8,696)			(8,696)		209,287		17,706	17,706	717		L
487836-10-8	KELLOGG CO.		03/02/2009	Various	1,238.000	49,070		48,821	13,155	(5,552)			(5,552)		48,821		249	249	319		L
494368-10-3	KIMBERLY-CLARK		01/07/2009	BLOOMBERG TRADEBOOK LLC	500.000	25,985		23,022	26,370	(3,348)			(3,348)		23,022		2,963	2,963	290		L
49446R-10-9	KIMCO RLTY CORP		03/31/2009	DISTRIBUTION	0.000	61,814		61,674							61,674		140	140			L
495582-10-8	KING PHARMACEUTICALS INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	233.000	2,463		1,956	2,474	(519)			(519)		1,956		507	507			L
499005-10-6	KNIGHT CAPITAL GROUP INC		03/27/2009	Various	215,428.000	3,134,736		3,789,475							3,789,475		(654,739)	(654,739)			L
500255-10-4	KOHLS CORP		01/07/2009	Various	2,390.000	89,832		84,375	86,518	(2,143)			(2,143)		84,375		5,457	5,457			L
501044-10-1	KROGER CO		01/08/2009	Various	215,066.000	5,398,835		5,556,540	5,679,893	(123,353)			(123,353)		5,556,540		(157,706)	(157,706)			L
502424-10-4	L-3 COMMUNICATIONS		01/08/2009	Various	8,649.000	663,183		635,319	638,123	(2,805)			(2,805)		635,319		27,864	27,864			L
50540R-40-9	LABORATORY CORP AMER HLDGS		01/08/2009	Various	14,700.000	890,610		945,086	946,827	(1,741)			(1,741)		945,086		(54,476)	(54,476)			L
526107-10-7	LENNOX INTERNATIONAL INC		01/05/2009	INVESTMENT TECHNOLOGY GROUP	3,053.000	102,126		88,415	98,581	(10,166)			(10,166)		88,415		13,711	13,711	427		L
527288-10-4	LEUCADIA NATIONAL C		01/07/2009	BLOOMBERG TRADEBOOK LLC	200.000	4,286		2,202	3,960	(1,758)			(1,758)		2,202		2,084	2,084			L
529771-10-7	LEXMARK IN TL INC CL A		01/07/2009	BLOOMBERG TRADEBOOK LLC	100.000	2,865		1,859	2,690	(831)			(831)		1,859		1,006	1,006			L
53215T-10-6	LIFE PARTNERS HLDGS INC		01/05/2009	INVESTMENT TECHNOLOGY GROUP	7,396.000	322,697		285,925	322,761	(36,837)			(36,837)		285,925		36,772	36,772			L
53217V-10-9	LIFE TECHNOLOGIES CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	200.000	4,913		4,662	4,662						4,662		251	251			L
532457-10-8	LILLY ELI + CO		01/07/2009	Various	6,200.000	244,823		198,213	249,674	(51,461)			(51,461)		198,213		46,611	46,611			L
534187-10-9	LINCOLN NA TL CORP IN COM		01/07/2009	BLOOMBERG TRADEBOOK LLC	300.000	6,567		5,301	5,652	(351)			(351)		5,301		1,266	1,266	63		L
539830-10-9	LOCKHEED MARTIN COR		01/07/2009	BLOOMBERG TRADEBOOK LLC	400.000	33,028		6,987	33,632	(26,645)			(26,645)		6,987		26,041	26,041			L
548661-10-7	LOWES COS INC USD0.50		01/08/2009	Various	219,821.000	4,783,446		4,666,898	4,730,548	(63,650)			(63,650)		4,666,898		116,547	116,547			L
55261F-10-4	M + T BK CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	100.000	4,986		5,741	5,741						5,741		(755)	(755)			L
552690-10-9	M D U RESOURCES GROUP, INC.		03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	2,080.000	29,077		41,164							41,164		(12,087)	(12,087)			L
55616P-10-4	MACYS INC		03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	588.000	4,304		4,955							4,955		(651)	(651)			L
563571-10-8	MANITOWOC CO.		01/07/2009	Various	50,754.000	496,039		289,357	439,530	(150,173)			(150,173)		289,357		206,682	206,682			L
565849-10-6	MARATHON OIL CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	742.000	21,377		6,957	20,301	(13,345)			(13,345)		6,957		14,420	14,420			L
571903-20-2	MARRIOTT I NTL INC NEW CL A		01/07/2009	BLOOMBERG TRADEBOOK LLC	400.000	8,152		6,692	7,780	(1,088)			(1,088)		6,692		1,460	1,460	35		L
571748-10-2	MARSH + MCLENNAN COS INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	600.000	14,772		14,562	14,562						14,562		210	210			L
572901-10-6	MARTEK BIOSCIENCES CORP		01/05/2009	INVESTMENT TECHNOLOGY GROUP	5,772.000	179,177		152,710	174,949	(22,240)			(22,240)		152,710		26,467	26,467			L
57383T-10-3	MARVELENTERTAINMENT INC		01/05/2009	INVESTMENT TECHNOLOGY GROUP	15,819.000	491,568		385,704	486,434	(100,731)			(100,731)		385,704		105,864	105,864			L
577081-10-2	MATTEL INC COM		01/07/2009	BLOOMBERG TRADEBOOK LLC	400.000	6,460		15,935	6,400	(5,148)			(5,148)		1,252		5,208	5,208			L
55262C-10-0	MBIA INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	150.000	765		611	611						611		154	154			L
579064-10-6	MCAFEE INC		01/08/2009	STIFEL CAPITAL MARKETS	35,128.000	1,081,529		1,192,947	1,214,375	(21,428)			(21,428)		1,192,947		(111,418)	(111,418)			L
579780-20-6	MCCORMICK & CO.		03/02/2009	Various	1,385.000	43,151		43,142	3,186	(1,449)			(1,449)		43,142		9	9	24		L
580135-10-1	MCDONALD'S CORP.		01/26/2009	Various	356,856.000	21,265,807		20,414,255	22,192,875	(1,778,620)			(1,778,620)		20,414,255		851,552	851,552			L

SCHEDULE D - PART 4

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										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)
58155Q-10-3	MCKESSON CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	300.000	12,297		8,505	11,619	(3,114)			(3,114)		8,505		3,792	3,792	36		L
58405U-10-2	MEDCO HEALTH SOLUTIONS INC		03/16/2009	Various	28,076.000	1,191,407		1,150,637	1,176,665	(26,028)			(26,028)		1,150,637		40,770	40,770			L
589331-10-7	MERCK & CO.		01/07/2009	BLOOMBERG TRADEBOOK LLC	2,300.000	67,252		2	69,920	(69,918)			(69,918)		2		67,250	67,250	874		L
59156R-10-8	METLIFE INC COM		01/07/2009	BLOOMBERG TRADEBOOK LLC	800.000	26,896		18,160	27,888	(9,728)			(9,728)		18,160		8,736	8,736			L
595017-10-4	MICROCHIP TECHNOLOGY INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	200.000	3,732		3,017	3,906	(889)			(889)		3,017		715	715			L
594918-10-4	MICROSOFT CORP		03/02/2009	Various	8,903.000	178,250		37,824	171,072	(135,092)			(135,092)		37,824		140,427	140,427	13		L
601073-10-9	MILLIPORE CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	100.000	5,289		4,382	5,152	(770)			(770)		4,382		907	907			L
61166W-10-1	MONSANTO CO NEW		01/08/2009	Various	13,191.000	1,108,284		912,348	927,987	(15,639)			(15,639)		912,348		195,936	195,936	3,166		L
611742-10-7	MONSTER WORLDWIDE INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	100.000	1,141		1,209	1,209						1,209		(68)	(68)			L
615369-10-5	MOODYS CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	200.000	4,568		4,018	4,018						4,018		550	550			L
61945A-10-7	MOSAIC COMPANY		01/08/2009	WARBURG DILLION READ LLC	68,712.000	2,587,686		2,377,435	2,377,435						2,377,435		210,251	210,251			L
620076-10-9	MOTOROLA INC.		01/07/2009	BLOOMBERG TRADEBOOK LLC	2,600.000	11,544		9,225	11,518	(2,293)			(2,293)		9,225		2,319	2,319	130		L
624756-10-2	MUELLER INDUSTRIES INC		01/05/2009	INVESTMENT TECHNOLOGY GROUP	3,863.000	97,958		88,888	96,884	(7,996)			(7,996)		88,888		9,070	9,070			L
626717-10-2	MURPHY OIL		01/08/2009	Various	20,876.000	1,031,768		925,851	925,851						925,851		105,917	105,917			L
62855J-10-4	MYRIAD GENETICS INC		02/17/2009	Various	78,246.000	5,545,657		4,118,450	5,184,580	(1,066,130)			(1,066,130)		4,118,450		1,427,207	1,427,207			L
73935A-10-4	NASDAQ 100 INDEX TRACKING STOCK		03/31/2009	Various	638,185.000	18,548,913		17,861,273							17,861,273		687,640	687,640			L
637071-10-1	NATIONAL OILWELL VA		01/07/2009	BLOOMBERG TRADEBOOK LLC	400.000	11,840		9,114	9,776	(662)			(662)		9,114		2,726	2,726			L
637640-10-3	NATIONAL SEMICONDUCTOR CORP		03/02/2009	Various	896.000	9,134		8,627	3,021	(505)			(505)		8,627		507	507	24		L
64110D-10-4	NETAPP INC		01/08/2009	Various	176,137.000	2,489,427		2,227,186	2,460,634	(233,448)			(233,448)		2,227,186		262,241	262,241			L
64110W-10-2	NETTEASE.COM		01/05/2009	INVESTMENT TECHNOLOGY GROUP	14,645.000	307,312		312,745	323,655	(10,910)			(10,910)		312,745		(5,433)	(5,433)			L
64126X-20-1	NEUSTAR INC CLASS A		01/05/2009	INVESTMENT TECHNOLOGY GROUP	5,225.000	99,806		99,954	99,954						99,954		(148)	(148)			L
651290-10-8	NEWFIELD EXPLORATION CORP		01/14/2009	INVESTMENT TECHNOLOGY GROUP	47,400.000	920,849		1,049,171							1,049,171		(128,322)	(128,322)			L
651639-10-6	NEWMONT MINING CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	500.000	18,340		12,590	20,350	(7,760)			(7,760)		12,590		5,750	5,750			L
65248E-10-4	NEWS CORP CL A		01/05/2009	INVESTMENT TECHNOLOGY GROUP, INC.	28,970.000	273,270		230,115	263,337	(33,223)			(33,223)		230,115		43,155	43,155			L
654086-10-7	NICOR INC		01/05/2009	INVESTMENT TECHNOLOGY GROUP	11,747.000	401,993		386,711	408,091	(21,380)			(21,380)		386,711		15,282	15,282	5,462		L
654106-10-3	NIKE INC CL B		01/07/2009	BLOOMBERG TRADEBOOK LLC	400.000	20,352		5,694	20,400	(14,707)			(14,707)		5,694		14,658	14,658	100		L
65473P-10-5	NISOURCE I NC		03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	272.000	2,255		2,553							2,553		(298)	(298)			L
H5833N-10-3	NOBLE CORPORATION	F	01/07/2009	BLOOMBERG TRADEBOOK LLC	300.000	7,384		4,667	6,627	(1,961)			(1,961)		4,667		2,717	2,717			L
655044-10-5	NOBLE ENER GY INC COM		01/07/2009	BLOOMBERG TRADEBOOK LLC	200.000	10,580		3,687	9,844	(6,157)			(6,157)		3,687		6,893	6,893			L
655664-10-0	NORDSTROM INC		03/02/2009	Various	897.000	11,984		10,455	2,662	(723)			(723)		10,455		1,529	1,529	112		L
655844-10-8	NORFOLK SOUTHN CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	400.000	19,360		5,437	18,820	(13,383)			(13,383)		5,437		13,923	13,923			L
665859-10-4	NORTHERN TRUST CORP		03/25/2009	Various	19,800.000	1,238,224		1,273,038	10,428	(3,824)			(3,824)		1,273,038		(34,814)	(34,814)	56		L
666807-10-2	NORTHROP GRUMMAN CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	400.000	18,900		16,050	18,016	(1,966)			(1,966)		16,050		2,850	2,850			L
67019E-10-7	NSTAR		03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	1,211.000	37,312		41,171							41,171		(3,858)	(3,858)			L
670346-10-5	NUCOR CORP.		01/07/2009	Various	8,030.000	379,565		290,106	370,986	(80,880)			(80,880)		290,106		89,458	89,458	2,811		L

