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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2009

OF THE CONDITION AND AFFAIRS OF THE

Allstate Life Insurance Company

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

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

Country of Domicile United States of America

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

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

Main Administrative Office 3100 Sanders Road (Street and Number)
Northbrook , IL 60062-7154 (City or Town, State and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

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

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

Internet Web Site Address Allstate.com

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

DAVID ANDREW BIRD	MICHAEL BRIAN BOYLE	DOGAN CIVGIN
FREDERICK FLORIAN CRIPE	JUDITH PEPPLE GREFFIN	SUSAN LeSUEUR LEES
JOHN CARL LOUNDS	JOHN CHARLES PINTOZZI	GEORGE EDWARD RUEBENSON
THOMAS JOSEPH WILSON, II		

State of Illinois
County of Cook SS:

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

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

Subscribed and sworn to before me this
8th day of May 2009

Miguel Saucedo
Notary
11/04/2012

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

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

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	37,041,906,737		37,041,906,737	36,778,194,634
2.	Stocks:				
	2.1 Preferred stocks	50,757,751		50,757,751	1,776,235,321
	2.2 Common stocks	875,818,832	15,114,164	860,704,669	792,563,002
3.	Mortgage loans on real estate:				
	3.1 First liens	6,563,298,150		6,563,298,150	7,014,363,746
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)				
	4.2 Properties held for the production of income (less $ ..... encumbrances)				
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ 151,660,337), cash equivalents ($ 2,572,422,801) and short-term investments ($ 1,000,544,649)	3,724,627,787		3,724,627,787	3,258,389,275
6.	Contract loans, (including $ ..... premium notes)	774,076,343	1,433,364	772,642,979	775,732,912
7.	Other invested assets	1,218,617,429	2,344,573	1,216,272,856	1,364,875,718
8.	Receivables for securities	57,375,026	639,230	56,735,796	3,561,247
9.	Aggregate write-ins for invested assets	205,782,784		205,782,784	179,147,289
10.	Subtotals, cash and invested assets (Lines 1 to 9)	50,512,260,838	19,531,330	50,492,729,508	51,943,063,143
11.	Title plants less $ ..... charged off (for Title insurers only)				
12.	Investment income due and accrued	410,834,896	78,463	410,756,433	409,258,623
13.	Premiums and considerations:				
	13.1 Uncollected premiums and agents' balances in the course of collection	7,693,776		7,693,776	2,212,748
	13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	245,139,775		245,139,775	267,689,802
	13.3 Accrued retrospective premiums				
14.	Reinsurance:				
	14.1 Amounts recoverable from reinsurers	4,763,154		4,763,154	8,061,445
	14.2 Funds held by or deposited with reinsured companies				
	14.3 Other amounts receivable under reinsurance contracts	6,851,194		6,851,194	5,487,712
15.	Amounts receivable relating to uninsured plans				
16.1	Current federal and foreign income tax recoverable and interest thereon	164,365,627		164,365,627	538,189,553
16.2	Net deferred tax asset	811,789,263	387,583,462	424,205,801	420,849,444
17.	Guaranty funds receivable or on deposit	8,831,878		8,831,878	8,679,186
18.	Electronic data processing equipment and software	1,061,667	1,061,667		
19.	Furniture and equipment, including health care delivery assets ($ .....)	23,129	23,129		
20.	Net adjustment in assets and liabilities due to foreign exchange rates				
21.	Receivables from parent, subsidiaries and affiliates	4,666,042		4,666,042	4,305,885
22.	Health care ($ .....) and other amounts receivable	3,251,700	3,251,700		
23.	Aggregate write-ins for other than invested assets	656,322,452	608,785,880	47,536,572	52,778,752
24.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23)	52,837,855,392	1,020,315,631	51,817,539,760	53,660,576,292
25.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	13,184,466,918		13,184,466,918	13,891,518,016
26.	Total (Lines 24 and 25)	66,022,322,310	1,020,315,631	65,002,006,678	67,552,094,308
	DETAILS OF WRITE-INS				
0901.	Derivative contracts	205,782,784		205,782,784	179,147,289
0902.					
0903.					
0998.	Summary of remaining write-ins for Line 9 from overflow page				
0999.	Totals (Lines 0901 through 0903 plus 0998)(Line 9 above)	205,782,784		205,782,784	179,147,289
2301.	Advanced benefits	35,234,768		35,234,768	46,622,273
2302.	Accounts receivable	12,416,278	460,492	11,955,786	5,737,034
2303.	Premium tax recoverable	483,637	137,620	346,018	419,445
2398.	Summary of remaining write-ins for Line 23 from overflow page	608,187,768	608,187,768		
2399.	Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	656,322,452	608,785,880	47,536,572	52,778,752

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 35,768,440,899 less $ ..... included in Line 6.3 (including $ ..... Modco Reserve)	35,768,440,899	35,851,430,539
2.	Aggregate reserve for accident and health contracts (including $ ..... Modco Reserve)	155,280,903	152,198,129
3.	Liability for deposit-type contracts (including $ ..... Modco Reserve)	10,190,884,726	11,991,473,533
4.	Contract claims:		
	4.1 Life	89,372,721	85,345,586
	4.2 Accident and health	10,530,797	9,044,510
5.	Policyholders' dividends $ 29 and coupons $ ..... due and unpaid	29	29
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ ..... Modco)	61,937	62,774
	6.2 Dividends not yet apportioned (including $ ..... Modco)		
	6.3 Coupons and similar benefits (including $ ..... Modco)	33,239	24,720
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ ..... discount; including $ 960,281 accident and health premiums	3,901,512	3,252,661
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including $ ..... accident and health experience rating refunds		
	9.3 Other amounts payable on reinsurance, including $ 86,703,824 assumed and $ 15,378,878 ceded	102,082,702	114,843,368
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 19,657,896 , accident and health $ 1,269,066 and deposit-type contract funds $	20,926,962	21,350,575
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	23,575,147	11,231,854
13.	Transfers to Separate Accounts due or accrued (net) (including $ (54,866,848) accrued for expense allowances recognized in reserves, net of reinsured allowances)	1,106,264,934	1,041,751,859
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	17,719,984	18,498,457
15.1	Current federal and foreign income taxes, including $ ..... on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	2,449,589	2,085,895
17.	Amounts withheld or retained by company as agent or trustee	566,258	295,232
18.	Amounts held for agents' account, including $ ..... agents' credit balances	1,056,281	1,505,122
19.	Remittances and items not allocated	109,467,700	48,953,166
20.	Net adjustment in assets and liabilities due to foreign exchange rates	113,117,848	145,743,243
21.	Liability for benefits for employees and agents if not included above	8,706,038	8,645,830
22.	Borrowed money $ ..... and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.1 Asset valuation reserve	59,729,944	198,413,886
	24.2 Reinsurance in unauthorized companies		
	24.3 Funds held under reinsurance treaties with unauthorized reinsurers		
	24.4 Payable to parent, subsidiaries and affiliates	78,378,419	100,122,285
	24.5 Drafts outstanding		
	24.6 Liability for amounts held under uninsured plans		
	24.7 Funds held under coinsurance		
	24.8 Payable for securities	107,529,550	2,742,875
	24.9 Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	391,488,098	602,672,043
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	48,361,566,219	50,411,688,172
27.	From Separate Accounts Statement	13,184,466,918	13,891,518,016
28.	Total liabilities (Lines 26 and 27)	61,546,033,137	64,303,206,188
29.	Common capital stock	5,402,600	5,402,600
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	400,000,000	400,000,000
33.	Gross paid in and contributed surplus	2,623,231,106	2,373,231,106
34.	Aggregate write-ins for special surplus funds	331,331,390	333,991,090
35.	Unassigned funds (surplus)	96,008,446	136,263,323
36.	Less treasury stock, at cost:		
	36.1 ..... shares common (value included in Line 29 $ .....)		
	36.2 ..... shares preferred (value included in Line 30 $ .....)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ ..... in Separate Accounts Statement)	3,450,570,942	3,243,485,520
38.	Totals of Lines 29, 30 and 37	3,455,973,542	3,248,888,120
39.	Totals of Lines 28 and 38	65,002,006,679	67,552,094,308
	DETAILS OF WRITE-INS		
2501.	Deferred basis adjustments on futures and liability swaps	236,350,620	331,715,612
2502.	Securities lending collateral	109,510,620	202,633,302
2503.	Reserve for uncashed checks	14,595,820	13,208,127
2598.	Summary of remaining write-ins for Line 25 from overflow page	31,031,039	55,115,002
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	391,488,098	602,672,043
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.	Deferred gains on reinsurance	331,331,390	333,991,090
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	331,331,390	333,991,090

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	902,921,240	984,321,325	4,768,229,204
2.	Considerations for supplementary contracts with life contingencies			
3.	Net investment income	540,276,538	658,501,723	2,617,010,086
4.	Amortization of Interest Maintenance Reserve (IMR)	(103,856,708)	(17,718,151)	90,153,231
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	10,060,107	26,823,282	113,694,483
7.	Reserve adjustments on reinsurance ceded	(284,595,175)	(459,422,655)	(1,725,983,130)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	17,880,079	19,097,369	75,580,546
	8.2 Charges and fees for deposit-type contracts	1,932,206	1,488,664	8,782,716
	8.3 Aggregate write-ins for miscellaneous income	307,532	442,027	1,952,962
9.	Totals (Lines 1 to 8.3)	1,084,925,820	1,213,533,585	5,949,420,098
10.	Death benefits	146,038,954	140,840,623	564,083,270
11.	Matured endowments (excluding guaranteed annual pure endowments)	687,589	868,548	3,332,731
12.	Annuity benefits	423,150,517	440,744,950	1,642,809,823
13.	Disability benefits and benefits under accident and health contracts	9,985,870	14,292,865	36,233,073
14.	Coupons, guaranteed annual pure endowments and similar benefits	18,571	10,317	52,896
15.	Surrender benefits and withdrawals for life contracts	812,094,573	880,002,603	3,905,846,777
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	48,274,314	198,684,940	627,751,787
18.	Payments on supplementary contracts with life contingencies	46,562	46,378	123,146
19.	Increase in aggregate reserves for life and accident and health contracts	(79,906,866)	(69,920,366)	(4,156,261)
20.	Totals (Lines 10 to 19)	1,360,390,085	1,605,570,857	6,776,077,242
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	22,815,751	34,733,772	146,251,019
22.	Commissions and expense allowances on reinsurance assumed	31,207,692	58,290,731	242,118,874
23.	General insurance expenses	103,428,775	94,099,751	425,135,388
24.	Insurance taxes, licenses and fees, excluding federal income taxes	12,059,767	15,238,101	48,138,534
25.	Increase in loading on deferred and uncollected premiums	4,531,160	(89,942)	(6,855,385)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(374,995,748)	(258,790,805)	(31,221,484)
27.	Aggregate write-ins for deductions	(1,883)	1,261,237	13,791,311
28.	Totals (Lines 20 to 27)	1,159,435,599	1,550,313,702	7,613,435,498
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(74,509,779)	(336,780,117)	(1,664,015,399)
30.	Dividends to policyholders	13,928	12,664	59,887
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(74,523,707)	(336,792,781)	(1,664,075,286)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(147,453,056)	(153,895,446)	(574,919,598)
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	72,929,349	(182,897,335)	(1,089,155,688)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (40,829,147) (excluding taxes of $ 31,106,129 transferred to the IMR)	(350,277,989)	(162,843,578)	(858,037,670)
35.	Net income (Line 33 plus Line 34)	(277,348,640)	(345,740,913)	(1,947,193,359)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	3,248,888,120	2,622,498,777	2,622,498,777
37.	Net income (Line 35)	(277,348,640)	(345,740,913)	(1,947,193,359)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (1,053,745)	69,925,448	24,528,041	(365,894,350)
39.	Change in net unrealized foreign exchange capital gain (loss)	(920,528)	(1,848,305)	371,494
40.	Change in net deferred income tax	(27,019,299)	46,155,799	(42,189,251)
41.	Change in non-admitted assets	96,997,769	(72,703,640)	(442,093,289)
42.	Change in liability for reinsurance in unauthorized companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			(18,618,495)
44.	Change in asset valuation reserve	138,683,941	141,813,887	367,483,532
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement	(40,573,569)		(152,615,551)
48.	Change in surplus notes			400,000,000
49.	Cumulative effect of changes in accounting principles			1,537,253,230
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	250,000,000		1,350,000,000
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(2,659,700)	(15,260,400)	(60,114,620)
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus			
54.	Net change in capital and surplus for the year (Lines 37 through 53)	207,085,422	(223,055,531)	626,389,342
55.	Capital and surplus, as of statement date (Lines 36 + 54)	3,455,973,542	2,399,443,247	3,248,888,120
	DETAILS OF WRITE-INS			
08.301.	Fund manager fees	303,335	440,482	1,581,773
08.302.	Miscellaneous income	2,525	1,935	10,270
08.303.	Allocated share of gain (loss) on sale of fixed assets	1,008		(67,134)
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	664	(390)	428,052
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	307,532	442,027	1,952,962
2701.	Net change in discontinued operations liability			(38,698)
2702.	Restructuring charge		492	
2703.	Maturities and other scheduled payments		1,260,609	13,790,701
2798.	Summary of remaining write-ins for Line 27 from overflow page	(1,883)	136	39,308
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(1,883)	1,261,237	13,791,311
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)			

CASH FLOW

		1 Current Year To Date	2 Prior Year Ended December 31
	Cash from Operations		
1.	Premiums collected net of reinsurance	916,107,930	4,761,866,745
2.	Net investment income	445,992,063	2,265,273,594
3.	Miscellaneous income	24,224,536	138,607,085
4.	Total (Lines 1 to 3)	1,386,324,529	7,165,747,424
5.	Benefit and loss related payments	1,681,339,121	7,882,272,565
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(377,087,948)	(2,208,285,125)
7.	Commissions, expenses paid and aggregate write-ins for deductions	158,521,587	885,287,064
8.	Dividends paid to policyholders	14,765	64,227
9.	Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)	(531,000,000)	(108,782,819)
10.	Total (Lines 5 through 9)	931,787,525	6,450,555,912
11.	Net cash from operations (Line 4 minus Line 10)	454,537,004	715,191,512
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	2,803,303,039	12,125,059,894
	12.2 Stocks	1,725,241,001	906,337,434
	12.3 Mortgage loans	435,290,567	1,063,091,094
	12.4 Real estate		
	12.5 Other invested assets	10,962,314	260,489,717
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(2,514)	(13,313)
	12.7 Miscellaneous proceeds	121,861,343	
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	5,096,655,750	14,354,964,826
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	3,223,736,836	6,106,922,428
	13.2 Stocks	412,640	611,331,652
	13.3 Mortgage loans	38,777,875	689,079,694
	13.4 Real estate		
	13.5 Other invested assets	55,501,064	578,412,669
	13.6 Miscellaneous applications		12,557,402
	13.7 Total investments acquired (Lines 13.1 to 13.6)	3,318,428,416	7,998,303,844
14.	Net increase (or decrease) in contract loans and premium notes	(2,837,688)	41,762,706
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	1,781,065,023	6,314,898,276
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		400,000,000
	16.2 Capital and paid in surplus, less treasury stock	250,000,000	1,350,000,000
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(1,846,150,041)	(4,664,192,471)
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)	(173,213,473)	(1,208,026,128)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(1,769,363,514)	(4,122,218,599)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	466,238,512	2,907,871,189
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	3,258,389,275	350,518,086
	19.2 End of period (Line 18 plus Line 19.1)	3,724,627,787	3,258,389,275

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

20.0001. Proceeds from bonds sold, matured or repaid	86,320,245	297,448,726
20.0002. Proceeds from equities sold	1,710,297,081	34,103,133
20.0003. Cost of bonds acquired	1,815,544,277	315,021,407
20.0004. Cost of equities acquired	806,000	56,160,612

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	139,303,469	148,005,854	609,591,913
3.	Ordinary individual annuities	185,475,244	254,360,083	1,245,984,466
4.	Credit life (group and individual)			
5.	Group life insurance	13,300,059	14,541,956	50,924,904
6.	Group annuities	112,322,492	111,892,716	691,692,057
7.	A & H - group	10,204,076	11,204,091	43,326,457
8.	A & H - credit (group and individual)			
9.	A & H - other	798,141	867,987	3,305,717
10.	Aggregate of all other lines of business			
11.	Subtotal	461,403,482	540,872,687	2,644,825,512
12.	Deposit-type contracts	41,191,912	1,684,985,869	4,314,125,057
13.	Total	502,595,394	2,225,858,556	6,958,950,570
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

There have been no material changes to the following December 31, 2008 Annual Statement notes: 1(B), 1(C), 2-4, 5(A2-A5, A9, A10, A12, B-G), 6(A), 7, 8, 9(B, E, F), 10(D, F-L), 11, 12, 13(1-9, 11-13), 14(B-D), 15, 16(2-4), 17(A, B1, B3-B6), 18, 19, 20(A-G, H1, H2, H4, I), 21-23 and 25-34.

1. Summary of Significant Accounting Policies

A. Allstate Life Insurance Company ("Company") prepares its financial statements in conformity with accounting practices prescribed or permitted by the Illinois 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 ("SSAP's), subject to any deviations prescribed or permitted by the IL DOI. The Company, with IL DOI approval, used two accounting permitted practices in preparing its statutory statements at March 31, 2009 and December 31, 2008.

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

In the extreme market conditions of the current economic crisis, the market value method of accounting greatly reduced surplus due to the unrealized losses on investments caused by wide credit spreads and the liquidity based dislocations in the investment markets that are not representative of the economics of the related liabilities. The permitted practice eliminated the inconsistent impacts in the amounts determined by the valuation methodologies for invested assets and insurance reserves and resulted in invested assets being valued at $7.97 billion and $8.07 billion at March 31, 2009 and December 31, 2008, respectively and reserves at $9.15 billion and $9.17 billion at March 31, 2009 and December 31, 2008, respectively. If the Company had not obtained the permitted practice to use the book value method of accounting for MVAA's, statutory surplus would have been $1.24 billion lower at both March 31, 2009 and December 31, 2008. This permitted practice is reported as a change in accounting principle per SSAP No. 3, *Accounting Changes and Corrections of Errors* ("SSAP No. 3"), and accordingly, the cumulative effect of this change is reported as an adjustment to unassigned funds (surplus) in the period of the change in accounting principle.

The second permitted practice involves a modification to the accounting for deferred income taxes allowed in SSAP No. 10, *Income Taxes* ("SSAP No. 10"). The permitted practice increased the amount of deferred tax assets that can be recognized as an admitted asset and included in statutory surplus to the lesser of deferred taxes that can be realized within three years or 15% of adjusted statutory surplus. SSAP No. 10 provides for a one year realization limitation and a surplus limitation of 10%. Admitted deferred tax assets totaled $424 million and $421 million at March 31, 2009 and December 31, 2008 after the permitted practice, reflecting approximately 52% 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, and accordingly, the cumulative effect of this change is reported as an adjustment to unassigned funds (surplus) in the period of the change in accounting principle. If the Company had applied SSAP No. 10 guidance without regard to the permitted practice, statutory surplus would have been $141 million and $140 million lower at March 31, 2009 and December 31, 2008, respectively.

A reconciliation of the Company's surplus between the APPM and the two permitted practices approved by the IL DOI is shown below. These permitted practices had no impact on net income. If the Company had not obtained approval for these permitted practices, a risk-based capital regulatory event would not have been triggered.

(in millions)	**March 31, 2009**	**December 31, 2008**
Statutory surplus - Illinois basis	$ 3,451	$ 3,243
State permitted practices:		
MVAA impact	1,238	1,244
Deferred tax asset impact	141	140
Total permitted practice impact	1,379	1,384
Statutory surplus - APPM	$ 2,072	$ 1,859

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

1. The minimum and maximum lending rates for new mortgage loans for the first three months of 2009 and in 2008 were 5.12% and 5.90%, and 5.50% and 7.32%, respectively. All new mortgage loans in 2009 and 2008 were commercial.

	(in millions)	**March 31, 2009**	**December 31, 2008**
6.	Current year impaired loans with a related allowance for credit losses	$ 348	$ 54
	a. Related allowance for credit losses	$ 28	$ 21
7.	Impaired mortgage loans without an allowance for credit losses	$ 96	$ 6
8.	Average recorded investment in impaired loans	$ 252	$ 12
11.	Allowance for credit losses:		
	a. Balance at beginning of period	$ 21	$ -
	b. Additions charged to operations	20	21
	c. Direct write-downs charged against the allowances	-	-
	d. Recoveries of amounts previously charged off	(13)	-
	e. Balance at end of period	$ 28	$ 21

6. Joint Ventures, Partnerships and Limited Liability Companies

B. The Company recognized impairment write-downs of $75 million on twenty-three partnership investments in the first three months of 2009. Impairment write-downs of $60 million were recognized on seventeen partnerships deemed to be other-than-temporarily impaired due to the length of time and extent to which fair values of their underlying investments were depressed. In addition, impairment write-downs of $7 million were recognized on two underperforming partnerships which experienced decreases in value due to market conditions. Impairment write-downs of $4 million were recognized on two partnerships that were nearing liquidation and the Company believes it to be unlikely it will recover its carrying value. The fair value of these twenty-one partnerships was determined by assessing the market value of the investments that the partnerships were holding. There was also an impairment write-down of $3 million recognized on a limited liability company with significant exposure to the real estate market. In addition, an impairment write-down of $1 million was recognized on a partnership with liquidity issues. The fair value of these two investments was determined by performing an updated cash flow analysis.

The Company did not recognize impairment write-downs in joint ventures, partnerships or limited liability companies in the first three months of 2008.

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

NOTES TO FINANCIAL STATEMENTS

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	$ 939	$ 1,011
Total of gross deferred tax liabilities	(127)	(195)
Net deferred tax asset	812	816
Deferred tax asset nonadmitted	388	395
Net admitted deferred tax asset	$ 424	$ 421
(Increase) decrease in nonadmitted asset	$ 7	

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)	$ (147)	$ (154)
Federal income tax on net capital gains (losses)	(10)	1
Federal income taxes incurred	$ (157)	$ (153)

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:		
Tax deferred acquisition costs	$ 374	$ 376
Unrealized net losses	166	165
Reserves	125	80
Sale of variable annuity business	99	99
Net operating loss carryforward	64	206
Change in surplus related to Separate Accounts	62	40
Deferred gain	16	17
Nonadmitted assets	15	14
Other	18	14
Total deferred tax assets	939	1,011
Nonadmitted deferred tax assets	388	395
Admitted deferred tax assets	551	616
Deferred tax liabilities:		
Investments	(103)	(176)
Interest expense	(15)	(8)
Prepaid commissions	(9)	(11)
Total deferred tax liabilities	(127)	(195)
Net admitted deferred tax asset	$ 424	$ 421

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

(in millions)	March 31, 2009	December 31, 2008	Change
Total deferred tax assets	$ 939	$ 1,011	$ (72)
Total deferred tax liabilities	(127)	(195)	68
Net deferred tax asset (liability)	$ 812	$ 816	(4)
Tax effect of unrealized gains (losses)			(1)
Tax effect of change in surplus related to Separate Accounts			(22)
Change in net deferred income tax			(27)
Tax effect of nonadmitted assets			(1)
Change in net deferred income tax relating to the provision			$ (28)

(in millions)	March 31, 2008	December 31, 2007	Change
Total deferred tax assets	$ 704	$ 668	$ 36
Total deferred tax liabilities	(10)	(17)	7
Net deferred tax asset (liability)	$ 694	$ 651	43
Tax effect of unrealized gains (losses)			3
Tax effect of change in surplus related to Separate Accounts			-
Change in net deferred income tax			46
Tax effect of nonadmitted assets			(1)
Change in net deferred income tax relating to the provision			$ 45

NOTES TO FINANCIAL STATEMENTS

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	$ (156)	35.0 %
Change in net deferred income taxes	(28)	6.2
Interest maintenance reserve amortization	36	(8.1)
Other	(9)	2.1
Total statutory income taxes	$ (157)	35.2 %

(in millions)	2008	Effective Tax Rate
Provision computed at statutory rate	$ (199)	35.0 %
Change in net deferred income taxes	45	(7.9)
Interest maintenance reserve amortization	6	(1.1)
Other	(5)	0.9
Total statutory income taxes	$ (153)	26.9 %

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 Allstate Insurance Company ("AIC")

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

On December 29, 2008, AIC canceled and forgave the principal amount of the $400 million surplus note ("Surplus Note 1") issued on August 29, 2008 by the Company to AIC, and converted the $400 million to a capital contribution to the Company. On November 17, 2008, AIC purchased, in cash, a $400 million surplus note ("Surplus Note 2") from the Company. Surplus Note 2 accrues interest at a rate of 7.00% annually, which will be due on the first day of April and October in each year beginning April 1, 2009 until maturity on November 17, 2028.

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

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

The Company issued $11 million and $14 million of structured settlement annuities ("SSA"), a type of immediate annuity, in the first three months of 2009 and 2008, respectively, at prices determined based upon interest rates in effect at the time of issuance, to fund structured settlements in matters involving AIC. Of these amounts, $2 million related to SSA's with life contingencies and were included in premium income for both the three month period ending March 31, 2009 and 2008. In most cases, these annuities were issued under a qualified assignment, whereby prior to July 1, 2001 Allstate Settlement Corporation ("ASC"), and on and subsequent to July 1, 2001 Allstate Assignment Company ("AACO"), both wholly-owned subsidiaries of the Company, purchased annuities from the Company and assumed AIC's obligation to make the future payments.

AIC issued surety bonds to guarantee the payment of structured settlement benefits assumed by ASC (from both AIC and non-related parties) and funded by certain annuity contracts issued by the Company through June 30, 2001. ASC entered into a General Indemnity Agreement pursuant to which it indemnified AIC for any liabilities associated with the surety bonds and gave AIC certain collateral security rights with respect to the annuities and certain other rights in the event of default covered by the surety bonds. For contracts written on or after July 1, 2001, AIC no longer issues surety bonds to guarantee the payment of structured settlement benefits. Alternatively, the Company guarantees the payment of structured settlement benefits on all contracts issued on or after July 1, 2001. Reserves recorded by the Company for annuities that are guaranteed by the surety bonds of AIC were $3.64 billion and $3.66 billion at March 31, 2009 and December 31, 2008, respectively.

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

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

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

Transaction with The Allstate Corporation ("Corporation")

The Company entered into an intercompany loan agreement with the Corporation. The amount available to the Company is at the discretion of the Corporation, however, the maximum amount of loans the Corporation will have outstanding to all eligible subsidiaries at any given point in time is limited to $1.00 billion. From time to time, the Company borrows money from the Corporation to meet its short-term cash needs. At March 31, 2009 and December 31, 2008, the Company did not have intercompany loans with the Corporation outstanding.

Other

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

E. Structured settlement guarantees

The Company has agreed to guarantee the payment of certain structured settlement arrangements and third party payment obligations to injured parties and contingent recipients through certain reinsurance agreements in the event that Lincoln Benefit Life Company ("LBL") or ALNY is unable to make such payments. Reserves recorded by LBL and ALNY reinsurance contracts for obligations covered by this guarantee were $26 million and $29 million at March 31, 2009 and December 31, 2008, respectively.

NOTES TO FINANCIAL STATEMENTS

The Company has also agreed to guarantee the payment of certain structured settlement arrangements and third party payment obligations intended to be qualified assignments established by AACO through structured settlement agreements funded by annuities purchased from the Company in the event AACO is unable to make such payments. Reserves recorded for obligations covered by this guaranty were $2.85 billion and $2.79 billion at March 31, 2009 and December 31, 2008, respectively.

In addition, the Company has agreed to guarantee the payment of certain structured settlement arrangements and third party payment obligations intended to be nonqualified assignments established by Allstate International Assignments, Ltd. ("AIA"), formerly known as NABCO Assignments Ltd.. This guaranty applies only to those agreements and obligations funded by annuities or funding agreements purchased from the Company in the event AIA fails to make such payments. Reserves recorded for obligations covered by this guaranty were $515 million and $534 million at March 31, 2009 and December 31, 2008, respectively.

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

    10. Cumulative unrealized gains and losses increased unassigned funds by $101 million and $32 million at March 31, 2009 and December 31, 2008, respectively.

14. Contingencies

    A. Contingent Commitments

    The Company made the following contingent commitments with external parties.

    The Company made commitments to invest in limited partnerships interests of $992 million and $1.07 billion at March 31, 2009 and December 31, 2008, respectively. These commitments are generally for making additional capital contributions or acquiring financial interests.

    The Company owns certain bonds under which it is obligated to exchange credit risk or forfeit principal due, depending on the nature or occurrence of specified credit events for the referenced entities. In the event all such specified credit events were to occur, the Company's maximum amount at risk on these bonds, as measured by the amount of the aggregate initial investment was $195 million at both March 31, 2009 and December 31, 2008. The obligations associated with these bonds expire at various dates during the next six years.

    The Company agreed to guarantee certain liabilities of its affiliate, American Heritage Life Insurance Company ("AHL"), in connection with AHL's sale of its subsidiary, Columbia Universal Life Insurance Company to Verde Financial Corporation ("Verde") in 2004. The liabilities guaranteed to Verde primarily relate to indemnifications for breaches of standard representations and warranties and covenants. The Company believes that the possibility of loss related to this guaranty is remote and the amount is immaterial to the Company's financial position.

    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 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.

    Legal and regulatory proceedings and inquiries

    Background

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

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

    - The outcome of these matters may 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 damages. Often specific information about the relief sought, such as the amount of damages, is not available because plaintiffs have not requested specific relief in their pleadings. In AIC's experience, when specific monetary demands are made in pleadings, they bear little relation to the ultimate loss, if any, to the Company.

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

    - For the reasons specified above, it is often not possible to make meaningful estimates of the amount or range of loss that could result from the matters described below in the "Proceedings" subsection. The Company reviews these matters on an ongoing basis and follows the 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 operating results or cash flows for a particular quarterly or annual period. However, based on information currently known to it, management believes that the ultimate outcome of all matters described below as they are resolved over time is not likely to have a material adverse effect on the financial position of the Company.

    Proceedings

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

NOTES TO FINANCIAL STATEMENTS

AIC is defending certain matters relating to its agency program reorganization announced in 1999. These matters are in various stages of development.

- These matters include a lawsuit filed in 2001 by the U.S. Equal Employment Opportunity Commission ("EEOC") alleging retaliation under federal civil rights laws (the "EEOC I" suit) and a class action filed in 2001 by former employee agents alleging retaliation and age discrimination under the Age Discrimination in Employment Act ("ADEA"), breach of contract and Employee Retirement Income Security Act ("ERISA") violations (the "Romero I" suit). In 2004, in the consolidated EEOC I and Romero I litigation, the trial court issued a memorandum and order that, among other things, certified classes of agents, including a mandatory class of agents who had signed a release, for purposes of effecting the court's declaratory judgment that the release is voidable at the option of the release signer. The court also ordered that an agent who voids the release must return to AIC "any and all benefits received by the [agent] in exchange for signing the release." The court also stated that, "on the undisputed facts of record, there is no basis for claims of age discrimination." The EEOC and plaintiffs have asked the court to clarify and/or reconsider its memorandum and order and in January 2007, the judge denied their request. In June 2007, the court granted AIC's motions for summary judgment. Following plaintiffs' filing of a notice of appeal, the 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 AIC was liable for age discrimination under the ADEA, it determined that the rehire policy resulted in a disparate impact, reserving for trial the determination on whether AIC had reasonable factors other than age to support the rehire policy. AIC's interlocutory appeal from the partial summary judgment was granted. In June 2008, the Eighth Circuit Court of Appeals affirmed summary judgment in the EEOC's favor. In September 2008, the Court of Appeals granted AIC's petition for rehearing *en banc* and vacated its earlier decision affirming the trial court's grant of summary judgment in favor of the EEOC. The Court of Appeals then dismissed the appeal, determining that it lacked jurisdiction to consider the appeal at this stage of 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 AIC's motion to dismiss the case. Following plaintiffs' filing of a notice of appeal, the Third Circuit issued an order in December 2007 stating that the notice of appeal was not taken from a final order within the meaning of the federal law and thus not appealable at this time. In March 2008, the Third Circuit decided that the appeal should not summarily be dismissed and that the question of whether the matter is appealable at this time will be addressed by the Court along with the merits of the appeal.

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

Other matters

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

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

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

Derivative financial instruments

1. 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 swap agreements	$ 6,381	$ (210)	$ (594)
Financial futures contracts	4,773	-	-
Interest rate cap and floor agreements	2,785	(28)	(28)
Interest rate swaption agreements	-	-	-
Total interest rate contracts	13,939	(238)	(622)
Equity and index contracts			
Option contracts	4,905	57	57
Index futures contracts	107	-	-
Total equity and index contracts	5,012	57	57
Foreign currency contracts			
Foreign currency swap agreements	1,197	144	192
Foreign currency forward contracts	9	-	-
Total foreign currency contracts	1,206	144	192
Other derivative financial instruments			
Credit default swap agreements - buying protection	992	58	58
Credit default swap agreements - selling protection	446	(52)	(118)
Total other derivative financial instruments	1,438	6	(60)
Total derivative financial instruments	$ 21,595	$ (31)	$ (433)

NOTES TO FINANCIAL STATEMENTS

(in millions)	December 31, 2008		
	Notional Amount	Statement Value	Fair Value
Interest rate contracts			
Interest rate swap agreements	$ 8,947	$ (370)	$ (650)
Financial futures contracts	4,359	-	(1)
Interest rate cap and floor agreements	2,762	(26)	(26)
Interest rate swaption agreements	22	-	-
Total interest rate contracts	16,090	(396)	(677)
Equity and index contracts			
Option contracts	5,007	49	49
Index futures contracts	49	-	(1)
Total equity and index contracts	5,056	49	48
Foreign currency contracts			
Foreign currency swap agreements	1,196	162	222
Foreign currency forward contracts	10	-	-
Total foreign currency contracts	1,206	162	222
Other derivative financial instruments			
Credit default swap agreements - buying protection	1,145	32	32
Credit default swap agreements - selling protection	417	-	(64)
Total other derivative financial instruments	1,562	32	(32)
Total derivative financial instruments	$ 23,914	$ (153)	$ (439)

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

Other than derivative financial instruments

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

(in millions)	March 31, 2009	December 31, 2008
Commitments to invest in limited partnership interests	$ 992	$ 1,074
Credit guarantees	195	195
Commitments to extend mortgage loans	3	3
Revolving loans	3	-
Private placement commitments	3	-
Commitments to invest - other	-	2

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

B. Transfer and Servicing of Financial Assets

2. The Company entered into securities lending agreements using U.S. Treasury and corporate bonds within the General Account and Separate Accounts in 2009 and 2008. The same policies and procedures are used for General Account and Separate Accounts securities lending transactions. Securities lent were either specifically identified by the lending bank or segregated into a separate custody account. The fair values of securities loaned within the General Account were $98 million and $183 million at March 31, 2009 and December 31, 2008, respectively. The fair values of securities loaned within the Separate Accounts were $7 million and $10 million at March 31, 2009 and December 31, 2008, respectively. The Company receives collateral for securities loaned in an amount generally equal to 102% and 105% of the fair value of securities and records the related obligations to return the collateral within liabilities. All collateral is received in the form of cash, unrestricted and maintained in a separate custody account. None of the collateral was sold or repledged.

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

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*. During the first quarter of 2008, the Company had 4 wash sale transactions related to bonds with NAIC ratings of 3. The book values of securities sold and the cost of the securities purchased related to those wash sales were both $7 million in the first quarter of 2008. There was no gain or loss on the wash sale transactions in the first quarter of 2008.

20. Other Items

H. Subprime Mortgage Related Risk Exposure

3. The Company's direct exposure to other subprime investments in the form of asset-backed residential mortgage-backed securities ("ABS RMBS) and asset-backed collateralized debt obligations ("ABS CDO") 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	$ 1,700	$ 1,555	$ 806	$ 8
ABS CDO	8	2	2	6
Total	$ 1,708	$ 1,557	$ 808	$ 14

NOTES TO FINANCIAL STATEMENTS

(in millions)	December 31, 2008			
Type of Investment	Actual Cost	Book/Adjusted Carrying Values	Fair Values	Other-Than-Temporary Losses
ABS RMBS	$ 1,749	$ 1,735	$ 991	$ 20
ABS CDO	12	6	2	23
Total	$ 1,761	$ 1,741	$ 993	$ 43

In addition, the Company had Alt-A residential mortgage-backed 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	$ 392	$ 421
Book/adjusted carrying values	343	414
Fair values	225	267
Other-than-temporary losses	10	21

24. Change in Incurred Losses and Loss Adjustment Expenses

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

GENERAL INTERROGATORIES

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

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 08/04/2005

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

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

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

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 OTS	6 FDIC	7 SEC
ALFS, INC.	3100 SANDERS ROAD, NORTHBROOK, IL 60062					YES
ALLSTATE BANK	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 INSTITUTIONAL ADVISORS, LLC	3100 SANDERS ROAD, NORTHBROOK, IL 60062					YES
ALLSTATE INVESTMENT MANAGEMENT COMPANY	2775 SANDERS ROAD, NORTHBROOK, IL 60062					YES

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
$583,828,582 PLEDGED AS COLLATERAL, $169,903,932 LETTER STOCK OR SECURITIES RESTRICTED TO SALE, $19,576,989 ON DEPOSIT WITH STATE OR OTHER REGULATORY BODY.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $302,625,292

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$	$
14.22 Preferred Stock	$	$
14.23 Common Stock	$ 750,000,932	$ 820,488,113
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$ 345,716,165	$ 330,399,219
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,095,717,097	$ 1,150,887,332
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

16.4 If yes, give full information relating thereto:

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

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

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

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

17.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 6,563,298,150
	1.14 Total Mortgages in Good Standing	$ 6,563,298,150
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 6,563,298,150
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

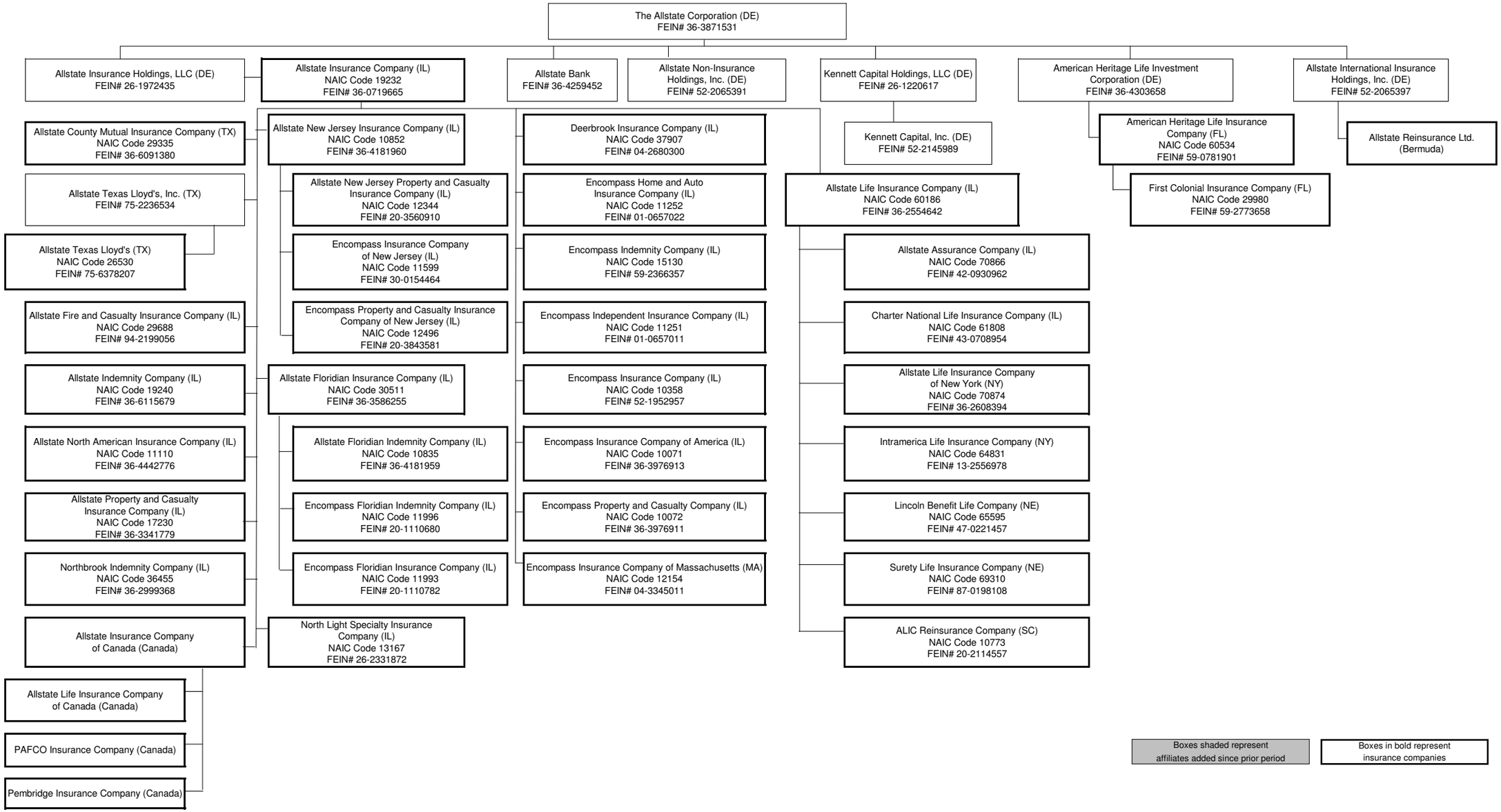
		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
States, Etc.		Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	2,340,934	939,411	209,942		3,490,287	
2. Alaska	AK	L	444,125	457,898	35,237		937,259	
3. Arizona	AZ	L	2,858,769	4,777,500	155,804		7,792,073	
4. Arkansas	AR	L	974,496	632,912	172,290		1,779,698	
5. California	CA	L	22,130,479	28,256,418	1,457,806		51,844,704	97,028
6. Colorado	CO	L	2,152,397	3,564,724	140,372		5,857,493	
7. Connecticut	CT	L	2,603,673	3,166,419	121,861		5,891,953	
8. Delaware	DE	L	483,255	4,283,202	28,159		4,794,616	
9. District of Columbia	DC	L	199,428	201,609	15,141		416,178	
10. Florida	FL	L	11,712,494	46,088,515	1,300,530		59,101,539	
11. Georgia	GA	L	5,782,585	3,625,300	446,627		9,854,512	
12. Hawaii	HI	L	836,273	3,394,110	129,907		4,360,289	
13. Idaho	ID	L	818,497	2,382,317	45,484		3,246,298	
14. Illinois	IL	L	14,151,467	16,444,368	439,764		31,035,599	
15. Indiana	IN	L	4,511,971	5,339,212	198,573		10,049,756	
16. Iowa	IA	L	680,672	2,331,028	59,804		3,071,504	
17. Kansas	KS	L	811,496	485,500	92,168		1,389,164	
18. Kentucky	KY	L	2,910,281	3,669,853	189,063		6,769,197	19,924
19. Louisiana	LA	L	3,963,741	5,472,271	216,563		9,652,576	
20. Maine	ME	L	474,955	694,229	24,388		1,193,573	
21. Maryland	MD	L	4,536,848	3,548,253	171,484		8,256,584	15,000
22. Massachusetts	MA	L	820,762	2,149,462	209,743		3,179,966	
23. Michigan	MI	L	5,892,071	14,636,272	229,640		20,757,983	
24. Minnesota	MN	L	1,327,790	10,205,013	123,884		11,656,687	
25. Mississippi	MS	L	1,404,605	400,687	130,259		1,935,551	
26. Missouri	MO	L	2,801,716	3,284,301	214,863		6,300,879	
27. Montana	MT	L	315,991	318,109	34,851		668,951	
28. Nebraska	NE	L	682,174	24,358,750	37,069		25,077,992	34,345,016
29. Nevada	NV	L	2,446,493	1,914,000	87,212		4,447,705	
30. New Hampshire	NH	L	666,608	1,110,256	39,155		1,816,019	
31. New Jersey	NJ	L	3,228,882	22,946,781	520,045		26,695,708	
32. New Mexico	NM	L	1,215,545	(338,146)	82,119		959,519	
33. New York	NY	Q	488,739	220,999	174,544		884,283	
34. North Carolina	NC	L	4,849,205	2,267,272	298,084		7,414,560	
35. North Dakota	ND	L	116,623	678,992	16,791		812,405	
36. Ohio	OH	L	8,021,024	11,626,972	339,793		19,987,789	
37. Oklahoma	OK	L	1,403,492	(70,795)	131,853		1,464,550	
38. Oregon	OR	L	1,877,520	1,013,882	28,946		2,920,347	
39. Pennsylvania	PA	L	8,214,838	12,213,271	625,726		21,053,835	
40. Rhode Island	RI	L	563,143	978,108	29,811		1,571,061	
41. South Carolina	SC	L	2,208,020	1,271,812	110,767		3,590,600	
42. South Dakota	SD	L	142,254	1,992,301	22,618		2,157,173	
43. Tennessee	TN	L	2,943,485	2,955,803	256,036		6,155,323	
44. Texas	TX	L	15,758,160	23,330,329	720,132		39,808,621	
45. Utah	UT	L	1,029,019	3,661,967	41,990		4,732,977	
46. Vermont	VT	L	194,772	154,066	41,182		390,020	
47. Virginia	VA	L	5,159,626	3,279,978	440,893		8,880,497	78,035
48. Washington	WA	L	3,399,404	186,282	76,780		3,662,466	
49. West Virginia	WV	L	758,362	1,004,256	57,836		1,820,454	
50. Wisconsin	WI	L	1,408,010	9,987,169	130,549		11,525,728	
51. Wyoming	WY	L	212,276	9,934	23,419		245,630	
52. American Samoa	AS	N	188				188	
53. Guam	GU	N	3,520		110		3,629	
54. Puerto Rico	PR	L	14,210	600	4,158		18,969	
55. U.S. Virgin Islands	VI	N	4,057		736		4,792	
56. Northern Mariana Islands	MP	N	1,288		7		1,295	
57. Canada	CN	N	14,871		1,263		16,133	
58. Aggregate Other Aliens	OT	XXX	120,067	294,036	3,974		418,076	6,636,909
59. Subtotal		(a) 51	165,087,643	297,797,767	10,937,803		473,823,213	41,191,912
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	331,698				331,698	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	165,419,341	297,797,767	10,937,803		474,154,911	41,191,912
96. Plus Reinsurance Assumed		XXX	266,641,581	254,632,251	19,229,278		540,503,110	7,184,007
97 Totals (All Business)		XXX	432,060,922	552,430,018	30,167,080		1,014,658,021	48,375,919
98. Less Reinsurance Ceded		XXX	76,290,528	11,572,741	10,364,085		98,227,354	
99. Totals (All Business) less Reinsurance Ceded		XXX	355,770,394	540,857,277	19,802,996		916,430,667	48,375,919
DETAILS OF WRITE-INS								
5801. AUSTRALIA		XXX	1,878				1,878	
5802. BARBADOS		XXX		292,704			292,704	6,636,909
5803. COLUMBIA		XXX	122				122	
5898. Summary of remaining write-ins for Line 58 from overflow page		XXX	118,067	1,332	3,974		123,372	
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)		XXX	120,067	294,036	3,974		418,076	6,636,909
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

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

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

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

PART 1 – ORGANIZATIONAL CHART



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

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

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

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

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 23

2304.	Prepaid commissions	25,227,562	25,227,562		
2305.	Customer receivable	715,003	715,003		
2306.	Prepaid expenses	7,500,000	7,500,000		
2307.	Negative interest maintenance reserve	574,745,204	574,745,204		
2397.	Summary of remaining write-ins for Line 23 from overflow page	608,187,768	608,187,768		

Additional Write-ins for Liabilities Line 25

2504.	Deposit-type fund suspense	14,275,033	14,478,321
2505.	Accounts payable	12,384,080	16,358,018
2506.	Deferred fee income	4,113,843	4,188,102
2507.	Discontinued operations liability	257,812	257,812
2508.	Swap collateral	271	19,832,749
2597.	Summary of remaining write-ins for Line 25 from overflow page	31,031,039	55,115,002

Additional Write-ins for Summary of Operations Line 8.3

08.304.	Service fees	664	2,471	5,914
08.305.	Gain on sale of business		(2,862)	422,138
08.397.	Summary of remaining write-ins for Line 5 from overflow page	664	(390)	428,052

Additional Write-ins for Summary of Operations Line 27

2704.	Fines and penalties	(1,883)	136	39,308
2797.	Summary of remaining write-ins for Line 27 from overflow page	(1,883)	136	39,308

Additional Write-ins for Schedule T Line 58

5804.	CHINA	XXX	132				132	
5805.	ENGLAND	XXX	1,039				1,039	
5806.	GERMANY	XXX	167				167	
5807.	INDONESIA	XXX	(37)				(37)	
5808.	ISRAEL	XXX	688				688	
5809.	JAPAN	XXX	573				573	
5810.	KOREA	XXX	32				32	
5811.	SOUTH KOREA	XXX	(87)				(87)	
5812.	MEXICO	XXX	641				641	
5813.	OTHER FOREIGN	XXX	93,222		2,320		95,542	
5814.	PHILIPPINES	XXX	810				810	
5815.	POLAND	XXX	297				297	
5816.	SWITZERLAND	XXX	920				920	
5817.	SWEDEN	XXX	113	332			445	
5818.	THAILAND	XXX	87				87	
5819.	UNITED KINGDOM	XXX	315				315	
5820.	ARMY & FLEET POST OFFICE	XXX	19,154	1,000	1,654		21,808	
5897.	Summary of remaining write-ins for Line 58 from overflow page	XXX	118,067	1,332	3,974		123,372	

SCHEDULE A - VERIFICATION

Real Estate

NONE

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

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	7,035,306,082	7,432,100,872
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	18,970,176	633,266,405
	2.2 Additional investment made after acquisition	19,807,699	55,813,288
3.	Capitalized deferred interest and other		
4.	Accrual of discount	929,803	3,005,212
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals	(14,608,327)	(22,410,477)
7.	Deduct amounts received on disposals	435,290,567	1,063,091,094
8.	Deduct amortization of premium and mortgage interest points and commitment fees	2,142,030	2,505,126
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized	31,647,746	872,999
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	6,591,325,090	7,035,306,082
12.	Total valuation allowance	(28,026,939)	(20,942,335)
13.	Subtotal (Line 11 plus Line 12)	6,563,298,151	7,014,363,747
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	6,563,298,151	7,014,363,747