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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)
67073Y-10-6	NV ENERGY INC		03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	3,827.000	33,027		41,141							41,141		(8,114)	(8,114)	383		L
67066G-10-4	NVIDIA CORP		01/07/2009	Various	12,806.000	112,816		100,388	103,344	(2,956)			(2,956)		100,388		12,428	12,428			L
62944T-10-5	NVR INC		01/05/2009	INVESTMENT TECHNOLOGY GROUP	967.000	460,127		412,083	441,194	(29,111)			(29,111)		412,083		48,044	48,044			L
674599-10-5	OCCIDENTAL PETE CORP		01/07/2009	Various	7,961.000	495,117		338,532	477,580	(139,049)			(139,049)		338,532		156,586	156,586	2,548		L
681919-10-6	OMNICOM GROUP		01/07/2009	BLOOMBERG TRADEBOOK LLC	400.000	11,220		10,768	10,768						10,768		452	452	60		L
683399-10-9	ONYX PHARMACEUTICALS INC		01/15/2009	BLOOMBERG TRADEBOOK LLC	17,900.000	569,752		481,510	611,464	(129,954)			(129,954)		481,510		88,242	88,242			L
683715-10-6	OPEN TEXT CORP		01/09/2009	FRANKEL, STUART, & CO., INC	17,423.000	537,016		524,955	524,955						524,955		12,061	12,061			L
68389X-10-5	ORACLE COR P COM		01/15/2009	BLOOMBERG TRADEBOOK LLC	34,000.000	546,248		534,739	602,820	(68,081)			(68,081)		534,739		11,508	11,508			L
693718-10-8	PACCAR INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	400.000	12,628		6,415	11,440	(5,025)			(5,025)		6,415		6,213	6,213	40		L
695257-10-5	PACTIV CORP		01/07/2009	Various	4,419.000	108,614		91,188	109,945	(18,757)			(18,757)		91,188		17,426	17,426			L
696429-30-7	PALL CORP		01/07/2009	Various	7,336.000	209,108		188,261	208,562	(20,302)			(20,302)		188,261		20,848	20,848			L
69840W-10-8	PANERA BREAD COMPANY		01/09/2009	FRANKEL, STUART, & CO., INC	16,868.000	874,611		858,581	881,184	(22,604)			(22,604)		858,581		16,030	16,030			L
701094-10-4	PARKER-HANNIFIN		01/07/2009	BLOOMBERG TRADEBOOK LLC	150.000	6,523		3,322	6,381	(3,059)			(3,059)		3,322		3,201	3,201			L
703395-10-3	PATTERSON COS INC		03/02/2009	Various	269.000	4,796		3,616	1,875	(1,415)			(1,415)		3,616		1,180	1,180			L
704326-10-7	PAYCHEX INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	325.000	8,573		6,615	8,541	(1,926)			(1,926)		6,615		1,959	1,959			L
712704-10-5	PEOPLES UNITED FINANCIAL INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	400.000	6,856		7,132	7,132						7,132		(276)	(276)			L
713409-10-0	PEPSI BOTTLING GROU		01/07/2009	BLOOMBERG TRADEBOOK LLC	100.000	2,210		1,971	2,251	(280)			(280)		1,971		239	239	17		L
713448-10-8	PEPSICO INC.		01/07/2009	BLOOMBERG TRADEBOOK LLC	1,790.000	97,468		22,525	98,038	(75,514)			(75,514)		22,525		74,943	74,943	761		L
714046-10-9	PERKINELMER INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	100.000	1,462		468	1,391	(923)			(923)		468		994	994			L
716382-10-6	PETMED EXPRESS INC		01/08/2009	Various	31,798.000	561,927		511,218	560,599	(49,381)			(49,381)		511,218		50,709	50,709			L
717081-10-3	PFIZER INC		01/07/2009	Various	25,219.000	454,931		349,436	446,628	(97,193)			(97,193)		349,436		105,495	105,495			L
69331C-10-8	PG+E CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	400.000	15,068		5,207	15,484	(10,277)			(10,277)		5,207		9,861	9,861	156		L
717124-10-1	PHARMACEUTICAL PRODUCT DEVEL		03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	176.000	3,990		4,300							4,300		(309)	(309)			L
723484-10-1	PINNACLE WEST CAP CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	100.000	3,289		2,766	3,213	(448)			(448)		2,766		523	523			L
724479-10-0	PITNEY BOW ES INC		03/17/2009	JEFFERIES & COMPANY, INC.	1,861.000	40,322		34,460							34,460		5,862	5,862			L
729251-10-8	PLUM CREEK TIMBER CO INC COM		01/07/2009	BLOOMBERG TRADEBOOK LLC	200.000	6,720		4,231	6,948	(2,717)			(2,717)		4,231		2,489	2,489			L
693475-10-5	PNC FINL SVCS GROUP INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	400.000	19,824		17,724	19,600	(1,876)			(1,876)		17,724		2,100	2,100			L
731572-10-3	POLO RALPH LAUREN C		01/07/2009	BLOOMBERG TRADEBOOK LLC	100.000	4,641		4,541	4,541						4,541		100	100	5		L
73755L-10-7	POTASH CORP OF SASKATCHEWAN	I	01/08/2009	WILLIAM ONEIL & CO., INC.	35,189.000	2,835,018		2,576,538	2,576,539	(1)			(1)		2,576,538		258,480	258,480			L
73935X-50-0	POWERSHARES WILDERH CLEAN ETF		03/17/2009	JONES TRADING	108,700.000	721,318		1,004,790							1,004,790		(283,472)	(283,472)			L
693506-10-7	PPG INDS INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	200.000	8,792		8,149	8,486	(337)			(337)		8,149		643	643			L
69351T-10-6	PPL CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	400.000	13,048		7,114	12,276	(5,162)			(5,162)		7,114		5,934	5,934	134		L
74005P-10-4	PRAXAIR INC.		01/07/2009	BLOOMBERG TRADEBOOK LLC	300.000	19,075		5,067	17,808	(12,741)			(12,741)		5,067		14,008	14,008			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)
740189-10-5	PRECISION CASTPARTS CORP COM		01/07/2009	BLOOMBERG TRADEBOOK LLC	100.000	6,482		1,127	5,948	(4,821)			(4,821)		1,127		5,355	5,355			L
741503-40-3	PRICELINE.COM		03/17/2009	JEFFERIES & COMPANY, INC.	423.000	34,225		35,080							35,080		(856)	(856)			L
742718-10-9	PROCTER & GAMBLE		01/07/2009	BLOOMBERG TRADEBOOK LLC	3,277.000	200,055		199,274	202,584	(3,310)			(3,310)		199,274		780	780			L
743263-10-5	PROGRESS ENERGY INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	300.000	11,517		8,934	11,955	(3,021)			(3,021)		8,934		2,583	2,583			L
743315-10-3	PROGRESSIVE CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	800.000	11,856		3,969	11,848	(7,879)			(7,879)		3,969		7,887	7,887			L
74347R-74-3	PROSHARES ULTRA FINANCIALS		03/31/2009	Various	1,898,100.000	4,576,704		5,435,562							5,435,562		(858,858)	(858,858)			L
74347R-40-4	PROSHARES ULTRA MIDCAP400 ETF		02/12/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	37,900.000	828,516		811,061							811,061		17,455	17,455			L
74347R-20-6	PROSHARES ULTRA QQQ		03/31/2009	Various	4,687,850.000	121,691,647		121,805,263							121,805,263		(113,616)	(113,616)			L
74347R-10-7	PROSHARES ULTRA S&P500		03/31/2009	Various	9,595,800.000	169,226,485		167,453,362							167,453,362		1,773,123	1,773,123			L
74347R-29-7	PROSHARES ULTRASHORT LEHMAN		02/03/2009	Various	93,594.000	3,943,739		3,963,894							3,963,894		(20,156)	(20,156)			L
744320-10-2	PRUDENTIAL FINL INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	500.000	16,470		12,846	15,130	(2,284)			(2,284)		12,846		3,624	3,624			L
74460D-10-9	PUBLIC STORAGE		01/07/2009	BLOOMBERG TRADEBOOK LLC	100.000	7,054		6,654	7,950	(1,296)			(1,296)		6,654		400	400			L
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		03/02/2009	Various	1,795.000	49,922		49,068	14,585	(6,200)			(6,200)		49,068		854	854			L
745310-10-2	PUGET ENERGY, INC.		02/06/2009	MERGER	1,407.000	42,210		41,350							41,350		860	860	63		L
745867-10-1	PULTE HOMES INC.		01/07/2009	BLOOMBERG TRADEBOOK LLC	200.000	2,402		1,926	2,186	(260)			(260)		1,926		476	476	8		L
747277-10-1	QLOGIC CORP.		01/05/2009	INVESTMENT TECHNOLOGY GROUP	33,685.000	452,562		400,459	452,726	(52,268)			(52,268)		400,459		52,104	52,104			L
747525-10-3	QUALCOMM INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	1,800.000	64,568		5,420	64,494	(59,074)			(59,074)		5,420		59,148	59,148	288		L
747582-10-4	QUALITY SYSTEMS INC		01/08/2009	FRANKEL, STUART, & CO., INC	30,933.000	1,184,152		1,307,228	1,349,297	(42,069)			(42,069)		1,307,228		(123,076)	(123,076)	9,280		L
74834L-10-0	QUEST DIAGNOSTICS INC		03/02/2009	Various	1,028.000	47,079		46,096	10,382	(5,442)			(5,442)		46,096		982	982	20		L
748356-10-2	QUESTAR CORP.		01/15/2009	BLAIR, WILLIAM, & COMPANY, L.L.C.	29,500.000	897,355		1,072,411	6,538	(3,782)			(3,782)		1,072,411		(175,055)	(175,055)			L
74837R-10-4	QUICKSILVER RESOURCES INC		03/02/2009	Various	29,784.000	228,500		101,605	132,872	(72,716)			(72,716)		101,605		126,895	126,895			L
749121-10-9	QWEST COMM UNICATIONS INTL INC COM		03/16/2009	Various	3,589.000	14,515		11,778	6,188	(697)			(697)		11,778		2,737	2,737	151		L
750438-10-3	RADIOSHACK CORP		01/05/2009	INVESTMENT TECHNOLOGY GROUP	36,877.000	457,575		440,311	440,311						440,311		17,263	17,263			L
751028-10-1	RALCORP HOLDINGS INC		01/05/2009	INVESTMENT TECHNOLOGY GROUP	1,989.000	115,003		97,819	116,158	(18,339)			(18,339)		97,819		17,184	17,184			L
75281A-10-9	RANGE RESOURCES COR		01/08/2009	BLAIR, WILLIAM, & COMPANY, L.L.C.	17,118.000	643,173		588,688	588,688						588,688		54,485	54,485			L
755111-50-7	RAYTHEON CO		01/07/2009	BLOOMBERG TRADEBOOK LLC	500.000	25,509		11,450	25,520	(14,070)			(14,070)		11,450		14,059	14,059	140		L
756577-10-2	RED HAT INC.		03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	261.000	3,517		3,802							3,802		(285)	(285)			L
758849-10-3	REGENCY CENTERS CORPORATION		03/25/2009	DISTRIBUTION	0.000	16,297		15,642							15,642		655	655			L
7591EP-10-0	REGIONS FINL CORP NEW		01/07/2009	BLOOMBERG TRADEBOOK LLC	743.000	6,041		5,914	5,914						5,914		126	126	74		L
760759-10-0	REPUBLIC S VCS INC COM		01/07/2009	Various	7,624.000	193,267		172,158	188,999	(16,841)			(16,841)		172,158		21,109	21,109	1,449		L
761152-10-7	RESMED INC.		03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	1,033.000	35,033		41,181							41,181		(6,149)	(6,149)			L
767744-10-5	RICHIE BROS AUCTIONEERS	I	01/05/2009	INVESTMENT TECHNOLOGY GROUP	32,940.000	704,306		696,553	705,575	(9,022)			(9,022)		696,553		7,753	7,753			L
770323-10-3	ROBERT HALF INTL INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	200.000	3,948		2,742	4,164	(1,422)			(1,422)		2,742		1,206	1,206			L
773903-10-9	ROCKWELL AUTOMATION INC		03/02/2009	Various	1,974.000	39,770		41,885	6,448	(5,368)			(5,368)		41,885		(2,115)	(2,115)	514		L
774341-10-1	ROCKWELL COLLINS INC		03/02/2009	Various	7,134.000	290,394		255,851	278,634	(22,989)			(22,989)		255,851		34,542	34,542	1		L
775371-10-7	ROHM + HAAS CO		01/07/2009	BLOOMBERG TRADEBOOK LLC	186.000	11,467		610	11,493	(10,883)			(10,883)		610		10,857	10,857			L

SCHEDULE D - PART 4

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										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)
779382-10-0	ROWAN COS INC		03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	179.000	1,942		2,247							2,247		(305)	(305)			L
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD	F	03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	145.000	794		911							911		(118)	(118)			U
783549-10-8	RYDER SYS INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	100.000	3,905		1,866	3,878	(2,013)			(2,013)		1,866		2,039	2,039			L
786514-20-8	SAFEWAY INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	500.000	11,915		9,285	11,885	(2,600)			(2,600)		9,285		2,630	2,630	41		L
78390X-10-1	SAIC INC		03/02/2009	Various	5,948.000	117,770		108,371	112,283	(7,551)			(7,551)		108,371		9,399	9,399			L
80007P-30-7	SANDRIDGE ENERGY INC		03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	622.000	3,720		4,056							4,056		(337)	(337)			L
806605-10-1	SCHERING P LOUGH CORP COM		01/07/2009	BLOOMBERG TRADEBOOK LLC	1,800.000	32,238		30,654	30,654						30,654		1,584	1,584			L
806857-10-8	SCHLUMBERGER LTD		01/07/2009	BLOOMBERG TRADEBOOK LLC	1,300.000	60,034		16,183	55,029	(38,846)			(38,846)		16,183		43,851	43,851	273		L
810186-10-6	SCOTTS MIRACLE GRO CO		03/25/2009	BAIRD (ROBERT W.) & CO. INC.	17,200.000	589,055		537,706							537,706		51,349	51,349			L
81211K-10-0	SEALED AIR CORP		03/17/2009	Various	3,420.000	43,838		36,120	2,988	(1,476)			(1,476)		36,120		7,719	7,719	386		L
812578-10-2	SEATTLE GENETICS INC		01/08/2009	BLAIR, WILLIAM, & COMPANY, L.L.C.	37,665.000	351,947		336,725	336,725						336,725		15,222	15,222			L
816636-20-3	SEMI CONDUCTOR HOLDRS TRUST		01/15/2009	INVESTMENT TECHNOLOGY GROUP, INC.	116,700.000	1,929,647		2,200,035							2,200,035		(270,388)	(270,388)			L
816851-10-9	SEMPRA ENERGY		01/07/2009	BLOOMBERG TRADEBOOK LLC	300.000	12,996		5,409	12,789	(7,380)			(7,380)		5,409		7,587	7,587	105		L
817315-10-4	SEPRACOR INC		03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	220.000	3,117		3,405							3,405		(288)	(288)			L
824348-10-6	SHERWIN WILLIAMS CO		01/07/2009	Various	10,325.000	609,399		471,550	616,919	(145,369)			(145,369)		471,550		137,849	137,849			L
826552-10-1	SIGMA ALDR ICH COM		01/07/2009	BLOOMBERG TRADEBOOK LLC	100.000	4,027		3,092	4,224	(1,132)			(1,132)		3,092		935	935			L
828806-10-9	SIMON PPTY GROUP INC		03/25/2009	Various	200.000	179,089		165,663	10,626	(4,027)			(4,027)		165,663		13,426	13,426	(596)		L
833034-10-1	SNAP ON INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	100.000	4,095		2,184	3,938	(1,754)			(1,754)		2,184		1,911	1,911			L
842587-10-7	SOUTHERN CO		03/02/2009	Various	2,037.000	65,496		51,832	29,600	(18,776)			(18,776)		51,832		13,664	13,664			L
844741-10-8	SOUTHWEST AIRLS CO		01/07/2009	BLOOMBERG TRADEBOOK LLC	825.000	7,309		6,123	7,112	(988)			(988)		6,123		1,186	1,186	4		L
845467-10-9	SOUTHWESTERN ENERGY CO		01/08/2009	WEEDEN & COMPANY	18,481.000	565,501		535,394	535,395						535,394		30,106	30,106			L
78464A-68-0	SPDR BARCLAYS CAPITAL		02/25/2009	Various	3,224,178.000	147,664,387		148,044,159							148,044,159		(379,771)	(379,771)	7,657		L
78463V-10-7	SPDR GOLD TRUST ETF		02/24/2009	Various	104,473.000	9,637,975		9,370,860	3,929,976	52,101			52,101		9,370,860		267,115	267,115			L
78464A-74-8	SPDR OIL & GAS EQUIP SVS		01/14/2009	WARBURG DILLION READ LLC	49,500.000	827,140		961,442							961,442		(134,301)	(134,301)			L
78462F-10-3	SPDR S&P DEP RCPT TRADES AND QUOTES		03/19/2009	Various	2,720,358.000	226,534,443		230,364,885	51,652,744	(887,657)			(887,657)		230,364,885		(3,830,442)	(3,830,442)	14,808		L
847560-10-9	SPECTRA ENERGY CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	700.000	11,767		8,236	11,018	(2,782)			(2,782)		8,236		3,531	3,531			L
790849-10-3	ST JUDE MED INC		03/02/2009	Various	1,536.000	49,387		43,673	13,184	(10,569)			(10,569)		43,673		5,714	5,714			L
854616-10-9	STANLEY WORKS		01/07/2009	BLOOMBERG TRADEBOOK LLC	100.000	3,564		2,303	3,410	(1,107)			(1,107)		2,303		1,261	1,261			L
855030-10-2	STAPLES INC.		01/07/2009	BLOOMBERG TRADEBOOK LLC	750.000	13,492		15,441	13,440	(9,226)			(9,226)		4,214		9,279	9,279			L
855244-10-9	STARBUCKS CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	800.000	7,985		6,913	7,568	(656)			(656)		6,913		1,072	1,072			L
857477-10-3	STATE STREET CORPORATION		01/07/2009	BLOOMBERG TRADEBOOK LLC	400.000	17,856		13,304	15,732	(2,428)			(2,428)		13,304		4,552	4,552	96		L
858912-10-8	STERICYCLE INC		01/08/2009	Various	19,287.000	993,307		998,848	1,004,467	(5,619)			(5,619)		998,848		(5,541)	(5,541)			L
860630-10-2	STIFEL FINANCIAL CORP		01/08/2009	Various	45,148.000	1,879,339		2,065,021	2,070,036	(5,015)			(5,015)		2,065,021		(185,682)	(185,682)			L
863236-10-5	STRAYER EDUCATION INC		03/24/2009	Various	30,348.000	6,144,165		6,150,181	6,426,511	(339,405)			(339,405)		6,150,181		(6,015)	(6,015)	1,953		L
863667-10-1	STRYKER CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	300.000	11,613		7,784	11,985	(4,202)			(4,202)		7,784		3,829	3,829	120		L
86764P-10-9	SUNOCO INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	100.000	4,259		3,558	4,346	(788)			(788)		3,558		701	701			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)
867892-10-1	SUNSTONE HOTEL INVESTORS INC		02/03/2009	CANTOR, FITZGERALD & CO.	10,625.000	45,256		60,988							60,988		(15,732)	(15,732)			L
871503-10-8	SYMANTEC CORP.		01/07/2009	Various	14,882.000	212,631		192,348	201,205	(8,856)			(8,856)		192,348		20,283	20,283			L
871829-10-7	SYSCO CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	700.000	17,185		9,735	16,058	(6,323)			(6,323)		9,735		7,449	7,449	168		L
87306E-10-7	T 3 ENERGY SERVICES INC		01/08/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH	24,550.000	317,891		71,208	231,752	(160,544)			(160,544)		71,208		246,683	246,683			L
74144T-10-8	T. ROWE PRICE GROUP		01/08/2009	Various	26,921.000	899,069		948,398	954,080	(5,682)			(5,682)		948,398		(49,329)	(49,329)			L
87612E-10-6	TARGET CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	900.000	33,868		19,531	31,077	(11,546)			(11,546)		19,531		14,337	14,337			L
878742-20-4	TECK COMINCO LTD CLASS'B'SUB-VTG COM NPV	C	12/23/2008	UNION BANK OF SWITZERLAND	0.000	10,798										153	10,645	10,798			U
879433-10-0	TELEPHONE & DATA SYSTEMS, INC.		03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	1,319.000	36,333		41,265							41,265		(4,931)	(4,931)			L
879664-10-0	TELLABS INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	500.000	2,221		2,030	2,060	(30)			(30)		2,030		191	191			L
88076W-10-3	TERADATA C ORP DEL COM		01/07/2009	BLOOMBERG TRADEBOOK LLC	200.000	3,128		1,287	2,966	(1,679)			(1,679)		1,287		1,841	1,841			L
880915-10-3	TERRA INDUSTRIES INC		03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	545.000	12,759		10,972							10,972		1,787	1,787			L
881005-20-1	TERRANITROGEN CO L P		01/05/2009	INVESTMENT TECHNOLOGY GROUP	857.000	88,626		81,209	81,209						81,209		7,417	7,417			L
881609-10-1	TESORO CORP		01/05/2009	INVESTMENT TECHNOLOGY GROUP	12,833.000	175,676		119,382	169,011	(49,629)			(49,629)		119,382		56,295	56,295			L
881624-20-9	TEVA PHARMACEUTICAL-ADR	R	01/08/2009	Various	59,062.000	2,458,685		2,514,223	2,514,269	(47)			(47)		2,514,223		(55,538)	(55,538)			L
882508-10-4	TEXAS INST RS INC COM		01/07/2009	BLOOMBERG TRADEBOOK LLC	1,600.000	25,120		19,308	24,832	(5,524)			(5,524)		19,308		5,812	5,812			L
883203-10-1	TEXTRON INC.		01/07/2009	BLOOMBERG TRADEBOOK LLC	300.000	4,788		2,039	4,161	(2,122)			(2,122)		2,039		2,749	2,749	69		L
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		01/07/2009	BLOOMBERG TRADEBOOK LLC	400.000	14,091		5,385	13,628	(8,243)			(8,243)		5,385		8,706	8,706			L
885175-30-7	THORATEC CORP		01/12/2009	Various	91,938.000	2,620,499		2,548,156	1,533,528	(302,111)			(302,111)		2,548,156		72,342	72,342			L
887317-30-3	TIME WARNER INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	4,100.000	41,943		18,728	41,246	(22,518)			(22,518)		18,728		23,215	23,215			L
872540-10-9	TJX COS INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	500.000	10,950		3,992	10,285	(6,293)			(6,293)		3,992		6,958	6,958			L
891027-10-4	TORCHMARK INC COM		01/07/2009	BLOOMBERG TRADEBOOK LLC	100.000	4,494		2,001	4,470	(2,469)			(2,469)		2,001		2,493	2,493	14		L
891092-10-8	TORO CO.		01/05/2009	INVESTMENT TECHNOLOGY GROUP	2,434.000	83,764		80,322	80,322						80,322		3,442	3,442	365		L
891906-10-9	TOTAL SYS SVCS INC		03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	359.000	4,382		4,620							4,620		(237)	(237)			L
892356-10-6	TRACTOR SUPPLY CO		01/05/2009	INVESTMENT TECHNOLOGY GROUP	12,780.000	465,092		461,869	461,869						461,869		3,223	3,223			L
H8817H-10-0	TRANSOCEAN INC		01/08/2009	CANTOR, FITZGERALD & CO.	16,983.000	924,155		552,180	802,447	(250,267)			(250,267)		552,180		371,976	371,976			L
89417E-10-9	TRAVELERS COS INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	700.000	29,582		15,684	31,640	(15,957)			(15,957)		15,684		13,898	13,898			L
G9144P-10-5	TYCO ELECT RONICS LTD SHS		01/07/2009	BLOOMBERG TRADEBOOK LLC	500.000	8,895		4,786	8,105	(3,319)			(3,319)		4,786		4,109	4,109			L
902494-10-3	TYSON FOOD S INC (DEL) CLS A COM		03/02/2009	Various	43,151.000	363,406		351,969	337,050	(26,562)			(26,562)		351,969		11,437	11,437	187		L
902653-10-4	UDR INC		03/31/2009	DISTRIBUTION	0.000	1,405		4,356							4,356		(2,951)	(2,951)			L
903914-10-9	ULTRA PETROLEUM CORP		03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	1,167.000	36,825		41,280							41,280		(4,454)	(4,454)			L
74347R-87-5	ULTRASHORT QQQ PROSHARES		02/06/2009	Various	200,359.000	11,160,060		12,449,166							12,449,166		(1,289,106)	(1,289,106)			L
74347R-88-3	ULTRASHORT S&P500 PROSHARES		03/17/2009	Various	711,325.000	64,073,051		64,203,582							64,203,582		(130,531)	(130,531)			L
907818-10-8	UNION PAC CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	600.000	30,234		11,409	28,680	(17,271)			(17,271)		11,409		18,825	18,825	162		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)
911312-10-6	UNITED PARCEL SERVI		01/07/2009	BLOOMBERG TRADEBOOK LLC	1,200.000	64,869		66,192	66,192						66,192		(1,323)	(1,323)			L
913017-10-9	UNITED TECHNOLOGIES CORP		01/08/2009	Various	134,929.000	7,174,869		6,825,391	7,232,194	(406,804)			(406,804)		6,825,391		349,478	349,478			L
91324P-10-2	UNITEDHEALTH GROUP INC		03/02/2009	Various	19,832.000	521,073		378,466	489,972	(152,604)			(152,604)		378,466		142,607	142,607			L
91529Y-10-6	UNUM GROUP		01/07/2009	BLOOMBERG TRADEBOOK LLC	400.000	7,204		5,362	7,440	(2,078)			(2,078)		5,362		1,842	1,842			L
902973-30-4	US BANCORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	1,900.000	44,897		32,591	47,519	(14,928)			(14,928)		32,591		12,306	12,306	808		L
918204-10-8	V F CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	100.000	5,572		2,472	5,477	(3,005)			(3,005)		2,472		3,100	3,100			L
91913Y-10-0	VALERO ENERGY		01/07/2009	BLOOMBERG TRADEBOOK LLC	600.000	14,274			12,984	(12,984)			(12,984)				14,274	14,274			L
922908-73-6	VANGUARD GROWTH VIPERS		03/31/2009	Various	411,812.000	14,899,533		14,198,372							14,198,372		701,161	701,161	25,294		L
921910-81-6	VANGUARD MEGA CAP 300 GROWTH ETF		03/27/2009	Various	379,978.000	11,519,442		11,917,261	4,109,040	(124,439)			(124,439)		11,917,261		(397,819)	(397,819)	3,384		L
922908-53-8	VANGUARD MIDCAP GROWTH INDEX		03/24/2009	Various	459,700.000	14,828,022		15,998,433							15,998,433		(1,170,411)	(1,170,411)	901		L
922908-59-5	VANGUARD SMALLCAP GRWTH ETF		03/24/2009	Various	263,700.000	9,847,095		10,952,990							10,952,990		(1,105,895)	(1,105,895)	658		L
92220P-10-5	VARIAN MEDICAL SYST		01/07/2009	BLOOMBERG TRADEBOOK LLC	100.000	3,432		557	3,504	(2,947)			(2,947)		557		2,875	2,875			L
92343V-10-4	VERIZON COMMUNICATIONS		01/15/2009	Various	85,000.000	2,557,685		2,636,655	2,881,500	(244,845)			(244,845)		2,636,655		(78,970)	(78,970)	39,100		L
928563-40-2	VM WARE INC		01/08/2009	WARBURG DILLION READ LLC	44,177.000	1,154,263		1,046,553	1,046,553						1,046,553		107,710	107,710			L
929042-10-9	VORNADO RLTY TR		03/31/2009	DISTRIBUTION	0.000	298,516		274,714			14,673		14,673		289,387		9,129	9,129			L
929160-10-9	VULCAN MATLS CO		01/07/2009	BLOOMBERG TRADEBOOK LLC	100.000	6,462		5,579	6,958	(1,379)			(1,379)		5,579		883	883			L
929740-10-8	WABTEC		01/08/2009	Various	47,231.000	1,820,928		1,845,142	1,877,432	(32,290)			(32,290)		1,845,142		(24,214)	(24,214)			L
931422-10-9	WALGREEN CO		01/07/2009	Various	17,892.000	477,435		425,410	441,396	(15,985)			(15,985)		425,410		52,024	52,024			L
931142-10-3	WAL-MART STORES		01/08/2009	Various	440,445.000	22,432,436		21,994,880	24,691,347	(2,696,467)			(2,696,467)		21,994,880		437,556	437,556	104,606		L
93317Q-10-5	WALTER INDUSTRIES INC		03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	68.000	1,062		1,248							1,248		(186)	(186)	7		L
G9435N-10-8	WARNER CHILCOTT LTD CL A		01/05/2009	INVESTMENT TECHNOLOGY GROUP	23,260.000	329,892		314,708	337,270	(22,562)			(22,562)		314,708		15,185	15,185			L
94106L-10-9	WASTE MGMT INC DEL		01/07/2009	BLOOMBERG TRADEBOOK LLC	600.000	19,794		9,018	19,884	(10,866)			(10,866)		9,018		10,776	10,776			L
941848-10-3	WATERS CORPORATION		03/02/2009	Various	204.000	7,315		7,450	3,665						7,450		(136)	(136)			L
942683-10-3	WATSON PHARMACEUTICALS INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	100.000	2,477		1,869	2,657	(788)			(788)		1,869		608	608			L
H27013-10-3	WEATHERFORD INTERNATIONAL LTD		01/07/2009	BLOOMBERG TRADEBOOK LLC	700.000	9,254		2,077	7,574	(5,497)			(5,497)		2,077		7,177	7,177			L
94946T-10-6	WELLCARE HEALTH PLANS		03/17/2009	JEFFERIES & COMPANY, INC.	4,600.000	41,195		35,207							35,207		5,988	5,988			L
94973V-10-7	WELLPOINT INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	600.000	26,430		17,928	25,278	(7,350)			(7,350)		17,928		8,502	8,502			L
949746-10-1	WELLS FARGO + CO		01/07/2009	BLOOMBERG TRADEBOOK LLC	3,900.000	104,051		68,063	114,972	(46,910)			(46,910)		68,063		35,989	35,989			L
959802-10-9	WESTERN UN CO COM		01/07/2009	BLOOMBERG TRADEBOOK LLC	800.000	12,136		4,651	11,472	(6,821)			(6,821)		4,651		7,485	7,485			L
966837-10-6	WHOLE FOODS MKT INC		03/02/2009	Various	18,294.000	187,732		173,506	161,632						173,506		14,226	14,226			L
969457-10-0	WILLIAMS COS INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	600.000	9,672		2,970	8,688	(5,718)			(5,718)		2,970		6,702	6,702			L
97381W-10-4	WINDSTREAM CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	533.000	4,802		4,172	4,904	(732)			(732)		4,172		631	631	133		L
976657-10-6	WISCONSIN ENERGY		01/07/2009	BLOOMBERG TRADEBOOK LLC	100.000	4,199		4,198	4,198						4,198		1	1			L
983024-10-0	WYETH		03/02/2009	Various	15,343.000	589,250		497,242	539,769	(83,817)			(83,817)		497,242		92,008	92,008	286		L
983134-10-7	WYNN RESOR TS LTD COM		01/07/2009	BLOOMBERG TRADEBOOK LLC	100.000	4,838		4,226	4,226						4,226		612	612			L
98389B-10-0	XCEL ENERGY INC		03/02/2009	Various	2,657.000	45,983		46,314	7,420	(2,272)			(2,272)		46,314		(331)	(331)	95		L
984121-10-3	XEROX CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	1,100.000	9,625		6,008	8,767	(2,759)			(2,759)		6,008		3,617	3,617	47		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)
G9826T-16-9	XSTRATA PLC NPR	D	03/25/2009	DIRECT	155,366.000	413,426											413,426	413,426			U
98385X-10-6	XTO ENERGY INC.		01/07/2009	Various	8,260.000	328,399		270,260	291,330	(21,070)			(21,070)		270,260		58,139	58,139	991		L
984332-10-6	YAHOO INC COM		01/07/2009	BLOOMBERG TRADEBOOK LLC	1,298.000	16,577		9,774	15,836	(6,062)			(6,062)		9,774		6,803	6,803			L
988498-10-1	YUM! BRANDS INC		03/02/2009	Various	9,532.000	308,272		249,848	296,762	(49,973)			(49,973)		249,848		58,424	58,424			L
98956P-10-2	ZIMMER HOLDINGS INC		03/17/2009	Various	1,431.000	53,178		43,496	12,126	(9,957)			(9,957)		43,496		9,683	9,683			L
989701-10-7	ZIONS BANCORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	100.000	2,345		2,451	2,451						2,451		(106)	(106)			L
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						1,428,665,990	XXX	1,423,964,571	411,153,083	(41,096,095)	14,673		(41,081,422)	1,677,380	1,423,982,563	(261,487)	4,944,914	4,683,427	434,982	XXX	XXX
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY		03/31/2009	VARIOUS	18,341.320	18,341		18,341							18,341						J
9199999. Common Stocks - Parent, Subsidiaries and Affiliates						18,341	XXX	18,341							18,341					XXX	XXX
9799997. Total - Common Stocks - Part 4						1,428,684,332	XXX	1,423,982,913	411,153,083	(41,096,095)	14,673		(41,081,422)	1,677,380	1,424,000,904	(261,487)	4,944,914	4,683,427	434,982	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						1,428,684,332	XXX	1,423,982,913	411,153,083	(41,096,095)	14,673		(41,081,422)	1,677,380	1,424,000,904	(261,487)	4,944,914	4,683,427	434,982	XXX	XXX
9899999. Total - Preferred and Common Stocks						1,496,196,517	XXX	1,499,016,138	475,595,996	(30,505,782)	14,673		(30,491,109)	1,677,380	1,499,034,129	(261,487)	(2,576,126)	(2,837,612)	762,557	XXX	XXX
9999999 - Totals						2,928,403,351	XXX	2,874,259,012	1,707,575,914	(7,526,748)	10,217,831	3,428,555	(737,472)	12,005,661	2,901,539,083	(10,121,864)	36,986,132	26,864,269	23,987,991	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 6