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,368,963,965	1,137,873,944
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	557,939	111,985,338
	2.2 Additional investment made after acquisition	52,047,384	447,905,338
3.	Capitalized deferred interest and other	2,895,741	18,521,992
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	(125,739,247)	(88,442,195)
6.	Total gain (loss) on disposals	228,708	5,024,041
7.	Deduct amounts received on disposals	6,098,684	179,287,926
8.	Deduct amortization of premium and depreciation	73,771	1,559,163
9.	Total foreign exchange change in book/adjusted carrying value	(332,516)	859,496
10.	Deduct current year's other than temporary impairment recognized	73,832,090	83,916,900
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,218,617,430	1,368,963,965
12.	Deduct total nonadmitted amounts	2,344,573	4,088,247
13.	Statement value at end of current period (Line 11 minus Line 12)	1,216,272,857	1,364,875,718

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	39,361,818,084	46,655,102,875
2.	Cost of bonds and stocks acquired	3,224,149,476	6,718,254,080
3.	Accrual of discount	66,200,346	281,765,229
4.	Unrealized valuation increase (decrease)	42,317,225	(100,485,331)
5.	Total gain (loss) on disposals	92,076,006	19,363,097
6.	Deduct consideration for bonds and stocks disposed of	4,528,544,040	13,031,397,328
7.	Deduct amortization of premium	19,643,098	77,009,108
8.	Total foreign exchange change in book/adjusted carrying value	(12,166,078)	(54,314,798)
9.	Deduct current year's other than temporary impairment recognized	257,724,598	1,049,460,630
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	37,968,483,323	39,361,818,084
11.	Deduct total nonadmitted amounts	15,114,164	14,825,126
12.	Statement value at end of current period (Line 10 minus Line 11)	37,953,369,159	39,346,992,958

SCHEDULE D - PART 1B

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	26,627,717,748	23,292,362,432	22,600,572,970	(1,544,230,039)	25,775,277,172			26,627,717,748
2. Class 2 (a)	10,612,619,129	454,809,921	450,203,871	242,531,747	10,859,756,926			10,612,619,129
3. Class 3 (a)	1,665,245,592	187,821,832	101,759,737	592,641,455	2,343,949,141			1,665,245,592
4. Class 4 (a)	810,503,068	82,219,480	32,434,945	195,791,550	1,056,079,152			810,503,068
5. Class 5 (a)	298,531,956	19,383,544	23,885,401	240,311,934	534,342,033			298,531,956
6. Class 6 (a)	23,099,947	7,583,011	7,349,608	22,136,415	45,469,764			23,099,947
7. Total Bonds	40,037,717,439	24,044,180,219	23,216,206,532	(250,816,939)	40,614,874,187			40,037,717,439
PREFERRED STOCK								
8. Class 1	569,684,103		1,169,533,764	628,739,495	28,889,835			569,684,103
9. Class 2	954,181,898		367,547,542	(572,324,844)	14,309,512			954,181,898
10. Class 3	240,596,161		127,533,408	(107,052,108)	6,010,645			240,596,161
11. Class 4	10,533,995		52,847,176	42,313,181				10,533,995
12. Class 5	1,239,163		15,000,000	15,000,000	1,239,163			1,239,163
13. Class 6		403,000		(94,405)	308,595			
14. Total Preferred Stock	1,776,235,320	403,000	1,732,461,890	6,581,320	50,757,750			1,776,235,320
15. Total Bonds and Preferred Stock	41,813,952,759	24,044,583,219	24,948,668,422	(244,235,620)	40,665,631,937			41,813,952,759

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 3,572,967,447 ; 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	1,000,544,649	XXX	1,000,655,944	29,032	

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,170,716,477	136,794,450
2.	Cost of short-term investments acquired	572,203,479	5,411,141,022
3.	Accrual of discount	1,645,462	3,371,633
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		(70,211)
6.	Deduct consideration received on disposals	744,020,769	4,380,520,416
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,000,544,649	1,170,716,477
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	1,000,544,649	1,170,716,477

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
					Derivative Instruments Open		Cash Instrument(s) Held				
1 Replication RSAT Number	2 Description	3 NAIC Designation or Other Description	4 Statement Value	5 Fair Value	6 Description	7 Fair Value	8 CUSIP	9 Description	10 Statement Value	11 Fair Value	12 NAIC Designation or Other Description
037411C*4	APACHE CORP due 09/20/2009, CDS attached to Cash Security - MSC 2003-T11, A4	1	5,008,409	4,453,303	CDS SPJ6000K2 ON APACHE CORP	(8,859)	61746W-H2-9	MSC 2003-T11, A4	5,008,409	4,462,162	1FE
APPLIED	ALLSTATE BESPOKE AA due 06/20/2014, CDS attached to Cash Security - OHIO VALLEY ELECTRIC CORP. SER 2006-A	2	35,663,938	1,037,033	CDS CX4722570 ON ALLSTATE BESPOKE AA	(26,570,638)	67773#-AD-2	OHIO VALLEY ELECTRIC CORP. SER 2006-A	35,663,938	27,607,671	2
APPLIED	ALLSTATE BESPOKE AA due 06/20/2014, CDS attached to Cash Security - SANDVIK AB UNSECURED NOTES 12 YEAR	1	32,074,538	5,780,578	CDS CX4722570 ON ALLSTATE BESPOKE AA	(25,883,947)	W7468#-AD-3	SANDVIK AB UNSECURED NOTES 12 YEAR	32,074,538	31,664,526	1
126408G#4	CSX CORP due 06/20/2009, CDS attached to Cash Security - LEND LEASE (US) CAPITAL INC. SER A GTD S	2	5,000,000	3,945,941	CDS SPJ600MG3 ON CSX CORP	(6,651)	52605#-AA-4	LEND LEASE (US) CAPITAL INC. SER A GTD S	5,000,000	3,952,592	2FE
205887X@6	CONAGRA FOODS INC due 12/20/2010, CDS attached to Cash Security - NEW YORK LIFE GLOBAL FDG	2	10,047,323	10,036,204	CDS SPG4025N1 ON CONAGRA FOODS INC	23,104	64952W-AJ-2	NEW YORK LIFE GLOBAL FDG	10,047,323	10,013,100	1FE
20825CA*5	CONOCO PHILLIPS due 03/20/2012, CDS attached to Cash Security - ANGLO IRISH BANK CORP. SUB NTS SER A	1	10,000,000	4,677,846	CDS SPS500V67 ON CONOCO PHILLIPS	(122,154)	G0350#-AF-2	ANGLO IRISH BANK CORP. SUB NTS SER A	10,000,000	4,800,000	1
244217B@3	JOHN DEERE CAPITAL CORP due 06/20/2012, CDS attached to Cash Security - IIRSA NORTE FINANCE LIMITED (PERU) SEN S	1	5,000,000	3,538,084	CDS SP1500V82 ON JOHN DEERE CAPITAL CORP	(111,916)	451738-AA-6	IIRSA NORTE FINANCE LIMITED (PERU) SEN S	5,000,000	3,650,000	2FE
294549C*9	EQUITABLE RESOURCES INC due 12/20/2010, CDS attached to Cash Security - BSCMS 2005-T20, A3	2	10,012,694	8,232,302	CDS SPH40261O ON EQUITABLE RESOURCES INC	(196,135)	07387B-CJ-0	BSCMS 2005-T20, A3	10,012,694	8,428,437	1FE
30275#AA9	140,140,150,080,118 due 03/20/2010, CDS attached to Cash Security - ERIE CNTY NY TOBACCO ASSET SEC 05 E	1	9,899,216	5,336,296	CDS SPK4015X6 ON 140,140,150,080,118	(851,704)	295095-BF-9	ERIE CNTY NY TOBACCO ASSET SEC 05 E	9,899,216	6,188,000	2FE
30275#AB7	CAT,DD,GD,GE,IBM due 03/20/2010, CDS attached to Cash Security - PRINCIPAL LIFE INC FNDG	1	14,985,546	12,535,690	CDS SPI2014A4 ON CAT,DD,GD,GE,IBM	(1,426,925)	74254P-AK-8	PRINCIPAL LIFE INC FNDG	14,985,546	13,962,615	1FE
30275#AC5	PX,PG,APA,ED,AIG due 03/20/2010, CDS attached to Cash Security - MERRILL LYNCH CREDIT-LINKED TRUST, SER.	1	15,000,000	10,112,308	CDS SPK4015Y4 ON PX,PG,APA,ED,AIG	(3,784,422)	22544@-AA-3	MERRILL LYNCH CREDIT-LINKED TRUST, SER.	15,000,000	13,896,731	1
30275#AD3	140,000,080,080, 116 10 due 03/20/2010, CDS attached to Cash Security - AEGIS GROUP PLC SER A SR UNSEC NTS	1	10,000,000	8,839,735	CDS SPF401A57 ON 140,000,080,080, 116 10	(799,965)	00760H-B*-2	AEGIS GROUP PLC SER A SR UNSEC NTS	10,000,000	9,639,700	2
30275#AE1	SO,BHI,BDX,TJX,COST due 06/20/2010, CDS attached to Cash Security - UTAH STATE RETIREMENT INV. FUND SER. A,	1	15,000,000	14,216,508	CDS SPI2014S5 ON SO,BHI,BDX,TJX,COST	(405,804)	91756*-AA-3	UTAH STATE RETIREMENT INV. FUND SER. A,	15,000,000	14,622,312	2
30275#AF8	CVX,UPS,CLX,ADM, due 09/20/2010, CDS attached to Cash Security - SHEBOYGAN POWER (WI PWR & LT LEASE) 2005	1	15,000,000	11,600,587	CDS SPH300L81 ON CVX,UPS,CLX,ADM,	(693,113)	82101#-AA-0	SHEBOYGAN POWER (WI PWR & LT LEASE) 2005	15,000,000	12,293,700	1
30275#AK7	FTD BASKET due 07/20/2017, CDS attached to Cash Security - HENDERSON LAND DEVELOPMENT CO., LTD. 12-	1	23,130,573	4,640,355	CDS CN9297281 ON FTD BASKET	(9,566,743)	Y3175#-AD-4	HENDERSON LAND DEVELOPMENT CO., LTD. 12-	23,130,573	14,207,098	1
30275#AK7	FTD BASKET due 07/20/2017, CDS attached to Cash Security - PHHMC 2007-2 A1	1	26,951,816	11,607,249	CDS CN9297281 ON FTD BASKET	(11,065,046)	69337G-AA-1	PHHMC 2007-2 A1	26,951,816	22,672,295	1FE
30275#AK7	FTD BASKET due 07/20/2017, CDS attached to Cash Security - SOCIETE GENERALE	1	26,985,668	1,252,207	CDS CN9297281 ON FTD BASKET	(11,161,200)	83367T-AA-7	SOCIETE GENERALE	26,985,668	12,413,407	1FE
30275#AK7	FTD BASKET due 07/20/2017, CDS attached to Cash Security - STOCKLAND TRUST GROUP 2007 11-YR	1	23,130,573	4,867,428	CDS CN9297281 ON FTD BASKET	(9,566,743)	Q8773#-AS-5	STOCKLAND TRUST GROUP 2007 11-YR	23,130,573	14,434,171	1

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
369622@R7	GENERAL ELECTRIC CAPITAL due 06/20/2010, CDS attached to Cash Security - FEDERAL SIGNAL FLOAT. RATE SERIES 2003-A	1	10,000,000	4,738,479	CDS SPH300L73 ON GENERAL ELECTRIC CAPITA	(999,031)	313855-D@-4	FEDERAL SIGNAL FLOAT. RATE SERIES 2003-A	10,000,000	5,737,510	4
370334E@9	GENERAL MILLS INC due 09/20/2012, CDS attached to Cash Security - PRINCIPAL LIFE GLOBAL	2	10,203,573	9,234,622	CDS SPH300MI8 ON GENERAL MILLS INC	(69,188)	7425A0-A5-9	PRINCIPAL LIFE GLOBAL	10,203,573	9,303,810	1FE
459200F@5	IBM CORP due 06/20/2009, CDS attached to Cash Security - ALLIED CAPITAL CORP. SER A SR NTS	1	9,949,603	7,493,670	CDS SPJ600LG4 ON IBM CORP	(6,330)	01903#-AR-3	ALLIED CAPITAL CORP. SER A SR NTS	9,949,603	7,500,000	2
573284A*7	MARTIN MAR MTLS due 06/20/2009, CDS attached to Cash Security - SACRAMENTO CA MET FIRE DIST PENSION 04A	1	5,000,000	4,442,604	CDS SPJ600M40 ON MARTIN MAR MTLS	(25,696)	78587R-AB-3	SACRAMENTO CA MET FIRE DIST PENSION 04A	5,000,000	4,468,300	1FE
573284A@5	MARTIN MARIETTA MATERIALS due 09/20/2009, CDS attached to Cash Security - DOW CHEMICAL PASS THRU TRUST 2004	2	10,000,000	9,776,614	CDS SPT100RN3 ON MARTIN MARIETTA MATERIA	(109,886)	260546-AA-4	DOW CHEMICAL PASS THRU TRUST 2004	10,000,000	9,886,500	1
574599C#1	MASCO CORP due 12/20/2010, CDS attached to Cash Security - SCHERING-PLOUGH	2	5,345,210	4,875,142	CDS SPM401X05 ON MASCO CORP	(379,953)	806605-AE-1	SCHERING-PLOUGH	5,345,210	5,255,095	2FE
701094B@2	PARKER HANNIFIN CORP due 09/20/2010, CDS attached to Cash Security - WAWA INC SR UNSEC. NTS	1	10,000,000	9,394,614	CDS SPG4023G8 ON PARKER HANNIFIN CORP	(127,186)	94403*-AY-2	WAWA INC SR UNSEC. NTS	10,000,000	9,521,800	2
717880A*9	110,130,160,140, 100 due 03/20/2010, CDS attached to Cash Security - MET LIFE GLOBAL FUNDING	1	14,989,701	13,654,521	CDS SPO100WP7 ON 110,130,160,140, 100	(1,284,714)	59217E-AQ-7	MET LIFE GLOBAL FUNDING	14,989,701	14,939,235	1FE
80851#AC2	SCHWAB CHARLES due 06/20/2009, CDS attached to Cash Security - NEW YORK NY HSG DEV CORP MULTI FAM 07A	1	4,941,056	4,068,614	CDS SPJ3IG9G1 ON SCHWAB CHARLES	(7,786)	64970M-ZU-0	NEW YORK NY HSG DEV CORP MULTI FAM 07A	4,941,056	4,076,400	1FE
837004D*8	SOUTH CAROLINA ELECTRIC due 09/20/2010, CDS attached to Cash Security - NATIONAL CAPITAL TRST II	1	5,883,227	2,768,871	CDS SPG4025B7 ON SOUTH CAROLINA ELECTRIC	(43,629)	635192-AA-5	NATIONAL CAPITAL TRST II	5,883,227	2,812,500	1FE
867229B#2	SUNCOR ENERGY INC. due 12/20/2009, CDS attached to Cash Security - IBERDROLA INTERNATIONAL BV 2005-C	1	5,000,000	4,824,744	CDS SPH4014W3 ON SUNCOR ENERGY INC.	(125,828)	N4345#-AF-4	IBERDROLA INTERNATIONAL BV 2005-C	5,000,000	4,950,572	1
867229B@4	SUNCOR ENERGY INC due 09/20/2009, CDS attached to Cash Security - UNION TANK CAR CO. SR NTS	1	5,000,000	3,210,930	CDS SPQ400NL8 ON SUNCOR ENERGY INC	(81,679)	908594-AC-8	UNION TANK CAR CO. SR NTS	5,000,000	3,292,609	1
929160B*9	VULCAN MATERIALS due 09/20/2009, CDS attached to Cash Security - URALITA S.A. (SPAIN) SER. A GTD SR NTS	2	5,000,000	4,707,712	CDS SPJ600N98 ON VULCAN MATERIALS	(67,444)	N9039*-AA-9	URALITA S.A. (SPAIN) SER. A GTD SR NTS	5,000,000	4,775,156	2
94106LD*7	WASTE MANAGEMENT INC due 06/20/2010, CDS attached to Cash Security - JOHNSON MATTHEY PLC (2006 TRANSACTION) 7	2	5,000,000	5,083,426	CDS SP1500U34 ON WASTE MANAGEMENT INC	(18,083)	479142-B@-9	JOHNSON MATTHEY PLC (2006 TRANSACTION) 7	5,000,000	5,101,509	1
836205A*5	SOUTH AFRICA, GOVERNMENT OF due 03/20/2013, CDS attached to Cash Security - ZFS FINANCE USA TRUST I	2	5,000,000	1,779,417	CDS CS2354567 ON SOUTH AFRICA, GOVERNMEN	(270,583)	98877C-AA-5	ZFS FINANCE USA TRUST I	5,000,000	2,050,000	2FE
593048B#7	UNITED MEXICAN STATES due 03/20/2013, CDS attached to Cash Security - LANDMARK CLO VII A2L	2	5,000,000	903,004	CDS CS2359681 ON UNITED MEXICAN STATES	(367,311)	51507U-AB-0	LANDMARK CLO VII A2L	5,000,000	1,270,315	1FE
62618#AL4	CITY OF NEW YORK RR40% due 12/20/2017, CDS attached to Cash Security - GOV'T OF TRINIDAD AND TOBAGO CTL LEASE 1	2	15,185,451	7,952,044	CDS CS2275200 ON CITY OF NEW YORK RR40%	(6,549,320)	P7906#-AA-7	GOV'T OF TRINIDAD AND TOBAGO CTL LEASE 1	15,185,451	14,501,365	2

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
					Derivative Instruments Open		Cash Instrument(s) Held				
1 Replication RSAT Number	2 Description	3 NAIC Designation or Other Description	4 Statement Value	5 Fair Value	6 Description	7 Fair Value	8 CUSIP	9 Description	10 Statement Value	11 Fair Value	12 NAIC Designation or Other Description
62618#AL4	CITY OF NEW YORK RR40% due 12/20/2017, CDS attached to Cash Security - NORTHGROUP PFD CAP CORP	1	9,814,549	(884,184)	CDS CS2275200 ON CITY OF NEW YORK RR40%	(4,232,908)	66644P-AA-5	NORTHGROUP PFD CAP CORP	9,814,549	3,348,724	1FE
105756C*9	FEDERATIVE REPUBLIC OF BRAZIL due 03/20/2013, CDS attached to Cash Security - CBG FLORIDA REIT CORP	2	5,000,000	55,871	CDS CS2359699 ON FEDERATIVE REPUBLIC OF	(197,369)	12480W-AA-1	CBG FLORIDA REIT CORP	5,000,000	253,240	5FE
836205A@3	SOUTH AFRICA, GOVERNMENT OF due 03/20/2013, CDS attached to Cash Security - KONINKLIJKE VOPAK NV FLOATING	2	5,000,000	3,526,516	CDS CS2346894 ON SOUTH AFRICA, GOVERNMEN	(282,979)	N4281@-BA-2	KONINKLIJKE VOPAK NV FLOATING	5,000,000	3,809,495	2
92670LA@8	SOCIALIST REPUBLIC OF VIETNAM due 06/20/2013, CDS attached to Cash Security - MIAMI-DADE CNTY FL EDL UNIV OF MIAMI 08B	1	5,000,000	4,874,696	CDS CS2436489 ON SOCIALIST REPUBLIC OF V	(267,455)	59333A-JX-0	MIAMI-DADE CNTY FL EDL UNIV OF MIAMI 08B	5,000,000	5,142,150	1FE
9999999 - Totals			449,202,664	233,191,582	XXX	(117,713,219)	XXX	XXX	449,202,664	350,904,800	XXX

SCHEDULE DB - PART F - SECTION 2

Reconciliation of Replicated (Synthetic) Assets Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-to-Date	
	1 Number of Positions	2 Total Replicated (Synthetic) Assets Statement Value	3 Number of Positions	4 Total Replicated (Synthetic) Assets Statement Value	5 Number of Positions	6 Total Replicated (Synthetic) Assets Statement Value	7 Number of Positions	8 Total Replicated (Synthetic) Assets Statement Value	9 Number of Positions	10 Total Replicated (Synthetic) Assets Statement Value
1. Beginning Inventory	44	414,210,621							44	414,210,621
2. Add: Opened or Acquired Transactions	6	98,131,009							6	98,131,009
3. Add: Increases in Replicated Asset Statement Value	XXX	5,152,267	XXX		XXX		XXX		XXX	5,152,267
4. Less: Closed or Disposed of Transactions	11	67,155,993							11	67,155,993
5. Less: Positions Disposed of For Failing Effectiveness Criteria										
6. Less: Decreases in Replicated (Synthetic) Asset Statement Value	XXX	1,135,239	XXX		XXX		XXX		XXX	1,135,239
7. Ending Inventory	39	449,202,664							39	449,202,664

SCHEDULE E - VERIFICATION

Cash Equivalents

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,088,806,326	200,995,259
2.	Cost of cash equivalents acquired	20,248,239,905	124,983,306,889
3.	Accrual of discount	3,744,645	67,975,206
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(1,791)	(30,604)
6.	Deduct consideration received on disposals	19,768,366,285	123,163,440,425
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,572,422,800	2,088,806,326
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	2,572,422,800	2,088,806,326

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0199999. Mortgages in good standing - Farm Mortgages								
0299999. Mortgages in good standing - Residential mortgages-insured or guaranteed								
0399999. Mortgages in good standing - Residential mortgages-all other								
0499999. Mortgages in good standing - Commercial mortgages-insured or guaranteed								
122207	STERLING HEIGHTS	MI		03/31/2003	5.900		2,679,517	16,096,393
122267	HAYWARD	CA		03/31/2003	5.560		3,000,000	50,460,000
122283	WEST JORDAN	UT		07/15/2003	5.120	12,003,552		23,304,566
122387	COLUMBUS	OH		02/20/2004	5.380	6,966,624		12,350,301
122591	WINTER SPRINGS	FL		01/11/2006	5.690		110,349	4,620,000
122620	LONG BEACH	CA		04/06/2005	5.260		708,543	37,167,354
122959	NEW YORK	NY		07/19/2007	3.182		234,333	2,135,227
122960	NEW YORK	NY		07/19/2007	3.182		82,751	1,917,533
123006	VARIOUS	CA		08/10/2007	6.170		2,741,612	28,600,138
123050	BROOKHAVEN	NY		07/23/2008	6.640		2,250,594	13,661,778
123131	SAN JOSE	CA		11/30/2007	5.740		8,000,000	45,468,140
0599999. Mortgages in good standing - Commercial mortgages-all other						18,970,176	19,807,699	235,781,430
0699999. Mortgages in good standing - Mezzanine Loans								
0799999. Mortgages in good standing not shown on Lines 0199999-0699999								
0899999. Total Mortgages in good standing						18,970,176	19,807,699	235,781,430
0999999. Restructured mortgages - Farm Mortgages								
1099999. Restructured mortgages - Residential mortgages-insured or guaranteed								
1199999. Restructured mortgages - Residential mortgages-all other								
1299999. Restructured mortgages - Commercial mortgages-insured or guaranteed								
1399999. Restructured mortgages - Commercial mortgages-all other								
1499999. Restructured mortgages - Mezzanine Loans								
1599999. Restructured mortgages not shown on Lines 0999999-1499999								
1699999. Total - Restructured Mortgages								
1799999. Mortgages with overdue interest over 90 days-Farm Mortgages								
1899999. Mortgages with overdue interest over 90 days-Residential mortgages-insured or guaranteed								
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other								
2099999. Mortgages with overdue interest over 90 days-Commercial mortgages-insured or guaranteed								
2199999. Mortgages with overdue interest over 90 days-Commercial mortgages-all other								
2299999. Mortgages with overdue interest over 90 days - Mezzanine Loans								
2399999. Mortgages with overdue interest over 90 days-Not shown on Lines 1799999-2299999								
2499999. Total - Mortgages with overdue interest over 90 days								
2599999. Mortgages in process of foreclosure-Farm Mortgages								

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
2699999. Mortgages in process of foreclosure-Residential mortgages-insured or guaranteed								
2799999. Mortgages in process of foreclosure-Residential mortgages-all other								
2899999. Mortgages in process of foreclosure-Commercial mortgages-insured or guaranteed								
2999999. Mortgages in process of foreclosure-Commercial mortgages-all other								
3099999. Mortgages in process of foreclosure - Mezzanine Loans								
3199999. Mortgages in the process of foreclosure not shown on Lines 2599999-3099999								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						18,970,176	19,807,699	235,781,430

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
121283	ATLANTA	GA		07/23/1993	02/02/2009	1,083,655							1,083,655	1,083,655			
121323	TUKWILA	WA		02/09/1994	03/05/2009	27,877							9,351	9,351			
121349	ATLANTA	GA		07/29/1994	03/31/2009	3,082,189		2,262			2,262		3,024,728	3,028,933		4,205	4,205
121362	SCHAUMBURG	IL		11/22/1994	02/06/2009	3,785,059							3,779,088	3,779,088			
121516	MARYSVILLE	WA		03/17/1997	01/29/2009	1,790,108							1,777,693	1,776,898		(795)	(795)
121589	BEECHWOOD/SHAKER HTS	OH		02/27/1998	03/24/2009	388,341							366,369	366,369			
121724	IRVINE	CA		04/30/1999	02/09/2009	16,114,938							16,015,638	16,015,638			
121725	IRVINE	CA		04/30/1999	02/06/2009	17,639,860							17,531,165	17,531,165			
122022	WOODBRIDGE	NJ		05/25/2001	03/05/2009	11,148,158		(62,003)			(62,003)		11,034,551	10,485,703		(548,848)	(548,848)
122141	WESTAMPTON	NJ		03/18/2002	03/13/2009	1,333,873							1,310,517	1,310,517			
122191	OSWEGO	IL		08/13/2002	02/06/2009	3,990,715		1,151			1,151		3,991,867	4,000,000		8,133	8,133
122203	SUGAR LAND	TX		09/27/2002	03/27/2009	7,000,000							7,000,000	7,000,000			
122402	CHICAGO	IL		02/26/2004	01/30/2009	19,443,421		24,192			24,192		19,467,613	19,500,000		32,387	32,387
122448	HARTFORD	CT		05/19/2004	01/27/2009	18,191,101		5,752			5,752		18,150,547	18,183,895		33,348	33,348
122464	ANTIOCH	TN		11/01/2004	03/31/2009	15,030,559							14,970,712	14,970,712			
122543	COLORADO SPRINGS	CO		11/30/2004	03/23/2009	3,871,125							3,854,161	3,854,161			
122585	DURHAM	NC		02/14/2005	01/22/2009	11,750,000							11,750,000	11,750,000			
122627	RESTON	VA		07/11/2005	03/27/2009	16,924,661							16,924,661	14,944,753		(1,979,907)	(1,979,907)
122814	RESTON	VA		05/17/2006	03/27/2009	13,917,858							13,854,725	13,854,725			
122869	ATLANTA	GA		09/29/2006	01/30/2009	14,565,789							14,565,789	14,407,895		(157,895)	(157,895)
122948	WALTHAM	MA		03/02/2007	01/26/2009									(430)		(430)	(430)
123113	FOSTER CITY	CA		09/27/2007	01/01/2009	6,365,211							6,365,211	6,365,211			
0199999. Mortgages closed by repayment						187,444,499		(28,645)			(28,645)		186,828,041	184,218,240		(2,609,802)	(2,609,802)
102007	FARMINGDALE	NY		04/19/1990		505,870								84,228			
104000	PITTSBURGH	PA		08/27/1990		1,078,922		(1,263)			(1,263)			141,805			
111001	SAN DIEGO	CA		05/22/1990		1,231,829		1,555			1,555			48,228			
118035	WHITESTONE	NY		11/20/1998		11,012,883		2,184			2,184			102,792			
118038	NEW YORK	NY		10/02/1998		16,800,788		(1,890)			(1,890)		8,384,351	8,384,351			
121021	CUYAHOGA FALLS	OH		11/05/1990		923,562								105,450			
121022	PITTSBURGH	PA		11/05/1990		512,033								58,463			
121023	PITTSBURGH	PA		11/05/1990		275,058								31,406			
121024	PITTSBURGH	PA		11/05/1990		172,438								19,689			

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
121071	REDMOND	WA		01/23/1991		504,911								51,760			
121207	ENGLEWOOD	CO		12/16/1993		4,385,985								55,409			
121235	WEST LONG BRANCH	NJ		06/17/1993		9,505,527		8,944			8,944			432,296			
121281	CITY OF INDUSTRY	CA		06/30/1993		1,393,882								25,334			
121315	AUSTIN	TX		12/30/1993		5,077,318		535			535			138,072			
121323	TUKWILA	WA		02/09/1994		27,877								18,525			
121330	HOUSTON	TX		03/30/1994		1,504,139		(155)			(155)			57,461			
121332	LEAWOOD	KS		06/30/1994		3,366,865		1,137			1,137			121,386			
121344	BOISE	ID		07/25/1994		80,141								29,524			
121347	BUTLER	PA		07/29/1994		7,192,225		34			34			246,778			
121349	ATLANTA	GA		07/29/1994		3,082,189								59,723			
121355	SONOMA	CA		11/14/1994		215,560								52,073			
121361	BUTLER	PA		09/30/1994		970,236								31,895			
121362	SCHAUMBURG	IL		11/22/1994		3,785,059								5,972			
121367	OMAHA	NE		10/20/1994		120,069		(6)			(6)			31,721			
121371	IRVINE	CA		12/19/1994		119,089								28,725			
121374	WILMETTE	IL		05/15/1995		13,525,248		(985)			(985)			354,448			
121381	MUKILTEO	WA		01/18/1995		745,617								30,035			
121390	RENTON	WA		06/21/1995		1,365,571		817			817			50,664			
121408	NEW YORK	NY		10/23/1995		632,734		230			230			76,821			
121431	MENLO PARK	CA		09/18/1995		4,136,035		2,197			2,197			116,970			
121441	SAN DIEGO	CA		12/01/1995		745,194		(167)			(167)			86,569			
121446	AUSTIN	TX		01/12/1996		2,033,071		1,417			1,417			11,843			
121463	REDMOND	WA		05/15/1996		353,152								32,438			
121466	AUBURN	WA		05/03/1996		286,141		18			18			35,094			
121485	SALT LAKE CITY	UT		07/22/1996		2,171,871		(3,078)			(3,078)			67,853			
121489	LOS ANGELES	CA		07/18/1996		1,451,895		(877)			(877)			34,495			
121493	PHOENIX	AZ		08/07/1996		1,127,746								26,553			
121499	COLUMBIA	SC		08/30/1996		1,597,330		(990)			(990)			129,848			
121507	SAN DIEGO	CA		12/02/1996		610,557		(12)			(12)			43,698			
121516	MARYSVILLE	WA		03/17/1997		1,790,108								12,415			
121544	SEATTLE	WA		09/05/1997		1,694,105		(1,013)			(1,013)			94,078			
121557	HAUPPAUGE	NY		09/30/1997		1,362,325		452			452			26,792			
121560	SHELTON	CT		09/11/1997		1,447,811		872			872			82,351			
121562	KANSAS CITY	MO		09/18/1997		808,155		1,238			1,238			46,368			
121563	CARROLLTON	TX		10/06/1997		11,483,989								117,983			
121567	CARSON	CA		12/12/1997		1,330,730								69,971			
121581	LAS VEGAS	NV		05/04/1998		12,064,905								92,883			
121583	LINCOLNSHIRE	IL		12/15/1997		2,542,508		(847)			(847)			25,908			
121587	VILLA PARK	IL		02/12/1998		2,736,336		(1,404)			(1,404)			27,379			
121589	BEECHWOOD/SHAKER HTS	OH		02/27/1998		388,341								21,972			
121594	O'HARA TOWNSHIP	PA		01/27/1998		3,190,775		(2,396)			(2,396)			60,022			
121596	SAN DIEGO	CA		07/02/1998		1,244,046		(1,486)			(1,486)			55,390			
121599	YORK	SC		06/03/1998		2,133,943		(21)			(21)			39,715			
121600	GREENWOOD VILLAGE	CO		03/26/1998		928,883		(431)			(431)			46,100			
121601	BURBANK	CA		04/08/1998		10,261,277		(2,827)			(2,827)			103,489			
121607	CHARLOTTE	NC		06/04/1998		667,450		159			159			31,393			
121609	GARDENA	CA		04/08/1998		1,195,741		(216)			(216)			22,379			
121611	BURLINGTON	MA		04/27/1998		1,207,715		(134)			(134)			60,131			
121623	SEATTLE	WA		05/29/1998		1,028,698		1,715			1,715			19,831			
121628	REDMOND	WA		05/22/1998		5,291,677		6,992			6,992			55,130			
121633	MIRA LOMA	CA		06/12/1998		8,433,523		2,124			2,124			84,913			
121651	SUNRISE	FL		08/25/1998		7,386,779		(1,311)			(1,311)			43,085			
121652	LOMBARD	IL		10/14/1998		2,312,046		(227)			(227)			41,163			
121656	IRWINDALE	CA		09/15/1998		3,102,823		(371)			(371)			30,304			
121658	RANCHO CUCAMONGA	CA		12/29/1998		3,525,274		150			150			33,286			
121659	IRWINDALE	CA		09/15/1998		3,119,600		13			13			30,397			
121665	FT. COLLINS	CO		08/27/1998		1,087,128		(16)			(16)			19,962			
121667	WILMINGTON	DE		10/19/1998		13,188,452		(77,473)			(77,473)			114,235			
121668	CROMWELL	CT		10/30/1998		1,325,961		(87)			(87)			57,449			
121674	SUNNYVALE	CA		12/09/1998		2,885,052		(725)			(725)			50,005			

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
121680	EDGEWATER	NJ		01/26/1999		12,369,493		(10,004)			(10,004)			212,371			
121685	BERLIN	CT		12/30/1998		437,643		(169)			(169)			49,227			
121688	SAN DIEGO	CA		03/01/1999		2,060,281		1,033			1,033			8,891			
121692	MIDDLETON	WI		02/19/1999		407,757								21,897			
121697	ALEXANDRIA	VA		03/30/1999		5,478,196		282			282			90,708			
121709	PITTSBURGH	PA		04/01/1999		8,584,223		(2,386)			(2,386)			334,424			
121713	KENT	WA		03/25/1999		1,540,415		2,005			2,005			82,267			
121714	GREENVILLE	SC		04/27/1999		2,056,782		(14)	(499,220)		499,205			33,667			
121715	CHARLOTTE	NC		04/15/1999		1,308,942		26			26			21,419			
121718	WILMINGTON	OH		05/21/1999		3,093,255								115,620			
121721	DENVER	CO		05/17/1999		1,848,202								16,643			
121722	DENVER	CO		05/17/1999		3,937,469								35,454			
121724	IRVINE	CA		04/30/1999		16,114,938								99,299			
121725	IRVINE	CA		04/30/1999		17,639,860								108,696			
121730	LENEXA	KS		06/01/1999		7,804,158								84,421			
121733	SEATTLE	WA		05/13/1999		3,694,020		1,705			1,705			60,547			
121734	PITTSBURGH	PA		06/30/1999		4,494,286								70,997			
121735	CLEARWATER	FL		06/25/1999		3,597,301		4,493			4,493			32,488			
121737	COLLEGE PARK	MD		02/17/2000		20,311,026		2,494			2,494			160,529			
121741	SECAUCUS	NJ		07/14/1999		5,280,865								27,011			
121742	DELANO	MN		07/21/1999		2,050,431								73,287			
121749	NAPLES	FL		07/07/1999		15,906,917								77,862			
121753	RANCHO CORDOVA	CA		09/03/1999		2,346,487		1,292			1,292			80,909			
121754	RANCHO CORDOVA	CA		09/02/1999		1,733,561								60,378			
121755	NEWARK	NJ		09/30/1999		4,989,121		200			200			41,828			
121757	READINGTON	NJ		10/01/1999		5,554,090		1,374			1,374			84,270			
121758	HOUSTON	TX		09/16/1999		10,480,762								86,592			
121759	MINNEAPOLIS	MN		11/09/1999		8,110,086		297			297			63,732			
121766	CARSON	CA		11/10/1999		1,407,116		(140)			(140)			15,217			
121768	RANCHO DOMINGUEZ	CA		11/10/1999		4,747,604		497			497			51,704			
121769	BLOOMINGTON	MN		11/10/1999		4,916,354		729			729			53,622			
121785	ALPHARETTA	GA		12/22/1999		2,422,047		247			247			34,448			
121795	ROCK HILL	SC		02/18/2000		839,128								42,105			
121798	MIRA LOMA	CA		03/01/2000		4,879,960		(400)			(400)			35,208			
121802	AUBURN	WA		12/09/1999		1,667,270		(1,152)			(1,152)			71,323			
121806	PENNSAUKEN	NJ		01/07/2000		585,668								121,067			
121808	NORFOLK	VA		12/23/1999		6,328,236								27,537			
121820	MILFORD	OH		01/20/2000		14,801,715		1,470			1,470			205,776			
121825	SAN DIEGO	CA		03/27/2000		3,328,930		(434)			(434)			100,977			
121835	COLUMBUS	OH		05/01/2000		2,069,180								14,722			
121836	CERITOS	CA		05/18/2000		5,516,883								40,267			
121838	EL PASO	TX		04/25/2000		824,989		1,101			1,101			25,064			
121840	EVERETT	WA		05/23/2000		2,197,764								65,332			
121843	FAIRFAX	VA		05/31/2000		11,415,265		2,736			2,736			116,541			
121844	FISHERS	IN		03/29/2000		5,014,596								37,013			
121852	CARLSBAD	CA		06/14/2000		3,278,243								46,079			
121854	MEMPHIS	TN		06/29/2000		4,802,435								28,241			
121855	MEMPHIS	TN		06/29/2000		1,733,482								10,260			
121859	BEACHWOOD	OH		07/18/2000		2,536,184								72,959			
121861	PROSPECT	KY		09/28/2000		7,163,796		3,793			3,793			93,215			
121870	WALTHAM	MA		09/27/2000		7,745,288		(1,442)			(1,442)			97,536			
121871	SUNNYVALE	CA		09/18/2000		5,187,407		(1,020)			(1,020)			36,334			
121873	MINNETONKA	MN		09/22/2000		7,725,412		(1,604)			(1,604)			54,369			
121874	PALO ALTO	CA		07/21/2000		1,471,253								41,433			
121876	ALEXANDRIA	VA		08/22/2000		13,797,397		(632)			(632)		6,902,054	6,902,054			
121885	TAMPA	FL		10/18/2000		2,942,767								79,616			
121888	LARGO	FL		10/05/2000		4,347,457		1,010			1,010			55,739			
121891	PINELLAS PARK	FL		10/05/2000		3,689,734								46,938			
121893	SUNNYVALE	CA		09/20/2000		1,808,222		176			176			50,189			
121894	CHASKA	MN		09/18/2001		2,628,908								17,084			
121897	COLUMBIA	MD		12/05/2000		20,176,785		(796)			(796)			251,170			

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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
121898	COLUMBIA	SC		10/31/2000		3,275,672		(254)			(254)			41,585			
121900	PORT ORCHARD	WA		10/04/2000		4,206,912								52,935			
121910	RALEIGH	NC		04/25/2001		2,233,369								21,060			
121911	BRAINTREE	MA		12/28/2000		13,760,800								96,073			
121912	RALEIGH	NC		04/25/2001		6,189,606		1,136			1,136			57,862			
121931	SAN MARCOS	CA		01/05/2001		4,065,384								27,616			
121937	CLEVELAND	OH		01/19/2001		2,338,115								22,275			
121938	MENTOR	OH		01/19/2001		1,399,284		(504)			(504)			13,287			
121943	BUFFALO	NY		05/04/2001		4,634,873								55,924			
121945	FT COLLINS	CO		01/24/2001		3,045,859		(70)			(70)			81,360			
121946	BAINBRIDGE ISLAND	WA		03/14/2001		8,560,045								105,894			
121952	JERSEY CITY	NJ		09/20/2001		23,590,975								162,630			
121954	HAUPPAUGE	NY		02/09/2001		3,416,167								45,106			
121959	WARREN	OH		05/04/2001		1,679,548		(73)			(73)			15,305			
121962	MEMPHIS	TN		03/30/2001		1,608,919		188			188			22,347			
121970	LEVITTOWN	NY		03/15/2001		12,759,010								95,260			
121977	IRVING	TX		03/16/2001		2,196,468								35,060			
121980	PINEVILLE	NC		06/19/2001		990,467								88,058			
121987	DES MOINES	IA		05/23/2001		2,240,684								29,455			
121988	DUBUQUE	IA		05/23/2001		3,151,210								27,514			
122011	PLANO	TX		05/31/2001		5,191,866								25,791			
122019	GARDENDALE	AL		12/11/2001		2,368,264								27,103			
122021	EDISON	NJ		05/25/2001		7,174,337								35,135			
122022	WOODBRIDGE	NJ		05/25/2001		11,148,158								51,605			
122077	NASHVILLE	TN		09/04/2001		3,251,676								38,429			
122088	OVERLAND PARK	KS		11/20/2001		3,311,542								22,468			
122090	ROSCOE	IL		11/16/2001		1,930,819								24,169			
122091	APPLETON	WI		11/20/2001		2,466,066								32,519			
122092	BELOIT	WI		11/16/2001		2,469,955								32,570			
122093	GREEN BAY	WI		11/16/2001		2,392,161								31,545			
122101	BLOOMINGTON	MN		11/15/2001		4,337,426								30,226			
122106	FOUNTAIN VALLEY	CA		12/21/2001		9,780,789								44,726			
122112	SHAKOPEE	MN		12/20/2001		2,507,296								32,105			
122113	SHEBOYGAN	WI		12/20/2001		2,440,256								28,260			
122114	ST. ANTHONY	MN		12/20/2001		2,656,140								21,809			
122116	ALPHARETTA	GA		11/27/2001		5,047,946								24,578			
122117	WESLEY CHAPEL	FL		12/13/2001		3,521,179								17,027			
122118	DULUTH	GA		12/07/2001		3,792,039								18,337			
122119	LAWRENCEVILLE	GA		12/05/2001		5,688,059								27,505			
122120	COLUMBUS	OH		12/26/2001		5,464,303								1,025,197			
122122	ALEXANDRIA	VA		12/26/2001		6,064,831		(15,092)			(15,092)			18,204			
122123	BRIDGETON	MO		03/27/2002		2,552,052								28,569			
122132	DREXEL HILL	PA		02/01/2002		1,154,817								83,250			
122141	WESTAMPTON	NJ		03/18/2002		1,333,873								23,356			
122143	GRAPEVINE	TX		05/01/2002		11,127,592							5,567,403	5,567,403			
122146	MIDVALE	UT		04/15/2002		2,612,496								18,300			
122151	SAN DIEGO	CA		04/04/2002		175,806								131,498			
122152	MONONA	WI		04/30/2002		7,128,866								41,232			
122158	TUCSON	AZ		05/03/2002		3,180,542								49,978			
122167	ISSAQUAH	WA		05/30/2002		3,943,060								26,755			
122168	PARSIPANNY	NJ		07/31/2002		3,031,560								62,376			
122171	PHILADELPHIA	PA		05/30/2002		19,161,829							9,570,084	9,570,084			
122173	BALTIMORE	MD		08/29/2002		5,362,038								57,189			
122174	GOLETA	CA		07/18/2002		5,275,484								35,240			
122177	CINCINNATI	OH		08/07/2002		4,882,515								54,990			
122183	PURCHASE	NY		08/16/2002		13,285,593								56,534			
122185	HIGHLAND HEIGHTS	OH		08/20/2002		2,629,705								28,489			
122186	SOLON	OH		08/20/2002		3,204,953								34,721			
122188	RALEIGH	NC		09/05/2002		4,830,222								25,493			
122192	MEDFORD	NY		09/04/2002		4,559,074		1,744			1,744			20,442			
122196	CRANBURY	NJ		09/30/2002		26,536,000							13,197,143	13,197,143			

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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
122197	FLORHAM PARK	NJ		12/16/2002		5,194,359								37,592			
122198	CHATAM	NJ		12/16/2002		8,730,015								63,180			
122207	STERLING HEIGHTS	MI		03/31/2003		5,390,871								31,837			
122208	SAN DIEGO	CA		10/01/2002		7,241,178		2,135			2,135			83,416			
122209	SAN DIEGO	CA		10/15/2002		7,755,522								36,765			
122212	BERWYN	PA		09/19/2002		3,635,345								17,726			
122215	ORLANDO	FL		10/25/2002		5,555,021								40,362			
122216	PORT ST. LUCIE	FL		10/29/2002		4,661,861								33,872			
122218	EL PASO	TX		10/10/2002		1,322,395								76,415			
122221	MIAMI	FL		10/29/2002		5,837,169								42,459			
122226	GREAT NECK	NY		12/10/2002		4,674,590								35,881			
122227	GREAT NECK	NY		12/19/2002		11,840,955								44,679			
122239	HUNTINGDON VALLEY	PA		12/16/2002		15,334,332								97,275			
122242	DANA POINT	CA		12/23/2002		1,819,091								9,035			
122244	MARLBOROUGH	MA		12/31/2002		16,484,158								87,089			
122245	ALEXANDRIA	VA		01/29/2003		4,790,740								25,999			
122250	AUBURN	WA		02/04/2003		5,671,521								42,184			
122252	ONTARIO	CA		04/24/2003		3,716,649								25,623			
122259	METTAWA	IL		03/06/2003		7,446,538								386,266			
122266	SAN JOSE	CA		04/21/2003		12,260,652								90,642			
122272	ENCINITAS	CA		05/09/2003		1,803,169								6,688			
122274	MACUNGIE	PA		05/01/2003		5,867,157								32,380			
122276	COLUMBIA	SC		05/29/2003		5,265,843								63,464			
122282	SHIRLEY	NY		08/08/2003		13,576,614							6,799,778	6,799,778			
122283	WEST JORDAN	UT		07/15/2003										29,982			
122284	WEST VALLEY CITY	UT		06/10/2003		4,391,244								32,457			
122287	STOCKTON	CA		02/04/2004		3,847,885								69,176			
122290	NAPLES	FL		09/29/2003		3,193,094								22,242			
122291	MARIETTA	GA		09/29/2003		11,251,429								78,375			
122293	BUFFALO	NY		11/25/2003		8,046,548								55,024			
122295	DRAPER	UT		09/04/2003		4,312,230								32,056			
122296	SALT LAKE CITY	UT		09/04/2003		4,123,020								30,650			
122298	CHICAGO	IL		07/31/2003		13,213,620								96,622			
122304	VANCOUVER	WA		06/19/2003		7,311,544								35,603			
122305	CERRITOS	CA		10/29/2003		1,777,215								12,466			
122307	HENDERSON	NV		07/01/2003		3,171,931		757			757			41,973			
122309	TINLEY PARK	IL		08/04/2003		7,098,960								41,771			
122315	LIBERTYVILLE	IL		07/31/2003		10,891,258								126,718			
122316	SAN DIEGO	CA		11/06/2003		2,259,720								14,131			
122324	SAN MARCOS	CA		12/09/2003		5,911,513								40,287			
122326	GREENSBORO	NC		03/09/2004		20,671,653								163,912			
122348	MACEDONIA	OH		09/08/2003		3,247,013								24,417			
122360	MESA	AZ		09/10/2003		21,784,065		17,178			17,178			158,117			
122362	MURFREESBORO	TN		02/13/2004		2,761,593								17,326			
122363	MURFREEBORO	TN		02/13/2004		3,575,153								22,836			
122365	GRAPEVINE	TX		11/19/2003		3,888,256							1,945,850	1,945,850			
122369	AUSTIN	TX		11/24/2003		15,731,330								103,017			
122370	GLENDALE	WI		12/12/2003		18,831,715								115,932			
122372	SAN ANTONIO	TX		11/26/2003		9,139,775								82,084			
122376	HOUSTON	TX		12/03/2003		4,233,242								28,479			
122378	EDISON	NJ		01/14/2004		8,024,957								56,635			
122389	DARIEN	CT		03/17/2004		4,270,881								44,684			
122394	CHEEKTOWAGA	NY		03/18/2004		6,442,912								184,076			
122401	LOS ANGELES	CA		03/01/2004		3,871,312		(13,148)			(13,148)			16,098			
122405	SAN DIEGO	CA		06/21/2004		4,839,038								32,654			
122410	PITTSBURGH	PA		03/15/2004		13,825,614								161,613			
122414	HOUSTON	TX		08/10/2004		27,198,356								184,638			
122415	MENTOR	OH		05/11/2004		10,777,924								76,223			
122416	RENO	NV		04/15/2004		31,185,973		8,703			8,703			234,941			
122417	HARRISBURG	PA		04/15/2004		22,656,737		6,320			6,320			170,852			
122420	GREENVALE	NY		04/08/2004		9,118,871		(4,398)			(4,398)			51,839			