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
0499999. Subtotal - Call Options								XXX					
S&P500 INDEX 06/19/2009 800 PUT	12,907	06/19/2009	800.0000	12/23/2008	CBOE	99,510,574	99,510,574		80,604,215	80,604,215			
S&P500 INDEX 09/18/2009 800 PUT	12,700	09/18/2009	800.0000	03/23/2009	CBOE	114,396,400	114,396,400		112,204,500	112,204,500			
TY FUTURES 05/22/2009 114 PUT	15,000	05/22/2009	114.0000	02/18/2009	CBOT	7,307,650	7,307,650		937,500	937,500			
TY FUTURES 05/22/2009 113 PUT	15,000	05/22/2009	113.0000	02/24/2009	CBOT	6,710,816	6,710,816		703,200	703,200			
TY FUTURES 05/22/2009 112 PUT	10,000	05/22/2009	112.0000	02/25/2009	CBOT	3,858,494	3,858,494		312,500	312,500			
0599999. Subtotal - Put Options - Hedging						231,783,934	231,783,934	XXX	194,761,915	194,761,915			
0899999. Subtotal - Put Options						231,783,934	231,783,934	XXX	194,761,915	194,761,915			
3M USD LIBOR PAYER SWAPTION	1,000,000,000	07/08/2009	6.1500	07/08/2008	BARCLAY'S CAPITAL	6,475,000	6,475,000						
3M USD LIBOR PAYER SWAPTION	1,000,000,000	07/15/2009	6.0500	07/15/2008	ROYAL BANK OF SCTLND	7,275,000	7,275,000						
3M USD LIBOR PAYER SWAPTION	500,000,000	07/17/2009	6.2000	07/17/2008	BARCLAY'S CAPITAL	2,950,000	2,950,000						
3M USD LIBOR PAYER SWAPTION	1,000,000,000	07/21/2009	6.3500	07/21/2008	ROYAL BANK OF SCTLND	6,500,000	6,500,000						
3M USD LIBOR PAYER SWAPTION	2,000,000,000	07/27/2009	6.2900	07/25/2008	BARCLAY'S CAPITAL	12,000,000	12,000,000						
3M USD LIBOR PAYER SWAPTION	1,000,000,000	08/04/2009	6.1500	08/04/2008	UBS AG	5,575,000	5,575,000						
3M USD LIBOR PAYER SWAPTION	1,000,000,000	08/06/2009	6.2700	08/06/2008	MERRILL LYNCH	5,325,000	5,325,000						
3M USD LIBOR PAYER SWAPTION	1,000,000,000	08/06/2009	6.2700	08/06/2008	ROYAL BANK OF SCTLND	5,650,000	5,650,000						
3M USD LIBOR PAYER SWAPTION	1,000,000,000	04/20/2009	6.0000	10/17/2008	DEUTSCHE BANK	4,500,000	4,500,000						
3M USD LIBOR PAYER SWAPTION	1,000,000,000	04/15/2009	6.2000	10/15/2008	JP MORGAN CHASE BANK	4,500,000	4,500,000						
3M USD LIBOR PAYER SWAPTION	1,000,000,000	04/22/2009	5.6000	10/22/2008	BANK OF AMERICA	3,550,000	3,550,000						
3M USD LIBOR PAYER SWAPTION	1,000,000,000	04/23/2009	5.5000	10/23/2008	BANK OF AMERICA	4,737,500	4,737,500						
3M USD LIBOR PAYER SWAPTION	1,000,000,000	05/05/2009	5.8000	11/04/2008	CITIBANK	5,000,000	5,000,000						
3M USD LIBOR PAYER SWAPTION	1,000,000,000	05/12/2009	5.5300	11/12/2008	BANK OF AMERICA	6,050,000	6,050,000						
3M USD LIBOR PAYER SWAPTION	1,000,000,000	01/15/2010	3.4700	01/15/2009	GOLDMAN SACHS	6,025,000	6,025,000		6,227,420	6,227,420			
3M USD LIBOR PAYER SWAPTION	500,000,000	01/15/2010	4.1500	01/15/2009	BARCLAY'S CAPITAL	8,375,000	8,375,000		16,306,675	16,306,675			
3M USD LIBOR PAYER SWAPTION	1,000,000,000	01/19/2010	3.9700	01/16/2009	BARCLAY'S CAPITAL	10,200,000	10,200,000		13,669,550	13,669,550			
3M USD LIBOR PAYER SWAPTION	250,000,000	01/20/2010	4.3500	01/20/2009	JP MORGAN CHASE BANK	4,175,000	4,175,000		6,563,370	6,563,370			
3M USD LIBOR PAYER SWAPTION	1,250,000,000	01/21/2010	4.0800	01/21/2009	UBS AG	13,375,000	13,375,000		15,190,850	15,190,850			
0999999. Subtotal - Caps - Hedging						122,237,500	122,237,500	XXX	57,957,865	57,957,865			
1299999. Subtotal - Caps						122,237,500	122,237,500	XXX	57,957,865	57,957,865			
1699999. Subtotal - Floors								XXX					
2099999. Subtotal - Insurance Futures Call Options								XXX					
2499999. Subtotal - Insurance Futures Put Options								XXX					
2599999. Subtotal - Hedging						354,021,434	354,021,434	XXX	252,719,780	252,719,780			
2799999. Subtotal - Other								XXX					
9999999 - Totals						354,021,434	354,021,434	XXX	252,719,780	252,719,780			