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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
122421	BRYN MAWR	PA		01/04/2005		19,775,549								88,721			
122422	PHOENIXVILLE	PA		05/28/2004		9,750,041								62,686			
122425	PALM HARBOR	FL		04/30/2004		12,600,726								86,478			
122429	SAN FRANCISCO	CA		09/01/2004		20,219,368		1,392			1,392			139,219			
122430	FREEHOLD	NJ		09/21/2004		2,731,256								18,452			
122431	BUTLER	PA		05/14/2004		3,491,852		(83)			(83)			32,935			
122433	HOUSTON	TX		05/26/2004		6,745,936								44,222			
122434	MAITLAND	FL		05/26/2004		13,703,785								89,832			
122435	PLEASANTON	CA		05/03/2004		13,375,093								64,932			
122441	PHOENIX	AZ		06/15/2004		24,112,191		(35,885)			(35,885)			115,368			
122444	LAS VEGAS	NV		05/27/2004		3,978,121								20,003			
122445	W. CHESTER TOWNSHIP	OH		12/15/2004		2,733,944								18,756			
122447	TEMPE	AZ		06/15/2004		3,706,730								18,533			
122448	HARTFORD	CT		05/19/2004		18,191,101								46,306			
122451	MURRIETA	CA		06/28/2004		7,322,911								131,911			
122452	TEMPE	AZ		05/27/2004		10,963,823								77,173			
122453	ALEXANDRIA	VA		05/25/2004		5,479,348							2,744,680	2,744,680			
122454	HOUSTON	TX		05/19/2004		6,778,795								46,765			
122456	OCEAN	NJ		12/21/2004		13,981,227								93,607			
122457	MIDDLETOWN	NJ		04/29/2005		3,012,559								19,456			
122458	SEA GIRT	NJ		06/24/2004		6,797,387								45,053			
122459	DREXEL HILL	PA		06/11/2004		1,279,918								93,634			
122464	ANTIOCH	TN		11/01/2004		15,030,559								59,847			
122466	STERLING	VA		07/01/2004		15,312,416		1,305			1,305			102,453			
122478	SANTEE	CA		07/15/2004		3,969,663		(3,777)			(3,777)			28,216			
122480	ALLENTOWN	PA		07/01/2004		12,408,490								78,979			
122503	PHOENIX	AZ		08/25/2004		14,517,537		4,691			4,691			91,575			
122506	FRANKLIN PARK	PA		01/14/2005		3,718,829								20,528			
122514	MECHANICSBURG	PA		10/06/2004		37,989,455		33,009			33,009			146,438			
122515	MIAMI	FL		10/06/2004		18,986,595								72,164			
122523	MAITLAND	FL		09/07/2004		6,241,773								39,957			
122524	WILMINGTON	DE		10/08/2004		3,561,975								31,034			
122529	MAITLAND	FL		09/07/2004		2,757,271								17,651			
122530	SAN DIEGO	CA		11/22/2004		2,725,613								18,954			
122537	PALM SPRINGS	CA		04/01/2005		7,464,219								41,308			
122543	COLORADO SPRINGS	CO		11/30/2004		3,871,125								16,965			
122544	EDEN PRAIRE	MN		11/30/2004		11,327,793								73,234			
122545	STAMFORD	CT		11/22/2005		13,673,369								120,976			
122547	VIRGINIA BEACH	VA		08/01/2005		16,203,153								65,995			
122554	ROCKVILLE	MD		02/18/2005		6,476,873		9,236			9,236			42,324			
122555	ROCKVILLE	MD		02/18/2005		7,410,380								44,121			
122556	CHICAGO	IL		01/21/2005		7,869,630								75,219			
122560	KENOSHA	WI		01/26/2005		5,074,678								31,777			
122568	COLUMBUS	OH		04/28/2005		5,304,972		742			742			32,894			
122569	ONTARIO	CA		03/31/2005		6,584,455								27,741			
122578	CHICAGO	IL		02/01/2005		2,335,780								10,708			
122581	SAN DIEGO	CA		04/15/2005		6,685,171								40,015			
122586	FEDERAL WAY	WA		04/22/2005		7,407,376								69,226			
122594	WESTMONT	IL		03/04/2005		7,372,005								47,353			
122596	WASHINGTON	DC		06/02/2005		93,432,269		(146,960)			(146,960)			439,000			
122597	WASHINGTON	DC		06/02/2005		48,122,265		(5,898)			(5,898)			231,441			
122603	RICHARDSON	TX		04/29/2005		5,785,466			(1,239,558)		1,239,558			124,022			
122615	COSTA MESA	CA		05/31/2005		6,039,143								36,503			
122618	GREENSBORO	NC		08/02/2005		11,412,881								48,415			
122620	LONG BEACH	CA		04/06/2005		31,962,101							15,156,651	15,156,651			
122621	MAHWAH	NJ		06/17/2005		6,951,230		(16,916)			(16,916)			25,728			
122632	CHULA VISTA	CA		07/25/2005		7,428,880								46,914			
122634	PARK CITY	IL		09/06/2005		5,405,732								33,240			
122635	LAS VEGAS	NV		08/10/2005		6,612,246								39,122			
122640	FREEHOLD	NJ		07/25/2005		8,492,117								53,912			
122643	WILLIAMSBURG	VA		01/19/2006		4,555,342								66,568			

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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
122645	NEWTOWN SQUARE	PA		08/22/2005		21,766,095								137,283			
122657	SACRAMENTO	CA		09/08/2005		33,552,695			(5,010,586)		5,010,586			148,785			
122658	TUSTIN	CA		08/31/2005		7,223,082								115,083			
122659	ROCHESTER	NY		03/07/2006		9,201,720								80,876			
122660	JACKSONVILLE	FL		08/22/2005		9,735,763								54,801			
122673	ADDISON	TX		10/17/2005		7,021,540								41,489			
122675	LOUISVILLE	KY		05/24/2006		10,214,224								85,000			
122677	MADISON	WI		12/01/2005		4,725,875								70,370			
122678	HERNDON	VA		11/01/2005		6,084,965								36,747			
122684	BLUE SPRINGS	MO		10/14/2005		10,249,817								35,961			
122694	DAVENPORT	IA		12/22/2005		11,695,180								47,155			
122697	ST. LOUIS	MO		12/08/2005		6,353,880								59,799			
122700	FAIRFAX	VA		11/23/2005		13,485,417								44,156			
122714	INDIO	CA		11/30/2005		7,422,233								29,856			
122715	TUALATIN	OR		11/15/2006		15,096,108								120,466			
122716	EDEN PRAIRIE	MN		07/21/2006		12,499,155								57,761			
122718	LOS ANGELES	CA		12/14/2005		5,652,364								43,479			
122719	AUSTIN	TX		12/30/2005		11,552,860								61,919			
122720	NAPERVILLE	IL		12/21/2005		12,455,505								50,807			
122722	SALT LAKE CITY	UT		03/23/2006		29,165,699								144,963			
122724	PEABODY	MA		12/28/2005		20,598,569								82,176			
122759	CHANDLER	AZ		02/08/2006		22,786,580								73,267			
122764	BALTIMORE	MD		01/20/2006		2,733,838								31,456			
122765	MORENO VALLEY	CA		05/04/2006		12,321,624								67,901			
122766	NORCROSS	GA		02/14/2006		18,308,252		(50,987)			(50,987)			240,454			
122779	MIDDLETOWN	NJ		11/29/2006		1,869,037								11,182			
122782	NEW YORK	NY		01/05/2006		24,824,518		(1)			(1)			68,863			
122787	GREAT NECK	NY		05/17/2006		2,393,116								11,688			
122789	SACRAMENTO	CA		04/17/2006		5,964,474								31,511			
122791	FREEHOLD	NJ		05/01/2006		5,534,764								31,474			
122795	SHIREMANSTOWN	PA		05/15/2006		7,274,476								100,090			
122809	ASHEVILLE	NC		07/27/2006		7,446,231								165,436			
122812	WOODINVILLE	WA		06/07/2006		11,211,790			(3,213,805)		3,213,805			34,615			
122814	RESTON	VA		05/17/2006		13,917,858								63,132			
122818	CHICO	CA		05/19/2006		10,161,628								45,206			
122830	DENVER	CO		07/19/2006		8,179,938								142,724			
122834	PHOENIX	AZ		08/16/2006		18,486,629		(342)			(342)			92,488			
122836	GOSHEN	NY		08/30/2006		8,386,188								74,271			
122842	CITY OF INDUSTRY	CA		07/13/2006		3,894,792								13,144			
122849	BELLEVUE	WA		09/01/2006		3,533,715		10,680			10,680			13,567			
122850	SCOTTS VALLEY	CA		11/29/2006		3,856,560								19,201			
122856	STUDIO CITY	CA		08/15/2006		21,689,302							10,816,172	10,816,172			
122863	MCLEAN	VA		10/12/2006		11,689,015								59,328			
122864	MCLEAN	VA		10/12/2006		14,917,818								74,986			
122865	MCLEAN	VA		10/12/2006		17,323,918								87,081			
122868	BOSTON	MA		09/28/2006		5,695,214		154			154			74,685			
122870	VENTURA	CA		11/20/2006		4,485,436								22,697			
122872	BOSTON	MA		09/28/2006		3,593,398		273			273			12,793			
122876	SEATTLE	WA		11/17/2006		12,280,547								96,086			
122878	BRAINTREE	MA		11/20/2006		1,909,301								9,218			
122879	BRAINTREE	MA		11/20/2006		2,612,982								12,616			
122880	BRAINTREE	MA		11/20/2006		4,510,701								21,778			
122881	BRAINTREE	MA		11/20/2006		2,656,419								12,826			
122882	BRAINTREE	MA		11/20/2006		1,824,358								8,808			
122890	WOOD DALE	IL		10/26/2006		19,093,298		17,097			17,097			64,941			
122891	SPRING VALLEY	CA		12/28/2006		14,446,636								76,686			
122896	HONOLULU	HI		01/25/2007		11,963,968								150,307			
122897	HONOLULU	HI		01/10/2007		9,980,371								75,480			
122898	ANNAPOLIS	MD		12/28/2006		15,365,351								53,475			
122899	CORONA	CA		12/06/2006		7,742,230								25,073			
122913	LOS ANGELES	CA		01/25/2007		30,897,546								159,601			

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
122914	SPARKS	NV		12/19/2006		13,022,294								66,405			
122917	KENOSHA	WI		02/07/2007		5,783,792								32,861			
122925	SAN DIEGO	CA		02/16/2007		9,771,579								34,558			
122947	HOUSTON	TX		03/30/2007		10,617,388								79,377			
122952	PORTLAND	ME		03/06/2007		4,803,554								27,552			
122953	MURRIETA	CA		04/26/2007		2,910,097								14,950			
122956	WINSTON-SALEM	NC		04/13/2007		7,537,212								115,233			
122957	EL PASO	TX		05/30/2007		2,759,292								33,480			
122958	EL PASO	TX		05/30/2007		5,284,746								64,122			
122961	BOCA RATON	FL		05/24/2007		6,804,138								21,749			
122962	VIRGINIA BEACH	VA		04/30/2007		2,353,882								7,701			
122964	MINNEAPOLIS	MN		04/09/2007		5,998,227		1,332			1,332			18,984			
122984	PORTLAND	OR		06/26/2007		3,365,040								25,015			
122985	HOUSTON	TX		05/18/2007		27,695,615		(120,213)			(120,213)			114,569			
122998	SAN DIEGO	CA		05/15/2007		1,226,147								5,946			
123006	VARIOUS	CA		08/10/2007		25,832,697								300,968			
123007	VARIOUS	CA		08/10/2007		7,310,000								84,000			
123008	NASHVILLE	TN		04/01/2008		3,952,294								24,564			
123010	THORNWOOD	NY		08/27/2007		22,644,925								74,264			
123011	EAST HANOVER	NJ		10/01/2007		7,046,798		11,604			11,604			27,353			
123016	COLUMBUS	OH		09/28/2007		2,859,846								8,989			
123017	COLUMBUS	OH		09/28/2007		5,817,541								18,452			
123018	SAN DIEGO	CA		08/08/2007		4,831,112								35,310			
123019	SIMI VALLEY	CA		06/28/2007		6,874,538								24,847			
123031	HAWTHORNE	CA		06/28/2007		13,887,710		(1,483)			(1,483)			69,423			
123043	BRANCHBURG	NJ		10/25/2007		4,419,897								19,304			
123044	WHITSETT	NC		08/27/2007		12,192,964								217,157			
123064	AURORA	OH		08/23/2007		6,872,424								105,814			
123067	MATAWAN	NJ		09/27/2007		5,917,542								18,463			
123068	WEYMOUTH	MA		10/12/2007		3,008,942								9,856			
123069	QUINCY	MA		10/12/2007		1,726,442								5,655			
123070	BIRMINGHAM	AL		10/02/2007		13,226,493								61,220			
123073	PASADENA	CA		10/09/2007		38,253,173		(56,942)			(56,942)			110,911			
123081	RALEIGH	NC		11/06/2007		14,325,890								45,214			
123084	SHREWSBURY	NJ		09/26/2007		28,733,795		(109,185)			(109,185)			83,087			
123090	CAMBRIDGE	MA		10/18/2007		4,122,598								18,625			
123097	VALLEY VIEW	OH		01/22/2008		6,899,143								31,278			
123104	SANDY	UT		11/20/2007		13,757,419								63,018			
123105	TEMPE	AZ		10/24/2007		4,415,310								20,360			
123108	EVERETT	WA		12/03/2007		4,203,950								20,047			
123117	FRANKLIN TOWNSHIP	NJ		12/20/2007		2,953,326								13,203			
123118	MIRA LOMA	CA		12/12/2007		6,431,925								19,264			
123124	BUFFALO GROVE	IL		11/15/2007		2,216,948		(2,455)			(2,455)			6,382			
123126	MEDFORD	MA		12/07/2007		5,499,688								37,969			
123127	VAILS GATE	NY		03/17/2008		2,679,715								7,832			
123128	LENEXA	KS		01/15/2008		6,553,024		1,739			1,739			45,230			
123129	SANFRANCISCO	CA		12/10/2007		9,840,076								41,681			
123130	OGDEN	UT		03/13/2008		16,781,451								75,131			
123133	VISTA	CA		01/24/2008		15,146,530		(880)			(880)			50,968			
123136	HOCKESSIN	DE		02/11/2008		16,784,215								78,631			
123137	RIVERSIDE	CA		01/10/2008		3,564,740								11,606			
123138	MIDDLEBURG HEIGHTS	OH		03/21/2008		9,775,998								28,573			
123139	TAMPA	FL		01/15/2008		7,573,667								54,567			
123140	PACOINA	CA		01/24/2008		4,844,464								15,678			
123141	BRANCHBURG	NJ		02/05/2008		7,378,257								41,867			
123145	BOSTON	MA		02/14/2008		51,533,540								160,277			
123146	LAYTON	UT		02/22/2008		6,905,704								32,367			
123149	WESTBURY	NY		02/28/2008		11,954,293								53,508			
123151	SHREWSBURY	NJ		02/13/2008		12,294,513								36,296			
123154	SAN MARCOS	CA		03/19/2008		3,261,055								15,008			
123158	SALT LAKE CITY	UT		04/01/2008		3,167,138								14,438			

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
123161	PHILADELPHIA	PA		03/31/2008		8,924,266								29,162			
123169	ALEXANDRIA CITY	VA		03/31/2008		12,654,757								36,779			
123173	WARMINSTER	PA		06/03/2008		9,952,336								29,202			
123174	BOUND BROOK	NJ		06/18/2008		9,953,857								28,767			
123178	TOWSON	MD		06/26/2008		24,787,397								108,792			
123184	WOODLAWN	MD		05/30/2008		4,259,352								20,746			
123185	SEATTLE	WA		07/01/2008		18,650,000							9,276,178	9,276,178			
123190	HENDERSON	NV		09/11/2008		2,975,961								13,735			
325005	GREENSBORO	NC		09/20/1988		2,353,904		(596)			(596)			40,640			
500002	GLENDALE	CA		11/18/2005		18,948,995		2,100			2,100			86,753			
500003	PORTLAND	ME		02/08/2006		19,518,247		50,926			50,926			91,526			
500004	TAMPA	FL		04/27/2006		7,098,205								767,872			
550001	SAN FRANCISCO	CA		04/03/2007		22,057,232								100,082			
550002	SAN FRANCISCO	CA		04/03/2007		22,057,232								100,082			
550005	NEW YORK	NY		06/29/2007		20,448,115								46,187			
0299999. Mortgages with partial repayments						3,537,666,319		(462,557)	(9,963,169)		9,500,612		90,360,344	119,339,545			
123006	VARIOUS	CA		08/10/2007	03/24/2009	25,832,697							28,273,341	18,363,093		(9,910,248)	(9,910,248)
123007	VARIOUS	CA		08/10/2007	03/24/2009	7,310,000		(19)			(19)		7,225,981	5,137,704		(2,088,277)	(2,088,277)
121207	ENGLEWOOD	CO		12/16/1993	03/13/2009	4,385,985		2,413			2,413		4,332,989	4,332,989			
121716	ONTARIO	CA		04/29/1999	03/13/2009	3,380,155		(1,073)			(1,073)		3,379,082	3,379,082			
121718	WILMINGTON	OH		05/21/1999	03/13/2009	3,093,255		30			30		2,977,665	2,977,665			
121721	DENVER	CO		05/17/1999	03/13/2009	1,848,202		(131)			(131)		1,831,428	1,831,428			
121722	DENVER	CO		05/17/1999	03/13/2009	3,937,469		(275)			(275)		3,901,740	3,901,740			
121730	LENEXA	KS		06/01/1999	03/11/2009	7,804,158							7,719,737	7,719,737			
122011	PLANO	TX		05/31/2001	03/13/2009	5,191,866							5,166,075	5,166,075			
122120	COLUMBUS	OH		12/26/2001	03/13/2009	5,464,303							4,439,106	4,439,106			
122413	HAUPPAUGE & ISLANDIA	NY		03/17/2004	03/13/2009	22,952,699		31,465			31,465		22,984,164	22,984,164			
122498	LAKEWOOD	WA		06/30/2004	03/13/2009	44,000,000							44,000,000	44,000,000			
122811	HYATTSVILLE	MD		07/11/2006	03/13/2009	7,500,000							7,500,000	7,500,000			
0399999. Mortgages disposed						142,700,789		32,410			32,410		143,731,308	131,732,782		(11,998,525)	(11,998,525)
0499999. Mortgages transferred																	
0599999 - Totals						3,867,811,607		(458,791)	(9,963,169)		9,504,378		420,919,693	435,290,567		(14,608,327)	(14,608,327)

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	BABSON MEZZANINE REALTY INVESTORS LP	CLEVELAND	OH	BABSON CAPITAL PARTN		08/31/2006			940,734		3,354,657	3.700
000000-00-0	CAPMARK STRUCTURED RE PARTNERS LP	HORSHAM	PA	Capmark Financial		12/13/2006			2,365,518		1,054,414	2.000
000000-00-0	ARESS MORTGAGE	Irving	TX	ARCAP REIT, INC		05/31/2006			1,575,145		73,857	7.140
000000-00-0	H/2 SPECIAL OPPORTUNITIES	STAMFORD	CT	H/2 Secured Credit P		06/25/2008			1,560,967		1,714,387	4.440
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated									6,442,364		6,197,315	XXX
000000-00-0	ALLBRIDGE INVESTMENTS FUND	NEW YORK	NY	ALLIED CAPITAL CORP		12/20/2007			840,840		5,927,138	11.430
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated									840,840		5,927,138	XXX
13138@-10-6	CALTIUS PARTNERS III	LOS ANGELES	CA	Caltius Capital	RP5A	09/03/2004			3,380		1,316,235	5.000
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated									3,380		1,316,235	XXX
000000-00-0	1903 EQUITY FUND, LP	BOSTON	MA	Gordon Brothers		11/30/2006			24,516		5,611,317	3.020
000000-00-0	ACTIS EMERGING MARKETS 3 LP	LONDON	EG	Actis Capital		01/02/2008			735,997		23,098,715	1.090
000000-00-0	AFFINITY ASIA PACIFIC FUND III	CENTRAL	HK	Affinity Equity Part		01/29/2007			36,250		15,103,734	0.690
000000-00-0	AIG HIGHSTAR CAPITAL II	NEW YORK	NY	AIG HIGHSTAR PARTNERS		05/24/2004			37,500		528,109	2.580
000000-00-0	AIG HIGHSTAR CAPITAL III	NEW YORK	NY	AIG Global Investmen		05/25/2007			231,296		4,572,106	0.900
000000-00-0	APOLLO INVESTMENT FUND VI	PURCHASE	NY	Apollo Capital		05/11/2006			1,830,710		2,275,476	0.350
000000-00-0	APOLLO INVESTMENT FUND VII LP	NEW YORK	NY	Apollo Management		01/28/2008			810,584		16,979,612	0.180
000000-00-0	ARGAN CAPITAL LP	LONDON	EG	Argan Capital		02/12/2007			10,269		1,354,491	2.870
000000-00-0	AUDAX MEZZANINE FUND II	BOSTON	MA	Audax Group		11/30/2006			75,141		9,754,781	4.290
000000-00-0	AURIGEN RE CAPITAL LIMITED	TORONTO	ON	EdgeStone Capital Pa		10/01/2007			93,854		5,542,082	2.290
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	TORONTO	ON	Birch Hill Equity Pa		03/17/2006			100,318		3,488,059	2.560
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	NEW YORK	NY	Blackstone Group		01/30/2006			26,497		2,086,419	0.080
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	NEW YORK	NY	Blackstone Group		04/18/2007			17,334		1,464,350	0.070
000000-00-0	BRAIT IV LP	ILLOVO SANDTON 2196	SF	Brait		12/07/2006			618,547		7,202,902	4.060
000000-00-0	CALERA CAPITAL PARTNERS IV	SAN FRANCISCO	CA	Calera Capital		04/18/2008			135,428		13,571,826	1.010
000000-00-0	CERBERUS INSTITUTIONAL PARTNERS LP (SERIES FOUR)	NEW YORK	NY	Cerberus		03/07/2007			1,687,500		3,375,000	0.250
25588#-10-3	DLJ INVESTMENT PARTNERS II, L.P.	NEW YORK	NY	DLJ Partners		11/23/1999			2,335			1.250
000000-00-0	DOUGHTY HANSON & CO V	LONDON	EG	Doughty Hanson & Com		05/04/2007			282,154		10,900,401	0.750
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	TORONTO	ON	EdgeStone Capital Pa		04/18/2006			211,332		4,561,312	4.620
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	TORONTO	ON	EdgeStone Capital Pa		04/18/2006			196,449		4,909,703	4.620
000000-00-0	ELEVATION PARTNERS, LP	MENLO PARK	CA	Elevation Associates		12/13/2004			869,915		6,506,364	0.900
000000-00-0	EQT V FUND	STOCKHOLM	SW	EQT		11/10/2006			693,985		7,882,442	0.150
000000-00-0	ETHOS PE FUND V	JOHANNESBURG	SF	ETHOS CAPITAL		10/20/2006			73,300		4,011,550	2.340
000000-00-0	FRANCISCO PARTNERS II, LP	SAN FRANCISCO	CA	FRANCISCO PARTNERS		07/10/2006			353,250		4,710,000	0.790
000000-00-0	KOHLBERG INVESTORS V, LP	MOUNT KISCO	NY	Kohlberg & Co		12/28/2004			73,500		2,485,543	2.500
000000-00-0	KOHLBERG INVESTORS VI, LP	MOUNT KISCO	NY	Kohlberg & Co		06/20/2007			1,694,558		10,816,721	1.880
000000-00-0	KRG CAPITAL FUND III, LP	DENVER	CO	KRG Capital Partners		06/08/2005			335,753		3,165,942	2.330
000000-00-0	KRG CAPITAL FUND IV, LP	DENVER	CO	KRG Capital Partners		01/04/2008			895,568		20,536,561	1.250
000000-00-0	LEXINGTON V, LP	NEW YORK	NY	Lexington Partners		07/01/2003			68,038			0.500
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	NEW YORK	NY	Lincolnshire Partner		10/01/2004			145,600		4,509,748	2.600
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	NEW YORK	NY	Goldberg Lindsay & C		08/17/2006			1,356,358		4,166,286	0.550
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	NEW YORK	NY	MatlinPatterson Glob		07/30/2007			1,080,000		6,885,000	0.480
000000-00-0	MERIT MEZZANINE FUND IV	CHICAGO	IL	Merit Capital Partne		01/13/2005			1,758,242		3,732,967	4.400
000000-00-0	NATURAL GAS PARTNERS IX	STAMFORD	CT	Natural Gas Partners		03/28/2008			58,974		8,744,451	0.270
66705@-10-7	NORTHSTAR MEZZANINE PARTNER V	MINNEAPOLIS	MN	Northstar Capital, L		11/28/2007			95,107		17,970,379	4.490
000000-00-0	OAK HILL CAPITAL PARTNERS III	STAMFORD	CT	OAK HILL PARTNERS		03/11/2008			125,560		16,502,448	0.520
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	NEW YORK	NY	Odyssey Partners		08/27/2004			486,163		876,714	2.000
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	NEW YORK	NY	Odyssey Partners		12/10/2008			299,488		14,954,649	1.800
000000-00-0	PATRIA III, LP	SAO PAULO	BR	Patria-Brazilian PE		10/16/2008			786,204		7,038,797	1.920
70712#-10-8	PENINSULA FUND IV	DETROIT	MI	Peninsula Partners		09/30/2005			529,000		3,179,750	3.460
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	CHICAGO	IL	Prudential Capital G		04/28/2005			18,581		1,448,905	2.000
000000-00-0	SENTINEL CAPITAL PARTNERS III, LP	NEW YORK	NY	Sentinel Partners		05/20/2005			3,290		1,629,539	2.500
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP	NEW YORK	NY	Sentinel Partners		01/29/2009		331,404			12,468,596	1.830
000000-00-0	STERLING CAPITAL PARTNERS II, LP	BALTIMORE	MD	STERLING PARTNERS		08/18/2005			1,204,201		1,489,990	2.930
000000-00-0	STERLING CAPITAL PARTNERS III	WESTPORT	CT	STERLING CAPITAL		08/13/2007			784,922		9,787,894	1.420
000000-00-0	TENASKA POWER FUND II LP	OMAHA	NE	Tenaska, Inc.		10/15/2007			13,481		12,497,701	1.110
000000-00-0	TENASKA POWER FUND, LP	OMAHA	NE	Tenaska, Inc.		03/25/2005			7,020		609,660	2.660
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	GUERNSEY	GR	TFCP III		11/02/2006			1,633,653		12,374,750	0.340
000000-00-0	TPG VI	FORT WORTH	TX	PACIFIC TEXAS GROUP		05/22/2008			124,925		20,172,060	0.100
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	SAN FRANCISCO	CA	Vista Equity Partner		11/04/2008			103,648		10,741,167	1.750
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	NEW YORK	NY	Warburg Pincus		07/26/2005			304,000			0.310
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	NEW YORK	NY	Warburg Pincus		10/24/2007			1,130,500		21,479,500	0.180
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	WAYZATA	MN	Wayzata Partners		02/17/2006			134,062		59,774	1.020
000000-00-0	WCAS XI	NEW YORK	NY	Welsh Carson Anderso		02/13/2009		226,535			23,773,465	0.390

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
1599999. Joint Venture Interests - Common Stock - Unaffiliated								557,939	24,404,857		413,589,708	XXX
000000-00-0	EXCELLERE CAPITAL FUND LP	DENVER	CO	Excellere Partners,		03/27/2007			550,478		11,524,079	6.570
000000-00-0	LEHMAN CROSSROADS GROUP XVII	DALLAS	TX	LEHMAN BRO INVT MGMT		06/27/2005			360,000			16.000
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	NEW YORK	NY	Lexington Partners		06/25/2004			351,000		4,113,183	6.010
000000-00-0	TPF GENCO CO-INVESTMENT FUND LP	OMAHA	NE	Tenaska, Inc.		12/13/2006			101,748			7.410
1699999. Joint Venture Interests - Common Stock - Affiliated									1,363,226		15,637,262	XXX
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	NEW YORK	NY	BLACKSTONE GROUP		10/24/2008			86,783		23,367,520	1.000
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	NEW YORK	NY	Blackstone Group		04/21/2006			415,458		3,654,160	0.430
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	JER FUND III	MCLEAN	VA	JER Realty		01/05/2005			303,776			1.870
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	CONSHOHOCKEN	PA	KTR Capital Partners		10/24/2005			510,000			2.270
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			1,247,350		603,061	1.070
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			71,114		15,567,941	2.180
000000-00-0	ROCKPOINT REAL ESTATE FUND I	DALLAS	TX	Rockpoint Group		09/28/2004			418,754			1.380
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	DALLAS	TX	Rockpoint Group		09/28/2007			1,906,582		21,522,352	1.000
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	SAN FRANCISCO	CA	Rockwood Capital		10/19/2006			452,467		5,343,380	2.330
000000-00-0	STARWOOD HOSPITALITY I	GREENWICH	CT	Starwood Capital		01/10/2006			2,896,000			2.590
000000-00-0	WESTBROOK REAL ESTATE FUND VII	NEW YORK	NY	Westbrook Partners		12/03/2007			6,600,000		8,400,000	1.200
1799999. Joint Venture Interests - Real Estate - Unaffiliated									18,992,717		115,542,844	XXX
3999999. Total - Unaffiliated								557,939	49,843,318		536,646,102	XXX
4099999. Total - Affiliated									2,204,066		21,564,400	XXX
4199999 - Totals								557,939	52,047,384		558,210,502	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	DB REALTY MEZZ FUND II	NEW YORK	NY	Deutsche Bank	08/07/2002	12/31/2008	(85,482)	4,478				4,478		(81,004)	(81,004)				14,059
000000-00-0	DB REALTY PARALLEL FUND II LLC	NEW YORK	NY	DEUTSCHE BANK	08/07/2002	02/23/2009	91,004	(12,108)				(12,108)		78,896	78,896				(66,788)
000000-00-0	H/2 SPECIAL OPPORTUNITIES	STAMFORD	CT	H/2 Secured Credit P	06/25/2008	03/06/2009	(82,240)	(21,853)				(21,853)		(104,093)	(104,093)				2,059
000000-00-0	HARTFORD MEZZANINE INVESTORS I, LLC	HARTFORD	CT	HIMCO & Key	01/22/2007	10/02/2008	(36,368)	(3,149)				(3,149)		(39,517)	(39,517)				144
40450#-AA-5	HD SUPPLY / HUGHES SUPPLY / MIAMI CTL, DUE 2024	MIAMI	FL	DIRECT	01/01/2008	03/10/2009	28,524							28,524	28,524				417
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							(84,562)	(32,632)				(32,632)		(117,194)	(117,194)				(50,109)
000000-00-0	ALLBRIDGE INVESTMENTS FUND	NEW YORK	NY	ALLIED CAPITAL CORP	12/20/2007	06/23/2008	(105,202)	(487,595)			6,161	(481,434)		(586,636)	(586,636)				48,187
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated							(105,202)	(487,595)			6,161	(481,434)		(586,636)	(586,636)				48,187
13138@-10-6	CALTIUS PARTNERS III	LOS ANGELES	CA	Caltius Capital	09/03/2004	01/22/2009	(194,168)	(2,102)			535	(1,567)		(195,735)	(195,735)				4,372
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated							(194,168)	(2,102)			535	(1,567)		(195,735)	(195,735)				4,372
000000-00-0	1903 EQUITY FUND, LP	BOSTON	MA	Gordon Brothers	11/30/2006	12/31/2008	2,014				91	91		2,105	2,105				
000000-00-0	AIG HIGHSTAR CAPITAL II	NEW YORK	NY	AIG HIGHSTAR PARTNERS	05/24/2004	01/21/2009	(1,601,154)	(1,444,518)			12,588	(1,431,930)		(3,033,085)	(3,033,085)				1,405,975
000000-00-0	AIG HIGHSTAR CAPITAL III	NEW YORK	NY	AIG Global Investmen	05/25/2007	01/23/2009	8,159	(394)			34	(360)		7,798	7,798				
000000-00-0	APOLLO INVESTMENT FUND VI	PURCHASE	NY	Apollo Capital	05/11/2006	01/05/2009	257,250			71,861		(71,861)		185,389	185,389				
000000-00-0	APOLLO INVESTMENT FUND VII LP	NEW YORK	NY	Apollo Management	01/28/2008	03/20/2009	380,950	(94,913)				(94,913)		286,037	286,037				

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
03928#-10-9	ARCAP HIGH YEILD CMBS FUND II	IRVING	TX	Centerline Capital	06/28/2004	01/30/2009									149,942		149,942	149,942	
03927#-10-0	ARCAP HIGH YIELD CMBS FUND	IRVING	TX	Centerline Capital	09/05/2002	10/24/2008													77,651
000000-00-0	ARCLIGHT ENERGY PARTNERS II, LP	BOSTON	MA	ArcLight Partners	12/16/2003	09/26/2008	(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	11/27/2008	1,816,494	(221,568)			8,823	(212,745)	(90,254)	1,513,495	1,513,495				(129,514)
000000-00-0	AUDAX MEZZANINE FUND II	BOSTON	MA	Audax Group	11/30/2006	01/16/2009	30,878	(630)				(630)		30,248	30,248				713
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	NEW YORK	NY	Blackstone Group	01/30/2006	03/02/2009	5,057	(1,185)			9	(1,176)		3,881	3,881				
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	NEW YORK	NY	Blackstone Group	04/18/2007	03/02/2009	2,284				10	10		2,294	2,294				
000000-00-0	BRAIT IV LP	ILLOVO SANDTON 2196	SF	Brait	12/07/2006	01/26/2009	159,212	(15,138)				(15,138)		144,073	144,073				
25588#-10-3	DLJ INVESTMENT PARTNERS II, L.P.	NEW YORK	NY	DLJ Partners	11/23/1999	03/20/2009	42,598	(9,365)			187	(9,178)		33,420	33,420				837
000000-00-0	DOUGHTY HANSON & CO V	LONDON	EG	Doughty Hanson & Com	05/04/2007	01/02/2009	9,844	655			195	850	464	11,159	11,159				
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	TORONTO	ON	EdgeStone Capital Pa	04/18/2006	12/29/2008	1,519	(364)			12	(352)	55	1,223	1,223				
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	TORONTO	ON	EdgeStone Capital Pa	04/18/2006	03/26/2009	48,463	(9,518)			426	(9,092)		39,371	39,371				
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	EnerVest Management	06/22/2007	03/31/2009	1,634,174	443,085			21,376	464,461		2,098,637	2,098,637				
000000-00-0	FRANCISCO PARTNERS II, LP	SAN FRANCISCO	CA	FRANCISCO PARTNERS	07/10/2006	08/19/2008	1,041,669	110,619				110,619		1,152,288	1,152,288				(150,535)
000000-00-0	GTCR FUND VII	CHICAGO	IL	GTCR Golder Rauner	03/27/2000	03/27/2009	702,372	(287,283)				(287,283)		415,089	415,089				193,309
000000-00-0	GTCR FUND VII/A	CHICAGO	IL	GTCR Golder Rauner	01/19/2001	03/27/2009	109,753	(48,364)				(48,364)		61,389	61,389				34,717
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	NEW YORK	NY	Leeds Weld Associate	07/21/2004	07/17/2008	2							2	2				
000000-00-0	LEHMAN BROTHERS MERCHANT BANKING III, LP	NEW YORK	NY	Lehman Brothers Inve	11/17/2004	12/18/2008	1							1	1				
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	NEW YORK	NY	Goldberg Lindsay & C	08/17/2006	03/27/2009	21,486	(789)			106	(683)		20,803	20,803				
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	NEW YORK	NY	MatlinPatterson Glob	07/30/2007	02/20/2009	334,073	(91,331)		2,742		(94,073)		240,000	240,000				
000000-00-0	MERIT MEZZANINE FUND IV	CHICAGO	IL	Merit Capital Partne	01/13/2005	01/09/2009	519,065							519,065	519,065				(16,216)
66705@-10-7	NORTHSTAR MEZZANINE PARTNER V	MINNEAPOLIS	MN	Northstar Capital, L	11/28/2007	01/30/2009	47,531	(713)				(713)		46,818	46,818				
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	NEW YORK	NY	Odyssey Partners	08/27/2004	03/31/2009	138,977				329	329		139,306	139,306				
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	NEW YORK	NY	Odyssey Partners	12/10/2008	03/19/2009	127,871							127,871	127,871				
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	LONDON	GR	PARTNERS GROUP MGMT	06/27/2006	12/31/2008	(45,176)	(4,242)				(4,242)	(1,727)	(51,146)	(51,146)				407
70712#-10-8	PENINSULA FUND IV	DETROIT	MI	Peninsula Partners	09/30/2005	03/27/2009	25,045							25,045	25,045				411
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	PROVIDENCE	RI	Providence Equity Pa	03/16/2007	03/18/2009	210,476	(17,796)			1,465	(16,331)		194,145	194,145				
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	CHICAGO	IL	Prudential Capital G	04/28/2005	01/29/2009	26,990	1,845			76	1,921		28,912	28,912				457
000000-00-0	STERLING CAPITAL PARTNERS II, LP	BALTIMORE	MD	STERLING PARTNERS	08/18/2005	02/03/2009	(287,063)	(47,694)			2,495	(45,199)		(332,263)	(332,263)				15,583
000000-00-0	TENASKA POWER FUND II LP	OMAHA	NE	Tenaska, Inc.	10/15/2007	01/07/2009	351,024	5,562			7,431	12,993		364,017	364,017				
000000-00-0	TENASKA POWER FUND, LP	OMAHA	NE	Tenaska, Inc.	03/25/2005	03/26/2009	416,658				4,739	4,739		421,398	421,398				
000000-00-0	TPG V	FORT WORTH	TX	TEXAS PACIFIC GRP	06/27/2006	01/20/2009	1,850,704	(55,595)		260,500		(316,095)		1,534,608	1,534,608				
000000-00-0	TPG VI	FORT WORTH	TX	PACIFIC TEXAS GROUP	05/22/2008	01/06/2009	191	(31)		27		(58)		134	134				
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	WAYZATA	MN	Wayzata Partners	02/17/2006	01/15/2009	(853,579)	(150,426)				(150,426)		(1,004,006)	(1,004,006)				78,441
000000-00-0	WIND POINT PARTNERS VI, LP	SOUTHFIELD	MI	Wind Point Partners	02/15/2006	03/02/2009	(80,677)	(16,774)			212	(16,562)		(97,239)	(97,239)				4,334
1599999. Joint Venture Interests - Common Stock - Unaffiliated							7,160,443	(2,031,425)		335,130	60,604	(2,305,951)	(91,462)	4,763,030	4,912,972		149,942	149,942	1,532,073
000000-00-0	CALTIUS MEZZANINE PARTNERS II-A, L.P. (FKA LIBRA)	LOS ANGELES	CA	Caltius Capital	08/16/2001	07/17/2008	(8,195)	(1,395)				(1,395)		(9,590)	(9,590)				123
000000-00-0	FIMI OPPORTUNITY FUND II	TEL AVIV	IS	FIMI Opportunity LTD	10/11/2005	12/16/2008	66,269	(10,729)				(10,729)		55,540	55,540				(567)
000000-00-0	LEHMAN CROSSROADS GROUP XVII	DALLAS	TX	LEHMAN BRO INVT MGMT	06/27/2005	12/05/2008	12,976	(1,197)				(1,197)		11,779	11,779				(17)
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	NEW YORK	NY	Lexington Partners	06/25/2004	03/31/2009	76,299	(1,532)			37	(1,495)		74,805	74,805				(48)
000000-00-0	TPF GENCO CO-INVESTMENT FUND LP	OMAHA	NE	Tenaska, Inc.	12/13/2006	02/26/2009	1,399,602	(106,627)				(106,627)		1,292,975	1,292,975				
1699999. Joint Venture Interests - Common Stock - Affiliated							1,546,951	(121,480)			37	(121,443)		1,425,509	1,425,509				(509)
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	GEM REALTY FUND III	CHICAGO	IL	GEM Realty Capital I	10/26/2005	07/16/2008	(158,184)	(454)				(454)		(158,638)	(158,638)				4,822
000000-00-0	JER FUND III	MCLEAN	VA	JER Realty	01/05/2005	01/31/2008	120,044	(18,422)			1,406	(17,016)		103,028	103,028				(1,258)
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	CONSHOHOCKEN	PA	KTR Capital Partners	10/24/2005	01/05/2009	20,043	(3,877)			67	(3,810)		16,234	16,234				39
000000-00-0	RLJ URBAN LODGING FUND II, LP	BETHESDA	MD	RLJ Capital Partners	06/12/2006	02/12/2009	170,658	(9,855)				(9,855)		160,803	160,803				(1,727)
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	DALLAS	TX	Rockpoint Group	09/29/2005	01/30/2008	(136,013)	(11,416)		27,199	767	(37,848)		(173,861)	(173,861)				3,677
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	NEW YORK	NY	Westbrook Partners	05/05/2006	06/30/2008	(359,148)	(179,356)			2,373	(176,983)		(536,132)	(536,132)				31,634
1799999. Joint Venture Interests - Real Estate - Unaffiliated							(307,924)	(232,195)		27,199	4,834	(254,560)		(562,484)	(562,484)				37,187
71603@-10-0	PETERMAN HOLDINGS CO, LLC	BOSTON	MA	HANCOCK MEZZ PARTNER	02/05/2009	02/04/2009									22,502		22,502	22,502	
000000-00-0	SAFE HARBOR LP	GRAND CAYMAN ISLANDS	CI	BEACON HILL ASSET MG	03/01/2002	01/26/2009	860,603							860,603	916,867		56,264	56,264	
1999999. Joint Venture Interests - Other - Unaffiliated							860,603							860,603	939,369		78,766	78,766	
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				

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
2099999. Joint Venture Interests - Other - Affiliated							94,396	(4,398)				(4,398)		89,998	89,998				
00935Q-10-2	US AIRWAYS	WILMINGTON	DE	EXCHANGE	07/30/2003	03/11/2009	72,281							72,281	72,281				
00935S-10-8	US AIRWAYS	WILMINGTON	DE	EXCHANGE	07/30/2003	03/11/2009	60,302							60,302	60,302				
00935T-10-6	US AIRWAYS	WILMINGTON	DE	EXCHANGE	07/30/2003	03/11/2009	60,302							60,302	60,302				
3799999. Any Other Class of Assets - Unaffiliated							192,885							192,885	192,885				
3999999. Total - Unaffiliated							7,627,277	(2,298,354)		362,329	65,973	(2,594,710)	(91,462)	4,941,105	5,169,813		228,708	228,708	1,523,523
4099999. Total - Affiliated							1,536,145	(613,473)			6,198	(607,275)		928,871	928,871				47,678
4199999 - Totals							9,163,422	(2,911,827)		362,329	72,171	(3,201,985)	(91,462)	5,869,976	6,098,684		228,708	228,708	1,571,201