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
9999999 - Totals								XXX					

NONE

SCHEDULE DB - PART C - SECTION 1

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
0499999. Subtotal - Collars								XXX						
CDS CS1899521 ON REALOGY 500 12/20/13	1,400,000	12/20/2013	0.0000%(5.0000%)	01/09/2009	CREDIT SUISSE FB	423,500	404,228		571,827	571,827	(19,272)		(35,022)	15,218
CDS CS2170245 ON CSX CORP	10,000,000	09/20/2014	0.0000%(0.5950%)	06/20/2007	BARCLAY'S CAPITAL				466,392	466,392			(14,875)	117,012
CDS CS2170252 ON APACHE CORP	5,000,000	09/20/2014	0.0000%(0.3400%)	06/20/2007	CITIBANK				127,917	127,917			(4,250)	58,506
CDS CS2177927 ON SARA LEE CORP	10,000,000	09/20/2017	0.0000%(0.8300%)	07/16/2007	BARCLAY'S CAPITAL				(195,811)	(195,811)			(20,750)	145,597
CDS CS2180483 ON NABORS INDUSTRIES INC	10,000,000	09/20/2014	0.0000%(0.4900%)	07/16/2007	UBS AG				1,077,111	1,077,111			(12,250)	117,012
CDS CS2183040 ON BURLINGTON NORTHERN SAN	10,000,000	09/20/2012	0.0000%(0.2500%)	07/17/2007	JP MORGAN CHASE BANK				174,078	174,078			(6,250)	93,230
CDS CS2247043 ON KNIGHT RIDDER INC	500,000	12/20/2012	0.0000%(2.8000%)	09/28/2007	MERRILL LYNCH				391,423	391,423			(3,500)	4,826
CDS CS2282891 ON FELCOR LODGING LIMITED	1,000,000	12/20/2012	0.0000%(2.2000%)	11/30/2007	MERRILL LYNCH				375,449	375,449			(5,500)	9,651
CDS CS2282909 ON ARCH WESTERN RESOURCES	1,500,000	12/20/2012	0.0000%(2.8000%)	11/30/2007	BANK OF AMERICA				121,335	121,335			(10,500)	14,477
CDS CS2308480 ON DOW CHEMICAL COMPANY, T	5,000,000	03/20/2013	0.0000%(0.6600%)	01/16/2008	DEUTSCHE BANK				780,501	780,501			(8,250)	49,828
CDS CS2308498 ON CYTEC INDUSTRIES INC.	5,000,000	03/20/2013	0.0000%(0.7700%)	01/16/2008	DEUTSCHE BANK				452,228	452,228			(9,625)	49,828
CDS CS2308514 ON ROHM & HAAS CO	5,000,000	03/20/2013	0.0000%(0.6800%)	01/16/2008	MERRILL LYNCH				174,638	174,638			(8,500)	49,828
CDS CS2308522 ON THE BLACK & DECKER CORP	3,000,000	03/20/2013	0.0000%(1.1500%)	01/16/2008	JP MORGAN CHASE BANK				110,405	110,405			(8,625)	29,897
CDS CS2313613 ON JPMORGAN CHASE & CO	3,000,000	03/20/2013	0.0000%(0.8100%)	01/23/2008	GOLDMAN SACHS				139,176	139,176			(6,075)	29,897
CDS CS2331532 ON BAKER HUGHES	5,000,000	03/20/2013	0.0000%(0.6300%)	02/12/2008	CITIBANK				49,840	49,840			(7,875)	49,828
CDS CS2336648 ON RPMINT 150 03/20/2013	5,000,000	03/20/2013	0.0000%(1.5000%)	02/14/2008	DEUTSCHE BANK				326,597	326,597			(18,750)	49,828
CDS CS2367411 ON NEM 95 06/20/2013	5,000,000	06/20/2013	0.0000%(0.9500%)	03/26/2008	CREDIT SUISSE FB				240,577	240,577			(11,875)	51,385
CDS CS2377600 ON NORDSTROM INC	5,000,000	06/20/2013	0.0000%(1.0000%)	04/04/2008	BANK OF AMERICA				547,381	547,381			(12,500)	51,385
CDS CS2382725 ON PPG INDUSTRIES, INC.	5,000,000	06/20/2013	0.0000%(0.8100%)	04/09/2008	ROYAL BANK OF SCTLND				215,646	215,646			(10,125)	51,385
CDS CS2390413 ON AMERICAN ELECTRIC POWER	5,000,000	06/20/2015	0.0000%(0.5800%)	04/15/2008	UBS AG				50,790	50,790			(7,250)	62,373
CDS CS2392963 ON GOLDMAN SACHS GP INC	5,000,000	06/20/2013	0.0000%(1.1200%)	04/16/2008	DEUTSCHE BANK				336,083	336,083			(14,000)	51,385
CDS CS2400659 ON RPMINT 92 06/20/2013	5,000,000	06/20/2013	0.0000%(0.9200%)	04/23/2008	UBS AG				453,343	453,343			(11,500)	51,385
CDS CS2400667 ON WELLS FARGO & CO	3,000,000	06/20/2013	0.0000%(0.7700%)	04/23/2008	MORGAN STANLEY				254,467	254,467			(5,775)	30,831
CDS CS2405773 ON TYSON FOODS INC.	5,000,000	06/20/2013	0.0000%(1.7500%)	04/30/2008	BANK OF AMERICA				233,797	233,797			(21,875)	51,385
CDS CS2405781 ON EASTMAN CHEMICAL COMPAN	5,000,000	06/20/2013	0.0000%(0.4700%)	04/30/2008	DEUTSCHE BANK				173,010	173,010			(5,875)	51,385
CDS CS2405799 ON STORA ENSO OYJ	3,000,000	06/20/2013	0.0000%(2.9500%)	04/30/2008	DEUTSCHE BANK				379,507	379,507			(22,125)	30,831
CDS CS2405807 ON RPMINT 80 06/20/2013	5,000,000	06/20/2013	0.0000%(0.8000%)	04/30/2008	DEUTSCHE BANK				475,393	475,393			(10,000)	51,385
CDS CS2405815 ON DOW CHEMICAL COMPANY, T	5,000,000	06/20/2013	0.0000%(0.4700%)	04/30/2008	CREDIT SUISSE FB				843,818	843,818			(5,875)	51,385
CDS CS2405849 ON TOLL BROS INC	3,000,000	06/20/2013	0.0000%(2.3700%)	04/30/2008	MORGAN STANLEY				(62,802)	(62,802)			(17,775)	30,831
CDS CS2408322 ON JONES APPAREL GP INC	3,000,000	06/20/2013	0.0000%(3.0500%)	05/05/2008	GOLDMAN SACHS				402,259	402,259			(22,875)	30,831
CDS CS2410880 ON MOHAWK INDUSTRIES, INC.	5,000,000	06/20/2013	0.0000%(1.5700%)	05/06/2008	UBS AG				474,047	474,047			(19,625)	51,385
CDS CS2410898 ON M 237 06/20/2013	5,000,000	06/20/2013	0.0000%(2.3700%)	05/06/2008	MORGAN STANLEY				739,724	739,724			(29,625)	51,385
CDS CS2416002 ON SANTNDR 51 06/20/2013	5,000,000	06/20/2013	0.0000%(0.5100%)	05/08/2008	CITIBANK				186,769	186,769			(6,375)	51,385
CDS CS2416010 ON LLOYDS TSB BANK PLC	5,000,000	06/20/2013	0.0000%(0.4900%)	05/08/2008	GOLDMAN SACHS				287,125	287,125			(6,125)	51,385
CDS CS2421127 ON XL CAP LTD	5,000,000	06/20/2018	0.0000%(1.4000%)	05/13/2008	GOLDMAN SACHS				1,389,596	1,389,596			(17,500)	75,942
CDS CS2431365 ON GOLDMAN SACHS GP INC	5,000,000	06/20/2013	0.0000%(0.9800%)	05/22/2008	BARCLAY'S CAPITAL				361,931	361,931			(12,250)	51,385
CDS CS2433924 ON BOEING CAP CORP	3,000,000	06/20/2013	0.0000%(0.7700%)	05/23/2008	GOLDMAN SACHS				139,497	139,497			(5,775)	30,831
CDS CS2456982 ON INTERPUBLIC GROUP OF CO	2,000,000	09/20/2013	0.0000%(3.1500%)	06/20/2008	JP MORGAN CHASE BANK				531,666	531,666			(15,750)	21,158
CDS CS2459531 ON WYETH	5,000,000	09/20/2013	0.0000%(0.3700%)	07/07/2008	UBS AG				39,475	39,475			(4,625)	52,896
CDS CS2459549 ON BURLINGTON NORTHERN SAN	10,000,000	09/20/2013	0.0000%(0.7200%)	07/07/2008	BARCLAY'S CAPITAL				42,149	42,149			(18,000)	105,791
CDS CS2459556 ON US STEEL CORP	5,000,000	09/20/2013	0.0000%(1.7200%)	07/07/2008	JP MORGAN CHASE BANK				1,257,579	1,257,579			(21,500)	52,896
CDS CS2464655 ON M 267 09/20/2013	5,000,000	09/20/2013	0.0000%(2.6700%)	07/08/2008	GOLDMAN SACHS				707,489	707,489			(33,375)	52,896
CDS CS2467203 ON NATIONAL RURAL UTILITIE	5,000,000	09/20/2013	0.0000%(0.7000%)	07/08/2008	ROYAL BANK OF SCTLND				364,751	364,751			(8,750)	52,896
CDS CS2467211 ON LNC 160 09/20/2013	5,000,000	09/20/2013	0.0000%(1.6000%)	07/09/2008	GOLDMAN SACHS				2,304,293	2,304,293			(20,000)	52,896
CDS CS2467229 ON PRUDENTIAL FINANCIAL, I	5,000,000	09/20/2013	0.0000%(1.5700%)	07/09/2008	DEUTSCHE BANK				1,325,262	1,325,262			(19,625)	52,896
CDS CS2469761 ON CSX CORP	5,000,000	09/20/2013	0.0000%(1.5200%)	07/09/2008	UBS AG				(670)	(670)			(19,000)	52,896
CDS CS2474894 ON CHUBB CORPORATION	5,000,000	09/20/2013	0.0000%(0.6800%)	07/17/2008	ROYAL BANK OF SCTLND				64,605	64,605			(8,500)	52,896
CDS CS2474902 ON HARTFORD FINANCIAL SERV	5,000,000	09/20/2013	0.0000%(1.2000%)	07/17/2008	ROYAL BANK OF SCTLND				1,472,551	1,472,551			(15,000)	52,896
CDS CS2477442 ON COMMERCIAL METALS CO.	5,000,000	09/20/2013	0.0000%(0.7500%)	07/17/2008	BANK OF AMERICA				859,043	859,043			(9,375)	52,896
CDS CS2487680 ON TYSON FOODS INC.	3,000,000	09/20/2013	0.0000%(2.8000%)	07/29/2008	GOLDMAN SACHS				23,382	23,382			(21,000)	31,737
CDS CS2495360 ON ALLTEL CORPORATION	5,000,000	09/20/2013	0.0000%(0.8600%)	08/01/2008	MORGAN STANLEY				(107,386)	(107,386)			(10,750)	52,896
CDS CS2497929 ON SOCIETE GENERALE	5,000,000	09/20/2013	0.0000%(0.8100%)	08/07/2008	CITIBANK				79,715	79,715			(10,125)	52,896
CDS CS2497937 ON UBS AG	5,000,000	09/20/2013	0.0000%(1.0300%)	08/07/2008	CITIBANK				262,271	262,271			(12,875)	52,896
CDS CS2508162 ON CARDINAL HEALTH, INC.	5,000,000	09/20/2013	0.0000%(0.6700%)	08/14/2008	DEUTSCHE BANK				12,658	12,658			(8,375)	52,896
CDS CS2513287 ON IDEARC INC	2,000,000	09/20/2013	0.0000%(5.0000%)	09/02/2008	CITIBANK	840,000	743,842		1,868,667	1,868,667	(41,607)		(66,607)	21,158
CDS CS2513295 ON CLEAR CHANNEL COMMUNICA	2,000,000	09/20/2015	0.0000%(5.0000%)	09/02/2008	JP MORGAN CHASE BANK	600,000	550,808		1,548,729	1,548,729	(21,285)		(46,285)	25,449
CDS CS2513311 ON NORDSTROM INC	3,000,000	12/20/2013	0.0000%(1.4800%)	09/02/2008	DEUTSCHE BANK				297,465	297,465			(11,100)	32,609
CDS CS2513329 ON ABITIBI-CONSOLID	2,000,000	06/20/2011	0.0000%(5.0000%)	09/03/2008	MERRILL LYNCH	925,000	734,667		1,789,565	1,789,565	(82,753)		(107,753)	14,906
CDS CS2518468 ON WINDSTREAM CORP	1,000,000	12/20/2013	0.0000%(3.2000%)	09/18/2008	JP MORGAN CHASE BANK				(60,714)	(60,714)			(8,000)	10,870
CDS CS2518484 ON CITIZENS COMMUNICATIONS	1,000,000	09/20/2013	0.0000%(3.5200%)	09/18/2008	BARCLAY'S CAPITAL				31,473	31,473			(8,800)	10,579
CDS CS2523526 ON COX COMMUNICATIONS, INC	3,000,000	09/20/2013	0.0000%(0.7300%)	09/19/2008	BARCLAY'S CAPITAL				73,214	73,214			(5,475)	31,737
CDS CS2523575 ON ARROW ELECTRONICS, INC.	3,000,000	09/20/2013	0.0000%(0.6500%)	09/19/2008	BARCLAY'S CAPITAL				71,195	71,195			(4,875)	31,737