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)
3133XP-2W-3	FED HM LN BK BD 02/27/2013		03/04/2009	J. P. MORGAN SECURITIES, INC.		51,985,500	50,000,000	37,500	1FE
3134A4-SA-3	FREDDIE MAC 01/15/2013		03/04/2009	BARCLAYS BANK		54,296,550	50,000,000	312,500	1
912828-HY-9	US TREASURY N/B 04/30/2013		03/10/2009	Various		424,727,910	400,000,000	4,454,420	1
0399999. Bonds - U.S. Governments						531,009,960	500,000,000	4,804,420	XXX
451738-AA-6	IIRSA NORTE FINANCE LIMITED (05/30/2024	F	11/30/2008	SCHEDULED PAY UP		1,005,765	1,005,765		2FE
1099999. Bonds - All Other Governments						1,005,765	1,005,765		XXX
25113P-AX-3	DETROIT MI COP RETIREMENT SYS 06/15/2013		03/18/2009	TRANSFER		7,495,000	7,495,000	87,187	2FE
602245-UM-2	MILWAUKEE CNTY WI G O PENSION 12/01/2028		03/20/2009	J. P. MORGAN SECURITIES, INC.		5,000,000	5,000,000		1FE
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						12,495,000	12,495,000	87,187	XXX
3133TM-Z3-3	FHR 2205 ZA 08/15/2028		03/01/2009	SCHEDULED PAY UP		129,171	129,171		1
31339N-2C-9	FHR 2398 ZP 01/15/2032		03/01/2009	SCHEDULED PAY UP		333,840	333,840		1
31394J-N2-9	FHR 2676E LG 06/15/2032		03/30/2009	DEUTSCHE BANK SECURITIES		8,866,463	8,505,000	35,438	1
31394P-J6-1	FHR 2736A PD 03/15/2032		03/31/2009	GOLDMAN, SACHS & CO.		10,418,750	10,000,000	2,778	1Z
31394R-MD-8	FHR 2752A PG 10/15/2032		03/30/2009	DEUTSCHE BANK SECURITIES		22,138,358	21,243,000	88,513	1
31394W-M7-0	FHR 2777E PE 04/15/2033		03/31/2009	GOLDMAN, SACHS & CO.		36,449,221	35,000,000	9,722	1
31394W-SH-2	FHR 2778 JD 12/15/2032		03/31/2009	GOLDMAN, SACHS & CO.		31,409,800	30,170,000	8,381	1Z
31395U-XT-3	FHR 2991D QE 08/15/2034		03/31/2009	MORGAN STANLEY DEAN WITTER		5,467,760	5,248,000	1,458	1
31395X-MW-2	FHR 3015E EM 10/15/2033		03/30/2009	BARCLAYS BANK		15,639,258	15,000,000	62,500	1
31396E-ZB-5	FHR 3062 MZ 03/15/2035		03/01/2009	SCHEDULED PAY UP		154,934	154,934		1
31396E-GF-7	FHR 3079 MD 03/15/2034		03/30/2009	BARCLAYS BANK		23,233,012	22,304,250	92,934	1
31397J-WQ-3	FHR 3349 ZL 07/15/2037		01/01/2009	SCHEDULED PAY UP		13,995	13,995		1
31393D-ZD-6	FNR 0373A GA 05/25/2031		03/30/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		10,099,907	9,999,908	972	1
649902-CQ-4	NEW YORK ST DORM PERS INC EDU 03/15/2013		03/18/2009	TRANSFER		10,190,000	10,190,000	4,373	1FE
649902-EZ-2	NEW YORK ST DORM PERS INC EDU 03/15/2013		03/18/2009	TRANSFER		14,259,922	14,460,000	6,266	1FE
88948A-AN-7	TOLL ROAD VA INVESTOR PARTNER 02/15/2013		03/18/2009	TRANSFER		8,989,983	11,000,000		1FE
3199999. Bonds - U.S. Special Revenues						197,794,373	193,752,098	313,334	XXX
00437#-AA-7	ACCUBUILT (HANCOCK MEZZ) 15% 05/17/2012		02/01/2009	SCHEDULED PAY UP		11,061	11,061		5
001192-AC-7	AGL CAPITAL CORPORATION 04/15/2013		03/18/2009	TRANSFER		16,263,445	16,500,000	312,056	2FE
88089M-AA-8	ALLSTATE/SAGE I SYNTHETIC CDO 06/20/2014		03/20/2009	EXCHANGE		61,975,000	65,000,000		3FE
025816-AQ-2	AMERICAN EXPRESS 07/15/2013		03/18/2209	TRANSFER		3,481,155	3,500,000	29,859	1FE
02580H-AC-0	AMERICAN EXPRESS BK FSB 12/09/2011		03/04/2009	BARCLAYS BANK		15,444,120	15,000,000	110,250	1FE
02666Q-B6-9	AMERICAN HONDA FINANCE 04/02/2013		03/18/2009	TRANSFER		4,304,761	4,450,000	94,902	1FE
06050B-AG-6	BANK OF AMERICA CORP 04/30/2012		03/04/2009	BARCLAYS BANK		9,966,540	10,000,000	20,417	1FE
06050B-AK-7	BANK OF AMERICA CORP 06/22/2012		03/09/2009	BANK OF AMERICA		30,000,000	30,000,000		1FE
075887-AS-8	BECTON DICKINSON 04/15/2013		03/18/2009	TRANSFER		1,228,367	1,250,000	24,172	1FE
990648-9A-7	BLB WORLDWIDE HOLDINGS, INC. 08/11/2011		01/05/2009	SCHEDULED PAY UP		843	843		5FE
05555#-AC-8	BOB EVANS FARMS INC SR UNSEC 07/28/2014		02/24/2009	VARIOUS		(16,714)			2
10112R-AB-0	BOSTON PROPERTIES INC 01/15/2013		03/18/2009	TRANSFER		5,200,431	5,000,000	54,688	2FE
11442#-AA-7	BROOKS PROVISIONS, LLC (14% S 04/28/2013		12/30/2008	SCHEDULED PAY UP		4,631	4,631		5
119882-9I-1	BUFFETS, INC. DIP PFLC 05/31/2009		02/27/2009	SCHEDULED PAY UP		1,368	1,368		4FE
119882-9F-7	BUFFETS, INC. DIP TERM LOAN B 05/31/2009		02/27/2009	SCHEDULED PAY UP		12,907	12,907		4FE
119883-A@-5	BUFFETS, INC. PRE-PETITION PF 05/01/2013		03/02/2009	SCHEDULED PAY UP		3,006	3,006		6*
119883-A*-7	BUFFETS, INC. PRE-PETITION TE 11/01/2013		02/27/2009	SCHEDULED PAY UP		29,399	29,399		6
127391-AA-8	CADETS TRUST 2003-1 07/15/2013	I	03/18/2009	TRANSFER		7,488,135	7,500,000	63,000	1
13342B-AB-1	CAMERON INTL CORP 2.500000% 0 06/15/2026		02/23/2009	Various		3,392,626	3,400,000	16,368	2FE
136375-BH-4	CANADIAN NAT'L RAILWAYS 03/15/2013	A	03/18/2009	TRANSFER		5,785,405	6,000,000	2,200	1FE
16678R-AV-9	CCMFC 2004-1A V1 01/25/2035		12/01/2008	DIRECT			487		1FE
16678R-BW-6	CCMFC 2004-3 B1 08/25/2035		01/01/2009	DIRECT			1,803		3FE
16678R-CE-5	CCMFC 2004-4A B1 10/25/2035		01/01/2009	DIRECT			4,341		2FE
16678R-BT-3	CCMFC 2004-A B1 03/25/2035		01/01/2009	DIRECT			2,324		3FE
16678R-CM-7	CCMFC 2004-B B1 10/25/2035		01/01/2009	DIRECT			7,008		1FE
166751-AK-3	CHEVRON CORP 03/03/2012		02/26/2009	BARCLAYS BANK		7,999,520	8,000,000		1FE
995481-9E-0	CHS COMMUNITY HEALTH SYSTEMS, 07/25/2014		01/22/2009	CREDIT SUISSE FIRST BOSTON		610,869	610,869		3FE
17275R-AE-2	CISCO SYSTEMS INC 02/15/2019		02/09/2009	GOLDMAN, SACHS & CO.		4,988,700	5,000,000		1FE
172895-A@-3	CITATION CORP. PIK TERM LOAN 04/06/2013		12/30/2008	SCHEDULED PAY UP		25,429	25,429		5
17313U-AE-9	CITIGROUP INC 04/30/2012		03/04/2009	BARCLAYS BANK		9,974,000	10,000,000	20,660	1FE
178566-AB-1	CITY NATIONAL CORP 02/15/2013		03/18/2009	TRANSFER		999,721	1,000,000	4,698	1FE
191216-AL-4	COCA-COLA CO 03/15/2014		03/03/2009	BANK OF AMERICA		7,465,875	7,500,000		1FE
191216-AM-2	COCA-COLA CO 03/15/2019		03/03/2009	BANK OF AMERICA		2,476,925	2,500,000		1FE
191219-BG-8	COCA-COLA ENTERPRISES 09/30/2009		03/30/2009	VARIOUS		182,565	182,565		1FE
191219-BU-7	COCA-COLA ENTERPRISES 03/01/2012		02/17/2009	BANK OF AMERICA		9,981,200	10,000,000		1FE
205887-BD-3	CONAGRA FOODS INC 06/15/2017		01/27/2009	BARCLAYS BANK		4,899,200	5,000,000	36,369	2FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
20825C-AS-3	CONOCOPHILLIPS 02/01/2014		01/29/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		7,977,520	8,000,000		1FE
126408-GL-1	CSX CORP 03/15/2013		03/18/2009	TRANSFER		1,996,096	2,000,000	958	2FE
23386#-AF-9	DAIRY FARMERS OF AMERICA SER 03/21/2013		03/18/2009	TRANSFER		3,000,000	3,000,000	72,423	2
25746U-AT-6	DOMINION RESOURCES INC 2.1250 12/15/2023		02/23/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,058,160	2,000,000	8,382	2FE
26138E-AG-4	DR PEPPER SNAPPLE GROUP 05/01/2013		03/18/2009	TRANSFER		5,095,953	5,000,000	116,450	2FE
26207P-BM-1	DRIVE 2005-3, A-4 06/17/2013		03/18/2009	TRANSFER		15,541,203	15,541,777	6,592	1FE
233326-AB-3	DST SYSTEMS INC 4.125000% 08/ 08/15/2023		02/10/2009	Various		1,449,068	1,500,000	30,479	2
26442E-AA-8	DUKE ENERGY OHIO INC 04/01/2019		03/18/2009	DEUTSCHE BANK SECURITIES		1,999,200	2,000,000		1FE
268317-AA-2	ELECTRICITE DE FRANCE 01/26/2014	F	01/21/2009	BANK OF AMERICA		9,960,300	10,000,000		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
320806-AP-7	FIRST MARYLAND BANCORP 06/01/2009		03/30/2009	VARIOUS		52,549	52,549		2FE
341081-FB-8	FLORIDA POWER & LIGHT 04/01/2039		03/27/2009	CITIBANK		6,093,977	6,015,000	13,941	1FE
D2736#-AB-5	FRITZ DRAXLMAIER GMBH & CO, S 04/07/2009	F	01/28/2009	VARIOUS		(13,792)			3
369550-AK-4	GENERAL DYNAMICS CORP 05/15/2013		03/18/2009	TRANSFER		2,446,543	2,500,000	36,302	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-AM-9	GENERAL ELEC CAP CORP 03/11/2011		03/09/2009	MORGAN STANLEY DEAN WITTER		15,000,000	15,000,000		1FE
370334-BH-6	GENERAL MILLS INC 02/15/2019		01/29/2009	J. P. MORGAN SECURITIES, INC.		4,995,700	5,000,000		2FE
37943T-AB-4	GLOBALSANTAFE CORP 02/15/2013		03/18/2009	TRANSFER		2,978,439	2,920,000	13,383	2FE
36186C-AQ-6	GMAC LLC 11/01/2031		12/31/2008	EXCHANGE		1,260,000	2,000,000		5FE
36186C-AW-3	GMAC LLC 12/01/2014		12/31/2008	EXCHANGE		2,982,000	4,200,000		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-AJ-0	GOLDMAN SACHS GROUP INC 03/15/2011		03/12/2009	GOLDMAN, SACHS & CO.		20,000,000	20,000,000		1FE
38146F-AL-5	GOLDMAN SACHS GROUP INC 03/15/2012		03/12/2009	GOLDMAN, SACHS & CO.		20,000,000	20,000,000		1FE
36230*-AA-4	GPX INTERNATIONAL TIRE CORP. 03/31/2012		02/19/2009	SCHEDULED PAY UP		59,137	59,137		5
392484-A@-0	GREEKTOWN HOLDINGS LLC DELAYE 06/01/2009		02/27/2009	Various		356,205	356,205		3
99999@-CP-6	H2 CREDIT PARTNERS (FKA COP I 06/19/2012	F	12/19/2008	EXCHANGE			94,849		5Z
225470-QV-8	HEMT 2005-5, A1A 04/25/2036		12/09/2008	CREDIT SUISSE FIRST BOSTON CORPORATION				(4,574)	2FE
806407-AB-8	HENRY SCHEIN INC 3.000000% 08 08/15/2034		02/12/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,030,000	1,000,000	250	1
438516-AY-2	HONEYWELL INTERNATIONAL 02/15/2014		02/17/2009	J. P. MORGAN SECURITIES, INC.		4,986,800	5,000,000		1FE
438516-AK-2	HONEYWELL INTL 03/01/2010		01/28/2009	VARIOUS		172,070	172,070		1FE
445681-B@-7	HUNTER DOUGLAS N.V. SER E 5.0 05/28/2013	F	03/18/2009	TRANSFER		4,000,000	4,000,000	61,233	1
Q4877#-AB-6	ILUKA RESOURCES 5.25% SER B S 06/12/2013	F	03/18/2009	TRANSFER		5,000,000	5,000,000	70,000	2
45683#-AB-1	INFRASTRUX GROUP, INC. TERM L 11/03/2012		02/27/2009	SCHEDULED PAY UP		5,578	5,578		5
46849L-SB-8	JACKSON NATL LIFE GLOBAL 05/08/2013		03/18/2009	TRANSFER		9,962,056	10,000,000	194,097	1FE
481247-AA-2	JPMORGAN CHASE & CO 12/01/2011		03/06/2009	FTN FINANCIAL		10,303,400	10,000,000	85,938	1FE
481247-AJ-3	JPMORGAN CHASE & CO 06/15/2012		02/18/2009	J. P. MORGAN SECURITIES, INC.		50,000,000	50,000,000		1FE
49328C-AA-3	KEY BANK NA 06/15/2012		03/05/2009	BARCLAYS BANK		15,350,937	14,861,000	112,283	1FE
501044-CE-9	KROGER CO 02/01/2013		03/18/2009	TRANSFER		1,257,472	1,250,000	8,976	2FE
52108H-4W-1	LBUBS 2005-C3, AJ 07/15/2040		01/28/2009	VARIOUS		1,648,433	1,648,433		1FE
12495*-AA-5	LEE MEMORIAL 2 (2007 CTL TRAN 01/10/2034		02/09/2009	KEYBANK NATIONAL ASSOCIATION		12,224,120	10,000,000		1Z
123113-BZ-1	Legacy Partners Realty Fund 01/01/1		03/31/2009	VARIOUS		6,365,211	6,365,211		6Z
524660-AS-6	LEGGETT & PLATT INC 04/01/2013		03/18/2009	TRANSFER		2,074,542	2,091,000	45,590	1FE
539439-AC-3	LLOYDS BANKING GROUP PLC 09/29/2049	F	01/19/2009	EXCHANGE		5,000,000	5,000,000	96,195	4FE
539439-AD-1	LLOYDS BANKING GROUP PLC 09/29/2049	F	01/19/2009	EXCHANGE		14,106,915	15,000,000	266,400	4FE
539439-AF-6	LLOYDS BANKING GROUP PLC 05/19/2049	F	01/19/2009	EXCHANGE		10,000,000	10,000,000	107,252	4FE
54600@-AL-3	LOUIS DREYFUS CORP SR UNSEC N 12/17/2009		03/30/2009	VARIOUS		75,199	75,199		2
55659R-AC-2	MADISON AVENUE CDO II, LIMITE 03/24/2014		03/24/2009	SCHEDULED PAY UP		561,678	561,678		6FE
57037@-AE-5	MARK ANDY 15% SR SUB NOTES (H 04/08/2014		03/15/2009	SCHEDULED PAY UP		6,774	6,774		5Z
55382*-AB-8	MCNEIL TECH SR SUB (HANCOCK M 09/13/2013		01/01/2009	SCHEDULED PAY UP		7,315	7,315		5
58505@-AA-4	MEDTRONIC, INC. (UNITED STATE 02/15/2013		03/18/2009	ALLSTATE LIFE INSURANCE CO		14,514,396	14,472,731	175,602	1
587405-AB-7	MERCANTILE BANKSHARES 04/15/2013		03/18/2009	TRANSFER		1,468,256	1,500,000	29,484	1FE
592179-JG-1	MET LIFE GLOB FUNDING I 04/10/2013		03/18/2009	TRANSFER		4,996,926	5,000,000	112,465	1FE
61757U-AN-0	MORGAN STANLEY 03/13/2012		03/10/2009	MORGAN STANLEY DEAN WITTER		20,000,000	20,000,000		1FE
55406*-AA-2	MULTIAD SVC INC 14.5% SR SUB 11/07/2014		01/31/2009	SCHEDULED PAY UP		6,618	6,618		5
63250@-AC-7	NATIONAL AMUSEMENTS INC. SER 12/19/2010		02/24/2009	Various		4,500,656	2,164,445		2
641423-BY-3	NEVADA POWER CO 03/15/2019		02/25/2009	WACHOVIA SECURITIES		9,492,115	9,500,000		2FE
651639-AK-2	NEWMONT MINING CORP 3.000000% 02/15/2012		01/28/2009	CITIGROUP GLOBAL MARKETS		500,000	500,000		2Z
669729-B#-1	NORWOOD PROM. PRODUCTS TERM A 08/16/2009		01/05/2009	SCHEDULED PAY UP		55,257	55,257		6
66972#-AA-9	NORWOOD PROM. PRODUCTS TERM B 08/16/2011		12/31/2008	SCHEDULED PAY UP		82,658	82,658		6
66989H-AA-6	NOVARTIS CAPITAL CORP 02/10/2014		02/04/2009	SALOMON SMITH BARNEY		9,989,700	10,000,000		1FE
66989G-AA-8	NOVARTIS SECS INVEST LTD 02/10/2019	F	02/04/2009	J. P. MORGAN SECURITIES, INC.		5,989,320	6,000,000		1FE
991673-9G-1	NRG ENERGY, INC. TERM LOAN 02/01/2013		03/10/2009	SCHEDULED PAY UP		239	239		3FE
677415-CD-1	OHIO POWER COMPANY 02/15/2013		03/18/2009	TRANSFER		7,603,683	7,530,000	37,964	2FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
6944P0-AH-8	PACIFIC LIFE GLOBAL FNDG 04/15/2013		03/18/2009	TRANSFER		4,998,000	5,000,000	109,438	1FE
990566-9A-1	PANAMSAT CORP. (AKA INTELSAT) 01/03/2014		01/02/2009	VARIOUS		56,634	56,634		1Z
G7325#-AB-7	PAPERLINX LTD/PAPER AUSTRALIA 02/11/2014	D	02/24/2009	VARIOUS		(162,500)			4
706451-BG-5	PEMEX PROJ FDG MASTER TR 06/15/2035	F	01/26/2009	EXCHANGE		2,590,782	2,500,000	18,863	2FE
71343P-AF-8	PEPSIAMERICAS INC 02/15/2014		02/09/2009	BANK OF AMERICA		4,968,450	5,000,000		1FE
713448-BK-3	PEPSICO INC 03/01/2014		02/25/2009	WARBURG DILLION READ LLC		2,993,640	3,000,000		1FE
G7153#-AD-1	PERSIMMON SERIES B SENIOR NOT 07/20/2009	F	03/13/2009	VARIOUS		(20,000)			2
74005P-AL-8	PRAXAIR INC 06/01/2013		03/18/2009	TRANSFER		4,647,802	4,750,000	55,766	1FE
742718-DM-8	PROCTER & GAMBLE CO 02/15/2015		02/03/2009	J. P. MORGAN SECURITIES, INC.		9,958,000	10,000,000		1FE
742718-DN-6	PROCTER & GAMBLE CO 02/15/2019		02/03/2009	J. P. MORGAN SECURITIES, INC.		7,985,920	8,000,000		1FE
749768-AA-5	RABOBANK CAPITAL FUND II 01/01/9999	R	01/01/2009	VARIOUS		10,149,528	10,149,528		1
68578@-AA-5	RBS ORECK TERM LOAN 02/02/2012		02/27/2009	SCHEDULED PAY UP		8,625	8,625		5*
7591EA-AB-9	REGIONS BANK 12/09/2011		03/04/2009	BARCLAYS BANK		10,321,700	10,000,000	75,833	1FE
767201-AE-6	RIO TINTO FIN USA LTD 07/15/2013	F	03/18/2009	TRANSFER		9,967,232	10,000,000	102,813	2FE
771196-AN-2	ROCHE HLDGS INC 03/01/2012		02/18/2009	J. P. MORGAN SECURITIES, INC.		4,973,500	5,000,000		1FE
771196-AQ-5	ROCHE HLDGS INC 03/01/2014		02/18/2009	J. P. MORGAN SECURITIES, INC.		14,891,100	15,000,000		1FE
80104M-BG-2	SANKATY HIGH YIELD PARTNERS I 11/30/2009		02/24/2009	VARIOUS		318,206	318,206		4FE
842400-EE-9	SOUTHERN CAL EDISON 01/15/2010		01/28/2009	VARIOUS		78,550	78,550		1FE
842400-FL-2	SOUTHERN CAL EDISON 03/15/2039		03/30/2009	CANTOR, FITZGERALD & CO.		1,237,188	1,250,000	2,521	1FE
85744R-AB-8	STATE STREET CORP 09/15/2011		03/17/2009	GOLDMAN, SACHS & CO.		10,000,000	10,000,000		1FE
990909-9A-3	SUN HEALTHCARE GROUP, INC. TE 04/19/2014		01/28/2009	EXCHANGE		95,409	95,409		4FE
87612E-AM-8	TARGET CORP 06/15/2013		03/18/2009	TRANSFER		1,203,919	1,250,000	12,917	1FE
872384-AB-8	TEPPCO PARTNERS, L.P. 02/01/2013		03/18/2009	TRANSFER		8,252,635	8,000,000	63,972	2FE
893830-AV-1	TRANSOCEAN INC 1.500000% 12/1 12/15/2037		02/17/2009	KBC FINANCIAL PRODUCTS USA INC		1,685,000	2,000,000	5,000	2FE
904764-AJ-6	UNILEVER CAPITAL CORP 02/15/2014		02/09/2009	MORGAN STANLEY DEAN WITTER		11,984,160	12,000,000		1FE
904764-AK-3	UNILEVER CAPITAL CORP 02/15/2019		02/09/2009	MORGAN STANLEY DEAN WITTER		2,996,910	3,000,000		1FE
905266-AA-0	UNION BANK NA 03/16/2012		03/11/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		8,000,000	8,000,000		1FE
905266-AB-8	UNION BANK NA 03/16/2011		03/11/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		10,000,000	10,000,000		1FE
907818-CY-2	UNION PACIFIC CORP 01/31/2013		03/18/2009	TRANSFER		14,982,883	15,000,000	109,000	2FE
91019P-CR-1	UNITED DOMINION RLTY TR 06/01/2013		03/18/2009	TRANSFER		998,083	1,000,000	17,982	2FE
911312-AL-0	UNITED PARCEL SERVICE 04/01/2014		03/19/2009	CITIBANK		1,995,560	2,000,000		1FE
991841-9C-3	US SHIPPING PARTNERS L.P. TER 08/06/2012		12/31/2008	SCHEDULED PAY UP		5,534	5,534		5FE
92857T-AG-2	VODAFONE AIRTOUCH 02/15/2010	F	01/28/2009	VARIOUS		86,035	86,035		1FE
931142-BE-2	WAL-MART STORES 08/10/2009		01/28/2009	VARIOUS		119,427	119,427		1FE
93933W-AB-2	WASHINGTON MUTUAL BK FA 08/15/2014		01/28/2009	VARIOUS		485,801	485,801		6FE
94106L-AT-6	WASTE MANAGEMENT INC 03/11/2015		02/23/2009	DEUTSCHE BANK SECURITIES		4,982,500	5,000,000		2FE
G9546#-AA-9	WESTBURY PLC SER A 04/16/2010	F	03/13/2009	VARIOUS		(100,000)			2
G9546#-AB-7	WESTBURY PLC SER B 04/16/2013	F	03/13/2009	Various		9,750,238	10,000,000	239,400	2
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						771,134,657	772,247,511	3,431,441	XXX
002927-AA-9	ABBEY NATL CAP 01/01/9999	R	01/01/2009	VARIOUS		17,001,338	17,000,000		1FE
003723-AA-1	ABN AMRO NA HOLDING CAP 01/01/9999	R	01/01/2009	VARIOUS		15,659,225	15,000,000		3FE
00846N-AA-5	AGFC CAPITAL TRUST I 01/15/2067		01/01/2009	VARIOUS		2,388,470	10,000,000		3FE
00845W-AD-0	AGFIRST FARM CREDIT BANK 01/01/9999		01/01/2009	VARIOUS		10,000,000	10,000,000		1FE
025816-AU-3	AMERICAN EXPRESS 09/01/2066		01/01/2009	VARIOUS		17,893,541	17,000,000		2FE
04622D-AA-9	ASSURED GUARANTY US HLDG 12/15/2066		01/01/2009	VARIOUS		9,980,562	10,000,000		1FE
001822-AB-1	AUST & NZ BANKING GROUP 01/01/9999	R	01/01/2009	VARIOUS		9,821,783	10,000,000		1FE
054536-AB-3	AXA SA 01/01/9999		01/01/2009	VARIOUS		10,000,000	10,000,000		2FE
054536-AC-1	AXA SA 01/01/9999		01/01/2009	VARIOUS		15,000,000	15,000,000		2FE
055654-AA-5	BANCO SANTANDER 11/03/2009	F	01/01/2009	VARIOUS		15,976,409	16,000,000		1FE
055654-AB-3	BANCO SANTANDER 09/14/2010	F	01/01/2009	VARIOUS		11,572,854	11,300,000		1FE
G07672-AB-7	BANK OF IRELAND PERP 01/01/9999	F	01/01/2009	VARIOUS		4,181,545	5,000,000		3FE
G40096-AA-0	BANK OF SCOTLAND PERP 01/01/9999	F	01/01/2009	VARIOUS		5,254,597	6,130,000		1FE
065379-AB-5	BANK OF TOKYO-MITSUBISHI GLOB 04/15/2010	F	01/01/2009	VARIOUS		17,389,801	17,000,000		1FE
06738C-82-8	BARCLAYS BANK PLC 01/01/9999	F	01/01/2009	VARIOUS		20,044,295	20,000,000		1FE
06738C-AG-4	BARCLAYS BANK PLC 06/15/2032	F	01/01/2009	VARIOUS		13,000,000	13,000,000		1FE
06739F-EY-3	BARCLAYS BANK PLC 01/01/9999	F	01/01/2009	VARIOUS		24,151,162	25,000,000		1FE
06738C-AD-1	BARCLAYS BK PLC 12/15/2009	F	01/01/2009	VARIOUS		996,491	1,000,000		1FE
06738C-AF-6	BARCLAYS BK PLC 01/01/9999	F	01/01/2009	VARIOUS		15,565,881	15,000,000		1FE
05530A-AA-3	BB&T CAPITAL TRUST II 06/07/2036		01/01/2009	VARIOUS		7,969,323	8,000,000		1FE
073294-AA-8	BB&T CAPITAL TRUST IV 06/12/2057		01/01/2009	VARIOUS		5,000,000	5,000,000		1FE
055291-AC-2	BBV INTL FIN UNSEC SUB 12/01/2025	F	01/01/2009	VARIOUS		18,240,361	20,000,000		1FE
05530R-AB-4	BBVA INTL PREF UNIPERSON 01/01/9999	F	01/01/2009	VARIOUS		10,000,000	10,000,000		1FE
05565A-AA-1	BNP PARIBAS 01/01/9999	F	01/01/2009	VARIOUS		3,406,053	3,500,000		1FE

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05565A-AB-9	BNP PARIBAS 01/01/9999	F	01/01/2009	VARIOUS		20,000,000	20,000,000		1FE
05566G-AA-7	BNP PARIBAS LLC 01/15/2015	R	01/01/2009	VARIOUS		22,502,491	22,500,000		1FE
05567S-AA-0	BNSF FUNDING TRUST I 12/15/2055		01/01/2009	VARIOUS		13,104,773	13,000,000		2FE
05568A-AA-8	BOI CAPITAL FUNDING NO 3 01/01/9999	F	01/01/2009	VARIOUS		14,570,276	15,000,000		3FE
124789-AA-6	CBA CAPITAL TRUST I 01/01/9999		01/01/2009	VARIOUS		14,935,051	15,000,000		1FE
12480W-AA-1	CBG FLORIDA REIT CORP 01/01/9999		01/01/2009	VARIOUS		15,000,000	15,000,000		5FE
171232-AP-6	CHUBB CORP 03/29/2067		01/01/2009	VARIOUS		9,990,725	10,000,000		1FE
12479B-AA-0	COMMONWEALTH BANK AUST 01/01/9999	F	01/01/2009	VARIOUS		29,815,272	30,000,000		1FE
21869M-AA-5	CORESTATES CAPTL 02/15/2027		01/01/2009	VARIOUS		14,751,983	15,000,000		1FE
225313-AA-3	CREDIT AGRICOLE (LONDON) 01/01/9999	F	01/01/2009	VARIOUS		50,000,000	50,000,000		1FE
225448-AA-7	CREDIT SUISSE GUERNSEY 01/01/9999	F	01/01/2009	VARIOUS		26,435,642	26,500,000		1FE
236363-AA-5	DANSKE BANK A/S 01/01/9999	F	01/01/2009	VARIOUS		10,093,789	10,000,000		2FE
233048-AA-5	DBS BANK LTD/SINGAPORE 11/15/2019	F	01/01/2009	VARIOUS		13,537,311	14,340,000		1FE
25153R-AA-0	DEUTSCHE BANK NY 01/01/9999	R	01/01/2009	VARIOUS		33,403,531	34,000,000		1FE
251528-AA-3	DEUTSCHE BK CAP FDG TR I 144A 01/01/9999	R	01/01/2009	VARIOUS		23,340,871	23,500,000		1FE
251529-AF-0	DEUTSCHE BK FINL 04/25/2009	R	01/01/2009	VARIOUS		5,038,271	5,000,000		1FE
251594-AA-5	DEV BANK OF SINGAPORE 144A 08/10/2009	F	01/01/2009	VARIOUS		9,995,365	10,000,000		1FE
251594-AC-1	DEV BK SINGAPORE 144A 04/15/2010	F	01/01/2009	VARIOUS		14,066,700	14,000,000		1FE
26156F-AA-1	DRESDNER FUNDING TRUST I 144A 06/30/2031	R	01/01/2009	VARIOUS		10,379,023	13,500,000		3FE
316781-AA-1	FIFTH THIRD CAP TRUST IV 04/15/2037		01/01/2009	VARIOUS		39,989,812	40,000,000		1FE
31769P-AB-6	FINL SECURITY ASSUR HLGS 12/15/2066		01/01/2009	VARIOUS		9,977,659	10,000,000		1FE
302570-AW-6	FPL GROUP CAPITAL INC 10/01/2066		01/01/2009	VARIOUS		10,140,441	10,000,000		1FE
37247D-AG-1	GENWORTH FINANCIAL INC 11/15/2066		01/01/2009	VARIOUS		21,556,732	30,000,000		3FE
38144Q-AA-7	GOLDMAN SACHS CAP III 01/01/9999		01/01/2009	VARIOUS		5,000,000	5,000,000		1FE
40411C-AA-0	HBOS CAPITAL FUNDING LP 01/01/9999	F	01/01/2009	VARIOUS		4,479,460	4,500,000		3FE
42205M-AA-4	HBOS PLC 01/01/9999	F	01/01/2009	VARIOUS		14,106,535	15,000,000		1FE
42205M-AB-2	HBOS PLC 01/01/9999	F	01/01/2009	VARIOUS		5,000,000	5,000,000		1FE
42205M-AC-0	HBOS PLC 01/01/9999	F	01/01/2009	VARIOUS		10,000,000	10,000,000		1FE
40430L-AA-7	HSBC FIN CAP TRUST IX 11/30/2035		01/01/2009	VARIOUS		1,514,106	1,500,000		2FE
404398-AA-7	HYPOVEREINSBANK 144A 06/30/2031	R	01/01/2009	VARIOUS		20,052,409	20,000,000		1FE
44978N-AA-3	ING CAP FNDG III 01/01/9999	R	01/01/2009	VARIOUS		31,190,042	30,000,000		2FE
456837-AC-7	ING GROEP NV 01/01/9999	F	01/01/2009	VARIOUS		12,992,777	15,000,000		2FE
449786-AA-0	INT'L NEDERLAND BANK NV 05/01/2015	F	01/01/2009	VARIOUS		12,556,776	12,600,000		1FE
481227-AA-4	JPMC CAPITAL XVIII 08/17/2036		01/01/2009	VARIOUS		10,927,394	10,000,000		1FE
48239A-AA-7	KBC BANK FUNDING 144A 01/01/9999	R	01/01/2009	VARIOUS		10,004,059	10,000,000		1FE
534187-AS-8	LINCOLN NATIONAL CORP 05/17/2066		01/01/2009	VARIOUS		7,346,774	7,000,000		2FE
539439-AA-7	LLOYDS TSB GROUP PLC 01/01/9999	F	01/01/2009	VARIOUS		40,147,000	40,000,000		4FE
58551T-AA-5	MELLON CAPITAL IV 01/01/9999		01/01/2009	VARIOUS		10,000,000	10,000,000		1FE
59000N-AA-3	MERITA BANK 04/01/2009	R	01/01/2009	VARIOUS		12,467,329	13,500,000		1FE
59156R-AP-3	METLIFE INC 12/15/2036		01/01/2009	VARIOUS		16,969,473	17,000,000		2FE
G60956-AF-9	MIDLAND BK I PERP FRN 01/01/9999	F	01/01/2009	VARIOUS		8,038,738	10,000,000		1FE
G60956-AB-8	MIDLAND BK II PERP FRN 01/01/9999	F	01/01/2009	VARIOUS		2,444,761	3,000,000		1FE
G60956-AA-0	MIDLAND BK III PERP FRN 01/01/9999	F	01/01/2009	VARIOUS		4,029,279	5,000,000		1FE
606859-AA-4	MIZUHO CAP INV 1 LTD 01/01/9999	F	01/01/2009	VARIOUS		15,000,000	15,000,000		1FE
606866-AA-9	MIZUHO FINANCE (CAYMAN) 04/15/2014	F	01/01/2009	VARIOUS		17,245,236	17,500,000		1FE
G63255-AA-4	MUFG CAPITAL FIN 1 LTD 01/01/9999	F	01/01/2009	VARIOUS		20,015,021	20,000,000		1FE
635192-AA-5	NATIONAL CAPITAL TRST II 01/01/9999	F	01/01/2009	VARIOUS		31,601,241	33,000,000		1FE
62874F-AA-7	NATIONSBANK 01/15/2027		01/01/2009	VARIOUS		14,825,904	15,000,000		3FE
638539-AH-9	NATL WESTMSTR BK 10/01/2009	F	01/01/2009	VARIOUS		7,663,570	7,500,000		1FE
62914E-AA-2	NIB CAPITAL BANK NV 01/01/9999	F	01/01/2009	VARIOUS		9,521,135	9,500,000		3FE
65557A-AA-5	NORDEA BANK SWEDEN AB 11/30/2012	F	01/01/2009	VARIOUS		12,979,951	13,000,000		1FE
65557A-AB-3	NORDIC BALTIC HOLDING 01/01/9999	F	01/01/2009	VARIOUS		39,751,467	40,000,000		1FE
66567E-AW-5	NORTHERN ROCK PLC 01/01/9999	F	01/01/2009	VARIOUS		4,900,175	7,000,000		4FE
66567F-AA-0	NORTHERN ROCK PLC 01/01/9999	F	01/01/2009	VARIOUS		7,800,000	15,000,000		4FE
66644P-AA-5	NORTHGROUP PFD CAP CORP 01/01/9999		01/01/2009	VARIOUS		40,000,000	40,000,000		1FE
70212J-AA-3	PARTNERRE FINANCE 12/01/2066		01/01/2009	VARIOUS		19,937,785	20,000,000		2FE
69350J-AA-7	PNC PREFERRED FUNDING TR 01/01/9999		01/01/2009	VARIOUS		10,000,000	10,000,000		1FE
69352P-AC-7	PPL CAPITAL FUNDING INC 03/30/2067		01/01/2009	VARIOUS		9,976,657	10,000,000		2FE
743315-AM-5	PROGRESSIVE CORP 06/15/2037		01/01/2009	VARIOUS		19,946,721	20,000,000		1FE
749769-AA-3	RABOBANK CAP FD TRST III 01/01/9999	R	01/01/2009	VARIOUS		5,907,045	6,000,000		1FE
74927P-AA-7	RBS CAPITAL TRUST II 01/01/9999		01/01/2009	VARIOUS		6,954,978	7,000,000		3FE
759351-AE-9	REINSURANCE GRP OF AMER 12/15/2065		01/01/2009	VARIOUS		20,007,549	20,000,000		2FE
780097-AD-3	ROYAL BK OF SCOT GRP PLC 04/01/2009	F	01/01/2009	VARIOUS		3,016,659	3,000,000		1FE

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780097-AH-4	ROYAL BK SCOTLND 01/01/9999	F	01/01/2009	VARIOUS		20,000,000	20,000,000		3FE
81413U-AB-0	SECURITY CAP ASSURANCE L 01/01/9999		01/01/2009	VARIOUS			10,000,000		6FE
830505-AM-5	SKANDINAVISKA ENSKILDA 01/01/9999	F	01/01/2009	VARIOUS		46,356,604	52,500,000		1FE
78454A-AA-2	SMFG PREFERRED CAPITAL 01/01/9999	F	01/01/2009	VARIOUS		7,500,000	7,500,000		1FE
83367T-AA-7	SOCIETE GENERALE 01/01/9999	F	01/01/2009	VARIOUS		35,000,000	35,000,000		1FE
F43638-AD-1	SOCIETE GENERALE PERP FRN 01/01/9999	F	01/01/2009	VARIOUS		8,558,039	10,000,000		1FE
853254-AB-6	STANDARD CHARTERED BANK 01/01/9999	F	01/01/2009	VARIOUS		1,500,000	1,500,000		2FE
854616-AP-4	STANLEY WORKS 12/01/2045		01/01/2009	VARIOUS		15,000,000	15,000,000		2FE
85748D-AA-7	STATE STREET CAP TR IV 06/15/2037		01/01/2009	VARIOUS		35,000,000	35,000,000		2FE
865622-AB-0	SUMITOMO MITSUI BANKING 01/01/9999	F	01/01/2009	VARIOUS		14,622,027	15,000,000		1FE
86787X-AA-3	SUNTRUST BANKS 05/15/2027		01/01/2009	VARIOUS		9,947,802	10,000,000		2FE
86800X-AA-6	SUNTRUST PREFERRED CAP I 01/01/9999		01/01/2009	VARIOUS		1,650,479	3,000,000		2FE
87019X-AA-1	SWEDBANK 144A 01/01/9999	F	01/01/2009	VARIOUS		8,823,610	9,000,000		1FE
870836-AB-9	SWISS BANK CORP-NY 07/15/2015	R	01/01/2009	VARIOUS		5,303,663	5,000,000		1FE
87089A-AA-6	SWISS RE CAPITAL I LP 01/01/9999		01/01/2009	VARIOUS		10,285,173	10,000,000		2FE
90212E-AA-2	TWO ROCK PASS THROUGH TRUST/C 02/11/2010		01/01/2009	VARIOUS			22,355,000		5FE
90261X-BY-7	UBS AG STAMFORD CT 07/15/2016		01/01/2009	VARIOUS		23,469,289	23,500,000		1FE
90262W-AA-1	UBS PREF FNDNG TRUST II 01/01/9999	R	01/01/2009	VARIOUS		3,987,051	4,000,000		2FE
902671-AA-4	UFJ FINANCE ARUBA AEC 07/15/2013	F	01/01/2009	VARIOUS		15,428,241	15,000,000		1FE
90466H-AA-8	UNICREDITO ITALI CREDIT 01/01/9999	R	01/01/2009	VARIOUS		4,975,673	5,000,000		1FE
911271-AB-0	UNITED OVERSEAS BANK LTD 09/03/2019	F	01/01/2009	VARIOUS		7,068,633	7,186,000		1FE
91530B-20-2	UNITED OVERSEAS BANK LTD 01/01/9999	F	01/01/2009	VARIOUS		18,055,273	18,000,000		1FE
91731K-AA-8	USB CAPITAL IX 01/01/9999		01/01/2009	VARIOUS		26,500,000	26,500,000		1FE
903312-AA-4	USB REALTY CORP 01/01/9999		01/01/2009	VARIOUS		7,999,683	8,000,000		1FE
929768-AA-7	WACHOVIA CAP II 01/15/2027		01/01/2009	VARIOUS		9,885,897	10,000,000		1FE
92978A-AA-0	WACHOVIA CAPITAL TRUST I 01/01/9999		01/01/2009	VARIOUS		12,200,000	12,200,000		1FE
92977E-AA-3	WACHOVIA CAPITAL TRUST V 06/01/2027		01/01/2009	VARIOUS		1,033,554	1,000,000		1FE
93935R-AA-3	WASH MUTUAL PFD FDG II 01/01/9999		01/01/2009	VARIOUS			15,000,000		6Z
96122B-AA-4	WESTPAC CAPITAL TRST III 01/01/9999	R	01/01/2009	VARIOUS		17,118,257	17,000,000		1FE
96122C-AA-2	WESTPAC CAPITAL TRST IV 01/01/9999	R	01/01/2009	VARIOUS		23,562,760	25,000,000		1FE
92931B-AC-0	WPS RESOURCES CORP 12/01/2066		01/01/2009	VARIOUS		15,037,900	15,000,000		2FE
98952L-AA-3	ZFS FINANCE USA TRST III 12/15/2065		01/01/2009	VARIOUS		18,000,000	18,000,000		2FE
98876X-AA-0	ZFS FINANCE USA TRUST I 12/15/2065		01/01/2009	VARIOUS		9,990,055	10,000,000		2FE
98877C-AA-5	ZFS FINANCE USA TRUST I 05/09/2037		01/01/2009	VARIOUS		7,000,000	7,000,000		2FE
4899999. Bonds - Hybrid Securities						1,710,297,081	1,807,111,000		XXX
8399997. Total - Bonds - Part 3						3,223,736,836	3,286,611,374	8,636,383	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						3,223,736,836	3,286,611,374	8,636,383	XXX
74038A-20-7	PREFERRED BLOCKER INC		12/31/2008	EXCHANGE	1,550.000	403,000	0.00		P6LFE
8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						403,000	XXX		XXX
8999997. Total - Preferred Stocks - Part 3						403,000	XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						403,000	XXX		XXX
449388-10-3	INTERCONNECT DEVICES INC COMMON STK(HANC		01/01/2009	VARIOUS	94,543.980	9,454			A
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						9,454	XXX		XXX
261934-10-3	DREYFUS MONEY MARKET		03/02/2009	DIRECT	185.690	186			L
9399999. Common Stocks - Money Market Mutual Funds						186	XXX		XXX
9799997. Total - Common Stocks - Part 3						9,640	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						9,640	XXX		XXX
9899999. Total - Preferred and Common Stocks						412,640	XXX		XXX
9999999 - Totals						3,224,149,476	XXX	8,636,383	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
46513E-FF-4	AID-ISRAEL		02/09/2009	HSBC SECURITIES, INC.		53,369,500	50,000,000	49,967,500	49,972,950		137		137		49,973,087		3,396,413	3,396,413	1,100,000	09/18/2023	1
313397-BC-4	FREDDIE DISCOUNT		01/27/2009	MATURED		25,000,000	25,000,000	24,844,445	24,964,336		35,664		35,664		25,000,000					01/27/2009	1
36209V-6W-9	GOVT NATL MTG ASSN #483385		03/01/2009	SCHEDULED REDEMPTION		4	4	4	4						4					05/15/2029	1
362076-7M-7	GOVT NATL MTG ASSOC I # 45900		03/01/2009	SCHEDULED REDEMPTION		311	311	302	307		4		4		311				10	06/15/2011	1
362077-VP-1	GOVT NATL MTG ASSOC I # 46522		03/01/2009	SCHEDULED REDEMPTION		101	101	103	102		(1)		(1)		101				3	04/15/2011	1
362079-3Y-9	GOVT NATL MTG ASSOC I # 48515		03/01/2009	SCHEDULED REDEMPTION		250	250	247	249		1		1		250				8	06/15/2011	1
362058-ZS-1	GOVT NATL MTG ASSOC I #029553		03/01/2009	SCHEDULED REDEMPTION		11	11	12	11						11					09/15/2009	1
362060-BT-1	GOVT NATL MTG ASSOC I #030650		03/01/2009	SCHEDULED REDEMPTION		322	322	355	332		(10)		(10)		322				7	08/15/2009	1
362060-RG-2	GOVT NATL MTG ASSOC I #031087		03/01/2009	SCHEDULED REDEMPTION		174	174	192	174						174				4	06/15/2009	1
362062-5G-2	GOVT NATL MTG ASSOC I #033247		03/01/2009	SCHEDULED REDEMPTION		183	183	202	184		(1)		(1)		183				4	08/15/2009	1
362096-M2-2	GOVT NATL MTG ASSOC I #063377		03/01/2009	SCHEDULED REDEMPTION		402	402	451	424		(21)		(21)		402				9	04/15/2013	1
36214E-DR-3	GOVT NATL MTG ASSOC I #103712		03/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					10/15/2013	1
36214U-F2-0	GOVT NATL MTG ASSOC I #116385		03/01/2009	SCHEDULED REDEMPTION		11	11	12	11						11					07/15/2014	1
36215H-U8-8	GOVT NATL MTG ASSOC I #135707		03/01/2009	SCHEDULED REDEMPTION		175	175	218	204		(29)		(29)		175				4	02/15/2016	1
36215N-3T-9	GOVT NATL MTG ASSOC I #140410		03/01/2009	SCHEDULED REDEMPTION		31	31	33	33		(2)		(2)		31				1	03/15/2016	1
362153-NM-6	GOVT NATL MTG ASSOC I #152596		03/01/2009	SCHEDULED REDEMPTION		220	220	240	235		(15)		(15)		220				4	06/15/2016	1
362157-XA-2	GOVT NATL MTG ASSOC I #156473		03/01/2009	SCHEDULED REDEMPTION		6	6	7	7		(1)		(1)		6					05/15/2016	1
36216A-N9-8	GOVT NATL MTG ASSOC I #158916		03/01/2009	SCHEDULED REDEMPTION		8,009	8,009	8,321	8,214		(205)		(205)		8,009				177	09/15/2016	1
36216N-A9-4	GOVT NATL MTG ASSOC I #169332		03/01/2009	SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25					10/15/2016	1
36216V-HR-9	GOVT NATL MTG ASSOC I #175840		03/01/2009	SCHEDULED REDEMPTION		57	57	68	66		(9)		(9)		57				1	01/15/2020	1
362164-R8-0	GOVT NATL MTG ASSOC I #183311		03/01/2009	SCHEDULED REDEMPTION		21	21	23	23		(2)		(2)		21					09/15/2016	1
362165-KQ-4	GOVT NATL MTG ASSOC I #184003		03/01/2009	SCHEDULED REDEMPTION		872	872	954	936		(64)		(64)		872				15	06/15/2017	1
362167-D8-8	GOVT NATL MTG ASSOC I #185627		03/01/2009	SCHEDULED REDEMPTION		3,476	3,476	3,610	3,607		(132)		(132)		3,476				46	03/15/2017	1
362169-JT-2	GOVT NATL MTG ASSOC I #186674		03/01/2009	SCHEDULED REDEMPTION		157	157	164	162		(5)		(5)		157				4	12/15/2016	1
362169-TR-5	GOVT NATL MTG ASSOC I #186960		03/01/2009	SCHEDULED REDEMPTION		556	556	549	549		7		7		556				8	08/15/2029	1
36217D-3Z-5	GOVT NATL MTG ASSOC I #190816		03/01/2009	SCHEDULED REDEMPTION		852	852	885	877		(25)		(25)		852				17	03/15/2017	1
36217G-W7-8	GOVT NATL MTG ASSOC I #193370		03/01/2009	SCHEDULED REDEMPTION		44	44	49	49		(5)		(5)		44				1	09/15/2017	1
36217J-PK-1	GOVT NATL MTG ASSOC I #194926		03/01/2009	SCHEDULED REDEMPTION		30	30	30	30						30				1	02/15/2017	1
36217J-P9-6	GOVT NATL MTG ASSOC I #194948		03/01/2009	SCHEDULED REDEMPTION		18	18	20	19		(2)		(2)		18					07/15/2017	1
36217M-C7-7	GOVT NATL MTG ASSOC I #197294		03/01/2009	SCHEDULED REDEMPTION		73	73	81	79		(6)		(6)		73				1	01/15/2017	1
36217W-YC-0	GOVT NATL MTG ASSOC I #206007		03/01/2009	SCHEDULED REDEMPTION		532	532	582	570		(38)		(38)		532				9	06/15/2017	1
362171-K6-6	GOVT NATL MTG ASSOC I #209217		03/01/2009	SCHEDULED REDEMPTION		853	853	934	916		(63)		(63)		853				15	03/15/2017	1
362171-UB-4	GOVT NATL MTG ASSOC I #209478		03/01/2009	SCHEDULED REDEMPTION		902	902	987	969		(68)		(68)		902				16	06/15/2017	1
362172-CW-6	GOVT NATL MTG ASSOC I #209885		03/01/2009	SCHEDULED REDEMPTION		415	415	412	412		3		3		415				8	02/15/2017	1
362172-DF-2	GOVT NATL MTG ASSOC I #209902		03/01/2009	SCHEDULED REDEMPTION		277	277	304	298		(21)		(21)		277				5	05/15/2017	1
362172-V4-7	GOVT NATL MTG ASSOC I #210435		03/01/2009	SCHEDULED REDEMPTION		744	744	814	798		(54)		(54)		744				13	05/15/2017	1
36218E-B5-9	GOVT NATL MTG ASSOC I #219760		03/01/2009	SCHEDULED REDEMPTION		1,754	1,754	1,920	1,881		(127)		(127)		1,754				31	05/15/2017	1
36218F-NG-9	GOVT NATL MTG ASSOC I #220991		03/01/2009	SCHEDULED REDEMPTION		179	179	207	208		(30)		(30)		179				4	12/15/2017	1
36218K-UL-9	GOVT NATL MTG ASSOC I #224787		03/01/2009	SCHEDULED REDEMPTION		521	521	570	566		(45)		(45)		521				9	03/15/2023	1
36218L-M9-3	GOVT NATL MTG ASSOC I #225484		03/01/2009	SCHEDULED REDEMPTION		267	267	311	313		(46)		(46)		267				6	11/15/2018	1
36218P-LY-0	GOVT NATL MTG ASSOC I #228143		03/01/2009	SCHEDULED REDEMPTION		57	57	58	58		(1)		(1)		57				1	08/15/2017	1
36218R-H9-6	GOVT NATL MTG ASSOC I #229856		03/01/2009	SCHEDULED REDEMPTION		30	30	31	32		(2)		(2)		30				1	09/15/2019	1
36218R-N6-5	GOVT NATL MTG ASSOC I #230013		03/01/2009	SCHEDULED REDEMPTION		382	382	421	412		(30)		(30)		382				7	07/15/2017	1
36218S-TK-6	GOVT NATL MTG ASSOC I #231054		03/01/2009	SCHEDULED REDEMPTION		27	27	29	29		(2)		(2)		27					11/15/2021	1
362181-AD-1	GOVT NATL MTG ASSOC I #237704		03/01/2009	SCHEDULED REDEMPTION		296	296	326	323		(26)		(26)		296				6	06/15/2020	1
36219H-R5-4	GOVT NATL MTG ASSOC I #249908		03/01/2009	SCHEDULED REDEMPTION		15	15	15	15		(1)		(1)		15					08/15/2018	1
36219N-ND-8	GOVT NATL MTG ASSOC I #254288		03/01/2009	SCHEDULED REDEMPTION		24	24	27	27		(3)		(3)		24					08/15/2018	1
36219Q-V9-1	GOVT NATL MTG ASSOC I #256340		03/01/2009	SCHEDULED REDEMPTION		80	80	88	87		(7)		(7)		80				2	11/15/2022	1
36219Q-XU-2	GOVT NATL MTG ASSOC I #256391		03/01/2009	SCHEDULED REDEMPTION		404	404	442	438		(34)		(34)		404				7	04/15/2023	1
36219T-CP-0	GOVT NATL MTG ASSOC I #258478		03/01/2009	SCHEDULED REDEMPTION		173	173	220	210		(37)		(37)		173				4	06/15/2018	1
36219W-ZT-0	GOVT NATL MTG ASSOC I #261854		03/01/2009	SCHEDULED REDEMPTION		285	285	298	293		(8)		(8)		285				6	02/15/2019	1
362191-PL-6	GOVT NATL MTG ASSOC I #264227		03/01/2009	SCHEDULED REDEMPTION		439	439	422	421		18		18		439				7	09/15/2023	1
362196-Y8-4	GOVT NATL MTG ASSOC I #269035		03/01/2009	SCHEDULED REDEMPTION		64	64	67	67		(2)		(2)		64				1	12/15/2018	1
362196-ZF-7	GOVT NATL MTG ASSOC I #269042		03/01/2009	SCHEDULED REDEMPTION		4	4	5	5						4					12/15/2018	1
36220J-HM-1	GOVT NATL MTG ASSOC I #279336		03/01/2009	SCHEDULED REDEMPTION		144	144	167	164		(20)		(20)		144				3	08/15/2019	1
36220J-QZ-2	GOVT NATL MTG ASSOC I #279572		03/01/2009	SCHEDULED REDEMPTION		896	896	1,107	1,065		(169)		(169)		896				18	12/15/2019	1
36220M-3L-1	GOVT NATL MTG ASSOC I #282603		03/01/2009	SCHEDULED REDEMPTION		6	6	6	6						6					01/15/2023	1
36220X-CN-3	GOVT NATL MTG ASSOC I #290877		03/01/2009	SCHEDULED REDEMPTION		37	37	36	36		1		1		37				1	07/15/2020	1
362200-BM-8	GOVT NATL MTG ASSOC I #292644		03/01/2009	SCHEDULED REDEMPTION		70	70	77	76		(6)		(6)		70				1	04/15/2021	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)
362200-JU-2	GOVT NATL MTG ASSOC I #292875		03/01/2009	SCHEDULED REDEMPTION		87	87	85	85		1		1		87				2	08/15/2020	1
362200-J3-2	GOVT NATL MTG ASSOC I #292882		03/01/2009	SCHEDULED REDEMPTION		9	9	9	9						9					08/15/2020	1
362204-Z6-9	GOVT NATL MTG ASSOC I #296965		03/01/2009	SCHEDULED REDEMPTION		462	462	493	490		(29)		(29)		462				7	10/15/2023	1
362208-PS-3	GOVT NATL MTG ASSOC I #300233		03/01/2009	SCHEDULED REDEMPTION		82	82	86	86		(4)		(4)		82				2	12/15/2020	1
36223A-S6-0	GOVT NATL MTG ASSOC I #302141		03/01/2009	SCHEDULED REDEMPTION		80	80	83	82		(3)		(3)		80				2	04/15/2021	1
36223M-PD-2	GOVT NATL MTG ASSOC I #311920		01/01/2009	SCHEDULED REDEMPTION		8,648	8,648	8,601	8,607		41		41		8,648				61	09/15/2021	1
36223N-X4-1	GOVT NATL MTG ASSOC I #313099		03/01/2009	SCHEDULED REDEMPTION		4,871	4,871	5,140	5,156		(285)		(285)		4,871				97	10/15/2022	1
36223S-WZ-2	GOVT NATL MTG ASSOC I #316664		03/01/2009	SCHEDULED REDEMPTION		3,489	3,489	3,816	3,784		(294)		(294)		3,489				69	03/15/2023	1
36223W-EJ-9	GOVT NATL MTG ASSOC I #319737		03/01/2009	SCHEDULED REDEMPTION		614	614	675	670		(56)		(56)		614				12	01/15/2022	1
36224A-RK-9	GOVT NATL MTG ASSOC I #322790		03/01/2009	SCHEDULED REDEMPTION		231	231	237	236		(5)		(5)		231				4	03/15/2022	1
36224C-Y4-3	GOVT NATL MTG ASSOC I #324831		03/01/2009	SCHEDULED REDEMPTION		18	18	19	18		(1)		(1)		18					10/15/2022	1
36224H-NH-5	GOVT NATL MTG ASSOC I #328992		03/01/2009	SCHEDULED REDEMPTION		313	313	342	339		(26)		(26)		313				6	02/15/2023	1
36224J-BK-7	GOVT NATL MTG ASSOC I #329542		03/01/2009	SCHEDULED REDEMPTION		236	236	258	256		(20)		(20)		236				4	07/15/2022	1
36224J-2K-7	GOVT NATL MTG ASSOC I #330278		03/01/2009	SCHEDULED REDEMPTION		99	99	107	107		(7)		(7)		99				2	08/15/2023	1
36224K-EQ-8	GOVT NATL MTG ASSOC I #330543		03/01/2009	SCHEDULED REDEMPTION		58	58	63	63		(5)		(5)		58				1	10/15/2022	1
36224N-3N-1	GOVT NATL MTG ASSOC I #333905		03/01/2009	SCHEDULED REDEMPTION		11	11	11	12		(1)		(1)		11					08/15/2022	1
36224N-4F-7	GOVT NATL MTG ASSOC I #333922		03/01/2009	SCHEDULED REDEMPTION		57	57	62	62		(5)		(5)		57				1	09/15/2022	1
36224Q-NR-3	GOVT NATL MTG ASSOC I #335300		02/01/2009	SCHEDULED REDEMPTION		598	598	571	598						598				4	03/15/2009	1
36224Q-ZK-5	GOVT NATL MTG ASSOC I #335646		03/01/2009	SCHEDULED REDEMPTION		430	430	470	466		(36)		(36)		430				8	03/15/2023	1
36224Q-ZL-3	GOVT NATL MTG ASSOC I #335647		03/01/2009	SCHEDULED REDEMPTION		183	183	200	198		(15)		(15)		183				3	03/15/2023	1
36224Q-2T-2	GOVT NATL MTG ASSOC I #335686		03/01/2009	SCHEDULED REDEMPTION		778	778	850	843		(65)		(65)		778				14	05/15/2023	1
36224S-NQ-1	GOVT NATL MTG ASSOC I #337099		03/01/2009	SCHEDULED REDEMPTION		213	213	201	213		1		1		213				3	05/15/2009	1
36224S-YF-3	GOVT NATL MTG ASSOC I #337410		03/01/2009	SCHEDULED REDEMPTION		321	321	320	320		1		1		321				6	05/15/2023	1
36224V-CS-2	GOVT NATL MTG ASSOC I #339481		03/01/2009	SCHEDULED REDEMPTION		4,745	4,745	5,189	5,145		(399)		(399)		4,745				94	03/15/2023	1
36224V-7K-5	GOVT NATL MTG ASSOC I #340298		03/01/2009	SCHEDULED REDEMPTION		10	10	10	10						10					02/15/2023	1
36224W-GP-2	GOVT NATL MTG ASSOC I #340506		03/01/2009	SCHEDULED REDEMPTION		307	307	306	306		1		1		307				5	04/15/2023	1
36203C-KB-7	GOVT NATL MTG ASSOC I #345090		03/01/2009	SCHEDULED REDEMPTION		38,455	38,455	34,506	33,709		4,745		4,745		38,455				659	11/15/2023	1
36203E-AY-4	GOVT NATL MTG ASSOC I #346623		03/01/2009	SCHEDULED REDEMPTION		214	214	215	215		(1)		(1)		214				3	06/15/2023	1
36203L-5H-1	GOVT NATL MTG ASSOC I #352848		01/01/2009	SCHEDULED REDEMPTION		116	116	107	116						116				1	02/15/2009	1
36203M-L7-3	GOVT NATL MTG ASSOC I #353250		03/01/2009	SCHEDULED REDEMPTION		578	578	632	627		(49)		(49)		578				10	04/15/2023	1
36203N-3U-0	GOVT NATL MTG ASSOC I #354611		03/01/2009	SCHEDULED REDEMPTION		754	754	725	728		27		27		754				12	07/15/2023	1
36203N-5U-8	GOVT NATL MTG ASSOC I #354659		03/01/2009	SCHEDULED REDEMPTION		108	108	118	118		(9)		(9)		108				2	09/15/2023	1
36203N-6W-3	GOVT NATL MTG ASSOC I #354685		03/01/2009	SCHEDULED REDEMPTION		13,905	13,905	12,484	12,478		1,426		1,426		13,905				177	11/15/2023	1
36203P-AV-5	GOVT NATL MTG ASSOC I #354720		03/01/2009	SCHEDULED REDEMPTION		12,004	12,004	12,229	12,209		(205)		(205)		12,004				153	01/15/2024	1
36203P-BA-0	GOVT NATL MTG ASSOC I #354733		03/01/2009	SCHEDULED REDEMPTION		4,756	4,756	4,683	4,682		74		74		4,756				73	01/15/2024	1
36203P-CA-9	GOVT NATL MTG ASSOC I #354765		03/01/2009	SCHEDULED REDEMPTION		16,279	16,279	14,635	14,646		1,633		1,633		16,279				274	02/15/2024	1
36203P-DC-4	GOVT NATL MTG ASSOC I #354799		03/01/2009	SCHEDULED REDEMPTION		323	323	293	323						323				2	04/15/2009	1
36203P-PN-7	GOVT NATL MTG ASSOC I #355129		01/01/2009	SCHEDULED REDEMPTION		138	138	127	138						138				1	04/15/2009	1
36203S-TE-7	GOVT NATL MTG ASSOC I #357949		03/01/2009	SCHEDULED REDEMPTION		4,182	4,182	4,468	4,441		(260)		(260)		4,182				54	10/15/2023	1
36203T-P6-6	GOVT NATL MTG ASSOC I #358745		03/01/2009	SCHEDULED REDEMPTION		180	180	197	195		(15)		(15)		180				3	09/15/2023	1
36203X-G6-7	GOVT NATL MTG ASSOC I #362121		03/01/2009	SCHEDULED REDEMPTION		5,677	5,677	5,465	5,504		173		173		5,677				98	10/15/2023	1
36203X-JV-9	GOVT NATL MTG ASSOC I #362176		03/01/2009	SCHEDULED REDEMPTION		3,484	3,484	3,596	3,572		(88)		(88)		3,484				58	01/15/2024	1
36203X-LP-9	GOVT NATL MTG ASSOC I #362234		03/01/2009	SCHEDULED REDEMPTION		597	597	568	597						597				6	03/15/2009	1
36204C-QH-7	GOVT NATL MTG ASSOC I #365956		03/01/2009	SCHEDULED REDEMPTION		426	426	455	452		(27)		(27)		426				7	10/15/2023	1
36204D-AC-3	GOVT NATL MTG ASSOC I #366403		03/01/2009	SCHEDULED REDEMPTION		25,501	25,501	25,095	25,094		407		407		25,501				404	01/15/2024	1
36204D-GR-4	GOVT NATL MTG ASSOC I #366608		03/01/2009	SCHEDULED REDEMPTION		146	146	132	133		13		13		146				2	02/15/2024	1
36204G-PV-8	GOVT NATL MTG ASSOC I #369536		03/01/2009	SCHEDULED REDEMPTION		2,267	2,267	2,327	2,320		(53)		(53)		2,267				34	09/15/2024	1
36204H-LR-9	GOVT NATL MTG ASSOC I #370336		03/01/2009	SCHEDULED REDEMPTION		565	565	573	572		(7)		(7)		565				8	04/15/2024	1
36204H-MN-7	GOVT NATL MTG ASSOC I #370365		03/01/2009	SCHEDULED REDEMPTION		5,366	5,366	4,907	4,859		507		507		5,366				90	10/15/2023	1
36204H-6E-5	GOVT NATL MTG ASSOC I #370869		03/01/2009	SCHEDULED REDEMPTION		4,221	4,221	4,510	4,482		(260)		(260)		4,221				71	10/15/2023	1
36204J-DK-9	GOVT NATL MTG ASSOC I #371006		03/01/2009	SCHEDULED REDEMPTION		2,747	2,747	2,797	2,790		(42)		(42)		2,747				46	01/15/2024	1
36204J-4V-5	GOVT NATL MTG ASSOC I #371736		03/01/2009	SCHEDULED REDEMPTION		397	397	377	397						397				4	04/15/2009	1
36204J-5P-7	GOVT NATL MTG ASSOC I #371754		03/01/2009	SCHEDULED REDEMPTION		3,327	3,327	3,059	3,079		248		248		3,327				52	04/15/2024	1
36204J-6D-3	GOVT NATL MTG ASSOC I #371768		03/01/2009	SCHEDULED REDEMPTION		132	132	126	132						132				2	05/15/2009	1
36204N-SR-9	GOVT NATL MTG ASSOC I #375028		02/01/2009	SCHEDULED REDEMPTION		351	351	321	350		1		1		351				3	04/15/2009	1
36204N-S5-7	GOVT NATL MTG ASSOC I #375040		03/01/2009	SCHEDULED REDEMPTION		621	621	598	620						621				8	06/15/2009	1
36204P-U9-1	GOVT NATL MTG ASSOC I #376008		02/01/2009	SCHEDULED REDEMPTION		543	543	509	543						543				5	03/15/2009	1
36204Q-DD-9	GOVT NATL MTG ASSOC I #376400		03/01/2009	SCHEDULED REDEMPTION		7,788	7,788	7,611	7,632		156		156		7,788				119	02/15/2024	1
36204Q-HD-5	GOVT NATL MTG ASSOC I #376528		03/01/2009	SCHEDULED REDEMPTION		222	222	210	222						222				3	05/15/2009	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)
36204Q-J6-8	GOVT NATL MTG ASSOC I #376585		01/01/2009	SCHEDULED REDEMPTION		84	84	76	84						84					07/15/2009	1
36204Q-MK-3	GOVT NATL MTG ASSOC I #376662		03/01/2009	SCHEDULED REDEMPTION		189	189	192	192		(3)		(3)		189				3	02/15/2024	1
36204R-B7-2	GOVT NATL MTG ASSOC I #377262		03/01/2009	SCHEDULED REDEMPTION		64	64	66	65		(1)		(1)		64				1	08/15/2026	1
36204R-RQ-3	GOVT NATL MTG ASSOC I #377695		03/01/2009	SCHEDULED REDEMPTION		56	56	56	56						56				1	02/15/2026	1
36204U-SE-2	GOVT NATL MTG ASSOC I #380417		03/01/2009	SCHEDULED REDEMPTION		4,920	4,920	5,014	5,010		(90)		(90)		4,920				77	01/15/2024	1
36204W-WY-9	GOVT NATL MTG ASSOC I #382363		01/01/2009	SCHEDULED REDEMPTION		58	58	55	58						58					01/15/2009	1
36204X-WC-5	GOVT NATL MTG ASSOC I #383243		03/01/2009	SCHEDULED REDEMPTION		303	303	272	278		25		25		303				5	05/15/2024	1
36204Y-CK-7	GOVT NATL MTG ASSOC I #383574		02/01/2009	SCHEDULED REDEMPTION		1,097	1,097	1,037	1,097						1,097				10	03/15/2009	1
36204Y-JU-8	GOVT NATL MTG ASSOC I #383775		01/01/2009	SCHEDULED REDEMPTION		29	29	28	29						29					01/15/2009	1
36205A-4Z-4	GOVT NATL MTG ASSOC I #385240		03/01/2009	SCHEDULED REDEMPTION		494	494	457	494						494				4	04/15/2009	1
36205C-QY-9	GOVT NATL MTG ASSOC I #386671		03/01/2009	SCHEDULED REDEMPTION		291	291	300	301		(11)		(11)		291				6	02/15/2025	1
36205E-K3-9	GOVT NATL MTG ASSOC I #388314		03/01/2009	SCHEDULED REDEMPTION		52,646	52,646	51,821	51,968		677		677		52,646				837	02/15/2024	1
36205G-E8-0	GOVT NATL MTG ASSOC I #389959		03/01/2009	SCHEDULED REDEMPTION		735	735	696	735						735				8	04/15/2009	1
36205J-RF-4	GOVT NATL MTG ASSOC I #392086		03/01/2009	SCHEDULED REDEMPTION		166	166	152	166						166				2	04/15/2009	1
36205J-U3-7	GOVT NATL MTG ASSOC I #392202		03/01/2009	SCHEDULED REDEMPTION		21	21	21	21						21					05/15/2024	1
36205L-JN-1	GOVT NATL MTG ASSOC I #393669		03/01/2009	SCHEDULED REDEMPTION		84	84	87	87		(3)		(3)		84				2	01/15/2025	1
36205M-BN-7	GOVT NATL MTG ASSOC I #394345		03/01/2009	SCHEDULED REDEMPTION		1,222	1,222	1,141	1,217		5		5		1,222				19	06/15/2009	1
36205M-PA-0	GOVT NATL MTG ASSOC I #394717		03/01/2009	SCHEDULED REDEMPTION		6	6	6	6						6					03/15/2030	1
36205R-T9-8	GOVT NATL MTG ASSOC I #398476		03/01/2009	SCHEDULED REDEMPTION		3,489	3,489	3,489	3,468		21		21		3,489				40	03/15/2026	1
36205S-BB-0	GOVT NATL MTG ASSOC I #398834		03/01/2009	SCHEDULED REDEMPTION		37	37	38	38		(1)		(1)		37				1	08/15/2026	1
36205X-WP-5	GOVT NATL MTG ASSOC I #403954		03/01/2009	SCHEDULED REDEMPTION		138	138	143	143		(5)		(5)		138				3	09/15/2024	1
36205X-2N-3	GOVT NATL MTG ASSOC I #404081		03/01/2009	SCHEDULED REDEMPTION		776	776	853	849		(73)		(73)		776				15	04/15/2025	1
36206A-QK-2	GOVT NATL MTG ASSOC I #405558		03/01/2009	SCHEDULED REDEMPTION		309	309	310	311		(2)		(2)		309				4	01/15/2026	1
36206C-AL-3	GOVT NATL MTG ASSOC I #406911		03/01/2009	SCHEDULED REDEMPTION		2,321	2,321	2,182	2,316		5		5		2,321				30	10/15/2009	1
36206C-E8-8	GOVT NATL MTG ASSOC I #407059		03/01/2009	SCHEDULED REDEMPTION		281	281	268	280						281				4	09/15/2009	1
36206F-QA-3	GOVT NATL MTG ASSOC I #410049		03/01/2009	SCHEDULED REDEMPTION		1,162	1,162	1,272	1,265		(104)		(104)		1,162				19	07/15/2025	1
36206H-5L-8	GOVT NATL MTG ASSOC I #412251		03/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					11/15/2030	1
36206N-E3-5	GOVT NATL MTG ASSOC I #416054		03/01/2009	SCHEDULED REDEMPTION		200	200	201	201		(1)		(1)		200				3	01/15/2026	1
36206T-KY-7	GOVT NATL MTG ASSOC I #420711		03/01/2009	SCHEDULED REDEMPTION		4	4	4	4						4					02/15/2026	1
36206U-HB-8	GOVT NATL MTG ASSOC I #421526		03/01/2009	SCHEDULED REDEMPTION		185	185	187	187		(2)		(2)		185				3	01/15/2027	1
36206V-KT-3	GOVT NATL MTG ASSOC I #422506		03/01/2009	SCHEDULED REDEMPTION		342	342	342	340		2		2		342				5	03/15/2026	1
36206V-TC-1	GOVT NATL MTG ASSOC I #422747		03/01/2009	SCHEDULED REDEMPTION		4	4	5	5						4					05/15/2026	1
36206V-VU-8	GOVT NATL MTG ASSOC I #422827		03/01/2009	SCHEDULED REDEMPTION		128	128	130	130		(3)		(3)		128				2	06/15/2026	1
36206V-YJ-0	GOVT NATL MTG ASSOC I #422913		03/01/2009	SCHEDULED REDEMPTION		44	44	44	44		(1)		(1)		44				1	06/15/2026	1
36206V-YY-7	GOVT NATL MTG ASSOC I #422927		03/01/2009	SCHEDULED REDEMPTION		38	38	38	38		(1)		(1)		38				1	06/15/2026	1
36206W-B2-0	GOVT NATL MTG ASSOC I #423157		03/01/2009	SCHEDULED REDEMPTION		20	20	20	20		(1)		(1)		20					10/15/2029	1
36206W-NP-6	GOVT NATL MTG ASSOC I #423498		03/01/2009	SCHEDULED REDEMPTION		344	344	344	342		2		2		344				5	02/15/2026	1
36206W-7M-1	GOVT NATL MTG ASSOC I #424000		03/01/2009	SCHEDULED REDEMPTION		21	21	22	22						21					09/15/2026	1
36206X-6F-5	GOVT NATL MTG ASSOC I #424870		03/01/2009	SCHEDULED REDEMPTION		136	136	133	132		4		4		136				2	11/15/2027	1
36206Y-6M-8	GOVT NATL MTG ASSOC I #425776		03/01/2009	SCHEDULED REDEMPTION		39	39	39	39						39				1	09/15/2026	1
36207A-K6-8	GOVT NATL MTG ASSOC I #426117		03/01/2009	SCHEDULED REDEMPTION		18	18	18	18						18					06/15/2026	1
36207A-LG-5	GOVT NATL MTG ASSOC I #426127		03/01/2009	SCHEDULED REDEMPTION		87	87	87	87		(1)		(1)		87				1	07/15/2026	1
36207E-AZ-7	GOVT NATL MTG ASSOC I #429424		03/01/2009	SCHEDULED REDEMPTION		272	272	273	274		(2)		(2)		272				5	04/15/2026	1
36207J-VR-1	GOVT NATL MTG ASSOC I #433624		03/01/2009	SCHEDULED REDEMPTION		2,061	2,061	1,972	1,986		75		75		2,061				32	02/15/2028	1
36207J-YS-6	GOVT NATL MTG ASSOC I #433721		03/01/2009	SCHEDULED REDEMPTION		3,098	3,098	3,218	3,149		(52)		(52)		3,098				52	04/15/2013	1
36207J-5P-4	GOVT NATL MTG ASSOC I #433854		03/01/2009	SCHEDULED REDEMPTION		4,562	4,562	4,739	4,640		(78)		(78)		4,562				76	06/15/2013	1
36207J-7J-6	GOVT NATL MTG ASSOC I #433897		03/01/2009	SCHEDULED REDEMPTION		1,234	1,234	1,282	1,255		(21)		(21)		1,234				21	07/15/2013	1
36207K-HU-7	GOVT NATL MTG ASSOC I #434143		03/01/2009	SCHEDULED REDEMPTION		647	647	647	647						647				10	01/15/2029	1
36207K-RX-0	GOVT NATL MTG ASSOC I #434402		03/01/2009	SCHEDULED REDEMPTION		454	454	453	453						454				6	06/15/2029	1
36207K-TU-4	GOVT NATL MTG ASSOC I #434463		03/01/2009	SCHEDULED REDEMPTION		531	531	542	542		(11)		(11)		531				7	07/15/2029	1
36207L-BK-3	GOVT NATL MTG ASSOC I #434842		03/01/2009	SCHEDULED REDEMPTION		24	24	24	24		(1)		(1)		24					08/15/2030	1
36207L-W9-5	GOVT NATL MTG ASSOC I #435472		03/01/2009	SCHEDULED REDEMPTION		216	216	221	225		(9)		(9)		216				4	07/15/2026	1
36207M-RP-3	GOVT NATL MTG ASSOC I #436194		03/01/2009	SCHEDULED REDEMPTION		2,812	2,812	2,812	2,797		16		16		2,812				45	02/15/2028	1
36207N-4P-6	GOVT NATL MTG ASSOC I #437430		03/01/2009	SCHEDULED REDEMPTION		165	165	162	162		3		3		165				3	11/15/2027	1
36207N-6M-1	GOVT NATL MTG ASSOC I #437476		03/01/2009	SCHEDULED REDEMPTION		30	30	30	30						30					03/15/2029	1
36207Q-MB-0	GOVT NATL MTG ASSOC I #438754		03/01/2009	SCHEDULED REDEMPTION		711	711	728	723		(12)		(12)		711				11	10/15/2028	1
36207U-BG-2	GOVT NATL MTG ASSOC I #442039		03/01/2009	SCHEDULED REDEMPTION		27	27	27	27						27					10/15/2026	1
36207V-6C-5	GOVT NATL MTG ASSOC I #443767		03/01/2009	SCHEDULED REDEMPTION		1,859	1,859	1,865	1,865		(6)		(6)		1,859				28	12/15/2027	1
36207W-XQ-2	GOVT NATL MTG ASSOC I #444487		03/01/2009	SCHEDULED REDEMPTION		352	352	344	345		7		7		352				6	10/15/2027	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36207Y-J3-5	GOVT NATL MTG ASSOC I #445882		03/01/2009	SCHEDULED REDEMPTION		6,132	6,132	6,051	6,062		70		70		6,132				99	04/15/2029	1
36207Y-MM-9	GOVT NATL MTG ASSOC I #445964		03/01/2009	SCHEDULED REDEMPTION		213	213	213	213						213				3	01/15/2029	1
36207Y-ZN-3	GOVT NATL MTG ASSOC I #446349		03/01/2009	SCHEDULED REDEMPTION		604	604	617	618		(14)		(14)		604				10	09/15/2027	1
36208D-MD-4	GOVT NATL MTG ASSOC I #447756		03/01/2009	SCHEDULED REDEMPTION		25	25	25	25						25					07/15/2027	1
36208D-NL-5	GOVT NATL MTG ASSOC I #447795		03/01/2009	SCHEDULED REDEMPTION		3,777	3,777	3,924	3,830		(52)		(52)		3,777				63	05/15/2013	1
36208E-TY-9	GOVT NATL MTG ASSOC I #448867		03/01/2009	SCHEDULED REDEMPTION		357	357	350	351		6		6		357				6	10/15/2027	1
36208E-ZF-3	GOVT NATL MTG ASSOC I #449042		03/01/2009	SCHEDULED REDEMPTION		30	30	31	31		(1)		(1)		30				1	06/15/2028	1
36208F-J7-6	GOVT NATL MTG ASSOC I #449486		03/01/2009	SCHEDULED REDEMPTION		6,690	6,690	6,805	6,775		(85)		(85)		6,690				113	11/15/2027	1
36208F-ME-7	GOVT NATL MTG ASSOC I #449557		03/01/2009	SCHEDULED REDEMPTION		3,252	3,252	3,378	3,315		(63)		(63)		3,252				54	06/15/2013	1
36208G-H2-7	GOVT NATL MTG ASSOC I #450349		03/01/2009	SCHEDULED REDEMPTION		34,641	34,641	35,237	35,061		(420)		(420)		34,641				594	06/15/2028	1
36208H-LA-2	GOVT NATL MTG ASSOC I #451321		03/01/2009	SCHEDULED REDEMPTION		247	247	253	253		(6)		(6)		247				4	07/15/2027	1
36208H-LB-0	GOVT NATL MTG ASSOC I #451322		03/01/2009	SCHEDULED REDEMPTION		38	38	38	38						38				1	07/15/2027	1
36208H-R5-7	GOVT NATL MTG ASSOC I #451508		03/01/2009	SCHEDULED REDEMPTION		132	132	135	136		(4)		(4)		132				2	10/15/2027	1
36208K-3Y-3	GOVT NATL MTG ASSOC I #453615		01/01/2009	SCHEDULED REDEMPTION		20,577	20,577	21,040	21,236		(660)		(660)		20,577				146	08/15/2027	1
36208L-AV-9	GOVT NATL MTG ASSOC I #453720		03/01/2009	SCHEDULED REDEMPTION		499	499	489	492		8		8		499				8	10/15/2027	1
36208L-LZ-8	GOVT NATL MTG ASSOC I #454044		03/01/2009	SCHEDULED REDEMPTION		40	40	41	41		(1)		(1)		40				1	04/15/2028	1
36208L-SE-8	GOVT NATL MTG ASSOC I #454217		03/01/2009	SCHEDULED REDEMPTION		252	252	248	248		4		4		252				4	10/15/2028	1
36208M-Z2-4	GOVT NATL MTG ASSOC I #455361		03/01/2009	SCHEDULED REDEMPTION		162	162	155	156		7		7		162				3	12/15/2027	1
36208N-JX-2	GOVT NATL MTG ASSOC I #455778		03/01/2009	SCHEDULED REDEMPTION		11	11	11	11						11					09/15/2027	1
36208P-E7-9	GOVT NATL MTG ASSOC I #456558		03/01/2009	SCHEDULED REDEMPTION		126	126	123	123		3		3		126				2	10/15/2027	1
36208P-NW-4	GOVT NATL MTG ASSOC I #456805		03/01/2009	SCHEDULED REDEMPTION		4,138	4,138	3,960	3,985		153		153		4,138				66	04/15/2028	1
36208P-S2-5	GOVT NATL MTG ASSOC I #456937		03/01/2009	SCHEDULED REDEMPTION		843	843	876	859		(15)		(15)		843				14	05/15/2013	1
36208P-7M-4	GOVT NATL MTG ASSOC I #457300		03/01/2009	SCHEDULED REDEMPTION		1,098	1,098	1,043	1,046		51		51		1,098				16	02/15/2028	1
36208Q-YL-4	GOVT NATL MTG ASSOC I #458015		03/01/2009	SCHEDULED REDEMPTION		16	16	16	16						16					02/15/2029	1
36208Q-ZR-0	GOVT NATL MTG ASSOC I #458052		03/01/2009	SCHEDULED REDEMPTION		10,438	10,438	10,432	10,433		5		5		10,438				156	02/15/2029	1
36208R-FN-9	GOVT NATL MTG ASSOC I #458373		03/01/2009	SCHEDULED REDEMPTION		322	322	334	328		(6)		(6)		322				5	01/15/2013	1
36208R-U8-5	GOVT NATL MTG ASSOC I #458807		03/01/2009	SCHEDULED REDEMPTION		513	513	491	494		18		18		513				7	02/15/2028	1
36208R-YY-4	GOVT NATL MTG ASSOC I #458927		03/01/2009	SCHEDULED REDEMPTION		3	3	3	3						3					09/15/2028	1
36208T-CP-3	GOVT NATL MTG ASSOC I #460078		03/01/2009	SCHEDULED REDEMPTION		2,866	2,866	2,977	2,928		(63)		(63)		2,866				48	05/15/2013	1
36208T-R3-6	GOVT NATL MTG ASSOC I #460506		03/01/2009	SCHEDULED REDEMPTION		949	949	949	949						949				13	01/15/2029	1
36208V-QV-0	GOVT NATL MTG ASSOC I #462268		03/01/2009	SCHEDULED REDEMPTION		15	15	14	14						15					11/15/2027	1
36208V-TU-9	GOVT NATL MTG ASSOC I #462363		03/01/2009	SCHEDULED REDEMPTION		271	271	277	276		(5)		(5)		271				4	11/15/2027	1
36208V-UH-6	GOVT NATL MTG ASSOC I #462384		03/01/2009	SCHEDULED REDEMPTION		155	155	152	152		3		3		155				3	11/15/2027	1
36208V-XZ-3	GOVT NATL MTG ASSOC I #462496		03/01/2009	SCHEDULED REDEMPTION		4	4	4	4						4					01/15/2028	1
36208X-GV-7	GOVT NATL MTG ASSOC I #463812		03/01/2009	SCHEDULED REDEMPTION		912	912	912	907		5		5		912				13	04/15/2028	1
36208X-TY-7	GOVT NATL MTG ASSOC I #464167		03/01/2009	SCHEDULED REDEMPTION		115	115	117	117		(2)		(2)		115				2	09/15/2028	1
36208Y-C6-4	GOVT NATL MTG ASSOC I #464593		03/01/2009	SCHEDULED REDEMPTION		695	695	695	695						695				9	02/15/2029	1
36208Y-SE-0	GOVT NATL MTG ASSOC I #465017		03/01/2009	SCHEDULED REDEMPTION		45	45	44	44		1		1		45				1	03/15/2029	1
36208Y-2G-3	GOVT NATL MTG ASSOC I #465275		03/01/2009	SCHEDULED REDEMPTION		210	210	207	207		3		3		210				3	04/15/2029	1
36208Y-6L-8	GOVT NATL MTG ASSOC I #465375		03/01/2009	SCHEDULED REDEMPTION		3,495	3,495	3,493	3,494		2		2		3,495				52	01/15/2029	1
36209A-EE-6	GOVT NATL MTG ASSOC I #465533		03/01/2009	SCHEDULED REDEMPTION		236	236	240	239		(3)		(3)		236				3	06/15/2028	1
36209B-C9-7	GOVT NATL MTG ASSOC I #466396		03/01/2009	SCHEDULED REDEMPTION		553	553	544	546		8		8		553				8	10/15/2028	1
36209C-RS-7	GOVT NATL MTG ASSOC I #467697		03/01/2009	SCHEDULED REDEMPTION		241	241	246	246		(5)		(5)		241				4	03/15/2028	1
36209C-5K-8	GOVT NATL MTG ASSOC I #468050		03/01/2009	SCHEDULED REDEMPTION		1,177	1,177	1,118	1,117		60		60		1,177				17	07/15/2028	1
36209C-6T-8	GOVT NATL MTG ASSOC I #468082		03/01/2009	SCHEDULED REDEMPTION		418	418	411	413		5		5		418				6	07/15/2028	1
36209D-B8-6	GOVT NATL MTG ASSOC I #468163		03/01/2009	SCHEDULED REDEMPTION		1,041	1,041	1,055	1,051		(10)		(10)		1,041				16	08/15/2028	1
36209E-WG-3	GOVT NATL MTG ASSOC I #469647		03/01/2009	SCHEDULED REDEMPTION		4,350	4,350	4,277	4,290		60		60		4,350				70	10/15/2028	1
36209E-6U-1	GOVT NATL MTG ASSOC I #469883		03/01/2009	SCHEDULED REDEMPTION		1,112	1,112	1,097	1,098		14		14		1,112				18	01/15/2029	1
36209F-A2-5	GOVT NATL MTG ASSOC I #469925		03/01/2009	SCHEDULED REDEMPTION		112	112	114	115		(3)		(3)		112				2	01/15/2029	1
36209F-CV-9	GOVT NATL MTG ASSOC I #469984		03/01/2009	SCHEDULED REDEMPTION		1,148	1,148	1,112	1,128		20		20		1,148				17	02/15/2029	1
36209F-DS-5	GOVT NATL MTG ASSOC I #470013		03/01/2009	SCHEDULED REDEMPTION		154	154	157	158		(4)		(4)		154				2	02/15/2029	1
36209F-E8-8	GOVT NATL MTG ASSOC I #470059		03/01/2009	SCHEDULED REDEMPTION		187	187	190	190		(3)		(3)		187				2	02/15/2029	1
36209F-LS-6	GOVT NATL MTG ASSOC I #470237		03/01/2009	SCHEDULED REDEMPTION		15	15	15	15						15					04/15/2029	1
36209F-L3-1	GOVT NATL MTG ASSOC I #470246		03/01/2009	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12					04/15/2029	1
36209F-N4-7	GOVT NATL MTG ASSOC I #470311		03/01/2009	SCHEDULED REDEMPTION		231	231	227	227		3		3		231				3	05/15/2029	1
36209F-VJ-5	GOVT NATL MTG ASSOC I #470517		03/01/2009	SCHEDULED REDEMPTION		24,483	24,483	24,988	25,025		(542)		(542)		24,483				407	06/15/2029	1
36209F-ZX-0	GOVT NATL MTG ASSOC I #470658		03/01/2009	SCHEDULED REDEMPTION		8	8	8	9						8					07/15/2029	1
36209J-MC-2	GOVT NATL MTG ASSOC I #472955		03/01/2009	SCHEDULED REDEMPTION		147	147	151	151		(3)		(3)		147				2	11/15/2029	1
36209K-Y5-1	GOVT NATL MTG ASSOC I #474232		03/01/2009	SCHEDULED REDEMPTION		1,488	1,488	1,543	1,513		(25)		(25)		1,488				25	04/15/2013	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36209L-3H-7	GOVT NATL MTG ASSOC I #475200		03/01/2009	SCHEDULED REDEMPTION		355	355	363	361		(6)		(6)		355				6	07/15/2028	1
36209M-EK-6	GOVT NATL MTG ASSOC I #475438		03/01/2009	SCHEDULED REDEMPTION		215	215	223	219		(4)		(4)		215				4	06/15/2013	1
36209M-JF-2	GOVT NATL MTG ASSOC I #475562		03/01/2009	SCHEDULED REDEMPTION		6,466	6,466	6,188	6,236		230		230		6,466				103	09/15/2028	1
36209M-K3-7	GOVT NATL MTG ASSOC I #475614		03/01/2009	SCHEDULED REDEMPTION		74	74	72	73		1		1		74				1	10/15/2028	1
36209M-3X-0	GOVT NATL MTG ASSOC I #476114		03/01/2009	SCHEDULED REDEMPTION		422	422	415	416		7		7		422				6	07/15/2028	1
36209M-4L-5	GOVT NATL MTG ASSOC I #476127		03/01/2009	SCHEDULED REDEMPTION		1,661	1,661	1,701	1,689		(28)		(28)		1,661				26	12/15/2028	1
36209N-DX-7	GOVT NATL MTG ASSOC I #476318		03/01/2009	SCHEDULED REDEMPTION		408	408	418	416		(8)		(8)		408				6	05/15/2028	1
36209N-3W-0	GOVT NATL MTG ASSOC I #477013		03/01/2009	SCHEDULED REDEMPTION		245	245	253	254		(9)		(9)		245				4	10/15/2029	1
36209P-MJ-3	GOVT NATL MTG ASSOC I #477461		03/01/2009	SCHEDULED REDEMPTION		264	264	268	268		(4)		(4)		264				4	09/15/2028	1
36209Q-3F-0	GOVT NATL MTG ASSOC I #478798		03/01/2009	SCHEDULED REDEMPTION		8	8	7	7						8					10/15/2029	1
36209R-XR-9	GOVT NATL MTG ASSOC I #479588		03/01/2009	SCHEDULED REDEMPTION		6	6	6	6						6					09/15/2030	1
36209W-HW-5	GOVT NATL MTG ASSOC I #483645		03/01/2009	SCHEDULED REDEMPTION		279	279	275	275		4		4		279				4	10/15/2028	1
36209W-H7-0	GOVT NATL MTG ASSOC I #483654		03/01/2009	SCHEDULED REDEMPTION		422	422	415	417		6		6		422				6	10/15/2028	1
36209X-YS-3	GOVT NATL MTG ASSOC I #485021		03/01/2009	SCHEDULED REDEMPTION		11,084	11,084	10,898	10,929		155		155		11,084				180	10/15/2028	1
36209X-2C-3	GOVT NATL MTG ASSOC I #485071		03/01/2009	SCHEDULED REDEMPTION		128	128	125	126		2		2		128				2	11/15/2028	1
36210A-L5-4	GOVT NATL MTG ASSOC I #486448		03/01/2009	SCHEDULED REDEMPTION		3,550	3,550	3,611	3,598		(48)		(48)		3,550				61	08/15/2028	1
36210A-RV-1	GOVT NATL MTG ASSOC I #486600		03/01/2009	SCHEDULED REDEMPTION		43	43	44	44		(1)		(1)		43				1	10/15/2028	1
36210A-SJ-7	GOVT NATL MTG ASSOC I #486621		03/01/2009	SCHEDULED REDEMPTION		185	185	181	182		3		3		185				3	10/15/2028	1
36210A-XN-2	GOVT NATL MTG ASSOC I #486785		03/01/2009	SCHEDULED REDEMPTION		185	185	189	189		(4)		(4)		185				3	12/15/2028	1
36210B-BW-4	GOVT NATL MTG ASSOC I #487053		03/01/2009	SCHEDULED REDEMPTION		65	65	68	68		(3)		(3)		65				1	03/15/2029	1
36210B-QZ-1	GOVT NATL MTG ASSOC I #487472		03/01/2009	SCHEDULED REDEMPTION		49	49	46	47		3		3		49				1	04/15/2029	1
36210B-TT-2	GOVT NATL MTG ASSOC I #487562		03/01/2009	SCHEDULED REDEMPTION		28	28	29	29						28					07/15/2029	1
36210E-DM-8	GOVT NATL MTG ASSOC I #489808		03/01/2009	SCHEDULED REDEMPTION		37	37	37	37						37				1	06/15/2029	1
36210E-EC-9	GOVT NATL MTG ASSOC I #489831		03/01/2009	SCHEDULED REDEMPTION		32	32	34	34		(2)		(2)		32					07/15/2029	1
36210E-SB-6	GOVT NATL MTG ASSOC I #490214		03/01/2009	SCHEDULED REDEMPTION		71	71	70	70		1		1		71				1	07/15/2029	1