SCHEDULE DB - PART C - SECTION 1

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
CDS CS2526099 ON BRITISH TELECOMMUNICATI	3,000,000	12/20/2013	0.0000%(1.0300%)	09/22/2008	DEUTSCHE BANK				172,578	172,578			(7,725)	32,609
CDS CS2538896 ON IDEARC INC	1,000,000	12/20/2013	0.0000%(5.0000%)	09/30/2008	BANK OF AMERICA	550,000	497,312		934,228	934,228	(26,344)		(38,844)	10,870
CDS CS2551691 ON STARWOOD HOTELS & RESOR	3,000,000	12/20/2013	0.0000%(3.4200%)	10/07/2008	CITIBANK				376,079	376,079			(25,650)	32,609
CDS CS2554273 ON JPMORGAN CHASE & CO	25,000,000	12/20/2013	0.0000%(1.5000%)	10/08/2008	BANK OF AMERICA				587,011	587,011			(93,750)	271,743
CDS CS2554299 ON WINDSTREAM CORP	2,000,000	12/20/2013	0.0000%(3.5500%)	10/08/2008	GOLDMAN SACHS				(151,591)	(151,591)			(17,750)	21,739
CDS CS2559363 ON CATERPILLAR INC	10,000,000	12/20/2013	0.0000%(0.9100%)	10/10/2008	BARCLAY'S CAPITAL				819,110	819,110			(22,750)	108,697
CDS CS2569602 ON FREESCALE SEMICONDUCTOR	2,000,000	12/20/2013	0.0000%(5.0000%)	10/20/2008	CITIBANK	600,000	548,359		1,390,973	1,390,973	(29,048)		(54,048)	21,739
CDS CS2569610 ON UNITED RENTALS (NORTH A	2,000,000	12/20/2013	0.0000%(5.0000%)	10/20/2008	BARCLAY'S CAPITAL	365,000	333,585		334,668	334,668	(17,671)		(42,671)	21,739
CDS CS2574727 ON HEINZ	5,000,000	12/20/2013	0.0000%(0.7200%)	10/21/2008	ROYAL BANK OF SCTLND				3,187	3,187			(9,000)	54,349
CDS CS2574735 ON PITNEY BOWES INC	5,000,000	12/20/2013	0.0000%(1.1000%)	10/21/2008	BARCLAY'S CAPITAL				(66,009)	(66,009)			(13,750)	54,349
CDS CS2574743 ON DISNEY (WALT) CO	10,000,000	12/20/2013	0.0000%(0.6800%)	10/21/2008	BANK OF AMERICA				13,657	13,657			(17,000)	108,697
CDS CS2579841 ON PULTE HOMES, INC.	1,000,000	12/20/2013	0.0000%(3.3000%)	10/23/2008	CREDIT SUISSE FB				(25,087)	(25,087)			(8,250)	10,870
CDS CS2579858 ON LENNAR CORPORATION	1,000,000	12/20/2013	0.0000%(9.0000%)	10/23/2008	CREDIT SUISSE FB				(128,642)	(128,642)			(22,500)	10,870
CDS CS2579866 ON CENTEX CORPORATION	2,000,000	12/20/2013	0.0000%(5.8000%)	10/23/2008	BARCLAY'S CAPITAL				(122,572)	(122,572)			(29,000)	21,739
CDS CS2584965 ON GMAC LLC	3,000,000	12/20/2011	0.0000%(5.0000%)	10/31/2008	CREDIT SUISSE FB	1,290,000	1,120,595		948,381	948,381	(103,017)		(140,517)	24,754
CDS CS2592661 ON DISNEY (WALT) CO	10,000,000	12/20/2013	0.0000%(0.6700%)	11/06/2008	CITIBANK				18,121	18,121			(16,750)	108,697
CDS CS2628507 ON DVN 119 03/20/2014	15,000,000	03/20/2014	0.0000%(1.1900%)	12/05/2008	GOLDMAN SACHS				(245,137)	(245,137)			(44,625)	167,245
CDS CS2633606 ON AIG 655 03/20/2014	3,000,000	03/20/2014	0.0000%(6.5500%)	12/10/2008	GOLDMAN SACHS				1,042,359	1,042,359			(49,125)	33,449
CDS CS2643845 ON DISH-ESDBS 490 03/20/20	6,000,000	03/20/2014	0.0000%(4.9000%)	12/17/2008	JP MORGAN CHASE BANK				(347,309)	(347,309)			(73,500)	66,898
CDS CS2648976 ON HOSHOT-HST 500 09/20/20	2,500,000	09/20/2012	0.0000%(5.0000%)	01/05/2009	BARCLAY'S CAPITAL	212,500	198,960		318,259	318,259	(13,540)		(43,054)	23,307
CDS CS2651525 ON HOSHOT-HST 500 09/20/20	2,500,000	09/20/2012	0.0000%(5.0000%)	01/06/2009	BARCLAY'S CAPITAL	175,000	163,972		318,259	318,259	(11,028)		(40,194)	23,307
CDS CS2654081 ON FCX 700 03/20/2014	3,000,000	03/20/2014	0.0000%(7.0000%)	01/07/2009	MORGAN STANLEY				(273,427)	(273,427)			(48,417)	33,449
CDS CS2654131 ON TOL 180 03/20/2014	5,000,000	03/20/2014	0.0000%(1.8000%)	01/07/2009	GOLDMAN SACHS				(5,099)	(5,099)			(20,750)	55,748
CDS CS2661797 ON NWL 175 03/20/2014	10,000,000	03/20/2014	0.0000%(1.7500%)	01/09/2009	BARCLAY'S CAPITAL				423,501	423,501			(39,375)	111,497
CDS CS2661847 ON SANTNDR 75 03/20/2014	3,000,000	03/20/2014	0.0000%(0.7500%)	01/09/2009	ROYAL BANK OF SCTLND				94,759	94,759			(5,063)	33,449
CDS CS2661854 ON HD 220 03/20/2014	10,000,000	03/20/2014	0.0000%(2.2000%)	01/09/2009	GOLDMAN SACHS				(162,993)	(162,993)			(49,500)	111,497
CDS CS2661862 ON BDK 170 03/20/2014	5,000,000	03/20/2014	0.0000%(1.7000%)	01/09/2009	GOLDMAN SACHS				102,297	102,297			(19,125)	55,748
CDS CS2664320 ON BRITEL-BRI 130 03/20/20	10,000,000	03/20/2014	0.0000%(1.3000%)	01/12/2009	UBS AG				478,673	478,673			(28,167)	111,497
CDS CS2664338 ON DB 130 03/20/2014	3,000,000	03/20/2014	0.0000%(1.3000%)	01/12/2009	UBS AG				(2,923)	(2,923)			(8,450)	33,449
CDS CS2666887 ON TSO 620 03/20/2014	2,000,000	03/20/2014	0.0000%(6.2000%)	01/13/2009	GOLDMAN SACHS				(127,734)	(127,734)			(26,522)	22,299
CDS CS2669444 ON SANM 500 03/20/2014	1,000,000	03/20/2014	0.0000%(5.0000%)	01/14/2009	MORGAN STANLEY	380,000	364,515		288,205	288,205	(15,485)		(26,041)	11,150
CDS CS2669469 ON LLL-CORP 190 03/20/2014	1,500,000	03/20/2014	0.0000%(1.9000%)	01/14/2009	BARCLAY'S CAPITAL				(4,691)	(4,691)			(6,017)	16,725
CDS CS2674568 ON HOSHOT-HST 500 12/20/20	2,000,000	12/20/2014	0.0000%(5.0000%)	01/15/2009	MORGAN STANLEY	220,000	212,268		314,471	314,471	(7,732)		(28,565)	23,929
CDS CS2682249 ON COF-BNKNA 235 03/20/201	15,000,000	03/20/2014	0.0000%(2.3500%)	01/21/2009	BARCLAY'S CAPITAL				347,057	347,057			(67,563)	167,245
CDS CS2684807 ON TW 150 03/20/2014	10,000,000	03/20/2014	0.0000%(1.5000%)	01/22/2009	BARCLAY'S CAPITAL				(183,093)	(183,093)			(28,333)	111,497
CDS CS2700165 ON CTL 107 03/20/2014	10,000,000	03/20/2014	0.0000%(1.0700%)	01/29/2009	GOLDMAN SACHS				(9,317)	(9,317)			(18,131)	111,497
CDS CS2705289 ON JCP 440 03/20/2014	10,000,000	03/20/2014	0.0000%(4.4000%)	01/30/2009	BARCLAY'S CAPITAL				(38,604)	(38,604)			(73,333)	111,497
CDS CS2712962 ON MGM MIRAGE	2,000,000	03/20/2014	0.0000%(5.0000%)	02/06/2009	CITIBANK	850,000	825,095		1,248,635	1,248,635	(24,905)		(39,627)	22,299
CDS CS2715536 ON POT 185 03/20/2014	3,000,000	03/20/2014	0.0000%(1.8500%)	02/12/2009	BARCLAY'S CAPITAL				(21,549)	(21,549)			(7,246)	33,449
CDS CS2720643 ON NUE 84 03/20/2014	3,000,000	03/20/2014	0.0000%(0.8400%)	02/11/2009	BARCLAY'S CAPITAL				61,497	61,497			(3,360)	33,449
CDS CS2728323 ON FCX 650 03/20/2014	3,000,000	03/20/2014	0.0000%(6.5000%)	02/20/2009	GOLDMAN SACHS				(212,949)	(212,949)			(20,042)	33,449
CDS CS2733448 ON IP 745 03/20/2014	5,000,000	03/20/2014	0.0000%(7.4500%)	02/25/2009	GOLDMAN SACHS				(450,561)	(450,561)			(35,181)	55,748
CDS CS2733471 ON AET 94 03/20/2014	3,000,000	03/20/2014	0.0000%(0.9400%)	02/25/2009	UBS AG				44,085	44,085			(2,663)	33,449
CDS CS2738561 ON TSN 425 03/20/2014	5,000,000	03/20/2014	0.0000%(4.2500%)	02/27/2009	GOLDMAN SACHS				(269,625)	(269,625)			(18,889)	55,748
CDS CS2738579 ON F-HERTZ 500 03/20/2014	4,000,000	03/20/2014	0.0000%(5.0000%)	02/27/2009	CREDIT SUISSE FB	1,480,000	1,453,194		1,083,010	1,083,010	(26,806)		(44,583)	44,599
CDS CS2743686 ON GCI 500 06/20/2012	4,500,000	06/20/2012	0.0000%(5.0000%)	03/05/2009	GOLDMAN SACHS	1,158,750	1,134,283		873,841	873,841	(24,467)		(40,717)	40,404
CDS CS2751366 ON KBH 530 09/20/2011	3,000,000	09/20/2011	0.0000%(5.3000%)	03/10/2009	CREDIT SUISSE FB				(9,641)	(9,641)			(9,275)	23,593
CDS CS2759047 ON HOV-K 500 06/20/2016	2,500,000	06/20/2016	0.0000%(5.0000%)	03/12/2009	BARCLAY'S CAPITAL	1,550,000	1,539,339		1,419,786	1,419,786	(10,661)		(17,258)	33,605
CDS CS2764179 ON PHM 260 03/20/2014	3,000,000	03/20/2014	0.0000%(2.6000%)	03/18/2009	JP MORGAN CHASE BANK				8,808	8,808			(2,817)	33,449
CDS CS2800007 ON GMAC LLC	4,250,000	12/20/2013	0.0000%(5.0000%)	03/27/2009	BANK OF AMERICA	1,168,791	1,166,731		1,469,745	1,469,745	(2,060)		(4,421)	46,196
CDS CS2805121 ON DISHN-DDBS 365 06/20/20	5,000,000	06/20/2014	0.0000%(3.6500%)	03/25/2009	GOLDMAN SACHS				(9,429)	(9,429)			(3,042)	57,144
CDS CXB888324 ON CDX.NA.IG.10	97,600,000	06/20/2013	0.0000%(1.5500%)	07/16/2008	ROYAL BANK OF SCTLND	(682,490)	(586,039)		3,970,381	3,970,381	34,723		(343,477)	1,003,034
CDS CXB888324 ON CDX.NA.IG.10	146,400,000	06/20/2013	0.0000%(1.5500%)	07/14/2008	GOLDMAN SACHS	(1,004,989)	(861,014)		5,955,571	5,955,571	51,015		(439,102)	1,504,551
CDS CXB983042 ON CDX.NA.IG.11	150,000,000	12/20/2013	0.0000%(1.5000%)	10/31/2008	UBS AG	3,639,320	3,351,330		5,433,960	5,433,960	(177,528)		(740,028)	1,630,457
CDS SP0301Q09 ON SEARS HOLDINGS CORP	3,000,000	09/20/2011	0.0000%(1.0400%)	07/21/2006	GOLDMAN SACHS				485,917	485,917			(7,800)	23,593
0599999. Subtotal - Swaps - Hedging						14,740,382	13,896,031	XXX	56,636,572	56,636,572	(569,471)		(4,056,148)	10,035,261
CDS CS2211213 ON MBIA INSURANCE CORPORAT	10,000,000	09/20/2012	1.3200%(0.0000%)	08/02/2007	DEUTSCHE BANK					(6,965,029)			33,000	93,230
CDS CS2236806 ON FLORDIA STATE GO 85%	20,000,000	09/20/2017	0.1600%(0.0000%)	09/18/2007	CITIBANK					(1,813,975)			8,000	291,195
CDS CS2259840 ON MBIA INSURANCE CORPORAT	5,000,000	12/20/2012	2.2000%(0.0000%)	10/25/2007	BANK OF AMERICA					(3,444,669)			27,500	48,257
CDS CS2275218 ON STATE OF TEXAS RR85%	15,000,000	12/20/2017	0.2500%(0.0000%)	11/08/2007	MERRILL LYNCH					(1,079,801)			9,375	221,584
CDS CS2295828 ON ENTRPA 125.1 03/20/2013	3,000,000	03/20/2013	1.2510%(0.0000%)	01/04/2008	GOLDMAN SACHS					(301,699)			9,383	29,897
CDS CS2298244 ON BA 36 03/20/2013	3,000,000	03/20/2013	0.3600%(0.0000%)	01/04/2008	BANK OF AMERICA					(170,562)			2,700	29,897
CDS CS2318729 ON HOUSTON TEXAS RR 85%	25,000,000	03/20/2018	0.4800%(0.0000%)	01/28/2008	GOLDMAN SACHS					(2,064,965)			30,000	374,486