36210F-EQ-5	GOVT NATL MTG ASSOC I #490743		03/01/2009	SCHEDULED REDEMPTION		1,130	1,130	1,155	1,150		(19)		(19)		1,130				18	12/15/2028	1
36210F-FH-4	GOVT NATL MTG ASSOC I #490768		03/01/2009	SCHEDULED REDEMPTION		232	232	229	229		3		3		232				3	10/15/2028	1
36210F-RG-3	GOVT NATL MTG ASSOC I #491087		03/01/2009	SCHEDULED REDEMPTION		1,425	1,425	1,381	1,403		22		22		1,425				15	01/15/2029	1
36210F-ZG-4	GOVT NATL MTG ASSOC I #491343		03/01/2009	SCHEDULED REDEMPTION		55	55	56	56		(2)		(2)		55				1	03/15/2029	1
36210F-6Q-4	GOVT NATL MTG ASSOC I #491479		03/01/2009	SCHEDULED REDEMPTION		1,832	1,832	1,808	1,810		22		22		1,832				21	06/15/2029	1
36210H-EJ-7	GOVT NATL MTG ASSOC I #492537		03/01/2009	SCHEDULED REDEMPTION		5,422	5,422	5,350	5,346		76		76		5,422				88	07/15/2029	1
36210J-J8-2	GOVT NATL MTG ASSOC I #493587		03/01/2009	SCHEDULED REDEMPTION		274	274	270	271		4		4		274				4	10/15/2028	1
36210J-WB-0	GOVT NATL MTG ASSOC I #493942		03/01/2009	SCHEDULED REDEMPTION		20,271	20,271	19,638	19,912		360		360		20,271				207	05/15/2029	1
36210J-XJ-2	GOVT NATL MTG ASSOC I #493981		03/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					06/15/2029	1
36210J-2P-2	GOVT NATL MTG ASSOC I #494082		03/01/2009	SCHEDULED REDEMPTION		197	197	201	203		(6)		(6)		197				3	08/15/2029	1
36210K-AC-9	GOVT NATL MTG ASSOC I #494203		03/01/2009	SCHEDULED REDEMPTION		656	656	647	647		9		9		656				9	03/15/2029	1
36210K-KQ-7	GOVT NATL MTG ASSOC I #494503		03/01/2009	SCHEDULED REDEMPTION		531	531	524	523		8		8		531				7	04/15/2029	1
36210K-WR-2	GOVT NATL MTG ASSOC I #494856		03/01/2009	SCHEDULED REDEMPTION		246	246	243	243		3		3		246				4	07/15/2029	1
36210L-MR-1	GOVT NATL MTG ASSOC I #495468		03/01/2009	SCHEDULED REDEMPTION		15	15	15	15						15					01/15/2030	1
36210L-TZ-6	GOVT NATL MTG ASSOC I #495668		03/01/2009	SCHEDULED REDEMPTION		27	27	28	28		(1)		(1)		27					08/15/2029	1
36210M-6E-6	GOVT NATL MTG ASSOC I #496869		03/01/2009	SCHEDULED REDEMPTION		64	64	63	63		1		1		64				1	04/15/2029	1
36210N-NR-6	GOVT NATL MTG ASSOC I #497300		03/01/2009	SCHEDULED REDEMPTION		132	132	135	134		(2)		(2)		132				2	12/15/2028	1
36210P-N3-4	GOVT NATL MTG ASSOC I #498210		03/01/2009	SCHEDULED REDEMPTION		450	450	436	438		12		12		450				6	05/15/2031	1
36210Q-HM-7	GOVT NATL MTG ASSOC I #498936		03/01/2009	SCHEDULED REDEMPTION		41	41	41	41		1		1		41				1	02/15/2031	1
36210R-M2-3	GOVT NATL MTG ASSOC I #499977		03/01/2009	SCHEDULED REDEMPTION		3	3	3	3						3					09/15/2029	1
36210S-C5-5	GOVT NATL MTG ASSOC I #500592		03/01/2009	SCHEDULED REDEMPTION		1,782	1,782	1,721	1,737		44		44		1,782				26	02/15/2029	1
36210T-EV-4	GOVT NATL MTG ASSOC I #501548		03/01/2009	SCHEDULED REDEMPTION		191	191	188	188		3		3		191				3	03/15/2029	1
36210T-SE-7	GOVT NATL MTG ASSOC I #501917		03/01/2009	SCHEDULED REDEMPTION		17	17	17	17						17					05/15/2029	1
36210U-N5-8	GOVT NATL MTG ASSOC I #502712		03/01/2009	SCHEDULED REDEMPTION		94	94	93	93		1		1		94				1	06/15/2029	1
36210U-W4-1	GOVT NATL MTG ASSOC I #502967		03/01/2009	SCHEDULED REDEMPTION		615	615	620	619		(4)		(4)		615				10	03/15/2029	1
36210V-EH-0	GOVT NATL MTG ASSOC I #503336		03/01/2009	SCHEDULED REDEMPTION		41	41	43	43		(1)		(1)		41				1	01/15/2030	1
36210V-GA-3	GOVT NATL MTG ASSOC I #503393		03/01/2009	SCHEDULED REDEMPTION		15,258	15,258	14,736	14,816		442		442		15,258				232	03/15/2029	1
36210V-MQ-1	GOVT NATL MTG ASSOC I #503567		03/01/2009	SCHEDULED REDEMPTION		5	5	4	4						5					03/15/2029	1
36210V-WJ-6	GOVT NATL MTG ASSOC I #503849		03/01/2009	SCHEDULED REDEMPTION		207	207	205	205		3		3		207				3	04/15/2029	1
36210W-FX-2	GOVT NATL MTG ASSOC I #504282		03/01/2009	SCHEDULED REDEMPTION		121	121	119	119		1		1		121				2	04/15/2029	1
36210W-KC-2	GOVT NATL MTG ASSOC I #504391		03/01/2009	SCHEDULED REDEMPTION		6	6	7	7						6					06/15/2029	1
36210W-NT-2	GOVT NATL MTG ASSOC I #504502		03/01/2009	SCHEDULED REDEMPTION		19	19	20	20						19					08/15/2029	1
36210W-QU-6	GOVT NATL MTG ASSOC I #504567		03/01/2009	SCHEDULED REDEMPTION		102	102	104	105		(2)		(2)		102				2	09/15/2029	1
36210X-VB-0	GOVT NATL MTG ASSOC I #505610		03/01/2009	SCHEDULED REDEMPTION		61	61	62	62		(1)		(1)		61				1	04/15/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36210X-2N-6	GOVT NATL MTG ASSOC I #505781		03/01/2009	SCHEDULED REDEMPTION		172	172	175	175		(4)		(4)		172				3	08/15/2029	1
36210X-5M-5	GOVT NATL MTG ASSOC I #505852		03/01/2009	SCHEDULED REDEMPTION		186	186	190	190		(4)		(4)		186				3	09/15/2029	1
36210Y-UV-5	GOVT NATL MTG ASSOC I #506496		03/01/2009	SCHEDULED REDEMPTION		129	129	127	127		2		2		129				2	04/15/2029	1
36210Y-YH-2	GOVT NATL MTG ASSOC I #506612		03/01/2009	SCHEDULED REDEMPTION		3,276	3,276	3,164	3,178		97		97		3,276				47	03/15/2029	1
36210Y-YP-4	GOVT NATL MTG ASSOC I #506618		03/01/2009	SCHEDULED REDEMPTION		15	15	15	15						15					03/15/2029	1
36210Y-2E-4	GOVT NATL MTG ASSOC I #506673		03/01/2009	SCHEDULED REDEMPTION		14	14	14	14						14					04/15/2029	1
36211A-N8-5	GOVT NATL MTG ASSOC I #507215		03/01/2009	SCHEDULED REDEMPTION		5,759	5,759	5,749	5,749		10		10		5,759				90	04/15/2029	1
36211A-4P-8	GOVT NATL MTG ASSOC I #507630		03/01/2009	SCHEDULED REDEMPTION		187	187	181	184		3		3		187				2	06/15/2029	1
36211B-YB-4	GOVT NATL MTG ASSOC I #508406		03/01/2009	SCHEDULED REDEMPTION		23	23	24	24						23					12/15/2030	1
36211B-ZM-9	GOVT NATL MTG ASSOC I #508448		03/01/2009	SCHEDULED REDEMPTION		258	258	255	256		3		3		258				4	02/15/2031	1
36211D-DV-9	GOVT NATL MTG ASSOC I #509616		03/01/2009	SCHEDULED REDEMPTION		143	143	152	152		(8)		(8)		143				2	07/15/2029	1
36211D-UK-4	GOVT NATL MTG ASSOC I #510086		03/01/2009	SCHEDULED REDEMPTION		66	66	65	65		1		1		66				1	07/15/2029	1
36211E-EP-9	GOVT NATL MTG ASSOC I #510542		03/01/2009	SCHEDULED REDEMPTION		15,348	15,348	15,664	15,709		(361)		(361)		15,348				287	10/15/2029	1
36211E-E7-9	GOVT NATL MTG ASSOC I #510558		03/01/2009	SCHEDULED REDEMPTION		303	303	309	312		(9)		(9)		303				5	10/15/2029	1
36211E-LK-2	GOVT NATL MTG ASSOC I #510730		03/01/2009	SCHEDULED REDEMPTION		7,624	7,624	7,523	7,503		121		121		7,624				123	11/15/2029	1
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		03/01/2009	SCHEDULED REDEMPTION		25	25	27	26		(1)		(1)		25					06/15/2029	1
36211F-PN-9	GOVT NATL MTG ASSOC I #511729		03/01/2009	SCHEDULED REDEMPTION		53	53	57	56		(3)		(3)		53				1	10/15/2030	1
36211G-C5-0	GOVT NATL MTG ASSOC I #512292		03/01/2009	SCHEDULED REDEMPTION		47	47	48	48		(1)		(1)		47				1	01/15/2030	1
36211G-UU-5	GOVT NATL MTG ASSOC I #512795		03/01/2009	SCHEDULED REDEMPTION		12	12	12	12						12					06/15/2029	1
36211G-3H-4	GOVT NATL MTG ASSOC I #513000		03/01/2009	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14					07/15/2029	1
36211H-G6-2	GOVT NATL MTG ASSOC I #513321		03/01/2009	SCHEDULED REDEMPTION		35	35	36	36		(1)		(1)		35				1	08/15/2029	1
36211H-U4-1	GOVT NATL MTG ASSOC I #513703		03/01/2009	SCHEDULED REDEMPTION		12	12	12	12						12					06/15/2029	1
36211H-U6-6	GOVT NATL MTG ASSOC I #513705		03/01/2009	SCHEDULED REDEMPTION		28	28	30	30		(2)		(2)		28					07/15/2029	1
36211H-VR-9	GOVT NATL MTG ASSOC I #513724		03/01/2009	SCHEDULED REDEMPTION		13	13	14	14						13					07/15/2029	1
36211H-XQ-9	GOVT NATL MTG ASSOC I #513787		03/01/2009	SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25					07/15/2029	1
36211J-PM-3	GOVT NATL MTG ASSOC I #514428		03/01/2009	SCHEDULED REDEMPTION		60	60	62	62		(2)		(2)		60				1	08/15/2029	1
36211L-EQ-1	GOVT NATL MTG ASSOC I #515943		03/01/2009	SCHEDULED REDEMPTION		222	222	219	219		3		3		222				3	08/15/2029	1
36211M-ZQ-6	GOVT NATL MTG ASSOC I #517451		03/01/2009	SCHEDULED REDEMPTION		4	4	4	4						4					12/15/2029	1
36211N-5L-8	GOVT NATL MTG ASSOC I #518451		03/01/2009	SCHEDULED REDEMPTION		3	3	4	4						3					09/15/2029	1
36211P-BN-2	GOVT NATL MTG ASSOC I #518545		03/01/2009	SCHEDULED REDEMPTION		77	77	78	79		(2)		(2)		77				1	10/15/2029	1
36211Q-GQ-8	GOVT NATL MTG ASSOC I #519607		03/01/2009	SCHEDULED REDEMPTION		83	83	89	89		(6)		(6)		83				1	08/15/2030	1
36211Q-YE-5	GOVT NATL MTG ASSOC I #520109		03/01/2009	SCHEDULED REDEMPTION		8	8	8	8						8					04/15/2030	1
36211R-FN-4	GOVT NATL MTG ASSOC I #520473		03/01/2009	SCHEDULED REDEMPTION		2,587	2,587	2,778	2,772		(186)		(186)		2,587				48	01/15/2030	1
36211R-H4-4	GOVT NATL MTG ASSOC I #520551		03/01/2009	SCHEDULED REDEMPTION		18	18	18	17						18					02/15/2030	1
36211R-Q7-7	GOVT NATL MTG ASSOC I #520778		03/01/2009	SCHEDULED REDEMPTION		19	19	19	20		(1)		(1)		19					07/15/2030	1
36211S-RY-5	GOVT NATL MTG ASSOC I #521703		03/01/2009	SCHEDULED REDEMPTION		93	93	99	98		(5)		(5)		93				1	12/15/2029	1
36211T-SX-4	GOVT NATL MTG ASSOC I #522634		03/01/2009	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18					01/15/2030	1
36211T-4V-4	GOVT NATL MTG ASSOC I #522936		03/01/2009	SCHEDULED REDEMPTION		186	186	197	196		(11)		(11)		186				3	12/15/2030	1
36211U-HC-9	GOVT NATL MTG ASSOC I #523227		03/01/2009	SCHEDULED REDEMPTION		6,241	6,241	6,704	6,695		(454)		(454)		6,241				79	10/15/2030	1
36211U-XU-1	GOVT NATL MTG ASSOC I #523691		03/01/2009	SCHEDULED REDEMPTION		66	66	68	67		(1)		(1)		66				1	12/15/2029	1
36211U-5G-3	GOVT NATL MTG ASSOC I #523847		03/01/2009	SCHEDULED REDEMPTION		280	280	296	296		(16)		(16)		280				4	03/15/2030	1
36211W-V2-1	GOVT NATL MTG ASSOC I #525433		03/01/2009	SCHEDULED REDEMPTION		1,200	1,200	1,227	1,222		(22)		(22)		1,200				22	02/15/2030	1
36211X-YN-0	GOVT NATL MTG ASSOC I #526417		03/01/2009	SCHEDULED REDEMPTION		21,858	21,858	22,365	22,388		(530)		(530)		21,858				382	07/15/2029	1
36212A-4M-4	GOVT NATL MTG ASSOC I #528328		03/01/2009	SCHEDULED REDEMPTION		18	18	20	19		(1)		(1)		18					02/15/2030	1
36212B-HG-1	GOVT NATL MTG ASSOC I #528631		03/01/2009	SCHEDULED REDEMPTION		1,600	1,600	1,637	1,642		(42)		(42)		1,600				28	02/15/2030	1
36212B-KW-2	GOVT NATL MTG ASSOC I #528709		03/01/2009	SCHEDULED REDEMPTION		49	49	51	51		(1)		(1)		49				1	04/15/2030	1
36212B-LJ-0	GOVT NATL MTG ASSOC I #528729		03/01/2009	SCHEDULED REDEMPTION		2	2	2	2						2					04/15/2030	1
36212C-CV-1	GOVT NATL MTG ASSOC I #529384		03/01/2009	SCHEDULED REDEMPTION		17,893	17,893	17,714	17,780		112		112		17,893				290	04/15/2031	1
36212D-KK-4	GOVT NATL MTG ASSOC I #530498		03/01/2009	SCHEDULED REDEMPTION		10	10	11	11		(1)		(1)		10					09/15/2030	1
36212D-L9-8	GOVT NATL MTG ASSOC I #530552		03/01/2009	SCHEDULED REDEMPTION		11	11	12	12						11					01/15/2031	1
36212E-H5-9	GOVT NATL MTG ASSOC I #531352		03/01/2009	SCHEDULED REDEMPTION		125	125	129	130		(4)		(4)		125				2	09/15/2030	1
36212J-5T-9	GOVT NATL MTG ASSOC I #535558		03/01/2009	SCHEDULED REDEMPTION		80	80	85	85		(5)		(5)		80				1	12/15/2030	1
36212K-L7-6	GOVT NATL MTG ASSOC I #535950		03/01/2009	SCHEDULED REDEMPTION		75	75	79	79		(4)		(4)		75				1	11/15/2030	1
36212L-AJ-0	GOVT NATL MTG ASSOC I #536509		03/01/2009	SCHEDULED REDEMPTION		13	13	13	13						13					02/15/2031	1
36212L-7F-2	GOVT NATL MTG ASSOC I #537394		03/01/2009	SCHEDULED REDEMPTION		2	2	2	2						2					01/15/2031	1
36212Q-HT-0	GOVT NATL MTG ASSOC I #540342		03/01/2009	SCHEDULED REDEMPTION		3	3	3	3						3					04/15/2031	1
36212Q-YQ-7	GOVT NATL MTG ASSOC I #540819		03/01/2009	SCHEDULED REDEMPTION		55	55	57	57		(2)		(2)		55				1	10/15/2030	1
36212S-KZ-8	GOVT NATL MTG ASSOC I #542212		03/01/2009	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19					12/15/2030	1
36212U-AC-5	GOVT NATL MTG ASSOC I #543703		03/01/2009	SCHEDULED REDEMPTION		5	5	6	6						5					11/15/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36212U-ZM-6	GOVT NATL MTG ASSOC I #544448		03/01/2009	SCHEDULED REDEMPTION		58	58	60	60		(2)		(2)		58				1	04/15/2031	1
36212Y-ZR-7	GOVT NATL MTG ASSOC I #548052		03/01/2009	SCHEDULED REDEMPTION		12	12	12	12		(1)		(1)		12					02/15/2031	1
36213A-H9-8	GOVT NATL MTG ASSOC I #548456		03/01/2009	SCHEDULED REDEMPTION		6,131	6,131	6,274	6,251		(120)		(120)		6,131				72	02/15/2031	1
36213B-DS-8	GOVT NATL MTG ASSOC I #549213		03/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					03/15/2031	1
36213E-AE-6	GOVT NATL MTG ASSOC I #551805		03/01/2009	SCHEDULED REDEMPTION		23	23	23	23		(1)		(1)		23					05/15/2032	1
36213F-XE-8	GOVT NATL MTG ASSOC I #553377		03/01/2009	SCHEDULED REDEMPTION		9,635	9,635	9,935	9,881		(245)		(245)		9,635				144	07/15/2033	1
36213H-GU-7	GOVT NATL MTG ASSOC I #554711		03/01/2009	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18					03/15/2031	1
36213H-6A-2	GOVT NATL MTG ASSOC I #555365		03/01/2009	SCHEDULED REDEMPTION		14	14	14	14						14					06/15/2031	1
36213J-3S-2	GOVT NATL MTG ASSOC I #556209		03/01/2009	SCHEDULED REDEMPTION		1,879	1,879	1,861	1,868		12		12		1,879				30	06/15/2031	1
36213K-E7-3	GOVT NATL MTG ASSOC I #556458		03/01/2009	SCHEDULED REDEMPTION		100	100	103	104		(4)		(4)		100				2	03/15/2031	1
36213U-JF-8	GOVT NATL MTG ASSOC I #564662		03/01/2009	SCHEDULED REDEMPTION		147	147	150	150		(3)		(3)		147				3	06/15/2031	1
36201G-4T-9	GOVT NATL MTG ASSOC I #583234		03/01/2009	SCHEDULED REDEMPTION		1,564	1,564	1,608	1,607		(43)		(43)		1,564				23	04/15/2032	1
36201K-D6-0	GOVT NATL MTG ASSOC I #585225		03/01/2009	SCHEDULED REDEMPTION		1,066	1,066	1,103	1,094		(28)		(28)		1,066				16	05/15/2032	1
36201V-3G-5	GOVT NATL MTG ASSOC I #594899		03/01/2009	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21					09/15/2032	1
36200C-5U-5	GOVT NATL MTG ASSOC I #597659		03/01/2009	SCHEDULED REDEMPTION		105,354	105,354	109,519	109,053		(3,698)		(3,698)		105,354				1,516	08/15/2036	1
36200G-CU-8	GOVT NATL MTG ASSOC I #600483		03/01/2009	SCHEDULED REDEMPTION		111,408	111,408	115,812	115,652		(4,244)		(4,244)		111,408				1,566	01/15/2036	1
36201X-RM-2	GOVT NATL MTG ASSOC I #606292		03/01/2009	SCHEDULED REDEMPTION		63,725	63,725	65,383	65,020		(1,296)		(1,296)		63,725				1,032	05/15/2036	1
36291A-R5-0	GOVT NATL MTG ASSOC I #622508		03/01/2009	SCHEDULED REDEMPTION		83	83	85	85		(2)		(2)		83				1	10/15/2033	1
36291Q-4V-3	GOVT NATL MTG ASSOC I #635436		03/01/2009	SCHEDULED REDEMPTION		4,009	4,009	4,120	4,104		(95)		(95)		4,009				65	12/15/2035	1
36291S-2K-5	GOVT NATL MTG ASSOC I #637178		03/01/2009	SCHEDULED REDEMPTION		6,081	6,081	6,250	6,237		(156)		(156)		6,081				99	06/15/2035	1
36292D-RJ-3	GOVT NATL MTG ASSOC I #645889		03/01/2009	SCHEDULED REDEMPTION		5,517	5,517	5,671	5,641		(124)		(124)		5,517				90	02/15/2036	1
36292H-FE-8	GOVT NATL MTG ASSOC I #649165		03/01/2009	SCHEDULED REDEMPTION		36	36	37	37		(1)		(1)		36				1	01/15/2036	1
36292K-6T-8	GOVT NATL MTG ASSOC I #651682		03/01/2009	SCHEDULED REDEMPTION		792	792	814	810		(18)		(18)		792				13	01/15/2036	1
36292L-BY-9	GOVT NATL MTG ASSOC I #651755		03/01/2009	SCHEDULED REDEMPTION		43,421	43,421	44,552	44,336		(914)		(914)		43,421				665	03/15/2036	1
36292L-DV-3	GOVT NATL MTG ASSOC I #651816		03/01/2009	SCHEDULED REDEMPTION		6,072	6,072	6,230	6,196		(123)		(123)		6,072				99	05/15/2036	1
36294N-ZY-7	GOVT NATL MTG ASSOC I #655159		03/01/2009	SCHEDULED REDEMPTION		294,106	294,106	305,733	304,857		(10,751)		(10,751)		294,106				4,774	06/15/2036	1
36294P-PF-4	GOVT NATL MTG ASSOC I #655722		03/01/2009	SCHEDULED REDEMPTION		1,391	1,391	1,370	1,371		20		20		1,391				15	04/15/2038	1
36294P-5V-1	GOVT NATL MTG ASSOC I #656160		03/01/2009	SCHEDULED REDEMPTION		4,681	4,681	4,866	4,850		(169)		(169)		4,681				68	07/15/2036	1
36294Q-6F-3	GOVT NATL MTG ASSOC I #657070		03/01/2009	SCHEDULED REDEMPTION		10,860	10,860	11,142	11,068		(209)		(209)		10,860				143	08/15/2036	1
36294S-D3-8	GOVT NATL MTG ASSOC I #658122		03/01/2009	SCHEDULED REDEMPTION		19,314	19,314	19,816	19,672		(358)		(358)		19,314				309	10/15/2036	1
36294V-6F-2	GOVT NATL MTG ASSOC I #661570		03/01/2009	SCHEDULED REDEMPTION		3,221	3,221	3,310	3,283		(62)		(62)		3,221				47	12/15/2036	1
36295A-B7-9	GOVT NATL MTG ASSOC I #664362		03/01/2009	SCHEDULED REDEMPTION		66,324	66,324	68,946	68,417		(2,093)		(2,093)		66,324				1,062	09/15/2037	1
36295M-ZW-2	GOVT NATL MTG ASSOC I #674957		03/01/2009	SCHEDULED REDEMPTION		1,665	1,665	1,731	1,717		(52)		(52)		1,665				27	11/15/2037	1
36295N-GR-2	GOVT NATL MTG ASSOC I #675308		03/01/2009	SCHEDULED REDEMPTION		14,440	14,440	14,219	14,231		210		210		14,440				162	04/15/2038	1
36295N-JV-0	GOVT NATL MTG ASSOC I #675376		03/01/2009	SCHEDULED REDEMPTION		29,248	29,248	28,799	28,825		423		423		29,248				322	05/01/2038	1
36295Q-B7-4	GOVT NATL MTG ASSOC I #676962		03/01/2009	SCHEDULED REDEMPTION		8,822	8,822	8,687	8,694		128		128		8,822				109	05/15/2038	1
36295S-W9-3	GOVT NATL MTG ASSOC I #679372		03/01/2009	SCHEDULED REDEMPTION		249,234	249,234	253,284	252,974		(3,740)		(3,740)		249,234				2,926	04/01/2038	1
36295U-3V-1	GOVT NATL MTG ASSOC I #681312		03/01/2009	SCHEDULED REDEMPTION		6,102	6,102	6,008	6,014		88		88		6,102				68	05/01/2038	1
36295X-A5-4	GOVT NATL MTG ASSOC I #683228		03/01/2009	SCHEDULED REDEMPTION		755,417	755,417	767,692	766,751		(11,334)		(11,334)		755,417				6,925	04/15/2038	1
36295Y-DA-8	GOVT NATL MTG ASSOC I #684197		03/01/2009	SCHEDULED REDEMPTION		2,021	2,021	1,990	1,991		29		29		2,021				22	05/15/2038	1
36295Y-J3-8	GOVT NATL MTG ASSOC I #684382		03/01/2009	SCHEDULED REDEMPTION		1,524	1,524	1,501	1,502		22		22		1,524				17	04/15/2038	1
36296B-XN-7	GOVT NATL MTG ASSOC I #686585		03/01/2009	SCHEDULED REDEMPTION		2,000	2,000	1,970	1,971		29		29		2,000				22	05/01/2038	1
36296B-5G-3	GOVT NATL MTG ASSOC I #686747		03/01/2009	SCHEDULED REDEMPTION		981	981	966	967		14		14		981				11	05/15/2038	1
36296C-NA-4	GOVT NATL MTG ASSOC I #687185		03/01/2009	SCHEDULED REDEMPTION		16,507	16,507	16,253	16,267		240		240		16,507				191	04/15/2038	1
36225A-M7-2	GOVT NATL MTG ASSOC I #780382		03/01/2009	SCHEDULED REDEMPTION		40,011	40,011	38,680	39,246		765		765		40,011				856	08/15/2020	1
36225A-M8-0	GOVT NATL MTG ASSOC I #780383		03/01/2009	SCHEDULED REDEMPTION		8,427	8,427	8,134	8,228		199		199		8,427				185	08/15/2020	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-VL-1	GOVT NATL MTG ASSOC I #780619		03/01/2009	SCHEDULED REDEMPTION		17,216	17,216	17,420	17,315		(99)		(99)		17,216				268	08/15/2012	1
36225A-XC-9	GOVT NATL MTG ASSOC I #780675		03/01/2009	SCHEDULED REDEMPTION		143	143	147	146		(3)		(3)		143				2	09/15/2024	1
36225A-3H-1	GOVT NATL MTG ASSOC I #780800		03/01/2009	SCHEDULED REDEMPTION		15,278	15,278	15,870	15,530		(252)		(252)		15,278				242	04/15/2013	1
36225B-CN-6	GOVT NATL MTG ASSOC I #780977		03/01/2009	SCHEDULED REDEMPTION		1,029	1,029	1,051	1,051		(22)		(22)		1,029				17	12/15/2028	1
36225B-C3-0	GOVT NATL MTG ASSOC I #780990		03/01/2009	SCHEDULED REDEMPTION		59	59	60	61		(2)		(2)		59				1	12/15/2028	1
36225B-DT-2	GOVT NATL MTG ASSOC I #781014		03/01/2009	SCHEDULED REDEMPTION		4,040	4,040	3,913	3,973		66		66		4,040				54	04/15/2029	1
36225B-EG-9	GOVT NATL MTG ASSOC I #781035		03/01/2009	SCHEDULED REDEMPTION		755	755	745	745		10		10		755				11	05/15/2029	1
36202A-B9-7	GOVT NATL MTG ASSOC II # 64		03/01/2009	SCHEDULED REDEMPTION		36	36	34	35		1		1		36				1	01/20/2014	1
36202A-M4-6	GOVT NATL MTG ASSOC II # 379		03/01/2009	SCHEDULED REDEMPTION		33	33	33	33		(1)		(1)		33				1	08/20/2015	1
36202A-PY-7	GOVT NATL MTG ASSOC II # 439		03/01/2009	SCHEDULED REDEMPTION		48	48	49	49		(1)		(1)		48				1	11/20/2015	1
36202A-Q6-7	GOVT NATL MTG ASSOC II # 477		03/01/2009	SCHEDULED REDEMPTION		102	102	105	103		(1)		(1)		102				2	01/20/2016	1
36202A-RR-0	GOVT NATL MTG ASSOC II # 496		03/01/2009	SCHEDULED REDEMPTION		1,472	1,472	1,506	1,490		(18)		(18)		1,472				34	02/20/2016	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)
36202A-SA-6	GOVT NATL MTG ASSOC II # 513		03/01/2009	SCHEDULED REDEMPTION		3,256	3,256	3,280	3,277		(21)		(21)		3,256				56	03/20/2016	1
36202A-SB-4	GOVT NATL MTG ASSOC II # 514		03/01/2009	SCHEDULED REDEMPTION		1,210	1,210	1,240	1,210						1,210				27	03/20/2016	1
36202A-VS-3	GOVT NATL MTG ASSOC II # 625		03/01/2009	SCHEDULED REDEMPTION		95	95	89	90		5		5		95				2	09/20/2016	1
36202A-XW-2	GOVT NATL MTG ASSOC II # 693		03/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					01/20/2017	1
36202A-XX-0	GOVT NATL MTG ASSOC II # 694		03/01/2009	SCHEDULED REDEMPTION		125	125	117	119		6		6		125				3	01/20/2017	1
36202A-Y3-5	GOVT NATL MTG ASSOC II # 730		03/01/2009	SCHEDULED REDEMPTION		11	11	10	10		1		1		11					03/20/2017	1
36202A-Y4-3	GOVT NATL MTG ASSOC II # 731		03/01/2009	SCHEDULED REDEMPTION		713	713	660	671		42		42		713				11	03/20/2017	1
36202A-ZM-2	GOVT NATL MTG ASSOC II # 748		03/01/2009	SCHEDULED REDEMPTION		1,578	1,578	1,464	1,498		79		79		1,578				35	04/20/2017	1
36202A-Z5-9	GOVT NATL MTG ASSOC II # 764		03/01/2009	SCHEDULED REDEMPTION		480	480	433	444		36		36		480				9	05/20/2017	1
36202A-2P-1	GOVT NATL MTG ASSOC II # 782		03/01/2009	SCHEDULED REDEMPTION		143	143	133	133		10		10		143				3	06/20/2017	1
36202A-3G-0	GOVT NATL MTG ASSOC II # 799		03/01/2009	SCHEDULED REDEMPTION		27	27	25	25		2		2		27				1	07/20/2017	1
36202A-3Z-8	GOVT NATL MTG ASSOC II # 816		03/01/2009	SCHEDULED REDEMPTION		130	130	121	125		4		4		130				3	08/20/2017	1
36202A-4U-8	GOVT NATL MTG ASSOC II # 835		03/01/2009	SCHEDULED REDEMPTION		679	679	633	662		17		17		679				14	09/20/2017	1
36202A-5N-3	GOVT NATL MTG ASSOC II # 853		03/01/2009	SCHEDULED REDEMPTION		75	75	70	68		7		7		75				2	10/20/2017	1
36202A-6F-9	GOVT NATL MTG ASSOC II # 870		03/01/2009	SCHEDULED REDEMPTION		517	517	482	470		47		47		517				10	11/20/2017	1
36202A-6Y-8	GOVT NATL MTG ASSOC II # 887		03/01/2009	SCHEDULED REDEMPTION		992	992	926	923		69		69		992				20	12/20/2017	1
36202B-AF-2	GOVT NATL MTG ASSOC II # 906		03/01/2009	SCHEDULED REDEMPTION		148	148	139	145		3		3		148				3	01/20/2018	1
36202A-WC-7	GOVT NATL MTG ASSOC II #000643		03/01/2009	SCHEDULED REDEMPTION		49	49	55	53		(4)		(4)		49				1	10/20/2016	1
36202B-A4-7	GOVT NATL MTG ASSOC II #000927		03/01/2009	SCHEDULED REDEMPTION		33	33	38	37		(4)		(4)		33				1	02/20/2018	1
36202B-JN-6	GOVT NATL MTG ASSOC II #001169		03/01/2009	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19					04/20/2019	1
36202B-VR-3	GOVT NATL MTG ASSOC II #001524		03/01/2009	SCHEDULED REDEMPTION		360	360	403	391		(31)		(31)		360				8	12/20/2020	1
36202B-XZ-3	GOVT NATL MTG ASSOC II #001596		03/01/2009	SCHEDULED REDEMPTION		119	119	122	122		(3)		(3)		119				2	04/20/2021	1
36202B-Z9-9	GOVT NATL MTG ASSOC II #001668		03/01/2009	SCHEDULED REDEMPTION		178	178	184	183		(5)		(5)		178				4	08/20/2021	1
36202C-A6-0	GOVT NATL MTG ASSOC II #001829		03/01/2009	SCHEDULED REDEMPTION		40	40	44	43		(4)		(4)		40				1	05/20/2022	1
36215X-5T-5	GOVT NATL MTG ASSOC II #148558		03/01/2009	SCHEDULED REDEMPTION		685	685	687	685						685				16	01/20/2016	1
36216G-TY-4	GOVT NATL MTG ASSOC II #164467		03/01/2009	SCHEDULED REDEMPTION		101	101	93	97		4		4		101				2	09/20/2016	1
465138-QZ-1	ISRAEL ST BDS		03/05/2009	FTN FINANCIAL		23,532,206	46,100,000	6,984,913	17,127,250		237,432		237,432		17,364,682		6,167,524	6,167,524		08/15/2022	1
465138-RA-5	ISRAEL ST BDS		03/05/2009	FTN FINANCIAL		18,240,634	36,700,000	5,381,866	13,173,989		182,278		182,278		13,356,268		4,884,366	4,884,366		02/15/2023	1
63252F-AA-7	NATIONAL ARCHIVES CORP		03/01/2009	SCHEDULED REDEMPTION		220,996	220,996	246,875	234,136		(13,140)		(13,140)		220,996				9,392	09/01/2019	1FE
76116E-BU-3	RESOLUTION TR CORP		02/17/2009	FTN FINANCIAL		4,994,426	5,176,000	890,154	4,243,373		48,125		48,125		4,291,498		702,928	702,928		04/15/2011	1
76116E-BV-1	RESOLUTION TR CORP		02/17/2009	FTN FINANCIAL		21,613,944	22,800,000	15,926,423	20,310,619		106,876		106,876		20,417,495		1,196,449	1,196,449		10/15/2011	1
76116E-BZ-2	RESOLUTION TR CORP		02/17/2009	FTN FINANCIAL		3,137,258	3,554,000	788,614	2,507,154		23,796		23,796		2,530,950		606,308	606,308		10/15/2013	1
76116E-CA-6	RESOLUTION TR CORP		02/17/2009	FTN FINANCIAL		19,815,897	23,251,000	19,357,388	19,515,562		84,134		84,134		19,599,696		216,202	216,202		04/15/2014	1
76116E-CC-2	RESOLUTION TR CORP		02/20/2009	FTN FINANCIAL		38,977,440	48,000,000	11,531,784	30,609,543		318,657		318,657		30,928,200		8,049,240	8,049,240		04/15/2015	1
76116E-CE-8	RESOLUTION TR CORP		03/04/2009	FTN FINANCIAL		27,010,663	36,125,000	5,537,016	20,083,119		284,381		284,381		20,367,499		6,643,163	6,643,163		04/15/2016	1
76116E-CL-2	RESOLUTION TR CORP		02/27/2009	FTN FINANCIAL		103,870,400	164,000,000	24,786,326	76,716,811		912,393		912,393		77,629,203		26,241,197	26,241,197		04/15/2019	1
76116E-CM-0	RESOLUTION TR CORP		03/03/2009	HSBC SECURITIES, INC.		29,930,883	48,505,000	7,305,202	21,848,245		278,717		278,717		22,126,962		7,803,921	7,803,921		10/15/2019	1
76116E-EY-2	RESOLUTION TR CORP		02/17/2009	FTN FINANCIAL		3,981,400	4,000,000	1,405,918	3,856,128		34,272		34,272		3,890,400		91,000	91,000		07/15/2009	1
76116E-EZ-9	RESOLUTION TR CORP		02/17/2009	FTN FINANCIAL		2,472,675	2,500,000	478,204	2,284,414		25,928		25,928		2,310,342		162,333	162,333		01/15/2010	1
76116E-FB-1	RESOLUTION TR CORP		02/09/2009	HSBC SECURITIES, INC.		3,848,822	3,975,000	820,043	3,351,397		30,308		30,308		3,381,704		467,117	467,117		01/15/2011	1
76116E-FD-7	RESOLUTION TR CORP		02/09/2009	HSBC SECURITIES, INC.		1,158,538	1,242,000	198,937	953,319		8,966		8,966		962,285		196,253	196,253		01/15/2012	1
76116E-FE-5	RESOLUTION TR CORP		02/17/2009	FTN FINANCIAL		689,716	748,000	164,612	566,515		5,809		5,809		572,323		117,393	117,393		07/15/2012	1
76116E-FJ-4	RESOLUTION TR CORP		02/17/2009	FTN FINANCIAL		11,347,543	13,455,000	2,676,603	8,845,140		87,438		87,438		8,932,578		2,414,965	2,414,965		07/15/2014	1
76116E-FK-1	RESOLUTION TR CORP		02/24/2009	FTN FINANCIAL		47,121,825	57,500,000	19,969,076	38,457,040		384,861		384,861		38,841,900		8,279,925	8,279,925		01/15/2015	1
76116E-FS-4	RESOLUTION TR CORP		03/06/2009	HSBC SECURITIES, INC.		29,228,702	43,455,000	6,449,232	20,989,721		300,683		300,683		21,290,404		7,938,298	7,938,298		07/15/2018	1
76116E-FT-2	RESOLUTION TR CORP		02/24/2009	FTN FINANCIAL		59,587,567	90,571,000	12,870,349	42,138,111		486,694		486,694		42,624,805		16,962,761	16,962,761		01/15/2019	1
76116E-FU-9	RESOLUTION TR CORP		03/03/2009	HSBC SECURITIES, INC.		8,430,903	13,455,000	1,819,520	6,004,357		79,396		79,396		6,083,753		2,347,150	2,347,150		07/15/2019	1
76116E-FV-7	RESOLUTION TR CORP		02/24/2009	FTN FINANCIAL		20,398,886	33,114,000	10,924,768	16,536,661		154,185		154,185		16,690,846		3,708,040	3,708,040		01/15/2020	1
76116E-GC-8	RESOLUTION TR CORP		02/27/2009	HSBC SECURITIES, INC.		10,546,074	21,000,000	1,395,451	6,208,007		86,763		86,763		6,294,770		4,251,304	4,251,304		07/15/2023	1
76116E-GD-6	RESOLUTION TR CORP		03/02/2009	HSBC SECURITIES, INC.		679,105	1,397,000	90,651	415,929		5,688		5,688		421,617		257,488	257,488		01/15/2024	1
76116E-GE-4	RESOLUTION TR CORP		03/02/2009	HSBC SECURITIES, INC.		3,290,988	6,957,000	344,789	1,753,231		26,416		26,416		1,779,647		1,511,341	1,511,341		07/15/2024	1
76116E-GF-1	RESOLUTION TR CORP		03/02/2009	HSBC SECURITIES, INC.		8,313,514	17,841,000	1,163,338	4,781,985		66,628		66,628		4,848,613		3,464,900	3,464,900		01/15/2025	1
76116E-GJ-3	RESOLUTION TR CORP		02/27/2009	FTN FINANCIAL		1,293,810	3,000,000	178,230	727,732		9,799		9,799		737,531		556,279	556,279		07/15/2026	1
76116E-GK-0	RESOLUTION TR CORP		03/02/2009	HSBC SECURITIES, INC.		298,332	700,000	46,151	169,609		2,262		2,262		171,871		126,461	126,461		01/15/2027	1
76116E-GL-8	RESOLUTION TR CORP		03/02/2009	FTN FINANCIAL		10,858,929	26,235,000	1,859,846	6,377,181		82,515		82,515		6,459,696		4,399,233	4,399,233		07/15/2027	1
76116E-GM-6	RESOLUTION TR CORP		03/02/2009	FTN FINANCIAL		11,647,769	28,772,000	7,979,470	9,609,341		91,353		91,353		9,700,693		1,947,075	1,947,075		01/15/2028	1
76116E-GN-4	RESOLUTION TR CORP		03/02/2009	FTN FINANCIAL		8,251,239	20,876,000	1,163,781	4,515,869		60,048		60,048		4,575,917		3,675,322	3,675,322		07/15/2028	1
76116E-GP-9	RESOLUTION TR CORP		03/05/2009	Various		21,779,505	55,540,000	12,221,366	16,504,724		154,982		154,982		16,659,706		5,119,799	5,119,799		01/15/2029	1
76116E-GQ-7	RESOLUTION TR CORP		02/18/2009	FTN FINANCIAL		7,450,611	19,611,000	983,452	3,906,633		40,972		40,972		3,947,604		3,503,007	3,503,007		07/15/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
76116E-GR-5	RESOLUTION TR CORP		03/02/2009	HSBC SECURITIES, INC.		3,145,757	8,500,000	443,964	1,699,887		22,061		22,061		1,721,948		1,423,809	1,423,809		01/15/2030	1
76116E-GU-8	RESOLUTION TR CORP		03/03/2009	HSBC SECURITIES, INC.		801,116	1,382,000	122,224	509,911		7,453		7,453		517,365		283,752	283,752		10/15/2020	1
76116E-GW-4	RESOLUTION TR CORP		03/02/2009	HSBC SECURITIES, INC.		1,781,156	3,241,000	558,072	1,263,732		15,589		15,589		1,279,321		501,836	501,836		10/15/2021	1
76116E-HA-1	RESOLUTION TR CORP		02/23/2009	FTN FINANCIAL		30,699,920	62,000,000	4,744,873	18,826,706		225,492		225,492		19,052,199		11,647,721	11,647,721		10/15/2023	1
76116E-HC-7	RESOLUTION TR CORP		03/02/2009	HSBC SECURITIES, INC.		5,551,429	11,860,000	834,680	3,340,121		45,503		45,503		3,385,624		2,165,804	2,165,804		10/15/2024	1
76116E-HD-5	RESOLUTION TR CORP		03/02/2009	HSBC SECURITIES, INC.		3,006,868	6,520,000	463,507	1,781,985		24,087		24,087		1,806,071		1,200,796	1,200,796		04/15/2025	1
76116E-HE-3	RESOLUTION TR CORP		02/23/2009	FTN FINANCIAL		9,341,772	20,400,000	1,375,646	5,366,927		63,439		63,439		5,430,366		3,911,406	3,911,406		10/15/2025	1
76116E-HF-0	RESOLUTION TR CORP		02/27/2009	FTN FINANCIAL		22,745,297	52,100,000	3,130,543	12,759,444		173,089		173,089		12,932,533		9,812,764	9,812,764		04/15/2026	1
76116E-HH-6	RESOLUTION TR CORP		03/02/2009	FTN FINANCIAL		8,511,388	20,316,000	1,606,589	5,166,991		65,628		65,628		5,232,619		3,278,769	3,278,769		04/15/2027	1
76116E-HJ-2	RESOLUTION TR CORP		03/02/2009	FTN FINANCIAL		13,292,825	32,500,000	1,915,590	7,296,355		98,464		98,464		7,394,819		5,898,006	5,898,006		10/15/2027	1
76116E-HK-9	RESOLUTION TR CORP		02/17/2009	FTN FINANCIAL		17,170,020	42,000,000	2,387,330	9,030,810		93,914		93,914		9,124,724		8,045,296	8,045,296		04/15/2028	1
76116E-HL-7	RESOLUTION TR CORP		02/19/2009	HSBC SECURITIES, INC.		17,062,320	44,000,000	2,516,360	9,309,214		99,777		99,777		9,408,991		7,653,329	7,653,329		10/15/2028	1
76116E-HM-5	RESOLUTION TR CORP		02/19/2009	FTN FINANCIAL		6,104,480	16,000,000	756,815	3,081,270		34,168		34,168		3,115,437		2,989,043	2,989,043		04/15/2029	1
76116E-HN-3	RESOLUTION TR CORP		02/13/2009	HSBC SECURITIES, INC.		183,574	500,000	24,721	92,764		959		959		93,722		89,852	89,852		10/15/2029	1
76116E-HP-8	RESOLUTION TR CORP		03/02/2009	HSBC SECURITIES, INC.		692,054	1,900,000	112,499	385,085		4,899		4,899		389,984		302,070	302,070		04/15/2030	1
76116F-AA-5	RFCO STRIP PRINC		02/10/2009	HSBC SECURITIES, INC.		49,378,519	79,150,000	47,601,443	48,155,559		245,051		245,051		48,400,610		977,909	977,909		10/15/2019	1
76116E-BY-5	RFCO STRIPS		02/17/2009	FTN FINANCIAL		12,887,042	14,294,000	12,304,418	12,406,931		53,326		53,326		12,460,257		426,785	426,785		04/15/2013	1
465139-AU-7	STATE OF ISRAEL GOVT LOAN TR		02/17/2009	FTN FINANCIAL		1,415,889	1,452,000	455,231	1,292,848		12,018		12,018		1,304,866		111,023	111,023		09/15/2010	1
465139-BB-8	STATE OF ISRAEL GOVT LOAN TR		02/17/2009	FTN FINANCIAL		10,536,633	12,452,000	2,566,855	8,382,746		87,019		87,019		8,469,765		2,066,868	2,066,868		03/15/2014	1
465139-BN-2	STATE OF ISRAEL GOVT LOAN TR		02/19/2009	UNION BANK OF SWITZERLAND		6,376,400	10,000,000	1,412,200	4,489,570		49,901		49,901		4,539,471		1,836,929	1,836,929		09/15/2019	1
465139-BS-1	STATE OF ISRAEL GOVT LOAN TR		03/05/2009	FTN FINANCIAL		25,161,190	46,452,000	5,616,976	18,092,193		256,123		256,123		18,348,316		6,812,874	6,812,874		09/15/2021	1
465139-CP-6	STATE OF ISRAEL GOVT LOAN TR		02/17/2009	FTN FINANCIAL		4,186,335	4,250,000	1,383,418	3,911,055		36,835		36,835		3,947,890		238,445	238,445		03/15/2010	1
465139-CU-5	STATE OF ISRAEL GOVT LOAN TR		02/12/2009	FTN FINANCIAL		4,387,248	4,800,000	1,316,544	3,742,303		32,799		32,799		3,775,102		612,146	612,146		09/15/2012	1
465139-CV-3	STATE OF ISRAEL GOVT LOAN TR		02/12/2009	FTN FINANCIAL		2,457,400	2,750,000	642,703	1,945,978		20,898		20,898		1,966,875		490,525	490,525		03/15/2013	1
465139-CX-9	STATE OF ISRAEL GOVT LOAN TR		02/17/2009	FTN FINANCIAL		3,749,516	4,432,000	1,207,764	3,020,750		30,374		30,374		3,051,123		698,393	698,393		03/15/2014	1
465139-DL-4	STATE OF ISRAEL GOVT LOAN TR		03/10/2009	FTN FINANCIAL		5,689,000	10,000,000	1,586,300	4,450,873		61,465		61,465		4,512,338		1,176,662	1,176,662		09/15/2020	1
465139-DN-0	STATE OF ISRAEL GOVT LOAN TR		03/05/2009	FTN FINANCIAL		21,124,740	39,000,000	6,052,800	15,263,085		214,962		214,962		15,478,047		5,646,693	5,646,693		09/15/2021	1
465139-DW-0	STATE OF ISRAEL GOVT LOAN TR		02/12/2009	FTN FINANCIAL		5,494,260	6,000,000	1,529,340	4,548,057		45,415		45,415		4,593,472		900,788	900,788		08/15/2012	1
465139-KB-8	STATE OF ISRAEL GOVT LOAN TR		02/12/2009	FTN FINANCIAL		7,630,971	8,920,000	2,445,775	6,117,113		58,602		58,602		6,175,715		1,455,256	1,455,256		02/15/2014	1
64908P-AA-1	TENNESSEE VALLEY AUTHORITY/NEW VALLEY GE		01/15/2009	SCHEDULED REDEMPTION		172,061	172,061	173,694	173,235		(1,174)		(1,174)		172,061				4,414	01/15/2021	1FE
899768-AF-2	TUNISIA A.I.D. 8.97% GOVT GTD NTS		03/01/2009	SCHEDULED REDEMPTION		196,224	196,224	210,548	196,224						196,224				8,801	09/01/2019	1
899768-AE-5	TUNISIA A.I.D. 9.29% GOVT GTD NTS		03/01/2009	SCHEDULED REDEMPTION		150,000	150,000	162,563	159,042		(9,042)		(9,042)		150,000				6,968	09/01/2020	1
912833-CV-0	U S TREAS STRIP		02/15/2009	MATURED		4,900,000	4,900,000	884,796	4,848,899		51,101		51,101		4,900,000					02/15/2009	1
0399999. Bonds - U.S. Governments						950,945,997	1,550,537,175	369,908,814	723,972,825		6,912,471		6,912,471		730,885,296		220,060,701	220,060,701	1,163,710	XXX	XXX
105756-AP-5	BRAZIL REP OF	F	03/25/2009	BARCLAYS BANK		8,846,250	7,000,000	7,464,500	7,294,692		(11,635)		(11,635)		7,283,057		1,563,193	1,563,193	476,972	08/17/2040	2FE
Y8793Y-AK-8	ISLAMIC REP OF PAKISTAN	F	02/13/2009	MERRILL LYNCH CAPITAL MARKETS		180,353	417,000	158,760	162,583						162,583		17,769	17,769	11,472	03/31/2016	5FE
Y8793Y-AM-4	ISLAMIC REP OF PAKISTAN	F	02/13/2009	MERRILL LYNCH CAPITAL MARKETS		1,342,188	3,000,000	1,095,012	1,117,500						1,117,500		224,688	224,688	1	06/01/2017	5FE
465138-RB-3	ISRAEL ST BDS		03/05/2009	FTN FINANCIAL		21,991,543	45,485,000	7,399,955	16,855,286		218,150		218,150		17,073,435		4,918,107	4,918,107		08/15/2023	1
52238P-AD-1	LEBANESE REPUBLIC	F	02/11/2009	MERRILL LYNCH CAPITAL MARKETS		8,020,000	8,000,000	7,934,750	7,960,188		1,957		1,957		7,962,145		57,855	57,855	152,250	05/20/2011	4FE
M87883-BU-3	LEBANESE REPUBLIC	F	02/11/2009	MERRILL LYNCH CAPITAL MARKETS		4,987,500	5,000,000	4,882,500	4,951,626		4,968		4,968		4,956,594		30,906	30,906	158,333	03/05/2010	4FE
040114-GL-8	REPUBLIC OF ARGENTINA	F	01/30/2009	DISTRIBUTION		120,245	120,245	120,245	120,245						120,245					12/31/2033	4FE
P8055K-TM-7	REPUBLIC OF ARGENTINA	D	01/30/2009	DISTRIBUTION		59,475	59,475	59,475	59,475						59,475					12/31/2033	4FE
698299-AD-6	REPUBLIC OF PANAMA	F	02/12/2009	JEFFERIES & COMPANY, INC.		1,072,500	1,000,000	1,057,500	1,052,312		(154)		(154)		1,052,158		20,342	20,342	34,021	09/30/2027	3FE
91086Q-AK-4	UNITED MEXICAN STATES	F	03/02/2009	GOLDMAN, SACHS & CO.		3,127,500	3,000,000	2,941,500	2,971,637		1,103		1,103		2,972,740		154,760	154,760	121,656	01/16/2013	2FE
91086Q-AQ-1	UNITED MEXICAN STATES	F	03/02/2009	GOLDMAN, SACHS & CO.		2,015,000	2,000,000	1,990,000	1,993,016		214		214		1,993,230		21,770	21,770	75,069	01/15/2014	2FE
91086Q-AS-7	UNITED MEXICAN STATES	F	01/05/2009	GOLDMAN, SACHS & CO.		2,650,000	2,500,000	2,706,250	2,702,272		(64)		(64)		2,702,208		(52,208)	(52,208)	47,344	09/27/2034	2FE
1099999. Bonds - All Other Governments						54,412,553	77,581,720	37,810,446	47,240,831		214,539		214,539		47,455,370		6,957,183	6,957,183	1,077,118	XXX	XXX
713580-AF-5	PERALTA CA CMNTY CLG DIST G O 05 B1		02/05/2009	STONE & YOUNGBERG		31,606,771	33,950,000	27,090,742	29,603,680		119,273		119,273		29,722,953		1,883,818	1,883,818		08/05/2015	1FE
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						31,606,771	33,950,000	27,090,742	29,603,680		119,273		119,273		29,722,953		1,883,818	1,883,818		XXX	XXX
313401-GW-5	FED HOME LOAN MTG CORP #160092		03/01/2009	SCHEDULED REDEMPTION		22	22	21	22						22				1	10/01/2009	1
313401-HA-2	FED HOME LOAN MTG CORP #160096		03/01/2009	SCHEDULED REDEMPTION		59	59	62	59						59				2	11/01/2009	1
313401-JP-7	FED HOME LOAN MTG CORP #170027		03/01/2009	SCHEDULED REDEMPTION		122	122	146	122						122				5	03/01/2010	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)
313401-KD-2	FED HOME LOAN MTG CORP #170039		02/01/2009	SCHEDULED REDEMPTION		19	19	18	19						19				1	11/01/2010	1
313401-NB-3	FED HOME LOAN MTG CORP #170095		03/01/2009	SCHEDULED REDEMPTION		68	68	67	67		2		2		68				2	05/01/2014	1
31340R-AR-5	FED HOME LOAN MTG CORP #184516		03/01/2009	SCHEDULED REDEMPTION		365	365	360	364		1		1		365				9	12/01/2010	1
31340W-5G-4	FED HOME LOAN MTG CORP #189847		03/01/2009	SCHEDULED REDEMPTION		55	55	55	55						55				1	12/01/2009	1
31343A-6P-8	FED HOME LOAN MTG CORP #270878		03/01/2009	SCHEDULED REDEMPTION		682	682	677	682						682				17	06/01/2010	1