SCHEDULE DB - PART C - SECTION 1

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
CDS CS2318737 ON PHOENIX ARIZONA RR85%	25,000,000	03/20/2018	0.4500%(0.0000%)	01/28/2008	GOLDMAN SACHS					(2,466,928)			28,125	374,486
CDS CS2318745 ON SHELBY TENNESSEE RR85%	25,000,000	03/20/2018	0.4000%(0.0000%)	01/28/2008	GOLDMAN SACHS					(1,935,718)			25,000	374,486
CDS CS2369920 ON ENTRPA 185 06/20/2013	5,000,000	06/20/2013	1.8500%(0.0000%)	03/28/2008	BANK OF AMERICA					(425,892)			23,125	51,385
CDS CS2400709 ON COUNTRYWIDE HOME LOANS,	3,000,000	06/20/2013	2.3000%(0.0000%)	04/23/2008	CITIBANK					(184,156)			17,250	30,831
CDS CS2441604 ON AGO-AGC 465 06/20/2013	3,000,000	06/20/2013	4.6500%(0.0000%)	06/02/2008	DEUTSCHE BANK					(1,674,505)			34,875	30,831
CDS CS2451843 ON TW-CAB 152 06/20/2013	3,000,000	06/20/2013	1.5200%(0.0000%)	06/13/2008	UBS AG					(81,220)			11,400	30,831
CDS CS2459564 ON INTERNATIONAL LEASE FIN	3,000,000	09/20/2013	3.8800%(0.0000%)	07/07/2008	DEUTSCHE BANK					(1,026,008)			29,100	31,737
CDS CS2518435 ON SEMPRA ENERGY	3,000,000	12/20/2013	1.3000%(0.0000%)	09/18/2008	MERRILL LYNCH					21,459			9,750	32,609
CDS CS2528640 ON CITIGROUP INC	3,000,000	12/20/2013	2.2500%(0.0000%)	09/23/2008	BARCLAY'S CAPITAL					(441,586)			16,875	32,609
CDS CS2651541 ON TIIMN 410 03/20/2014	3,000,000	03/20/2014	4.1000%(0.0000%)	01/06/2009	DEUTSCHE BANK					99,075			28,700	33,449
CDS CS2661821 ON HSBC-HSBCB 75 03/20/201	3,000,000	03/20/2014	0.7500%(0.0000%)	01/09/2009	ROYAL BANK OF SCTLND					(105,017)			5,063	33,449
CDS CS2664346 ON RABOBK 130 03/20/2014	3,000,000	03/20/2014	1.3000%(0.0000%)	01/12/2009	UBS AG					(69,197)			8,450	33,449
CDS CS2715544 ON DD 130 03/20/2014	3,000,000	03/20/2014	1.3000%(0.0000%)	02/12/2009	BARCLAY'S CAPITAL					(2,399)			5,092	33,449
CDS CS2718084 ON BHP 165 03/20/2009	3,000,000	03/20/2014	1.6500%(0.0000%)	02/12/2009	BARCLAY'S CAPITAL					(77,025)			6,463	33,449
CDS CS2733489 ON UNH 250 03/20/2014	3,000,000	03/20/2014	2.5000%(0.0000%)	02/25/2009	CREDIT SUISSE FB					(27,019)			7,083	33,449
CDS CS2797443 ON VZW 135 06/20/2014	3,000,000	06/20/2014	1.3500%(0.0000%)	03/26/2009	GOLDMAN SACHS					(9,997)			563	34,286
CDS CXS527361 ON CDX.NA.IG.HVOL.8	25,000,000	06/20/2012	0.7500%(0.0000%)	07/25/2007	MERRILL LYNCH	(720,253)	(474,303)		(474,303)	(2,469,269)	21,190		83,706	224,467
CDS CXS529920 ON CDX.NA.IG.8	24,400,000	06/20/2012	0.3500%(0.0000%)	08/07/2007	BARCLAY'S CAPITAL	(371,463)	(246,015)		(246,015)	(1,722,919)	19,104		40,454	219,079
CDS CXS529920 ON CDX.NA.IG.8	48,800,000	06/20/2012	0.3500%(0.0000%)	07/23/2007	GOLDMAN SACHS	(379,866)	(249,583)		(249,583)	(3,445,839)	19,381		62,081	438,159
CDS CXS570882 ON CDX.NA.IG.8	24,400,000	06/20/2012	0.3500%(0.0000%)	07/26/2007	MORGAN STANLEY	(342,352)	(225,446)		(225,446)	(1,722,919)	17,507		38,857	219,079
CDS CXS888326 ON CDX.NA.IG.10	48,800,000	06/20/2013	1.5500%(0.0000%)	07/11/2008	ROYAL BANK OF SCTLND	319,443	273,525		273,525	(1,985,190)	(16,206)		172,894	501,517
CDS CXS888326 ON CDX.NA.IG.10	48,800,000	06/20/2013	1.5500%(0.0000%)	08/19/2008	UBS AG	267,679	233,949		233,949	(1,985,190)	(13,861)		175,239	501,517
CDS CXS888326 ON CDX.NA.IG.10	48,800,000	06/20/2013	1.5500%(0.0000%)	07/08/2008	GOLDMAN SACHS	235,721	201,270		201,270	(1,985,190)	(11,925)		177,175	501,517
CDS SPG4026L4 ON GENWORTH FINANCIAL INC	5,000,000	12/20/2010	0.3200%(0.0000%)	11/02/2005	BARCLAY'S CAPITAL					(2,153,279)			4,000	32,819
0799999. Subtotal - Swaps - Other						(991,091)	(486,602)	XXX	(486,602)	(41,716,631)	35,188		1,131,275	4,951,485
0899999. Subtotal - Swaps						13,749,290	13,409,429	XXX	56,149,970	14,919,941	(534,283)		(2,924,874)	14,986,746
1299999. Subtotal - Forwards								XXX						
2599999. Subtotal - Hedging						14,740,382	13,896,031	XXX	56,636,572	56,636,572	(569,471)		(4,056,148)	10,035,261
2799999. Subtotal - Other						(991,091)	(486,602)	XXX	(486,602)	(41,716,631)	35,188		1,131,275	4,951,485
9999999 - Totals						13,749,290	13,409,429	XXX	56,149,970	14,919,941	(534,283)		(2,924,874)	14,986,746

SCHEDULE DB - PART D - SECTION 1

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

1 Description	2 Number of Contracts	3 Maturity Date	4 Original Value	5 Current Value	6 Variation Margin	7 Date of Opening Position	8 Exchange or Counterparty	9 Cash Deposit	Variation Margin Information 10 Recognized	11 Used to Adjust Basis of Hedged Item	12 Deferred	13 Potential Exposure
INDEX FUTURES - EMINI MSCI EAFE	291	06/19/2009	13,767,894	15,117,450	1,349,556	03/12/2009	CME		1,349,556			2,328,000
INDEX FUTURES - EMINI S & P 500	195	06/19/2009	6,994,076	7,749,300	755,224	03/12/2009	CME		755,224			877,500
INDEX FUTURES - EMINI RUSSELL 2000	579	06/19/2009	20,982,426	24,393,270	3,410,844	03/12/2009	ICE		3,410,844			2,316,000
INDEX FUTURES - S & P 500	180	06/18/2009	32,276,916	35,766,000	3,489,084	03/12/2009	CME		3,489,084			4,050,000
0199999. Subtotal - Long Futures - Hedging			74,021,311	83,026,020	9,004,709	XXX	XXX		9,004,709			9,571,500
0499999. Subtotal - Long Futures			74,021,311	83,026,020	9,004,709	XXX	XXX		9,004,709			9,571,500
0899999. Subtotal - Short Futures						XXX	XXX					
2099999. Subtotal - Insurance Futures Call Options						XXX	XXX					
2499999. Subtotal - Insurance Futures Put Options						XXX	XXX					
2599999. Subtotal - Hedging			74,021,311	83,026,020	9,004,709	XXX	XXX		9,004,709			9,571,500
2799999. Subtotal - Other						XXX	XXX					
9999999 - Totals			74,021,311	83,026,020	9,004,709	XXX	XXX		9,004,709			9,571,500