31344L-EK-5	FED HOME LOAN MTG CORP #281938		03/01/2009	SCHEDULED REDEMPTION		60	60	68	66		(6)		(6)		60				1	11/01/2016	1
313446-F2-7	FED HOME LOAN MTG CORP #296485		03/01/2009	SCHEDULED REDEMPTION		78	78	88	86		(8)		(8)		78				2	07/01/2017	1
313401-U2-5	FED HOME LOAN MTG CORP #360088		03/01/2009	SCHEDULED REDEMPTION		23	23	22	22		1		1		23				1	01/01/2020	1
313401-Y8-8	FED HOME LOAN MTG CORP #360101		03/01/2009	SCHEDULED REDEMPTION		27	27	26	25		1		1		27				1	04/01/2020	1
31353G-PF-3	FED HOME LOAN MTG CORP #884022		03/01/2009	SCHEDULED REDEMPTION		6,952	6,952	7,455	7,333		(381)		(381)		6,952				191	06/01/2019	1
312910-HS-4	FED HOME LOAN MTG CORP 1289 PZ		03/01/2009	SCHEDULED REDEMPTION		140,735	140,735	127,490	139,131		1,604		1,604		140,735				2,368	06/15/2022	1
312910-PH-9	FED HOME LOAN MTG CORP 1302 PZ		03/01/2009	SCHEDULED REDEMPTION		192,807	192,807	179,336	191,535		1,272		1,272		192,807				3,341	06/15/2022	1
312911-4L-1	FED HOME LOAN MTG CORP 1376 Z		03/01/2009	SCHEDULED REDEMPTION		64,723	64,723	58,603	62,820		1,903		1,903		64,723				1,106	09/15/2022	1
31333T5-CW-1	FED HOME LOAN MTG CORP 1725 Z		03/01/2009	SCHEDULED REDEMPTION		59,429	59,429	51,519	55,959		3,470		3,470		59,429				976	04/15/2024	1
31333T5-LA-9	FED HOME LOAN MTG CORP 1730 Z		03/01/2009	SCHEDULED REDEMPTION		194,490	194,490	152,488	183,716		10,774		10,774		194,490				3,216	05/15/2024	1
31295V-7C-8	FED HOME LOAN MTG CORP GOLD #A00891		03/01/2009	SCHEDULED REDEMPTION		75	75	79	81		(6)		(6)		75				1	04/01/2020	1
31295W-NQ-7	FED HOME LOAN MTG CORP GOLD #A01299		03/01/2009	SCHEDULED REDEMPTION		165	165	175	178		(13)		(13)		165				3	04/01/2021	1
31296K-P6-4	FED HOME LOAN MTG CORP GOLD #A11345		03/01/2009	SCHEDULED REDEMPTION		495	495	507	506		(11)		(11)		495				7	07/01/2033	1
31296L-6B-2	FED HOME LOAN MTG CORP GOLD #A12666		03/01/2009	SCHEDULED REDEMPTION		107	107	110	109		(2)		(2)		107				1	06/01/2033	1
31296N-SQ-1	FED HOME LOAN MTG CORP GOLD #A14127		03/01/2009	SCHEDULED REDEMPTION		97	97	99	99		(2)		(2)		97				1	10/01/2033	1
31296N-T9-8	FED HOME LOAN MTG CORP GOLD #A14176		03/01/2009	SCHEDULED REDEMPTION		2,490	2,490	2,544	2,541		(52)		(52)		2,490				37	10/01/2033	1
31296N-UA-3	FED HOME LOAN MTG CORP GOLD #A14177		03/01/2009	SCHEDULED REDEMPTION		3,414	3,414	3,488	3,446		(32)		(32)		3,414				45	10/01/2033	1
31296P-VB-5	FED HOME LOAN MTG CORP GOLD #A15110		03/01/2009	SCHEDULED REDEMPTION		220,457	220,457	228,207	226,064		(5,607)		(5,607)		220,457				3,227	10/01/2033	1
31296Q-YK-0	FED HOME LOAN MTG CORP GOLD #A16114		03/01/2009	SCHEDULED REDEMPTION		104,698	104,698	105,941	105,687		(989)		(989)		104,698				1,422	12/01/2033	1
31296R-ZA-9	FED HOME LOAN MTG CORP GOLD #A17037		03/01/2009	SCHEDULED REDEMPTION		2,853	2,853	2,915	2,912		(59)		(59)		2,853				38	12/01/2033	1
31296T-RC-0	FED HOME LOAN MTG CORP GOLD #A18583		03/01/2009	SCHEDULED REDEMPTION		42,457	42,457	43,321	43,235		(779)		(779)		42,457				541	02/01/2034	1
31296X-XY-6	FED HOME LOAN MTG CORP GOLD #A21595		03/01/2009	SCHEDULED REDEMPTION		318	318	325	325		(6)		(6)		318				4	02/01/2034	1
31296X-5S-0	FED HOME LOAN MTG CORP GOLD #A21757		03/01/2009	SCHEDULED REDEMPTION		662	662	676	675		(13)		(13)		662				10	05/01/2034	1
31297A-4X-9	FED HOME LOAN MTG CORP GOLD #A23538		03/01/2009	SCHEDULED REDEMPTION		5,533	5,533	5,359	5,375		157		157		5,533				60	06/01/2034	1
31297B-ZH-8	FED HOME LOAN MTG CORP GOLD #A24344		03/01/2009	SCHEDULED REDEMPTION		6,552	6,552	6,686	6,673		(120)		(120)		6,552				98	07/01/2034	1
31297C-FJ-4	FED HOME LOAN MTG CORP GOLD #A24669		03/01/2009	SCHEDULED REDEMPTION		7,452	7,452	7,618	7,602		(150)		(150)		7,452				110	07/01/2034	1
31297C-T8-3	FED HOME LOAN MTG CORP GOLD #A25075		03/01/2009	SCHEDULED REDEMPTION		57,387	57,387	58,554	58,441		(1,055)		(1,055)		57,387				856	07/01/2034	1
31297D-AM-0	FED HOME LOAN MTG CORP GOLD #A25412		03/01/2009	SCHEDULED REDEMPTION		693	693	709	707		(14)		(14)		693				8	08/01/2034	1
31297D-E8-7	FED HOME LOAN MTG CORP GOLD #A25559		03/01/2009	SCHEDULED REDEMPTION		302	302	308	307		(6)		(6)		302				4	08/01/2034	1
31297E-GP-5	FED HOME LOAN MTG CORP GOLD #A26506		03/01/2009	SCHEDULED REDEMPTION		786	786	803	801		(15)		(15)		786				10	09/01/2034	1
31297F-DG-5	FED HOME LOAN MTG CORP GOLD #A27303		03/01/2009	SCHEDULED REDEMPTION		26,397	26,397	26,974	26,903		(506)		(506)		26,397				375	10/01/2034	1
31297K-JG-8	FED HOME LOAN MTG CORP GOLD #A30263		03/01/2009	SCHEDULED REDEMPTION		9,107	9,107	9,018	9,033		74		74		9,107				109	12/01/2034	1
31297L-WK-2	FED HOME LOAN MTG CORP GOLD #A31550		03/01/2009	SCHEDULED REDEMPTION		9,319	9,319	9,026	9,066		253		253		9,319				102	03/01/2035	1
31297N-GW-0	FED HOME LOAN MTG CORP GOLD #A32913		03/01/2009	SCHEDULED REDEMPTION		424	424	433	431		(8)		(8)		424				6	05/01/2035	1
31297N-LE-4	FED HOME LOAN MTG CORP GOLD #A33025		03/01/2009	SCHEDULED REDEMPTION		14,990	14,990	15,165	15,152		(162)		(162)		14,990				186	08/01/2035	1
31297N-PS-9	FED HOME LOAN MTG CORP GOLD #A33133		03/01/2009	SCHEDULED REDEMPTION		5,070	5,070	5,180	5,166		(96)		(96)		5,070				67	01/01/2035	1
31297Q-3B-3	FED HOME LOAN MTG CORP GOLD #A35294		03/01/2009	SCHEDULED REDEMPTION		13,569	13,569	13,746	13,733		(164)		(164)		13,569				184	06/01/2035	1
31297S-A9-6	FED HOME LOAN MTG CORP GOLD #A36332		03/01/2009	SCHEDULED REDEMPTION		65,803	65,803	66,806	66,735		(931)		(931)		65,803				657	08/01/2035	1
31297S-UF-0	FED HOME LOAN MTG CORP GOLD #A36882		03/01/2009	SCHEDULED REDEMPTION		12,370	12,370	12,534	12,522		(153)		(153)		12,370				146	08/01/2035	1
31297U-YR-5	FED HOME LOAN MTG CORP GOLD #A38820		03/01/2009	SCHEDULED REDEMPTION		657	657	664	664		(7)		(7)		657				9	05/01/2035	1
3128K0-6R-9	FED HOME LOAN MTG CORP GOLD #A40880		03/01/2009	SCHEDULED REDEMPTION		1,939	1,939	1,961	1,959		(20)		(20)		1,939				26	12/01/2035	1
3128K1-RK-9	FED HOME LOAN MTG CORP GOLD #A41390		03/01/2009	SCHEDULED REDEMPTION		3,557	3,557	3,597	3,594		(37)		(37)		3,557				49	01/01/2036	1
3128K1-YG-0	FED HOME LOAN MTG CORP GOLD #A41611		03/01/2009	SCHEDULED REDEMPTION		16,518	16,518	16,728	16,713		(195)		(195)		16,518				218	01/01/2036	1
3128K1-ZF-1	FED HOME LOAN MTG CORP GOLD #A41642		03/01/2009	SCHEDULED REDEMPTION		5,466	5,466	5,549	5,543		(77)		(77)		5,466				71	01/01/2036	1
3128K1-3Y-5	FED HOME LOAN MTG CORP GOLD #A41715		03/01/2009	SCHEDULED REDEMPTION		11,155	11,155	11,325	11,313		(158)		(158)		11,155				106	01/01/2036	1
3128K1-5P-2	FED HOME LOAN MTG CORP GOLD #A41754		03/01/2009	SCHEDULED REDEMPTION		6,003	6,003	6,081	6,075		(72)		(72)		6,003				73	01/01/2036	1
3128K2-AA-7	FED HOME LOAN MTG CORP GOLD #A41801		03/01/2009	SCHEDULED REDEMPTION		9,139	9,139	9,272	9,263		(123)		(123)		9,139				121	01/01/2036	1
3128K2-HZ-5	FED HOME LOAN MTG CORP GOLD #A42048		03/01/2009	SCHEDULED REDEMPTION		1,133	1,133	1,150	1,149		(16)		(16)		1,133				15	01/01/2036	1
3128K2-H2-8	FED HOME LOAN MTG CORP GOLD #A42049		03/01/2009	SCHEDULED REDEMPTION		2,194	2,194	2,227	2,225		(31)		(31)		2,194				30	01/01/2036	1
3128K2-LH-0	FED HOME LOAN MTG CORP GOLD #A42128		03/01/2009	SCHEDULED REDEMPTION		1,863	1,863	1,891	1,889		(26)		(26)		1,863				25	01/01/2036	1
3128K2-LR-8	FED HOME LOAN MTG CORP GOLD #A42136		03/01/2009	SCHEDULED REDEMPTION		10,660	10,660	10,781	10,772		(112)		(112)		10,660				145	01/01/2036	1
3128K2-MY-2	FED HOME LOAN MTG CORP GOLD #A42175		03/01/2009	SCHEDULED REDEMPTION		1,598	1,598	1,616	1,615		(17)		(17)		1,598				22	01/01/2036	1
3128K2-MZ-9	FED HOME LOAN MTG CORP GOLD #A42176		03/01/2009	SCHEDULED REDEMPTION		4,018	4,018	4,079	4,075		(57)		(57)		4,018				55	01/01/2036	1
3128K2-N7-0	FED HOME LOAN MTG CORP GOLD #A42214		03/01/2009	SCHEDULED REDEMPTION		5,089	5,089	5,167	5,161		(72)		(72)		5,089				62	01/01/2036	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)
3128K2-PQ-6	FED HOME LOAN MTG CORP GOLD #A42231		03/01/2009	SCHEDULED REDEMPTION		167	167	169	168		(2)		(2)		167				2	02/01/2036	1
3128K2-Q3-6	FED HOME LOAN MTG CORP GOLD #A42274		03/01/2009	SCHEDULED REDEMPTION		424	424	431	430		(6)		(6)		424				5	01/01/2036	1
3128K2-Q6-9	FED HOME LOAN MTG CORP GOLD #A42277		03/01/2009	SCHEDULED REDEMPTION		1,318	1,318	1,333	1,332		(14)		(14)		1,318				18	01/01/2036	1
3128K2-RW-1	FED HOME LOAN MTG CORP GOLD #A42301		03/01/2009	SCHEDULED REDEMPTION		14,083	14,083	14,242	14,231		(149)		(149)		14,083				174	02/01/2036	1
3128K2-V2-2	FED HOME LOAN MTG CORP GOLD #A42433		03/01/2009	SCHEDULED REDEMPTION		58,204	58,204	58,938	58,887		(683)		(683)		58,204				776	02/01/2036	1
3128K2-3W-7	FED HOME LOAN MTG CORP GOLD #A42613		03/01/2009	SCHEDULED REDEMPTION		163	163	165	165		(2)		(2)		163				2	02/01/2036	1
3128K2-5L-9	FED HOME LOAN MTG CORP GOLD #A42651		03/01/2009	SCHEDULED REDEMPTION		4,506	4,506	4,575	4,570		(64)		(64)		4,506				62	02/01/2036	1
3128K3-KL-0	FED HOME LOAN MTG CORP GOLD #A42999		03/01/2009	SCHEDULED REDEMPTION		109	109	111	111		(2)		(2)		109				1	01/01/2036	1
3128K4-VC-6	FED HOME LOAN MTG CORP GOLD #A44211		03/01/2009	SCHEDULED REDEMPTION		5,712	5,712	5,542	5,562		150		150		5,712				70	03/01/2036	1
3128K6-FQ-8	FED HOME LOAN MTG CORP GOLD #A45575		03/01/2009	SCHEDULED REDEMPTION		41,977	41,977	42,893	42,713		(736)		(736)		41,977				550	06/01/2035	1
3128K6-XX-3	FED HOME LOAN MTG CORP GOLD #A46094		03/01/2009	SCHEDULED REDEMPTION		5,071	5,071	5,149	5,143		(72)		(72)		5,071				69	07/01/2035	1
3128K7-BF-4	FED HOME LOAN MTG CORP GOLD #A46338		03/01/2009	SCHEDULED REDEMPTION		2,656	2,656	2,686	2,684		(28)		(28)		2,656				36	08/01/2035	1
3128K7-NF-1	FED HOME LOAN MTG CORP GOLD #A46690		03/01/2009	SCHEDULED REDEMPTION		115	115	117	116		(1)		(1)		115				1	08/01/2035	1
3128K8-6K-7	FED HOME LOAN MTG CORP GOLD #A48074		03/01/2009	SCHEDULED REDEMPTION		1,269	1,269	1,288	1,287		(18)		(18)		1,269				16	01/01/2036	1
3128K8-7D-2	FED HOME LOAN MTG CORP GOLD #A48092		03/01/2009	SCHEDULED REDEMPTION		383	383	388	387		(4)		(4)		383				5	01/01/2036	1
3128K9-AE-4	FED HOME LOAN MTG CORP GOLD #A48105		03/01/2009	SCHEDULED REDEMPTION		5,293	5,293	5,371	5,360		(68)		(68)		5,293				49	01/01/2036	1
312964-LA-5	FED HOME LOAN MTG CORP GOLD #B12121		03/01/2009	SCHEDULED REDEMPTION		386	386	372	376		10		10		386				3	01/01/2019	1
312965-CV-6	FED HOME LOAN MTG CORP GOLD #B12784		03/01/2009	SCHEDULED REDEMPTION		11,846	11,846	11,426	11,550		297		297		11,846				99	03/01/2019	1
312966-P3-2	FED HOME LOAN MTG CORP GOLD #B14042		03/01/2009	SCHEDULED REDEMPTION		681	681	658	664		17		17		681				6	05/01/2019	1
312966-UB-8	FED HOME LOAN MTG CORP GOLD #B14178		03/01/2009	SCHEDULED REDEMPTION		4,023	4,023	3,888	3,925		97		97		4,023				37	05/01/2019	1
312967-HM-7	FED HOME LOAN MTG CORP GOLD #B14736		03/01/2009	SCHEDULED REDEMPTION		4,831	4,831	4,663	4,710		121		121		4,831				44	05/01/2019	1
312967-KE-1	FED HOME LOAN MTG CORP GOLD #B14793		03/01/2009	SCHEDULED REDEMPTION		8,223	8,223	7,935	8,016		207		207		8,223				74	06/01/2019	1
31292G-BY-1	FED HOME LOAN MTG CORP GOLD #C00005		03/01/2009	SCHEDULED REDEMPTION		73	73	82	81		(8)		(8)		73				2	08/01/2021	1
31292G-BL-9	FED HOME LOAN MTG CORP GOLD #C00043		03/01/2009	SCHEDULED REDEMPTION		580	580	700	689		(108)		(108)		580				12	06/01/2021	1
31292G-C4-6	FED HOME LOAN MTG CORP GOLD #C00091		03/01/2009	SCHEDULED REDEMPTION		199	199	210	211		(12)		(12)		199				4	12/01/2021	1
31292G-4U-7	FED HOME LOAN MTG CORP GOLD #C00835		03/01/2009	SCHEDULED REDEMPTION		3,208	3,208	3,163	3,165		43		43		3,208				47	07/01/2029	1
31292G-4V-5	FED HOME LOAN MTG CORP GOLD #C00836		03/01/2009	SCHEDULED REDEMPTION		3,750	3,750	3,789	3,787		(37)		(37)		3,750				55	07/01/2029	1
31292G-5V-4	FED HOME LOAN MTG CORP GOLD #C00860		03/01/2009	SCHEDULED REDEMPTION		968	968	985	984		(16)		(16)		968				14	09/01/2029	1
31292G-6K-7	FED HOME LOAN MTG CORP GOLD #C00874		03/01/2009	SCHEDULED REDEMPTION		32	32	32	32						32				1	10/01/2029	1
31292G-6S-0	FED HOME LOAN MTG CORP GOLD #C00881		03/01/2009	SCHEDULED REDEMPTION		73	73	73	73		(1)		(1)		73				1	11/01/2029	1
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		03/01/2009	SCHEDULED REDEMPTION		450	450	468	465		(15)		(15)		450				8	12/01/2029	1
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		03/01/2009	SCHEDULED REDEMPTION		296	296	304	305		(9)		(9)		296				5	01/01/2030	1
31292H-GR-9	FED HOME LOAN MTG CORP GOLD #C01108		03/01/2009	SCHEDULED REDEMPTION		46	46	48	49		(3)		(3)		46				1	12/01/2030	1
31292H-G4-0	FED HOME LOAN MTG CORP GOLD #C01119		03/01/2009	SCHEDULED REDEMPTION		53	53	52	52		1		1		53				1	11/01/2030	1
31292H-LB-8	FED HOME LOAN MTG CORP GOLD #C01222		03/01/2009	SCHEDULED REDEMPTION		335	335	338	337		(3)		(3)		335				5	09/01/2031	1
31292H-L3-6	FED HOME LOAN MTG CORP GOLD #C01246		03/01/2009	SCHEDULED REDEMPTION		10,050	10,050	10,191	10,170		(120)		(120)		10,050				167	10/01/2031	1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		03/01/2009	SCHEDULED REDEMPTION		17	17	17	17						17					10/01/2031	1
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		03/01/2009	SCHEDULED REDEMPTION		2,738	2,738	2,772	2,766		(27)		(27)		2,738				40	02/01/2032	1
31292H-P3-2	FED HOME LOAN MTG CORP GOLD #C01342		03/01/2009	SCHEDULED REDEMPTION		184	184	190	189		(4)		(4)		184				2	02/01/2032	1
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		03/01/2009	SCHEDULED REDEMPTION		3,983	3,983	3,927	3,939		44		44		3,983				60	05/01/2032	1
31292H-RR-7	FED HOME LOAN MTG CORP GOLD #C01396		03/01/2009	SCHEDULED REDEMPTION		1,049	1,049	1,035	1,039		11		11		1,049				15	09/01/2032	1
31292H-SD-7	FED HOME LOAN MTG CORP GOLD #C01416		03/01/2009	SCHEDULED REDEMPTION		3,525	3,525	3,563	3,552		(28)		(28)		3,525				60	09/01/2032	1
31292H-UQ-5	FED HOME LOAN MTG CORP GOLD #C01491		03/01/2009	SCHEDULED REDEMPTION		789	789	810	807		(18)		(18)		789				11	02/01/2033	1
31292H-YU-2	FED HOME LOAN MTG CORP GOLD #C01623		03/01/2009	SCHEDULED REDEMPTION		26,357	26,357	26,659	26,632		(275)		(275)		26,357				338	09/01/2033	1
31292V-B7-7	FED HOME LOAN MTG CORP GOLD #C10962		03/01/2009	SCHEDULED REDEMPTION		50,703	50,703	51,432	48,998		1,705		1,705		50,703				883	05/01/2028	1
31293D-Y4-8	FED HOME LOAN MTG CORP GOLD #C17931		03/01/2009	SCHEDULED REDEMPTION		12	12	12	12						12					11/01/2028	1
31293D-3X-8	FED HOME LOAN MTG CORP GOLD #C18014		03/01/2009	SCHEDULED REDEMPTION		983	983	948	953		30		30		983				12	11/01/2028	1
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107		03/01/2009	SCHEDULED REDEMPTION		165	165	159	160		5		5		165				2	11/01/2028	1
31293E-J8-4	FED HOME LOAN MTG CORP GOLD #C18387		03/01/2009	SCHEDULED REDEMPTION		1,260	1,260	1,215	1,226		34		34		1,260				15	11/01/2028	1
31293K-AX-4	FED HOME LOAN MTG CORP GOLD #C21822		03/01/2009	SCHEDULED REDEMPTION		29	29	30	30		(1)		(1)		29					02/01/2029	1
31293M-ZH-8	FED HOME LOAN MTG CORP GOLD #C24344		03/01/2009	SCHEDULED REDEMPTION		59	59	58	58		1		1		59				1	04/01/2029	1
31293P-3M-5	FED HOME LOAN MTG CORP GOLD #C26204		03/01/2009	SCHEDULED REDEMPTION		342	342	318	319		23		23		342				5	05/01/2029	1
31293P-7D-1	FED HOME LOAN MTG CORP GOLD #C26292		03/01/2009	SCHEDULED REDEMPTION		1,242	1,242	1,162	1,166		76		76		1,242				18	05/01/2029	1
31293Q-E3-3	FED HOME LOAN MTG CORP GOLD #C26454		03/01/2009	SCHEDULED REDEMPTION		338	338	318	319		19		19		338				5	05/01/2029	1
31293Q-2Y-8	FED HOME LOAN MTG CORP GOLD #C27091		03/01/2009	SCHEDULED REDEMPTION		74	74	72	73		1		1		74				1	06/01/2029	1
31293Q-6Q-1	FED HOME LOAN MTG CORP GOLD #C27179		03/01/2009	SCHEDULED REDEMPTION		376	376	351	352		24		24		376				5	06/01/2029	1
31293R-BA-8	FED HOME LOAN MTG CORP GOLD #C27233		03/01/2009	SCHEDULED REDEMPTION		8,406	8,406	7,860	7,898		508		508		8,406				136	06/01/2029	1
31293R-KF-7	FED HOME LOAN MTG CORP GOLD #C27494		03/01/2009	SCHEDULED REDEMPTION		135	135	125	126		9		9		135				2	06/01/2029	1
31293S-BL-2	FED HOME LOAN MTG CORP GOLD #C28143		03/01/2009	SCHEDULED REDEMPTION		725	725	679	681		44		44		725				10	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)
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		03/01/2009	SCHEDULED REDEMPTION		228	228	225	225		3		3		228				4	06/01/2029	1
31293S-E8-8	FED HOME LOAN MTG CORP GOLD #C28259		03/01/2009	SCHEDULED REDEMPTION		565	565	557	557		8		8		565				8	06/01/2029	1
31293S-FH-7	FED HOME LOAN MTG CORP GOLD #C28268		03/01/2009	SCHEDULED REDEMPTION		166	166	154	155		11		11		166				2	06/01/2029	1
31293S-XL-8	FED HOME LOAN MTG CORP GOLD #C28783		03/01/2009	SCHEDULED REDEMPTION		62	62	63	63		(1)		(1)		62				1	07/01/2029	1
31293T-AT-4	FED HOME LOAN MTG CORP GOLD #C29018		03/01/2009	SCHEDULED REDEMPTION		12	12	12	12						12					07/01/2029	1
31293T-A6-4	FED HOME LOAN MTG CORP GOLD #C29029		03/01/2009	SCHEDULED REDEMPTION		15	15	15	15						15					07/01/2029	1
31293V-H7-0	FED HOME LOAN MTG CORP GOLD #C30254		03/01/2009	SCHEDULED REDEMPTION		32	32	32	32						32					08/01/2029	1
31293W-DN-7	FED HOME LOAN MTG CORP GOLD #C31009		03/01/2009	SCHEDULED REDEMPTION		51	51	52	52		(1)		(1)		51				1	09/01/2029	1
31293W-HV-5	FED HOME LOAN MTG CORP GOLD #C31144		03/01/2009	SCHEDULED REDEMPTION		72	72	73	73		(1)		(1)		72				1	09/01/2029	1
31293X-BE-7	FED HOME LOAN MTG CORP GOLD #C31837		03/01/2009	SCHEDULED REDEMPTION		340	340	349	349		(8)		(8)		340				6	10/01/2029	1
31293X-QP-6	FED HOME LOAN MTG CORP GOLD #C32262		03/01/2009	SCHEDULED REDEMPTION		82	82	83	83		(1)		(1)		82				1	10/01/2029	1
31293Y-C3-8	FED HOME LOAN MTG CORP GOLD #C32790		03/01/2009	SCHEDULED REDEMPTION		11	11	11	11						11					10/01/2029	1
31293Y-KM-7	FED HOME LOAN MTG CORP GOLD #C33000		03/01/2009	SCHEDULED REDEMPTION		3	3	3	3						3					11/01/2029	1
31294B-X2-6	FED HOME LOAN MTG CORP GOLD #C35197		03/01/2009	SCHEDULED REDEMPTION		110	110	111	111		(1)		(1)		110				2	01/01/2030	1
31294B-4Q-5	FED HOME LOAN MTG CORP GOLD #C35331		03/01/2009	SCHEDULED REDEMPTION		41	41	39	39		2		2		41				1	01/01/2030	1
31294B-5Y-7	FED HOME LOAN MTG CORP GOLD #C35363		03/01/2009	SCHEDULED REDEMPTION		246	246	249	249		(2)		(2)		246				4	01/01/2030	1
31294C-SZ-7	FED HOME LOAN MTG CORP GOLD #C35936		03/01/2009	SCHEDULED REDEMPTION		14	14	13	13						14					01/01/2030	1
31294D-AJ-0	FED HOME LOAN MTG CORP GOLD #C36309		03/01/2009	SCHEDULED REDEMPTION		6	6	6	6						6					02/01/2030	1
31294D-EA-5	FED HOME LOAN MTG CORP GOLD #C36429		03/01/2009	SCHEDULED REDEMPTION		3	3	3	3						3					02/01/2030	1
31294D-X4-8	FED HOME LOAN MTG CORP GOLD #C36999		03/01/2009	SCHEDULED REDEMPTION		1,729	1,729	1,650	1,661		68		68		1,729				30	03/01/2030	1
31294E-LC-1	FED HOME LOAN MTG CORP GOLD #C37523		03/01/2009	SCHEDULED REDEMPTION		118	118	119	119		(1)		(1)		118				2	04/01/2030	1
31294E-PM-5	FED HOME LOAN MTG CORP GOLD #C37628		03/01/2009	SCHEDULED REDEMPTION		49	49	51	52		(3)		(3)		49				1	04/01/2030	1
31294E-WU-9	FED HOME LOAN MTG CORP GOLD #C37859		03/01/2009	SCHEDULED REDEMPTION		2	2	2	2						2					04/01/2030	1
31294E-W9-6	FED HOME LOAN MTG CORP GOLD #C37872		03/01/2009	SCHEDULED REDEMPTION		33	33	33	33						33					04/01/2030	1
31294F-A4-8	FED HOME LOAN MTG CORP GOLD #C38127		03/01/2009	SCHEDULED REDEMPTION		89	89	91	91		(2)		(2)		89				1	02/01/2030	1
31294F-SG-2	FED HOME LOAN MTG CORP GOLD #C38619		03/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					06/01/2030	1
31294F-6H-4	FED HOME LOAN MTG CORP GOLD #C38972		03/01/2009	SCHEDULED REDEMPTION		12,167	12,167	11,996	12,002		165		165		12,167				194	05/01/2029	1
31297X-EW-0	FED HOME LOAN MTG CORP GOLD #C40149		03/01/2009	SCHEDULED REDEMPTION		89	89	93	94		(5)		(5)		89				2	07/01/2030	1
31297X-LM-4	FED HOME LOAN MTG CORP GOLD #C40332		02/01/2009	SCHEDULED REDEMPTION		18,116	18,116	18,886	19,278		(1,162)		(1,162)		18,116				272	07/01/2030	1
31297X-XG-4	FED HOME LOAN MTG CORP GOLD #C40679		03/01/2009	SCHEDULED REDEMPTION		24	24	23	23		1		1		24					07/01/2030	1
31298A-CQ-4	FED HOME LOAN MTG CORP GOLD #C41879		03/01/2009	SCHEDULED REDEMPTION		213	213	215	215		(2)		(2)		213				3	05/01/2030	1
31298D-KF-3	FED HOME LOAN MTG CORP GOLD #C44794		03/01/2009	SCHEDULED REDEMPTION		83	83	87	87		(4)		(4)		83				1	11/01/2030	1
31298E-JX-4	FED HOME LOAN MTG CORP GOLD #C45678		03/01/2009	SCHEDULED REDEMPTION		3	3	3	3						3					12/01/2030	1
31298E-WP-6	FED HOME LOAN MTG CORP GOLD #C46054		03/01/2009	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22					12/01/2030	1
31298E-3E-3	FED HOME LOAN MTG CORP GOLD #C46197		03/01/2009	SCHEDULED REDEMPTION		199	199	203	203		(3)		(3)		199				3	02/01/2030	1
31298F-B2-7	FED HOME LOAN MTG CORP GOLD #C46357		03/01/2009	SCHEDULED REDEMPTION		33	33	34	35		(3)		(3)		33				1	01/01/2031	1
31298J-CP-7	FED HOME LOAN MTG CORP GOLD #C49078		03/01/2009	SCHEDULED REDEMPTION		426	426	416	417		9		9		426				6	03/01/2031	1
31298L-M8-9	FED HOME LOAN MTG CORP GOLD #C50383		03/01/2009	SCHEDULED REDEMPTION		79,614	79,614	77,624	77,906		1,708		1,708		79,614				1,191	04/01/2031	1
31298L-XT-1	FED HOME LOAN MTG CORP GOLD #C50690		03/01/2009	SCHEDULED REDEMPTION		18	18	18	18						18					04/01/2031	1
31298M-E3-7	FED HOME LOAN MTG CORP GOLD #C51054		03/01/2009	SCHEDULED REDEMPTION		6	6	6	6						6					05/01/2031	1
31298M-JF-5	FED HOME LOAN MTG CORP GOLD #C51162		03/01/2009	SCHEDULED REDEMPTION		18	18	18	18						18					05/01/2031	1
31298Q-AD-0	FED HOME LOAN MTG CORP GOLD #C53604		03/01/2009	SCHEDULED REDEMPTION		80	80	81	81		(1)		(1)		80				1	06/01/2031	1
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		03/01/2009	SCHEDULED REDEMPTION		1,608	1,608	1,586	1,587		21		21		1,608				18	06/01/2031	1
31298Q-4Z-8	FED HOME LOAN MTG CORP GOLD #C54440		03/01/2009	SCHEDULED REDEMPTION		610	610	601	602		8		8		610				9	07/01/2031	1
31298R-KD-7	FED HOME LOAN MTG CORP GOLD #C54792		03/01/2009	SCHEDULED REDEMPTION		397	397	417	416		(19)		(19)		397				6	07/01/2031	1
31298R-NR-3	FED HOME LOAN MTG CORP GOLD #C54900		03/01/2009	SCHEDULED REDEMPTION		37	37	37	37						37				1	07/01/2031	1
31298R-VY-9	FED HOME LOAN MTG CORP GOLD #C55131		03/01/2009	SCHEDULED REDEMPTION		14	14	14	14						14					07/01/2031	1
31298S-HK-3	FED HOME LOAN MTG CORP GOLD #C55634		03/01/2009	SCHEDULED REDEMPTION		197	197	208	207		(10)		(10)		197				3	08/01/2031	1
31298S-LV-4	FED HOME LOAN MTG CORP GOLD #C55740		03/01/2009	SCHEDULED REDEMPTION		851	851	866	866		(14)		(14)		851				14	01/01/2030	1
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		03/01/2009	SCHEDULED REDEMPTION		3,799	3,799	3,746	3,748		51		51		3,799				61	03/01/2031	1
31298V-JF-5	FED HOME LOAN MTG CORP GOLD #C58362		03/01/2009	SCHEDULED REDEMPTION		41	41	41	41		1		1		41				1	09/01/2031	1
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		03/01/2009	SCHEDULED REDEMPTION		6,853	6,853	6,757	6,764		90		90		6,853				111	10/01/2031	1
31298W-GA-7	FED HOME LOAN MTG CORP GOLD #C59193		03/01/2009	SCHEDULED REDEMPTION		19	19	19	19						19					09/01/2031	1
31298W-GB-5	FED HOME LOAN MTG CORP GOLD #C59194		03/01/2009	SCHEDULED REDEMPTION		24	24	24	24						24					09/01/2031	1
31298W-JQ-9	FED HOME LOAN MTG CORP GOLD #C59271		03/01/2009	SCHEDULED REDEMPTION		6	6	6	6						6					10/01/2031	1
31298W-JR-7	FED HOME LOAN MTG CORP GOLD #C59272		03/01/2009	SCHEDULED REDEMPTION		103	103	109	108		(5)		(5)		103				2	10/01/2031	1
31298W-TE-5	FED HOME LOAN MTG CORP GOLD #C59549		03/01/2009	SCHEDULED REDEMPTION		347	347	342	343		4		4		347				6	11/01/2031	1
31298Y-AH-4	FED HOME LOAN MTG CORP GOLD #C60008		03/01/2009	SCHEDULED REDEMPTION		20	20	20	20						20					11/01/2031	1
31298Y-L3-3	FED HOME LOAN MTG CORP GOLD #C60346		03/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					10/01/2031	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)
31298Y-XA-4	FED HOME LOAN MTG CORP GOLD #C60673		03/01/2009	SCHEDULED REDEMPTION		146	146	144	145		2		2		146				2	11/01/2031	1
31287L-7H-9	FED HOME LOAN MTG CORP GOLD #C61796		03/01/2009	SCHEDULED REDEMPTION		24	24	23	23						24					12/01/2031	1
31287M-MB-3	FED HOME LOAN MTG CORP GOLD #C62154		03/01/2009	SCHEDULED REDEMPTION		107	107	106	106		1		1		107				2	01/01/2032	1
31287Q-SQ-5	FED HOME LOAN MTG CORP GOLD #C65027		03/01/2009	SCHEDULED REDEMPTION		24,046	24,046	25,361	25,241		(1,195)		(1,195)		24,046				416	02/01/2032	1
31287Q-YS-4	FED HOME LOAN MTG CORP GOLD #C65221		03/01/2009	SCHEDULED REDEMPTION		709	709	699	702		8		8		709				11	03/01/2032	1
31287R-ZT-9	FED HOME LOAN MTG CORP GOLD #C66154		03/01/2009	SCHEDULED REDEMPTION		3,398	3,398	3,350	3,358		40		40		3,398				54	03/01/2032	1
31287S-JH-1	FED HOME LOAN MTG CORP GOLD #C66564		03/01/2009	SCHEDULED REDEMPTION		743	743	733	735		8		8		743				11	04/01/2032	1
31287T-CJ-2	FED HOME LOAN MTG CORP GOLD #C67273		03/01/2009	SCHEDULED REDEMPTION		6,330	6,330	6,390	6,377		(47)		(47)		6,330				87	05/01/2032	1
31287T-FZ-3	FED HOME LOAN MTG CORP GOLD #C67384		03/01/2009	SCHEDULED REDEMPTION		16,572	16,572	16,731	16,695		(123)		(123)		16,572				194	06/01/2032	1
31287T-SE-6	FED HOME LOAN MTG CORP GOLD #C67717		03/01/2009	SCHEDULED REDEMPTION		279	279	281	281		(2)		(2)		279				4	06/01/2032	1
31287T-VR-3	FED HOME LOAN MTG CORP GOLD #C67824		03/01/2009	SCHEDULED REDEMPTION		7	7	7	7						7					06/01/2032	1
31287U-CM-2	FED HOME LOAN MTG CORP GOLD #C68176		03/01/2009	SCHEDULED REDEMPTION		9	9	9	9						9					06/01/2032	1
31287U-G7-1	FED HOME LOAN MTG CORP GOLD #C68322		03/01/2009	SCHEDULED REDEMPTION		273	273	276	275		(2)		(2)		273				4	07/01/2032	1
31287U-JS-2	FED HOME LOAN MTG CORP GOLD #C68373		03/01/2009	SCHEDULED REDEMPTION		2,213	2,213	2,289	2,266		(53)		(53)		2,213				34	06/01/2032	1
31287U-VQ-2	FED HOME LOAN MTG CORP GOLD #C68723		03/01/2009	SCHEDULED REDEMPTION		620	620	626	625		(5)		(5)		620				10	07/01/2032	1
31287V-E7-1	FED HOME LOAN MTG CORP GOLD #C69158		03/01/2009	SCHEDULED REDEMPTION		38	38	38	38						38				1	07/01/2032	1
31287V-NX-4	FED HOME LOAN MTG CORP GOLD #C69406		03/01/2009	SCHEDULED REDEMPTION		21,249	21,249	20,952	20,947		302		302		21,249				233	05/01/2032	1
31287V-PE-4	FED HOME LOAN MTG CORP GOLD #C69421		03/01/2009	SCHEDULED REDEMPTION		163	163	160	161		2		2		163				2	07/01/2032	1
31287V-UJ-7	FED HOME LOAN MTG CORP GOLD #C69585		03/01/2009	SCHEDULED REDEMPTION		13	13	13	13						13					08/01/2032	1
31287V-W6-3	FED HOME LOAN MTG CORP GOLD #C69669		03/01/2009	SCHEDULED REDEMPTION		28	28	28	28						28					08/01/2032	1
31287V-6Q-8	FED HOME LOAN MTG CORP GOLD #C69879		03/01/2009	SCHEDULED REDEMPTION		303	303	299	300		3		3		303				4	08/01/2032	1
31287X-AN-6	FED HOME LOAN MTG CORP GOLD #C70013		03/01/2009	SCHEDULED REDEMPTION		25	25	25	25						25					08/01/2032	1
31287X-N7-7	FED HOME LOAN MTG CORP GOLD #C70414		03/01/2009	SCHEDULED REDEMPTION		128	128	127	127		2		2		128				2	03/01/2032	1
31288B-MZ-3	FED HOME LOAN MTG CORP GOLD #C73076		03/01/2009	SCHEDULED REDEMPTION		5,433	5,433	5,578	5,558		(125)		(125)		5,433				76	11/01/2032	1
31288D-FL-8	FED HOME LOAN MTG CORP GOLD #C74671		03/01/2009	SCHEDULED REDEMPTION		783	783	792	792		(8)		(8)		783				10	01/01/2033	1
31288H-7G-9	FED HOME LOAN MTG CORP GOLD #C78995		03/01/2009	SCHEDULED REDEMPTION		525	525	539	536		(12)		(12)		525				7	05/01/2033	1
31335G-EK-7	FED HOME LOAN MTG CORP GOLD #C80138		03/01/2009	SCHEDULED REDEMPTION		8,238	8,238	7,842	7,747		491		491		8,238				139	04/01/2024	1
31335G-KY-0	FED HOME LOAN MTG CORP GOLD #C80311		03/01/2009	SCHEDULED REDEMPTION		43	43	45	45		(1)		(1)		43				1	03/01/2025	1
31335G-PN-9	FED HOME LOAN MTG CORP GOLD #C80429		03/01/2009	SCHEDULED REDEMPTION		1,326	1,326	1,364	1,373		(48)		(48)		1,326				25	09/01/2026	1
3128F9-6K-1	FED HOME LOAN MTG CORP GOLD #D69874		03/01/2009	SCHEDULED REDEMPTION		136,694	136,694	130,555	130,894		5,800		5,800		136,694				1,942	04/01/2026	1
3128FB-CY-9	FED HOME LOAN MTG CORP GOLD #D70087		03/01/2009	SCHEDULED REDEMPTION		3,165	3,165	2,930	2,876		289		289		3,165				46	04/01/2026	1
3128FB-Y8-2	FED HOME LOAN MTG CORP GOLD #D70735		03/01/2009	SCHEDULED REDEMPTION		3,919	3,919	3,639	3,586		333		333		3,919				57	04/01/2026	1
3128FB-6F-7	FED HOME LOAN MTG CORP GOLD #D70870		03/01/2009	SCHEDULED REDEMPTION		600	600	557	551		49		49		600				9	05/01/2026	1
3128FF-FW-1	FED HOME LOAN MTG CORP GOLD #D73781		03/01/2009	SCHEDULED REDEMPTION		2,412	2,412	2,483	2,481		(69)		(69)		2,412				46	08/01/2026	1
31294J-J3-3	FED HOME LOAN MTG CORP GOLD #E00282		03/01/2009	Various		2,843	2,843	2,805	2,841		2		2		2,843				28	03/01/2009	1
31294J-NE-4	FED HOME LOAN MTG CORP GOLD #E00389		03/01/2009	SCHEDULED REDEMPTION		5,960	5,960	5,881	5,953		7		7		5,960				86	07/01/2010	1
31294J-PE-2	FED HOME LOAN MTG CORP GOLD #E00421		03/01/2009	SCHEDULED REDEMPTION		26,243	26,243	24,828	25,780		463		463		26,243				353	03/01/2011	1
31294J-PN-2	FED HOME LOAN MTG CORP GOLD #E00429		03/01/2009	SCHEDULED REDEMPTION		7,920	7,920	7,846	7,897		23		23		7,920				124	04/01/2011	1
31294J-QW-1	FED HOME LOAN MTG CORP GOLD #E00469		03/01/2009	SCHEDULED REDEMPTION		4,808	4,808	4,692	4,774		33		33		4,808				69	12/01/2011	1
31294J-UF-3	FED HOME LOAN MTG CORP GOLD #E00582		03/01/2009	SCHEDULED REDEMPTION		22,728	22,728	22,108	22,432		296		296		22,728				310	11/01/2013	1
31294J-6S-2	FED HOME LOAN MTG CORP GOLD #E00881		03/01/2009	SCHEDULED REDEMPTION		160	160	165	165		(5)		(5)		160				3	09/01/2015	1
31294K-AT-2	FED HOME LOAN MTG CORP GOLD #E00918		03/01/2009	SCHEDULED REDEMPTION		1,436	1,436	1,487	1,475		(39)		(39)		1,436				26	11/01/2015	1
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		03/01/2009	SCHEDULED REDEMPTION		915	915	948	940		(25)		(25)		915				16	01/01/2016	1
31294K-CE-3	FED HOME LOAN MTG CORP GOLD #E00969		03/01/2009	SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25					02/01/2016	1
31294K-Q5-7	FED HOME LOAN MTG CORP GOLD #E01376		03/01/2009	SCHEDULED REDEMPTION		7,332	7,332	7,071	7,154		178		178		7,332				68	04/01/2018	1
31280G-6H-8	FED HOME LOAN MTG CORP GOLD #E62672		03/01/2009	SCHEDULED REDEMPTION		12,375	12,375	12,074	12,288		87		87		12,375				160	01/01/2011	1
31280H-HF-8	FED HOME LOAN MTG CORP GOLD #E62930		03/01/2009	SCHEDULED REDEMPTION		11,562	11,562	11,280	11,496		66		66		11,562				167	02/01/2011	1
31280H-2H-0	FED HOME LOAN MTG CORP GOLD #E63476		03/01/2009	SCHEDULED REDEMPTION		2,569	2,569	2,455	2,541		28		28		2,569				34	03/01/2011	1
31280M-BD-8	FED HOME LOAN MTG CORP GOLD #E66336		03/01/2009	SCHEDULED REDEMPTION		736	736	703	723		12		12		736				10	02/01/2012	1
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496		03/01/2009	SCHEDULED REDEMPTION		7,482	7,482	7,226	7,381		101		101		7,482				83	11/01/2013	1
3128GC-HM-7	FED HOME LOAN MTG CORP GOLD #E77436		03/01/2009	SCHEDULED REDEMPTION		4,831	4,831	4,699	4,762		69		69		4,831				70	06/01/2014	1
3128GC-J8-6	FED HOME LOAN MTG CORP GOLD #E77487		03/01/2009	SCHEDULED REDEMPTION		938	938	912	924		13		13		938				13	06/01/2014	1
3128GE-BY-3	FED HOME LOAN MTG CORP GOLD #E79055		03/01/2009	SCHEDULED REDEMPTION		11,243	11,243	11,154	11,201		43		43		11,243				175	08/01/2014	1
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		03/01/2009	SCHEDULED REDEMPTION		2,803	2,803	2,902	2,861		(58)		(58)		2,803				50	02/01/2016	1
31283G-Q3-4	FED HOME LOAN MTG CORP GOLD #G00474		03/01/2009	SCHEDULED REDEMPTION		134	134	139	140		(6)		(6)		134				3	04/01/2025	1
31283G-R3-3	FED HOME LOAN MTG CORP GOLD #G00506		03/01/2009	SCHEDULED REDEMPTION		6,704	6,704	7,285	7,159		(455)		(455)		6,704				137	12/01/2022	1
31283G-XX-0	FED HOME LOAN MTG CORP GOLD #G00694		03/01/2009	SCHEDULED REDEMPTION		2,302	2,302	2,328	2,327		(25)		(25)		2,302				42	03/01/2027	1
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		03/01/2009	SCHEDULED REDEMPTION		2,716	2,716	2,797	2,800		(84)		(84)		2,716				47	12/01/2029	1
31283H-H2-4	FED HOME LOAN MTG CORP GOLD #G01149		03/01/2009	SCHEDULED REDEMPTION		313	313	309	309		4		4		313				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)
31283H-H6-5	FED HOME LOAN MTG CORP GOLD #G01153		03/01/2009	SCHEDULED REDEMPTION		37	37	38	38		(1)		(1)		37				1	11/01/2030	1
31283H-H8-1	FED HOME LOAN MTG CORP GOLD #G01155		03/01/2009	SCHEDULED REDEMPTION		20,320	20,320	20,036	20,042		278		278		20,320				298	08/01/2030	1
31283H-JS-5	FED HOME LOAN MTG CORP GOLD #G01173		03/01/2009	SCHEDULED REDEMPTION		1,120	1,120	1,148	1,148		(28)		(28)		1,120				20	01/01/2031	1
31283H-LC-7	FED HOME LOAN MTG CORP GOLD #G01223		03/01/2009	SCHEDULED REDEMPTION		1,048	1,048	1,106	1,103		(55)		(55)		1,048				17	10/01/2029	1
31283H-ML-6	FED HOME LOAN MTG CORP GOLD #G01263		03/01/2009	SCHEDULED REDEMPTION		3,909	3,909	3,879	3,880		29		29		3,909				58	06/01/2031	1
31283H-N2-7	FED HOME LOAN MTG CORP GOLD #G01309		03/01/2009	SCHEDULED REDEMPTION		188	188	190	190		(2)		(2)		188				3	08/01/2031	1
31283H-N4-3	FED HOME LOAN MTG CORP GOLD #G01311		03/01/2009	SCHEDULED REDEMPTION		2,443	2,443	2,466	2,464		(21)		(21)		2,443				37	09/01/2031	1
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		03/01/2009	SCHEDULED REDEMPTION		3,954	3,954	4,001	3,997		(42)		(42)		3,954				63	04/01/2032	1
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		03/01/2009	SCHEDULED REDEMPTION		118,226	118,226	119,760	119,622		(1,397)		(1,397)		118,226				1,865	04/01/2032	1
31283H-TE-5	FED HOME LOAN MTG CORP GOLD #G01449		03/01/2009	SCHEDULED REDEMPTION		11,362	11,362	11,984	11,963		(600)		(600)		11,362				178	07/01/2032	1
31283H-6G-5	FED HOME LOAN MTG CORP GOLD #G01771		03/01/2009	SCHEDULED REDEMPTION		36,564	36,564	36,979	36,949		(384)		(384)		36,564				477	02/01/2035	1
3128MJ-B4-1	FED HOME LOAN MTG CORP GOLD #G08058		03/01/2009	SCHEDULED REDEMPTION		14,626	14,626	14,849	14,833		(207)		(207)		14,626				192	05/01/2035	1
3128MJ-CE-8	FED HOME LOAN MTG CORP GOLD #G08068		03/01/2009	SCHEDULED REDEMPTION		10,450	10,450	10,609	10,597		(147)		(147)		10,450				137	07/01/2035	1
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		03/01/2009	SCHEDULED REDEMPTION		30,161	30,161	29,884	29,907		254		254		30,161				357	08/01/2035	1
3128MJ-DK-3	FED HOME LOAN MTG CORP GOLD #G08105		03/01/2009	SCHEDULED REDEMPTION		2,440	2,440	2,467	2,466		(26)		(26)		2,440				31	01/01/2036	1
3128MJ-DR-8	FED HOME LOAN MTG CORP GOLD #G08111		03/01/2009	SCHEDULED REDEMPTION		2,136	2,136	2,160	2,158		(23)		(23)		2,136				28	02/01/2036	1
31283K-A4-0	FED HOME LOAN MTG CORP GOLD #G10927		03/01/2009	SCHEDULED REDEMPTION		61,276	61,276	55,043	58,310		2,966		2,966		61,276				686	06/01/2014	1
31281L-B3-1	FED HOME LOAN MTG CORP GOLD #N70058		03/01/2009	SCHEDULED REDEMPTION		2,087	2,087	2,135	2,129		(42)		(42)		2,087				35	07/01/2023	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		03/01/2009	SCHEDULED REDEMPTION		54,523	54,523	53,628	53,829		694		694		54,523				649	08/01/2028	1
31283Y-5V-6	FED HOME LOAN MTG CORP GOLD #P20061		03/01/2009	SCHEDULED REDEMPTION		1,208	1,208	1,188	1,193		16		16		1,208				16	08/01/2028	1
31283Y-7L-6	FED HOME LOAN MTG CORP GOLD #P20100		03/01/2009	SCHEDULED REDEMPTION		371	371	372	372						371				5	11/01/2028	1
31283Y-CL-0	FED HOME LOAN MTG CORP GOLD #P20176		03/01/2009	SCHEDULED REDEMPTION		9,002	9,002	9,013	9,011		(9)		(9)		9,002				130	03/01/2029	1
31283Y-CT-3	FED HOME LOAN MTG CORP GOLD #P20183		03/01/2009	SCHEDULED REDEMPTION		4,620	4,620	4,626	4,624		(4)		(4)		4,620				67	03/01/2029	1
31359E-KY-6	FED NATL MTG ASSN 1993-204 PJ		03/01/2009	SCHEDULED REDEMPTION		144,694	144,694	144,739	144,695		(1)		(1)		144,694				2,003	05/25/2023	1
31361D-QN-2	FED NATL MTG ASSOC #028361		03/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					06/01/2016	1
313610-JH-1	FED NATL MTG ASSOC #046164		03/01/2009	SCHEDULED REDEMPTION		4	4	4	4		1		1		4					05/01/2017	1
313613-AA-9	FED NATL MTG ASSOC #048601		03/01/2009	SCHEDULED REDEMPTION		64	64	59	61		2		2		64				1	07/01/2017	1
313614-Y3-7	FED NATL MTG ASSOC #050230		03/01/2009	SCHEDULED REDEMPTION		71	71	68	70		1		1		71				1	09/01/2019	1
313615-GJ-9	FED NATL MTG ASSOC #050601		03/01/2009	SCHEDULED REDEMPTION		809	809	888	897		(88)		(88)		809				15	07/01/2022	1
31362S-Q8-1	FED NATL MTG ASSOC #069779		03/01/2009	SCHEDULED REDEMPTION		245	245	245	245						245				5	01/01/2019	1
31362T-BW-2	FED NATL MTG ASSOC #070253		03/01/2009	SCHEDULED REDEMPTION		12	12	12	12						12					02/01/2017	1
313628-AC-3	FED NATL MTG ASSOC #081003		03/01/2009	SCHEDULED REDEMPTION		118	118	114	115		2		2		118				2	09/01/2019	1
313628-FD-6	FED NATL MTG ASSOC #081164		03/01/2009	SCHEDULED REDEMPTION		193	193	187	189		4		4		193				4	09/01/2019	1
313628-FE-4	FED NATL MTG ASSOC #081165		03/01/2009	SCHEDULED REDEMPTION		174	174	168	161		13		13		174				4	09/01/2019	1
313628-NP-0	FED NATL MTG ASSOC #081398		03/01/2009	SCHEDULED REDEMPTION		286	286	276	281		5		5		286				6	09/01/2019	1
31363W-JA-4	FED NATL MTG ASSOC #100256		03/01/2009	SCHEDULED REDEMPTION		34,196	34,196	36,043	36,228		(2,032)		(2,032)		34,196				769	10/15/2021	1
31364M-ZM-1	FED NATL MTG ASSOC #111548		03/01/2009	SCHEDULED REDEMPTION		165	165	168	168		(2)		(2)		165				3	12/01/2018	1
31364N-B3-7	FED NATL MTG ASSOC #111758		02/01/2009	SCHEDULED REDEMPTION		257	257	258	257		(1)		(1)		257				4	07/01/2017	1
31365C-XK-8	FED NATL MTG ASSOC #124082		03/01/2009	SCHEDULED REDEMPTION		709	709	729	710		(1)		(1)		709				10	06/01/2017	1
31365D-G5-8	FED NATL MTG ASSOC #124520		03/01/2009	SCHEDULED REDEMPTION		3,392	3,392	3,355	3,352		40		40		3,392				56	10/01/2022	1
31365D-G6-6	FED NATL MTG ASSOC #124521		03/01/2009	SCHEDULED REDEMPTION		917	917	907	906		10		10		917				15	10/01/2022	1
31368H-KA-0	FED NATL MTG ASSOC #190289		03/01/2009	SCHEDULED REDEMPTION		959	959	999	997		(38)		(38)		959				16	11/01/2027	1