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	Vernon Hills, Illinois					57,680,710	92,671,222	47,195,099	XXX
Bank of America, N.A.	New York, New York					(775,396,884)	(811,316,418)	(564,372,554)	XXX
Bank of Montreal	Toronto, Canada		3.190	2,663		1,130,752	1,111,959	616,591	XXX
Bank of New York Mellon	New York, New York		0.050	1,908		14,676,354	9,892,577	103,076,802	XXX
Bank of Oklahoma	Tulsa, Oklahoma					188,512	419,280	287,665	XXX
Bank of the West	Walnut Creek, California					72,327	93,680	92,300	XXX
Citibank, N.A.	New York, New York		0.200	410		10,648,452	5,755,508	8,233,287	XXX
Commerce Bank, N.A.	Kansas City, Missouri					93,050	227,546	109,659	XXX
Fifth Third Bank	Cincinnati, Ohio					493,260	798,456	1,331,238	XXX
First Hawaiian Bank	Honolulu, Hawaii					95,234	3,247,486	3,981,630	XXX
Manufacturers and Traders Trust Co.	Baltimore, Maryland					2,875,059	2,916,221	435,208	XXX
First Tennessee Bank	Memphis, Tennessee					115,970	312,282	437,548	XXX
Branch Banking and Trust Co.	Richmond, Virginia					340,419	959,992	12,694,760	XXX
Harris N.A.	Chicago, Illinois					977,717	2,856,434	4,910,222	XXX
Capital One National Association	New Orleans, Louisiana					6,350,316	6,922,417	7,107,255	XXX
Huntington National Bank	Columbus, Ohio					210,219	431,871	225,432	XXX
JP Morgan Chase Bank, N.A.	New York, New York		1.750	48		6,005,455	17,782,856	(13,047,189)	XXX
KeyBank National Association	Cleveland, Ohio					10,578,284	10,852,305	10,527,476	XXX
M&I Marshall Ilsley	Milwaukee, Wisconsin					67,063	135,311	54,390	XXX
HSBC Bank, USA	Buffalo, New York					468,763	600,855	669,071	XXX
RBC Global Services	Toronto, Canada		2.050	79		131,678	124,634	125,788	XXX
PNC Financial Services	Cherry Hill, New Jersey					12,756,343	13,486,575	30,478,025	XXX
Regions Bank	Birmingham, Alabama					15,739,519	15,645,600	17,358,893	XXX
Suntrust Bank	Atlanta, Georgia					27,005,417	1,276,236	2,518,591	XXX
U.S. Bank, N.A.	St. Paul, Minnesota					669,168	743,731	53,311,366	XXX
Wells Fargo Bank, N.A.	San Francisco, California					36,583,907	(8,946,770)	111,204,931	XXX
Bank of Alaska	Anchorage, Alaska		2.970	1,991	1,953	266,709	266,709	266,709	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX						XXX
0199999. Totals - Open Depositories		XXX	XXX	7,099	1,953	(569,176,228)	(630,731,443)	(160,169,807)	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	7,099	1,953	(569,176,228)	(630,731,443)	(160,169,807)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	2,263,525	2,574,472	1,586,908	XXX
0599999. Total - Cash		XXX	XXX	7,099	1,953	(566,912,702)	(628,156,971)	(158,582,899)	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	01/27/2009		04/09/2009	14,999,667		2,667
0199999. U.S. Governments - Issuer Obligations					14,999,667		2,667
0399999. Total - U.S. Government Bonds					14,999,667		2,667
1099999. Total - All Other Government Bonds							
1799999. Total - U.S. States, Territories and Possessions Bonds							
2499999. Total - U.S. Political Subdivisions of States, Territories and Possessions Bonds							
3199999. Total - U.S. Special Revenues Bonds							
AGL CAPITAL CORP		03/31/2009	0.000	04/01/2009	25,000,000		520
CME GROUP INC		03/17/2009	0.000	04/16/2009	6,498,917		1,083
CADBURY SCHWEPPES FIN PLC		03/31/2009	0.000	04/08/2009	13,998,231		253
CHEVRON TEXACO FUNDING CORP.		02/20/2009	0.000	04/03/2009	24,999,542		9,167
COLONIAL PIPELINE CO		03/31/2009	0.000	04/08/2009	7,299,688		45
CONOCOPHILLIPS QATAR		02/06/2009	0.000	04/07/2009	15,998,667		12,000
CONOCOPHILLIPS QATAR		02/13/2009	0.000	05/13/2009	6,644,181		6,512
DOVER CORPORATION		03/03/2009	0.000	04/02/2009	49,999,667		9,667
GEORGIA TRANSMISSION CORP.		02/17/2009	0.000	05/18/2009	18,475,847		22,097
HEINZ FINANCE		03/20/2009	0.000	04/03/2009	5,999,650		2,100
ILLINOIS TOOL WORKS INC		01/13/2009	0.000	04/08/2009	9,999,514		5,417
JOHNSON & SON INC		03/31/2009	0.000	04/01/2009	18,000,000		340
LACLEDE GAS COMPANY		03/19/2009	0.000	04/08/2009	7,399,137		1,603
LOWE'S COMPANIES INC		03/31/2009	0.000	04/06/2009	22,999,425		115
MICROSOFT CORP		02/06/2009	0.000	05/06/2009	12,197,628		3,660
NOKIA CORPORATION		03/02/2009	0.000	04/03/2009	8,499,882		1,771
NORTHERN ILLINOIS GAS		03/31/2009	0.000	04/01/2009	10,050,000		56
PARKER-HANNIFIN CORP		02/23/2009	0.000	04/02/2009	4,999,944		2,055
PARKER-HANNIFIN CORP		03/06/2009	0.000	04/17/2009	999,800		325
PITNEY BOWES INC.		02/13/2009	0.000	04/09/2009	14,999,167		4,895
PRAXAIR, INC.		02/13/2009	0.000	04/17/2009	12,897,879		6,231
PRAXAIR, INC.		02/13/2009	0.000	05/08/2009	10,994,913		6,463
RECKITT BENCKISER		02/12/2009	0.000	04/13/2009	5,033,456		6,176
SOUTHERN COMPANY		01/22/2009	0.000	04/22/2009	12,497,083		9,583
TOYOTA MOTOR CREDIT CORP.		03/31/2009	0.000	04/01/2009	21,433,000		120
TRANSOCEAN INC		03/20/2009	0.000	04/03/2009	4,999,764		1,417
UNITED PARCEL SERVICE		03/27/2009	0.000	04/09/2009	25,999,770		144
VODAFONE AIRTOUCH		03/31/2009	0.000	04/01/2009	10,000,000		181
XCEL ENERGY INC.		03/31/2009	0.000	04/07/2009	9,998,467		256
XCEL ENERGY INC.		03/31/2009	0.000	04/14/2009	9,996,570		264
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					408,909,786		114,514
3899999. Total - Industrial and Miscellaneous Bonds (Unaffiliated)					408,909,786		114,514
4199999. Total - Credit Tenant Loans							
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					423,909,453		117,181
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					423,909,453		117,181
8699999 - Total Cash Equivalents					423,909,453		117,181

Designate the type of health care providers reported on this page:

Physicians, including surgeons and osteopaths

SUPPLEMENT A TO SCHEDULE T
EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN ALLOCATED BY STATES AND TERRITORIES

States, etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 No. of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 No. of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL								
2. Alaska AK								
3. Arizona AZ								
4. Arkansas AR								
5. California CA								
6. Colorado CO								
7. Connecticut CT								
8. Delaware DE								
9. District of Columbia DC								
10. Florida FL								
11. Georgia GA								
12. Hawaii HI								
13. Idaho ID								
14. Illinois IL								
15. Indiana IN								
16. Iowa IA								
17. Kansas KS								
18. Kentucky KY								
19. Louisiana LA								
20. Maine ME								
21. Maryland MD								
22. Massachusetts MA								
23. Michigan MI								
24. Minnesota MN								
25. Mississippi MS								
26. Missouri MO								
27. Montana MT								
28. Nebraska NE								
29. Nevada NV								
30. New Hampshire NH								
31. New Jersey NJ								
32. New Mexico NM								
33. New York NY								
34. North Carolina NC								
35. North Dakota ND								
36. Ohio OH								
37. Oklahoma OK								
38. Oregon OR								
39. Pennsylvania PA								
40. Rhode Island RI								
41. South Carolina SC								
42. South Dakota SD								
43. Tennessee TN								
44. Texas TX								
45. Utah UT								
46. Vermont VT								
47. Virginia VA								
48. Washington WA								
49. West Virginia WV								
50. Wisconsin WI								
51. Wyoming WY								
52. American Samoa AS								
53. Guam GU								
54. Puerto Rico PR								
55. U.S. Virgin Islands VI								
56. Nothern Mariana Islands MP								
57. Canada CN								
58. Aggregate Other Aliens OT								
59. Totals								
DETAILS OF WRITE-INS								
5801.								
5802.								
5803.								
5898. Summary of remaining write-ins for Line 58 from overflow page								
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)								

NONE

SUPPLEMENT FOR THE QUARTER ENDING MARCH 31, 2009 OF THE ALLSTATE INSURANCE COMPANY

Designate the type of health care providers reported on this page:
Hospitals

SUPPLEMENT A TO SCHEDULE T
EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN ALLOCATED BY STATES AND TERRITORIES

States, etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	 4 No. of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	 7 No. of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL								
2. Alaska AK								
3. Arizona AZ								
4. Arkansas AR								
5. California CA								
6. Colorado CO								
7. Connecticut CT								
8. Delaware DE								
9. District of Columbia DC								
10. Florida FL								
11. Georgia GA								
12. Hawaii HI								
13. Idaho ID								
14. Illinois IL								
15. Indiana IN								
16. Iowa IA								
17. Kansas KS								
18. Kentucky KY								
19. Louisiana LA								
20. Maine ME								
21. Maryland MD								
22. Massachusetts MA						300,000	1	
23. Michigan MI								
24. Minnesota MN								
25. Mississippi MS								
26. Missouri MO								
27. Montana MT								
28. Nebraska NE								
29. Nevada NV								
30. New Hampshire NH								
31. New Jersey NJ								
32. New Mexico NM								
33. New York NY								
34. North Carolina NC								
35. North Dakota ND								
36. Ohio OH								
37. Oklahoma OK								
38. Oregon OR								
39. Pennsylvania PA								
40. Rhode Island RI								
41. South Carolina SC								
42. South Dakota SD								
43. Tennessee TN								
44. Texas TX								
45. Utah UT								
46. Vermont VT								
47. Virginia VA								
48. Washington WA								
49. West Virginia WV								
50. Wisconsin WI								
51. Wyoming WY								
52. American Samoa AS								
53. Guam GU								
54. Puerto Rico PR								
55. U.S. Virgin Islands VI								
56. Nothern Mariana Islands MP								
57. Canada CN								
58. Aggregate Other Aliens OT								
59. Totals						300,000	1	
DETAILS OF WRITE-INS								
5801.								
5802.								
5803.								
5898. Summary of remaining write-ins for Line 58 from overflow page								
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)								

SUPPLEMENT FOR THE QUARTER ENDING MARCH 31, 2009 OF THE ALLSTATE INSURANCE COMPANY

Designate the type of health care providers reported on this page:

Other health care professionals, including dentists, chiropractors, and podiatrists

SUPPLEMENT A TO SCHEDULE T
EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN ALLOCATED BY STATES AND TERRITORIES

States, etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 No. of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 No. of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL								
2. Alaska AK								
3. Arizona AZ								
4. Arkansas AR								
5. California CA								
6. Colorado CO								
7. Connecticut CT								
8. Delaware DE								
9. District of Columbia DC								
10. Florida FL								
11. Georgia GA								
12. Hawaii HI								
13. Idaho ID								
14. Illinois IL								
15. Indiana IN								
16. Iowa IA								
17. Kansas KS								
18. Kentucky KY								
19. Louisiana LA								
20. Maine ME								
21. Maryland MD								
22. Massachusetts MA								
23. Michigan MI								
24. Minnesota MN								
25. Mississippi MS								
26. Missouri MO								
27. Montana MT								
28. Nebraska NE								
29. Nevada NV								
30. New Hampshire NH								
31. New Jersey NJ								
32. New Mexico NM								
33. New York NY								
34. North Carolina NC								
35. North Dakota ND								
36. Ohio OH								
37. Oklahoma OK								
38. Oregon OR								
39. Pennsylvania PA								
40. Rhode Island RI								
41. South Carolina SC								
42. South Dakota SD								
43. Tennessee TN								
44. Texas TX								
45. Utah UT								
46. Vermont VT								
47. Virginia VA								
48. Washington WA								
49. West Virginia WV								
50. Wisconsin WI								
51. Wyoming WY								
52. American Samoa AS								
53. Guam GU								
54. Puerto Rico PR								
55. U.S. Virgin Islands VI								
56. Nothern Mariana Islands MP								
57. Canada CN								
58. Aggregate Other Aliens OT								
59. Totals								
DETAILS OF WRITE-INS								
5801.								
5802.								
5803.								
5898. Summary of remaining write-ins for Line 58 from overflow page								
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)								

NONE

Designate the type of health care providers reported on this page:
Other health care facilities

SUPPLEMENT A TO SCHEDULE T
EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN ALLOCATED BY STATES AND TERRITORIES

States, etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 No. of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 No. of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL								
2. Alaska AK								
3. Arizona AZ								
4. Arkansas AR								
5. California CA								
6. Colorado CO								
7. Connecticut CT								
8. Delaware DE								
9. District of Columbia DC								
10. Florida FL								
11. Georgia GA								
12. Hawaii HI								
13. Idaho ID								
14. Illinois IL								
15. Indiana IN								
16. Iowa IA								
17. Kansas KS								
18. Kentucky KY								
19. Louisiana LA								
20. Maine ME								
21. Maryland MD								
22. Massachusetts MA								
23. Michigan MI								
24. Minnesota MN								
25. Mississippi MS								
26. Missouri MO								
27. Montana MT								
28. Nebraska NE								
29. Nevada NV								
30. New Hampshire NH								
31. New Jersey NJ								
32. New Mexico NM								
33. New York NY								
34. North Carolina NC								
35. North Dakota ND								
36. Ohio OH								
37. Oklahoma OK								
38. Oregon OR								
39. Pennsylvania PA								
40. Rhode Island RI								
41. South Carolina SC								
42. South Dakota SD								
43. Tennessee TN								
44. Texas TX								
45. Utah UT								
46. Vermont VT								
47. Virginia VA								
48. Washington WA								
49. West Virginia WV								
50. Wisconsin WI								
51. Wyoming WY								
52. American Samoa AS								
53. Guam GU								
54. Puerto Rico PR								
55. U.S. Virgin Islands VI								
56. Nothern Mariana Islands MP								
57. Canada CN								
58. Aggregate Other Aliens OT								
59. Totals								
DETAILS OF WRITE-INS								
5801.								
5802.								
5803.								
5898. Summary of remaining write-ins for Line 58 from overflow page								
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)								

NONE