31368T-FM-4	FED NATL MTG ASSOC #199172		03/01/2009	SCHEDULED REDEMPTION		1,584	1,584	1,628	1,604		(20)		(20)		1,584				26	12/01/2012	1
31371G-EK-2	FED NATL MTG ASSOC #251338		03/01/2009	SCHEDULED REDEMPTION		11,900	11,900	11,977	11,934		(34)		(34)		11,900				176	12/01/2012	1
31371G-YG-9	FED NATL MTG ASSOC #251911		03/01/2009	SCHEDULED REDEMPTION		3,240	3,240	3,137	3,147		93		93		3,240				45	08/01/2018	1
31371G-2T-6	FED NATL MTG ASSOC #251986		03/01/2009	SCHEDULED REDEMPTION		112	112	107	107		4		4		112				2	10/01/2028	1
31371G-4F-4	FED NATL MTG ASSOC #252022		03/01/2009	SCHEDULED REDEMPTION		1,519	1,519	1,470	1,475		44		44		1,519				22	10/01/2018	1
31371H-CE-6	FED NATL MTG ASSOC #252169		03/01/2009	SCHEDULED REDEMPTION		3,649	3,649	3,533	3,557		92		92		3,649				50	12/01/2018	1
31371H-DS-4	FED NATL MTG ASSOC #252213		03/01/2009	SCHEDULED REDEMPTION		1,753	1,753	1,740	1,746		7		7		1,753				24	01/01/2014	1
31371H-QT-8	FED NATL MTG ASSOC #252566		03/01/2009	SCHEDULED REDEMPTION		177	177	175	176		1		1		177				2	07/01/2014	1
31371H-Q2-7	FED NATL MTG ASSOC #252573		03/01/2009	SCHEDULED REDEMPTION		2,507	2,507	2,427	2,443		64		64		2,507				35	06/01/2019	1
31371H-Q4-3	FED NATL MTG ASSOC #252575		03/01/2009	SCHEDULED REDEMPTION		4,758	4,758	4,606	4,619		139		139		4,758				68	07/01/2019	1
31371H-2C-1	FED NATL MTG ASSOC #252871		03/01/2009	SCHEDULED REDEMPTION		1,442	1,442	1,453	1,441		1		1		1,442				24	11/01/2014	1
31371H-4J-4	FED NATL MTG ASSOC #252925		03/01/2009	SCHEDULED REDEMPTION		131	131	130	130		2		2		131				2	12/01/2029	1
31371H-6T-0	FED NATL MTG ASSOC #252982		03/01/2009	SCHEDULED REDEMPTION		48	48	50	50		(2)		(2)		48				1	01/01/2030	1
31371J-DS-0	FED NATL MTG ASSOC #253113		03/01/2009	SCHEDULED REDEMPTION		451	451	445	445		6		6		451				7	03/01/2030	1
31371J-JD-7	FED NATL MTG ASSOC #253260		03/01/2009	SCHEDULED REDEMPTION		5,984	5,984	6,044	6,022		(38)		(38)		5,984				107	04/01/2015	1
31371J-JJ-4	FED NATL MTG ASSOC #253265		03/01/2009	SCHEDULED REDEMPTION		289	289	296	297		(8)		(8)		289				5	05/01/2030	1
31371J-L5-1	FED NATL MTG ASSOC #253348		03/01/2009	SCHEDULED REDEMPTION		52	52	55	56		(4)		(4)		52				1	06/01/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31371J-NQ-3	FED NATL MTG ASSOC #253399		03/01/2009	SCHEDULED REDEMPTION		114	114	121	123		(9)		(9)		114				2	08/01/2030	1
31371J-Q2-3	FED NATL MTG ASSOC #253473		03/01/2009	SCHEDULED REDEMPTION		459	459	467	463		(4)		(4)		459				7	10/01/2015	1
31371J-Q9-8	FED NATL MTG ASSOC #253480		03/01/2009	SCHEDULED REDEMPTION		354	354	362	363		(9)		(9)		354				6	10/01/2030	1
31371J-R5-5	FED NATL MTG ASSOC #253508		03/01/2009	SCHEDULED REDEMPTION		44	44	45	45						44				1	11/01/2015	1
31371J-SE-5	FED NATL MTG ASSOC #253517		03/01/2009	SCHEDULED REDEMPTION		70	70	74	75		(5)		(5)		70				1	11/01/2030	1
31371J-UE-2	FED NATL MTG ASSOC #253581		03/01/2009	SCHEDULED REDEMPTION		1,550	1,550	1,576	1,563		(13)		(13)		1,550				23	01/01/2016	1
31371J-WA-8	FED NATL MTG ASSOC #253641		03/01/2009	SCHEDULED REDEMPTION		32	32	34	34		(2)		(2)		32				1	01/01/2031	1
31371J-W4-2	FED NATL MTG ASSOC #253667		03/01/2009	SCHEDULED REDEMPTION		692	692	706	693						692				12	02/01/2016	1
31371J-XA-7	FED NATL MTG ASSOC #253673		03/01/2009	SCHEDULED REDEMPTION		6,626	6,626	6,793	6,799		(173)		(173)		6,626				122	03/01/2031	1
31371J-XB-5	FED NATL MTG ASSOC #253674		03/01/2009	SCHEDULED REDEMPTION		11	11	11	11						11					03/01/2031	1
31371J-3E-2	FED NATL MTG ASSOC #253797		03/01/2009	SCHEDULED REDEMPTION		1,089	1,089	1,126	1,113		(25)		(25)		1,089				14	05/01/2016	1
31371J-3J-1	FED NATL MTG ASSOC #253801		03/01/2009	SCHEDULED REDEMPTION		5,480	5,480	5,305	5,320		160		160		5,480				79	05/01/2021	1
31371J-3W-2	FED NATL MTG ASSOC #253813		03/01/2009	SCHEDULED REDEMPTION		221	221	229	233		(12)		(12)		221				4	05/01/2031	1
31371J-5B-6	FED NATL MTG ASSOC #253842		03/01/2009	SCHEDULED REDEMPTION		7,197	7,197	7,299	7,310		(113)		(113)		7,197				117	06/01/2031	1
31371J-5G-5	FED NATL MTG ASSOC #253847		03/01/2009	SCHEDULED REDEMPTION		3,488	3,488	3,377	3,388		101		101		3,488				50	05/01/2021	1
31371J-6W-9	FED NATL MTG ASSOC #253885		03/01/2009	SCHEDULED REDEMPTION		1,971	1,971	1,909	1,914		57		57		1,971				28	07/01/2021	1
31371J-7C-2	FED NATL MTG ASSOC #253891		03/01/2009	SCHEDULED REDEMPTION		2,735	2,735	2,796	2,796		(62)		(62)		2,735				50	07/01/2031	1
31371K-EQ-0	FED NATL MTG ASSOC #254043		03/01/2009	SCHEDULED REDEMPTION		2,109	2,109	2,042	2,051		59		59		2,109				29	10/01/2021	1
31371K-EZ-0	FED NATL MTG ASSOC #254052		03/01/2009	SCHEDULED REDEMPTION		785	785	796	795		(10)		(10)		785				14	11/01/2031	1
31371K-F2-2	FED NATL MTG ASSOC #254085		03/01/2009	SCHEDULED REDEMPTION		6,790	6,790	6,574	6,607		183		183		6,790				94	11/01/2021	1
31371K-F6-3	FED NATL MTG ASSOC #254089		03/01/2009	SCHEDULED REDEMPTION		8,550	8,550	8,976	8,887		(337)		(337)		8,550				111	12/01/2016	1
31371K-GV-7	FED NATL MTG ASSOC #254112		03/01/2009	SCHEDULED REDEMPTION		51	51	54	52		(2)		(2)		51				1	11/01/2031	1
31371K-HJ-3	FED NATL MTG ASSOC #254133		03/01/2009	SCHEDULED REDEMPTION		2,139	2,139	2,186	2,178		(38)		(38)		2,139				36	12/01/2031	1
31371K-HS-3	FED NATL MTG ASSOC #254141		03/01/2009	SCHEDULED REDEMPTION		38,759	38,759	40,688	40,347		(1,588)		(1,588)		38,759				519	01/01/2017	1
31371K-KE-0	FED NATL MTG ASSOC #254193		03/01/2009	SCHEDULED REDEMPTION		4,676	4,676	4,527	4,555		121		121		4,676				65	02/01/2022	1
31371K-LL-3	FED NATL MTG ASSOC #254231		03/01/2009	SCHEDULED REDEMPTION		8,025	8,025	7,772	7,823		203		203		8,025				109	03/01/2022	1
31371K-L7-4	FED NATL MTG ASSOC #254250		03/01/2009	SCHEDULED REDEMPTION		2,019	2,019	2,065	2,051		(32)		(32)		2,019				37	03/01/2032	1
31371K-ML-2	FED NATL MTG ASSOC #254263		03/01/2009	SCHEDULED REDEMPTION		1,305	1,305	1,345	1,341		(37)		(37)		1,305				19	04/01/2032	1
31371K-Q3-8	FED NATL MTG ASSOC #254374		03/01/2009	SCHEDULED REDEMPTION		6,339	6,339	6,137	6,187		152		152		6,339				85	06/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		03/01/2009	SCHEDULED REDEMPTION		3,562	3,562	3,450	3,480		83		83		3,562				49	07/01/2022	1
31371K-T4-3	FED NATL MTG ASSOC #254471		03/01/2009	SCHEDULED REDEMPTION		7,778	7,778	7,530	7,608		169		169		7,778				109	09/01/2022	1
31371K-UA-7	FED NATL MTG ASSOC #254477		03/01/2009	SCHEDULED REDEMPTION		7,714	7,714	7,658	7,661		53		53		7,714				100	10/01/2032	1
31371K-WD-9	FED NATL MTG ASSOC #254544		03/01/2009	SCHEDULED REDEMPTION		7,703	7,703	7,458	7,544		159		159		7,703				108	11/01/2022	1
31371K-WE-7	FED NATL MTG ASSOC #254545		03/01/2009	SCHEDULED REDEMPTION		7,170	7,170	7,361	7,323		(153)		(153)		7,170				81	12/01/2017	1
31371K-WW-7	FED NATL MTG ASSOC #254561		03/01/2009	SCHEDULED REDEMPTION		1,706	1,706	1,687	1,689		17		17		1,706				25	11/01/2032	1
31371K-2Z-3	FED NATL MTG ASSOC #254692		03/01/2009	SCHEDULED REDEMPTION		60,083	60,083	60,458	60,449		(366)		(366)		60,083				784	03/01/2033	1
31371K-5U-1	FED NATL MTG ASSOC #254759		03/01/2009	SCHEDULED REDEMPTION		2,470	2,470	2,505	2,494		(24)		(24)		2,470				25	06/01/2018	1
31371L-CD-9	FED NATL MTG ASSOC #254868		03/01/2009	SCHEDULED REDEMPTION		22,551	22,551	22,467	22,473		78		78		22,551				264	09/01/2033	1
31371L-HJ-1	FED NATL MTG ASSOC #255033		03/01/2009	SCHEDULED REDEMPTION		3,489	3,489	3,614	3,602		(113)		(113)		3,489				53	12/01/2033	1
31371L-MK-2	FED NATL MTG ASSOC #255162		03/01/2009	SCHEDULED REDEMPTION		935	935	935	935		(1)		(1)		935				11	03/01/2034	1
31371L-NZ-8	FED NATL MTG ASSOC #255208		03/01/2009	SCHEDULED REDEMPTION		27,840	27,840	26,265	26,691		1,149		1,149		27,840				259	04/01/2019	1
31371L-N9-6	FED NATL MTG ASSOC #255216		03/01/2009	SCHEDULED REDEMPTION		19,786	19,786	20,316	20,203		(417)		(417)		19,786				225	05/01/2019	1
31371L-2N-8	FED NATL MTG ASSOC #255581		03/01/2009	SCHEDULED REDEMPTION		5,036	5,036	5,184	5,170		(134)		(134)		5,036				70	02/01/2035	1
31371M-BE-6	FED NATL MTG ASSOC #255737		03/01/2009	SCHEDULED REDEMPTION		3,390	3,390	3,496	3,488		(98)		(98)		3,390				43	04/01/2035	1
31371M-F8-5	FED NATL MTG ASSOC #255891		03/01/2009	SCHEDULED REDEMPTION		1,411	1,411	1,449	1,441		(31)		(31)		1,411				16	10/01/2020	1
31371M-PC-5	FED NATL MTG ASSOC #256119		03/01/2009	SCHEDULED REDEMPTION		371	371	380	378		(7)		(7)		371				6	02/01/2036	1
31371M-PU-5	FED NATL MTG ASSOC #256135		03/01/2009	SCHEDULED REDEMPTION		381,750	381,750	376,024	376,801		4,950		4,950		381,750				4,961	02/01/2036	1
31371M-ZA-8	FED NATL MTG ASSOC #256437		03/01/2009	SCHEDULED REDEMPTION		40,077	40,077	40,436	40,399		(321)		(321)		40,077				617	10/01/2036	1
31371M-2J-5	FED NATL MTG ASSOC #256477		03/01/2009	SCHEDULED REDEMPTION		199,875	199,875	201,702	201,370		(1,495)		(1,495)		199,875				3,017	11/01/2036	1
31371Q-N7-9	FED NATL MTG ASSOC #258814		03/01/2009	SCHEDULED REDEMPTION		3,360	3,360	3,444	3,436		(77)		(77)		3,360				49	08/01/2036	1
31371V-KQ-9	FED NATL MTG ASSOC #263203		01/01/2009	MATURED		765	765	803	765						765				4	01/01/2009	1
31372L-A7-3	FED NATL MTG ASSOC #275530		03/01/2009	Various		977	977	1,026	977						977				8	03/01/2009	1
31372P-V2-2	FED NATL MTG ASSOC #278833		03/01/2009	SCHEDULED REDEMPTION		250	250	255	257		(6)		(6)		250				5	12/01/2024	1
31372P-V3-0	FED NATL MTG ASSOC #278834		03/01/2009	SCHEDULED REDEMPTION		215	215	219	221		(6)		(6)		215				4	12/01/2024	1
31372V-6U-5	FED NATL MTG ASSOC #284483		03/01/2009	SCHEDULED REDEMPTION		4,500	4,500	4,625	4,508		(8)		(8)		4,500				26	04/01/2009	1
31373U-LH-8	FED NATL MTG ASSOC #303728		03/01/2009	SCHEDULED REDEMPTION		1,809	1,809	1,795	1,807		2		2		1,809				23	01/01/2011	1
31373U-M9-5	FED NATL MTG ASSOC #303784		03/01/2009	SCHEDULED REDEMPTION		7,979	7,979	7,943	7,969		9		9		7,979				123	03/01/2011	1
31373U-P9-2	FED NATL MTG ASSOC #303848		03/01/2009	SCHEDULED REDEMPTION		3,366	3,366	3,426	3,366						3,366				56	01/01/2011	1
31373U-SA-6	FED NATL MTG ASSOC #303913		03/01/2009	SCHEDULED REDEMPTION		2,003	2,003	2,039	2,039		(36)		(36)		2,003				31	05/01/2026	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31374A-3S-7	FED NATL MTG ASSOC #308709		03/01/2009	SCHEDULED REDEMPTION		73	73	72	72		1		1		73				1	08/01/2025	1
31374E-Y8-9	FED NATL MTG ASSOC #312235		03/01/2009	SCHEDULED REDEMPTION		96	96	102	101		(5)		(5)		96				2	07/01/2025	1
31374F-RU-5	FED NATL MTG ASSOC #312899		03/01/2009	SCHEDULED REDEMPTION		111	111	115	114		(3)		(3)		111				2	06/01/2025	1
31374F-WG-0	FED NATL MTG ASSOC #313047		03/01/2009	SCHEDULED REDEMPTION		179	179	190	188		(9)		(9)		179				3	12/01/2025	1
31374G-N5-2	FED NATL MTG ASSOC #313712		03/01/2009	SCHEDULED REDEMPTION		2,751	2,751	2,888	2,811		(61)		(61)		2,751				37	09/01/2012	1
31374N-Q6-2	FED NATL MTG ASSOC #319177		03/01/2009	SCHEDULED REDEMPTION		700	700	689	688		12		12		700				11	04/01/2026	1
31374T-B4-0	FED NATL MTG ASSOC #323259		03/01/2009	SCHEDULED REDEMPTION		2,155	2,155	2,138	2,146		8		8		2,155				28	08/01/2013	1
31374T-LK-3	FED NATL MTG ASSOC #323530		03/01/2009	SCHEDULED REDEMPTION		1,158	1,158	1,179	1,182		(23)		(23)		1,158				16	09/01/2026	1
31374T-NT-2	FED NATL MTG ASSOC #323602		03/01/2009	SCHEDULED REDEMPTION		668	668	674	673		(5)		(5)		668				11	02/01/2029	1
31374T-VL-0	FED NATL MTG ASSOC #323819		03/01/2009	SCHEDULED REDEMPTION		81	81	83	83		(2)		(2)		81				1	07/01/2029	1
31374T-W2-1	FED NATL MTG ASSOC #323865		03/01/2009	SCHEDULED REDEMPTION		611	611	633	630		(19)		(19)		611				9	07/01/2029	1
31375M-XC-2	FED NATL MTG ASSOC #339175		03/01/2009	SCHEDULED REDEMPTION		458	458	425	433		25		25		458				6	03/01/2026	1
31375N-PZ-8	FED NATL MTG ASSOC #339840		03/01/2009	SCHEDULED REDEMPTION		793	793	737	750		42		42		793				11	03/01/2026	1
31375N-2L-4	FED NATL MTG ASSOC #340179		03/01/2009	SCHEDULED REDEMPTION		35,795	35,795	37,577	35,980		(184)		(184)		35,795				469	12/01/2010	1
31375V-PC-1	FED NATL MTG ASSOC #346119		03/01/2009	SCHEDULED REDEMPTION		3,637	3,637	3,751	3,637						3,637				61	04/01/2011	1
31376J-VL-0	FED NATL MTG ASSOC #357119		03/01/2009	SCHEDULED REDEMPTION		26,724	26,724	28,054	27,793		(1,070)		(1,070)		26,724				358	05/01/2016	1
31376K-QV-1	FED NATL MTG ASSOC #357868		03/01/2009	SCHEDULED REDEMPTION		45,232	45,232	43,368	43,634		1,598		1,598		45,232				542	06/01/2020	1
31376T-BV-8	FED NATL MTG ASSOC #364652		03/01/2009	SCHEDULED REDEMPTION		35	35	37	36		(1)		(1)		35					01/01/2027	1
31378L-3K-6	FED NATL MTG ASSOC #402302		03/01/2009	SCHEDULED REDEMPTION		3,129	3,129	3,105	3,117		12		12		3,129				43	04/01/2013	1
31378Q-GX-3	FED NATL MTG ASSOC #405314		03/01/2009	SCHEDULED REDEMPTION		471	471	453	453		18		18		471				8	12/01/2027	1
31378U-NX-6	FED NATL MTG ASSOC #409106		01/01/2009	SCHEDULED REDEMPTION		29,602	29,602	29,016	29,187		415		415		29,602				160	12/01/2017	1
31378X-BP-0	FED NATL MTG ASSOC #411446		03/01/2009	SCHEDULED REDEMPTION		9,401	9,401	9,420	9,488		(87)		(87)		9,401				130	02/01/2025	1
31379E-YT-8	FED NATL MTG ASSOC #417522		03/01/2009	SCHEDULED REDEMPTION		589	589	592	591		(1)		(1)		589				8	05/01/2013	1
31379F-GZ-1	FED NATL MTG ASSOC #417916		03/01/2009	SCHEDULED REDEMPTION		585	585	609	606		(22)		(22)		585				7	03/01/2028	1
31379G-B8-4	FED NATL MTG ASSOC #418663		03/01/2009	SCHEDULED REDEMPTION		621	621	631	626		(5)		(5)		621				7	04/01/2013	1
31379N-4W-4	FED NATL MTG ASSOC #424837		03/01/2009	SCHEDULED REDEMPTION		1,158	1,158	1,165	1,162		(3)		(3)		1,158				17	04/01/2013	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
31379R-MN-5	FED NATL MTG ASSOC #427065		03/01/2009	SCHEDULED REDEMPTION		832	832	873	868		(36)		(36)		832				12	05/01/2028	1
31379S-TZ-9	FED NATL MTG ASSOC #428168		03/01/2009	SCHEDULED REDEMPTION		2,352	2,352	2,422	2,409		(56)		(56)		2,352				39	02/01/2027	1
31379T-TG-9	FED NATL MTG ASSOC #429051		03/01/2009	SCHEDULED REDEMPTION		7,905	7,905	7,952	7,927		(22)		(22)		7,905				96	07/01/2013	1
31379T-3M-4	FED NATL MTG ASSOC #429304		03/01/2009	SCHEDULED REDEMPTION		646	646	649	647		(1)		(1)		646				9	06/01/2013	1
31379V-WD-7	FED NATL MTG ASSOC #430944		03/01/2009	SCHEDULED REDEMPTION		1,261	1,261	1,269	1,264		(3)		(3)		1,261				18	07/01/2013	1
31379Y-6V-0	FED NATL MTG ASSOC #433884		03/01/2009	SCHEDULED REDEMPTION		2,483	2,483	2,464	2,474		9		9		2,483				35	07/01/2013	1
31380B-GH-7	FED NATL MTG ASSOC #435000		03/01/2009	SCHEDULED REDEMPTION		1,587	1,587	1,655	1,653		(66)		(66)		1,587				26	08/01/2028	1
31380C-QW-1	FED NATL MTG ASSOC #436169		03/01/2009	SCHEDULED REDEMPTION		1,257	1,257	1,264	1,260		(4)		(4)		1,257				18	07/01/2013	1
31380C-2A-5	FED NATL MTG ASSOC #436469		03/01/2009	SCHEDULED REDEMPTION		14,524	14,524	15,128	15,100		(576)		(576)		14,524				170	07/01/2028	1
31380C-3A-4	FED NATL MTG ASSOC #436493		03/01/2009	SCHEDULED REDEMPTION		2,474	2,474	2,488	2,480		(6)		(6)		2,474				36	07/01/2013	1
31380C-3B-2	FED NATL MTG ASSOC #436494		03/01/2009	SCHEDULED REDEMPTION		1,146	1,146	1,153	1,150		(3)		(3)		1,146				17	07/01/2013	1
31380H-SX-6	FED NATL MTG ASSOC #440734		03/01/2009	SCHEDULED REDEMPTION		5,769	5,769	5,585	5,602		167		167		5,769				83	12/01/2018	1
31380K-N2-2	FED NATL MTG ASSOC #442409		03/01/2009	SCHEDULED REDEMPTION		32	32	31	31		1		1		32					11/01/2028	1
31380L-BP-2	FED NATL MTG ASSOC #442946		03/01/2009	SCHEDULED REDEMPTION		665	665	674	671		(6)		(6)		665				10	10/01/2028	1
31380L-BT-4	FED NATL MTG ASSOC #442950		03/01/2009	SCHEDULED REDEMPTION		454	454	460	457		(4)		(4)		454				7	10/01/2028	1
31380L-FK-9	FED NATL MTG ASSOC #443070		03/01/2009	SCHEDULED REDEMPTION		1,784	1,784	1,780	1,781		4		4		1,784				28	09/01/2028	1
31380L-GF-9	FED NATL MTG ASSOC #443098		03/01/2009	SCHEDULED REDEMPTION		234	234	236	236		(1)		(1)		234				3	12/01/2028	1
31380M-DY-9	FED NATL MTG ASSOC #443919		03/01/2009	SCHEDULED REDEMPTION		463	463	469	468		(5)		(5)		463				7	10/01/2028	1
31380M-NF-9	FED NATL MTG ASSOC #444190		03/01/2009	SCHEDULED REDEMPTION		298	298	299	299		(1)		(1)		298				4	02/01/2029	1
31380P-YV-5	FED NATL MTG ASSOC #446324		03/01/2009	SCHEDULED REDEMPTION		1,392	1,392	1,339	1,341		50		50		1,392				16	08/01/2027	1
31380P-7J-2	FED NATL MTG ASSOC #446497		03/01/2009	SCHEDULED REDEMPTION		1,157	1,157	1,148	1,152		5		5		1,157				16	12/01/2013	1
31380T-ZD-6	FED NATL MTG ASSOC #449940		03/01/2009	SCHEDULED REDEMPTION		597	597	627	629		(32)		(32)		597				9	12/01/2028	1
31380T-4P-3	FED NATL MTG ASSOC #450030		03/01/2009	SCHEDULED REDEMPTION		299	299	301	301		(1)		(1)		299				4	12/01/2028	1
31380Y-PD-6	FED NATL MTG ASSOC #454120		03/01/2009	SCHEDULED REDEMPTION		76	76	75	75		1		1		76				1	12/01/2028	1
31380Y-7J-3	FED NATL MTG ASSOC #454597		03/01/2009	SCHEDULED REDEMPTION		1,989	1,989	1,863	1,930		59		59		1,989				27	02/01/2014	1
31381A-ZL-8	FED NATL MTG ASSOC #455347		03/01/2009	SCHEDULED REDEMPTION		1,968	1,968	2,066	2,035		(67)		(67)		1,968				22	03/01/2014	1
31381D-HW-8	FED NATL MTG ASSOC #457545		03/01/2009	SCHEDULED REDEMPTION		3,422	3,422	3,493	3,465		(43)		(43)		3,422				53	08/01/2018	1
31381D-TG-0	FED NATL MTG ASSOC #457851		03/01/2009	SCHEDULED REDEMPTION		5,639	5,639	5,924	5,893		(254)		(254)		5,639				91	01/01/2029	1
31382E-PB-2	FED NATL MTG ASSOC #480218		03/01/2009	SCHEDULED REDEMPTION		86	86	86	86						86				1	02/01/2029	1
31382J-CG-4	FED NATL MTG ASSOC #483471		03/01/2009	SCHEDULED REDEMPTION		1,480	1,480	1,468	1,475		5		5		1,480				17	10/01/2013	1
31382J-WG-2	FED NATL MTG ASSOC #484047		03/01/2009	SCHEDULED REDEMPTION		414	414	417	417		(2)		(2)		414				6	02/01/2029	1
31382K-QE-1	FED NATL MTG ASSOC #484753		03/01/2009	SCHEDULED REDEMPTION		2,246	2,246	2,248	2,248		(2)		(2)		2,246				36	03/01/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31382Q-TY-1	FED NATL MTG ASSOC #489367		03/01/2009	SCHEDULED REDEMPTION		1,323	1,323	1,370	1,364		(41)		(41)		1,323				19	03/01/2029	1
31382R-NY-5	FED NATL MTG ASSOC #490107		03/01/2009	SCHEDULED REDEMPTION		371	371	386	385		(14)		(14)		371				6	03/01/2029	1
31382R-Z7-1	FED NATL MTG ASSOC #490466		03/01/2009	SCHEDULED REDEMPTION		2	2	3	3						2					03/01/2029	1
31382S-FK-2	FED NATL MTG ASSOC #490770		03/01/2009	SCHEDULED REDEMPTION		233	233	233	233						233				3	03/01/2029	1
31382T-FW-4	FED NATL MTG ASSOC #491681		03/01/2009	SCHEDULED REDEMPTION		1,142	1,142	1,070	1,108		35		35		1,142				15	03/01/2014	1
31382T-PV-5	FED NATL MTG ASSOC #491936		03/01/2009	SCHEDULED REDEMPTION		136	136	131	131		5		5		136				2	04/01/2029	1
31382U-G6-7	FED NATL MTG ASSOC #492621		03/01/2009	SCHEDULED REDEMPTION		34	34	36	36		(2)		(2)		34					06/01/2029	1
31382U-RV-0	FED NATL MTG ASSOC #492900		03/01/2009	SCHEDULED REDEMPTION		52	52	51	51		1		1		52				1	10/01/2028	1
31382U-R3-2	FED NATL MTG ASSOC #492906		03/01/2009	SCHEDULED REDEMPTION		78	78	77	77		1		1		78				1	01/01/2029	1
31382U-WN-2	FED NATL MTG ASSOC #493053		03/01/2009	SCHEDULED REDEMPTION		1,818	1,818	1,748	1,752		66		66		1,818				29	05/01/2029	1
31382V-JG-0	FED NATL MTG ASSOC #493563		03/01/2009	SCHEDULED REDEMPTION		89	89	86	86		3		3		89				1	05/01/2029	1
31382W-WR-9	FED NATL MTG ASSOC #494856		03/01/2009	SCHEDULED REDEMPTION		1,874	1,874	1,933	1,930		(56)		(56)		1,874				25	05/01/2029	1
31383A-GY-9	FED NATL MTG ASSOC #497115		03/01/2009	SCHEDULED REDEMPTION		29	29	28	28		1		1		29					08/01/2029	1
31383A-RE-1	FED NATL MTG ASSOC #497385		03/01/2009	SCHEDULED REDEMPTION		158	158	151	152		6		6		158				2	05/01/2029	1
31383B-AB-3	FED NATL MTG ASSOC #497802		03/01/2009	SCHEDULED REDEMPTION		175	175	174	174		1		1		175				2	07/01/2014	1
31383B-5Z-6	FED NATL MTG ASSOC #498664		03/01/2009	SCHEDULED REDEMPTION		200	200	198	199		1		1		200				3	05/01/2014	1
31383C-DA-0	FED NATL MTG ASSOC #498797		03/01/2009	SCHEDULED REDEMPTION		444	444	441	442		2		2		444				6	07/01/2014	1
31383E-E7-2	FED NATL MTG ASSOC #500658		03/01/2009	SCHEDULED REDEMPTION		120	120	119	119		1		1		120				2	07/01/2014	1
31383E-5G-2	FED NATL MTG ASSOC #501347		03/01/2009	SCHEDULED REDEMPTION		7,689	7,689	7,596	7,612		78		78		7,689				144	06/01/2029	1
31383E-5J-6	FED NATL MTG ASSOC #501349		03/01/2009	SCHEDULED REDEMPTION		45	45	44	44						45				1	06/01/2029	1
31383F-XZ-6	FED NATL MTG ASSOC #502096		03/01/2009	SCHEDULED REDEMPTION		336	336	334	335		2		2		336				4	08/01/2014	1
31383G-NB-8	FED NATL MTG ASSOC #502686		03/01/2009	SCHEDULED REDEMPTION		231	231	224	224		7		7		231				4	09/01/2029	1
31383G-WH-5	FED NATL MTG ASSOC #502948		03/01/2009	SCHEDULED REDEMPTION		35	35	33	33		1		1		35				1	08/01/2029	1
31383G-ZT-6	FED NATL MTG ASSOC #503054		03/01/2009	SCHEDULED REDEMPTION		389	389	375	376		13		13		389				6	07/01/2029	1
31383H-SE-5	FED NATL MTG ASSOC #503717		03/01/2009	SCHEDULED REDEMPTION		589	589	582	584		6		6		589				10	06/01/2029	1
31383H-TN-4	FED NATL MTG ASSOC #503757		03/01/2009	SCHEDULED REDEMPTION		665	665	639	640		25		25		665				10	07/01/2029	1
31383J-CZ-1	FED NATL MTG ASSOC #504188		03/01/2009	SCHEDULED REDEMPTION		75	75	73	73		3		3		75				1	06/01/2029	1
31383J-GU-8	FED NATL MTG ASSOC #504311		03/01/2009	SCHEDULED REDEMPTION		157	157	155	156		2		2		157				2	08/01/2029	1
31383J-TM-2	FED NATL MTG ASSOC #504656		03/01/2009	SCHEDULED REDEMPTION		1,315	1,315	1,305	1,309		6		6		1,315				17	08/01/2014	1
31383K-AP-2	FED NATL MTG ASSOC #505014		03/01/2009	SCHEDULED REDEMPTION		1,453	1,453	1,441	1,447		6		6		1,453				19	08/01/2014	1
31383K-D5-3	FED NATL MTG ASSOC #505124		03/01/2009	SCHEDULED REDEMPTION		24	24	23	23						24					07/01/2029	1
31383L-D7-7	FED NATL MTG ASSOC #506026		03/01/2009	SCHEDULED REDEMPTION		117	117	115	116		1		1		117				2	08/01/2029	1
31383L-2Q-7	FED NATL MTG ASSOC #506683		03/01/2009	SCHEDULED REDEMPTION		243	243	241	241		1		1		243				3	07/01/2014	1
31383M-LZ-4	FED NATL MTG ASSOC #507144		03/01/2009	SCHEDULED REDEMPTION		788	788	782	785		4		4		788				10	10/01/2014	1
31383N-ZH-7	FED NATL MTG ASSOC #508444		03/01/2009	SCHEDULED REDEMPTION		169	169	168	169		1		1		169				2	08/01/2014	1
31383R-U5-9	FED NATL MTG ASSOC #511004		03/01/2009	SCHEDULED REDEMPTION		174	174	168	168		6		6		174				3	09/01/2029	1
31383R-4P-4	FED NATL MTG ASSOC #511230		03/01/2009	SCHEDULED REDEMPTION		13,317	13,317	12,853	12,865		452		452		13,317				156	10/01/2029	1
31383S-FP-0	FED NATL MTG ASSOC #511474		03/01/2009	SCHEDULED REDEMPTION		98	98	94	94		3		3		98				1	09/01/2029	1
31383S-SM-3	FED NATL MTG ASSOC #511824		03/01/2009	SCHEDULED REDEMPTION		624	624	646	641		(17)		(17)		624				7	07/01/2016	1
31383S-Z3-7	FED NATL MTG ASSOC #512062		03/01/2009	SCHEDULED REDEMPTION		967	967	977	973		(6)		(6)		967				17	11/01/2014	1
31383T-JV-1	FED NATL MTG ASSOC #512476		03/01/2009	SCHEDULED REDEMPTION		47	47	47	47						47				1	10/01/2029	1
31383T-KG-2	FED NATL MTG ASSOC #512495		03/01/2009	SCHEDULED REDEMPTION		37	37	36	36		1		1		37				1	10/01/2029	1
31383U-3H-6	FED NATL MTG ASSOC #513900		03/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					10/01/2029	1
31383V-RV-7	FED NATL MTG ASSOC #514500		03/01/2009	SCHEDULED REDEMPTION		63	63	60	61		2		2		63				1	11/01/2029	1
31383V-TJ-2	FED NATL MTG ASSOC #514553		03/01/2009	SCHEDULED REDEMPTION		82	82	79	79		3		3		82				1	12/01/2029	1
31383Y-DF-1	FED NATL MTG ASSOC #516802		03/01/2009	SCHEDULED REDEMPTION		57	57	55	55		2		2		57				1	12/01/2029	1
31384A-H2-7	FED NATL MTG ASSOC #517849		03/01/2009	SCHEDULED REDEMPTION		96	96	96	96						96				2	12/01/2029	1
31384B-WX-0	FED NATL MTG ASSOC #519162		03/01/2009	SCHEDULED REDEMPTION		152	152	151	151		2		2		152				3	11/01/2029	1
31384B-5E-2	FED NATL MTG ASSOC #519345		03/01/2009	SCHEDULED REDEMPTION		10	10	10	10						10					10/01/2029	1
31384C-NU-4	FED NATL MTG ASSOC #519803		03/01/2009	SCHEDULED REDEMPTION		3,035	3,035	3,105	3,024		11		11		3,035				57	12/01/2029	1
31384D-LC-4	FED NATL MTG ASSOC #520623		03/01/2009	SCHEDULED REDEMPTION		20	20	21	20						20					11/01/2029	1
31384D-WR-9	FED NATL MTG ASSOC #520956		03/01/2009	SCHEDULED REDEMPTION		47	47	46	46		1		1		47				1	11/01/2029	1
31384F-FX-0	FED NATL MTG ASSOC #522282		03/01/2009	SCHEDULED REDEMPTION		131	131	134	133		(2)		(2)		131				2	12/01/2014	1
31384J-CQ-0	FED NATL MTG ASSOC #524879		03/01/2009	SCHEDULED REDEMPTION		54	54	56	57		(2)		(2)		54				1	02/01/2030	1
31384J-PQ-6	FED NATL MTG ASSOC #525231		03/01/2009	SCHEDULED REDEMPTION		72	72	75	77		(4)		(4)		72				1	04/01/2030	1
31384K-HL-3	FED NATL MTG ASSOC #525935		03/01/2009	SCHEDULED REDEMPTION		11,500	11,500	11,561	11,560		(60)		(60)		11,500				230	01/01/2030	1
31384K-XE-1	FED NATL MTG ASSOC #526377		03/01/2009	SCHEDULED REDEMPTION		138	138	143	147		(9)		(9)		138				3	05/01/2030	1
31384L-QJ-6	FED NATL MTG ASSOC #527057		03/01/2009	SCHEDULED REDEMPTION		1,206	1,206	1,217	1,213		(8)		(8)		1,206				21	04/01/2015	1
31384L-XX-7	FED NATL MTG ASSOC #527294		03/01/2009	SCHEDULED REDEMPTION		227	227	225	226		1		1		227				3	10/01/2014	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31384M-NP-3	FED NATL MTG ASSOC #527898		03/01/2009	SCHEDULED REDEMPTION		1,853	1,853	1,864	1,864		(11)		(11)		1,853				33	12/01/2024	1
31384M-NR-9	FED NATL MTG ASSOC #527900		03/01/2009	SCHEDULED REDEMPTION		376	376	378	378		(2)		(2)		376				7	10/01/2029	1
31384N-P8-7	FED NATL MTG ASSOC #528847		03/01/2009	SCHEDULED REDEMPTION		36	36	36	36		1		1		36				1	01/01/2030	1
31384N-SY-7	FED NATL MTG ASSOC #528935		03/01/2009	SCHEDULED REDEMPTION		1,016	1,016	1,025	1,024		(8)		(8)		1,016				18	07/01/2015	1
31384P-D8-5	FED NATL MTG ASSOC #529427		03/01/2009	SCHEDULED REDEMPTION		2	2	2	2						2					03/01/2030	1
31384P-QQ-1	FED NATL MTG ASSOC #529763		03/01/2009	SCHEDULED REDEMPTION		10	10	10	9						10					02/01/2030	1
31384Q-FU-2	FED NATL MTG ASSOC #530379		03/01/2009	SCHEDULED REDEMPTION		6	6	6	6						6					03/01/2015	1
31384R-AX-9	FED NATL MTG ASSOC #531122		03/01/2009	SCHEDULED REDEMPTION		33	33	34	33						33				1	02/01/2030	1
31384R-KE-0	FED NATL MTG ASSOC #531393		03/01/2009	SCHEDULED REDEMPTION		454	454	465	462		(9)		(9)		454				7	05/01/2015	1
31384R-TH-4	FED NATL MTG ASSOC #531652		03/01/2009	SCHEDULED REDEMPTION		83	83	84	83						83				1	03/01/2015	1
31384S-E2-1	FED NATL MTG ASSOC #532153		03/01/2009	SCHEDULED REDEMPTION		3	3	3	3						3					02/01/2030	1
31384S-QY-8	FED NATL MTG ASSOC #532471		03/01/2009	SCHEDULED REDEMPTION		36	36	35	35		1		1		36				1	03/01/2030	1
31384S-WZ-8	FED NATL MTG ASSOC #532664		03/01/2009	SCHEDULED REDEMPTION		14	14	15	14						14					07/01/2015	1
31384S-2W-8	FED NATL MTG ASSOC #532789		03/01/2009	SCHEDULED REDEMPTION		2,688	2,688	2,734	2,705		(17)		(17)		2,688				42	04/01/2016	1
31384T-FN-2	FED NATL MTG ASSOC #533073		03/01/2009	SCHEDULED REDEMPTION		11	11	12	12		(1)		(1)		11					06/01/2030	1
31384T-JB-4	FED NATL MTG ASSOC #533158		03/01/2009	SCHEDULED REDEMPTION		439	439	425	430		9		9		439				7	03/01/2020	1
31384T-SC-2	FED NATL MTG ASSOC #533415		03/01/2009	SCHEDULED REDEMPTION		313	313	316	313						313				5	04/01/2015	1
31384T-SF-5	FED NATL MTG ASSOC #533418		03/01/2009	SCHEDULED REDEMPTION		70	70	72	70						70				1	04/01/2015	1
31384T-YV-3	FED NATL MTG ASSOC #533624		03/01/2009	SCHEDULED REDEMPTION		425	425	433	425						425				7	04/01/2015	1
31384U-FH-2	FED NATL MTG ASSOC #533968		03/01/2009	SCHEDULED REDEMPTION		368	368	371	370		(2)		(2)		368				7	07/01/2015	1
31384U-FM-1	FED NATL MTG ASSOC #533972		03/01/2009	SCHEDULED REDEMPTION		23	23	24	25		(2)		(2)		23					03/01/2030	1
31384U-PG-3	FED NATL MTG ASSOC #534223		03/01/2009	SCHEDULED REDEMPTION		2	2	2	2						2					04/01/2030	1
31384V-LK-6	FED NATL MTG ASSOC #535030		03/01/2009	SCHEDULED REDEMPTION		243	243	253	253		(9)		(9)		243				4	12/01/2029	1
31384V-T4-4	FED NATL MTG ASSOC #535271		03/01/2009	SCHEDULED REDEMPTION		10	10	11	11						10					05/01/2030	1
31384V-UG-5	FED NATL MTG ASSOC #535283		03/01/2009	SCHEDULED REDEMPTION		555	555	577	579		(24)		(24)		555				10	05/01/2030	1
31384V-UL-4	FED NATL MTG ASSOC #535287		03/01/2009	SCHEDULED REDEMPTION		828	828	860	862		(34)		(34)		828				15	05/01/2030	1
31384V-UP-5	FED NATL MTG ASSOC #535290		03/01/2009	SCHEDULED REDEMPTION		363	363	377	379		(15)		(15)		363				6	05/01/2030	1
31384V-VZ-2	FED NATL MTG ASSOC #535332		03/01/2009	SCHEDULED REDEMPTION		141	141	149	150		(9)		(9)		141				3	04/01/2030	1
31384V-WD-0	FED NATL MTG ASSOC #535344		03/01/2009	SCHEDULED REDEMPTION		918	918	908	909		10		10		918				14	05/01/2030	1
31384V-X4-9	FED NATL MTG ASSOC #535399		03/01/2009	SCHEDULED REDEMPTION		144	144	150	153		(8)		(8)		144				2	07/01/2030	1
31384V-YT-3	FED NATL MTG ASSOC #535422		03/01/2009	SCHEDULED REDEMPTION		220	220	233	232		(12)		(12)		220				4	07/01/2030	1
31384V-Z2-1	FED NATL MTG ASSOC #535461		03/01/2009	SCHEDULED REDEMPTION		280	280	285	283		(2)		(2)		280				4	07/01/2015	1
31384V-5P-3	FED NATL MTG ASSOC #535554		03/01/2009	SCHEDULED REDEMPTION		39,538	39,538	40,225	39,880		(342)		(342)		39,538				618	10/01/2015	1
31384W-A8-3	FED NATL MTG ASSOC #535631		03/01/2009	SCHEDULED REDEMPTION		784	784	804	801		(17)		(17)		784				12	12/01/2015	1
31384W-B9-0	FED NATL MTG ASSOC #535664		03/01/2009	SCHEDULED REDEMPTION		748	748	779	777		(29)		(29)		748				12	01/01/2031	1
31384W-G2-0	FED NATL MTG ASSOC #535817		03/01/2009	SCHEDULED REDEMPTION		610	610	619	619		(8)		(8)		610				10	04/01/2031	1
31384W-G9-5	FED NATL MTG ASSOC #535824		03/01/2009	SCHEDULED REDEMPTION		2,206	2,206	2,238	2,248		(42)		(42)		2,206				37	04/01/2031	1
31384W-HL-7	FED NATL MTG ASSOC #535835		03/01/2009	SCHEDULED REDEMPTION		7,732	7,732	7,856	7,802		(69)		(69)		7,732				114	04/01/2016	1
31384W-KT-6	FED NATL MTG ASSOC #535906		03/01/2009	SCHEDULED REDEMPTION		6	6	6	6						6					05/01/2031	1
31384W-KY-5	FED NATL MTG ASSOC #535911		03/01/2009	SCHEDULED REDEMPTION		839	839	837	837		2		2		839				13	05/01/2031	1
31384W-KZ-2	FED NATL MTG ASSOC #535912		03/01/2009	SCHEDULED REDEMPTION		2,619	2,619	2,751	2,742		(123)		(123)		2,619				32	05/01/2031	1
31384W-W9-7	FED NATL MTG ASSOC #536272		03/01/2009	SCHEDULED REDEMPTION		14	14	14	14		(1)		(1)		14					06/01/2030	1
31384W-ZF-0	FED NATL MTG ASSOC #536342		03/01/2009	SCHEDULED REDEMPTION		4	4	4	4						4					04/01/2030	1
31384W-2H-2	FED NATL MTG ASSOC #536376		03/01/2009	SCHEDULED REDEMPTION		203	203	205	204		(1)		(1)		203				4	04/01/2015	1
31384W-2J-8	FED NATL MTG ASSOC #536377		03/01/2009	SCHEDULED REDEMPTION		266	266	271	266						266				4	05/01/2015	1
31384X-F4-5	FED NATL MTG ASSOC #536687		03/01/2009	SCHEDULED REDEMPTION		35	35	37	37		(2)		(2)		35				1	05/01/2030	1
31384X-PU-6	FED NATL MTG ASSOC #536935		03/01/2009	SCHEDULED REDEMPTION		6	6	6	6						6					05/01/2030	1
31384X-RT-7	FED NATL MTG ASSOC #536998		03/01/2009	SCHEDULED REDEMPTION		1,260	1,260	1,291	1,291		(31)		(31)		1,260				21	03/01/2030	1
31384X-RU-4	FED NATL MTG ASSOC #536999		03/01/2009	SCHEDULED REDEMPTION		114	114	119	120		(6)		(6)		114				2	03/01/2030	1
31384X-5D-6	FED NATL MTG ASSOC #537344		03/01/2009	SCHEDULED REDEMPTION		270	270	273	272		(2)		(2)		270				5	06/01/2015	1
31384Y-NX-0	FED NATL MTG ASSOC #537806		03/01/2009	SCHEDULED REDEMPTION		83	83	86	87		(4)		(4)		83				2	05/01/2030	1
31384Y-2U-9	FED NATL MTG ASSOC #538187		03/01/2009	SCHEDULED REDEMPTION		17	17	18	19		(1)		(1)		17					05/01/2030	1
31384Y-6P-6	FED NATL MTG ASSOC #538278		03/01/2009	SCHEDULED REDEMPTION		35	35	35	35		(1)		(1)		35				1	05/01/2015	1
31385A-LE-5	FED NATL MTG ASSOC #538625		03/01/2009	SCHEDULED REDEMPTION		10	10	11	11		(1)		(1)		10					06/01/2030	1
31385A-XJ-1	FED NATL MTG ASSOC #538981		03/01/2009	SCHEDULED REDEMPTION		1	1	1	1						1					06/01/2030	1
31385B-Z7-3	FED NATL MTG ASSOC #539966		03/01/2009	SCHEDULED REDEMPTION		282	282	287	282						282				5	05/01/2015	1
31385C-EK-5	FED NATL MTG ASSOC #540238		03/01/2009	SCHEDULED REDEMPTION		50,524	50,524	52,466	54,327		(3,803)		(3,803)		50,524				1,006	07/01/2030	1
31385C-WQ-2	FED NATL MTG ASSOC #540755		03/01/2009	SCHEDULED REDEMPTION		63	63	66	67		(4)		(4)		63				1	05/01/2030	1
31385C-ZR-7	FED NATL MTG ASSOC #540852		03/01/2009	SCHEDULED REDEMPTION		15,968	15,968	16,763	16,580		(612)		(612)		15,968				273	04/01/2016	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31385C-Z5-5	FED NATL MTG ASSOC #540864		03/01/2009	SCHEDULED REDEMPTION		1,633	1,633	1,715	1,699		(65)		(65)		1,633				23	06/01/2016	1
31385D-LG-4	FED NATL MTG ASSOC #541327		03/01/2009	SCHEDULED REDEMPTION		1,022	1,022	1,042	1,022						1,022				17	05/01/2015	1
31385D-4L-2	FED NATL MTG ASSOC #541827		03/01/2009	SCHEDULED REDEMPTION		2	2	2	2						2					06/01/2030	1
31385D-4U-2	FED NATL MTG ASSOC #541835		03/01/2009	SCHEDULED REDEMPTION		638	638	651	638						638				11	06/01/2015	1
31385D-6A-4	FED NATL MTG ASSOC #541865		03/01/2009	SCHEDULED REDEMPTION		3	3	3	4						3					07/01/2030	1
31385E-BT-5	FED NATL MTG ASSOC #541950		03/01/2009	SCHEDULED REDEMPTION		125	125	130	133		(8)		(8)		125				2	07/01/2030	1
31385E-VP-1	FED NATL MTG ASSOC #542522		03/01/2009	SCHEDULED REDEMPTION		32	32	33	34		(2)		(2)		32				1	07/01/2030	1
31385E-WN-5	FED NATL MTG ASSOC #542553		03/01/2009	SCHEDULED REDEMPTION		220	220	225	220						220				4	07/01/2015	1
31385F-DQ-6	FED NATL MTG ASSOC #542911		03/01/2009	SCHEDULED REDEMPTION		37	37	38	39		(2)		(2)		37				1	06/01/2030	1
31385F-F8-4	FED NATL MTG ASSOC #542991		03/01/2009	SCHEDULED REDEMPTION		8	8	9	9		(1)		(1)		8					07/01/2030	1
31385F-LV-6	FED NATL MTG ASSOC #543140		03/01/2009	SCHEDULED REDEMPTION		190	190	201	200		(11)		(11)		190				4	06/01/2030	1
31385F-MZ-6	FED NATL MTG ASSOC #543176		03/01/2009	SCHEDULED REDEMPTION		69	69	71	74		(5)		(5)		69				1	07/01/2030	1
31385F-6E-1	FED NATL MTG ASSOC #543669		03/01/2009	SCHEDULED REDEMPTION		777	777	792	778						777				13	07/01/2015	1
31385G-DG-6	FED NATL MTG ASSOC #543803		03/01/2009	SCHEDULED REDEMPTION		7	7	8	8						7					07/01/2030	1
31385G-FZ-2	FED NATL MTG ASSOC #543884		03/01/2009	SCHEDULED REDEMPTION		204	204	211	219		(15)		(15)		204				4	07/01/2030	1
31385G-RH-9	FED NATL MTG ASSOC #544188		03/01/2009	SCHEDULED REDEMPTION		1,358	1,358	1,384	1,358						1,358				23	08/01/2015	1
31385G-S9-6	FED NATL MTG ASSOC #544244		03/01/2009	SCHEDULED REDEMPTION		4	4	4	4						4					07/01/2030	1
31385H-PZ-9	FED NATL MTG ASSOC #545040		03/01/2009	SCHEDULED REDEMPTION		829	829	861	829						829				12	09/01/2011	1
31385H-S3-7	FED NATL MTG ASSOC #545138		03/01/2009	SCHEDULED REDEMPTION		1,269	1,269	1,301	1,300		(31)		(31)		1,269				23	08/01/2031	1
31385H-TB-8	FED NATL MTG ASSOC #545146		03/01/2009	SCHEDULED REDEMPTION		1,087	1,087	1,102	1,101		(15)		(15)		1,087				16	07/01/2031	1
31385H-Z7-0	FED NATL MTG ASSOC #545366		03/01/2009	SCHEDULED REDEMPTION		2,231	2,231	2,321	2,301		(70)		(70)		2,231				31	12/01/2016	1
31385J-BZ-0	FED NATL MTG ASSOC #545556		03/01/2009	SCHEDULED REDEMPTION		187	187	192	191		(4)		(4)		187				3	04/01/2032	1
31385J-DJ-4	FED NATL MTG ASSOC #545605		03/01/2009	SCHEDULED REDEMPTION		46,759	46,759	47,869	47,726		(967)		(967)		46,759				733	05/01/2032	1
31385J-D4-7	FED NATL MTG ASSOC #545623		03/01/2009	SCHEDULED REDEMPTION		28,989	28,989	30,343	30,091		(1,101)		(1,101)		28,989				390	05/01/2017	1
31385J-G8-5	FED NATL MTG ASSOC #545723		03/01/2009	SCHEDULED REDEMPTION		2,967	2,967	3,044	3,040		(73)		(73)		2,967				47	04/01/2032	1
31385J-JD-1	FED NATL MTG ASSOC #545760		03/01/2009	SCHEDULED REDEMPTION		1,578	1,578	1,610	1,607		(29)		(29)		1,578				24	07/01/2032	1
31385J-NG-9	FED NATL MTG ASSOC #545891		03/01/2009	SCHEDULED REDEMPTION		71	71	73	73		(2)		(2)		71				1	07/01/2032	1
31385J-U7-1	FED NATL MTG ASSOC #546106		03/01/2009	SCHEDULED REDEMPTION		83	83	86	87		(4)		(4)		83				2	07/01/2030	1
31385K-NE-1	FED NATL MTG ASSOC #546789		03/01/2009	SCHEDULED REDEMPTION		1,089	1,089	1,106	1,100		(11)		(11)		1,089				13	03/01/2016	1
31385K-NL-5	FED NATL MTG ASSOC #546795		03/01/2009	SCHEDULED REDEMPTION		203	203	206	204		(1)		(1)		203				3	03/01/2016	1
31385K-QT-5	FED NATL MTG ASSOC #546866		03/01/2009	SCHEDULED REDEMPTION		103	103	105	104		(2)		(2)		103				2	08/01/2015	1
31385K-UP-8	FED NATL MTG ASSOC #546990		03/01/2009	SCHEDULED REDEMPTION		12	12	12	12		(1)		(1)		12					07/01/2030	1
31385K-ZM-0	FED NATL MTG ASSOC #547148		03/01/2009	SCHEDULED REDEMPTION		39	39	40	40		(1)		(1)		39				1	11/01/2015	1
31385K-3H-6	FED NATL MTG ASSOC #547200		03/01/2009	SCHEDULED REDEMPTION		995	995	1,014	995						995				17	08/01/2015	1
31385N-CW-7	FED NATL MTG ASSOC #547385		03/01/2009	SCHEDULED REDEMPTION		8	8	8	8						8					07/01/2030	1
31385N-EV-7	FED NATL MTG ASSOC #547448		03/01/2009	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19					09/01/2030	1
31385N-FN-4	FED NATL MTG ASSOC #547473		03/01/2009	SCHEDULED REDEMPTION		75	75	78	80		(5)		(5)		75				1	07/01/2030	1
31385N-F3-8	FED NATL MTG ASSOC #547486		03/01/2009	SCHEDULED REDEMPTION		34	34	36	37		(2)		(2)		34				1	08/01/2030	1
31385N-GV-5	FED NATL MTG ASSOC #547512		03/01/2009	SCHEDULED REDEMPTION		6	6	6	6						6					08/01/2030	1
31385N-Q9-3	FED NATL MTG ASSOC #547780		03/01/2009	SCHEDULED REDEMPTION		6	6	7	7						6					09/01/2030	1
31385N-7B-9	FED NATL MTG ASSOC #548190		03/01/2009	SCHEDULED REDEMPTION		42	42	43	43		(1)		(1)		42				1	10/01/2030	1
31385P-H6-4	FED NATL MTG ASSOC #548453		03/01/2009	SCHEDULED REDEMPTION		272	272	286	286		(13)		(13)		272				4	11/01/2029	1
31385P-WG-5	FED NATL MTG ASSOC #548847		01/01/2009	SCHEDULED REDEMPTION		2	2	2	2						2					08/01/2015	1
31385P-WV-2	FED NATL MTG ASSOC #548860		03/01/2009	SCHEDULED REDEMPTION		33	33	34	35		(2)		(2)		33				1	09/01/2030	1
31385P-5Y-6	FED NATL MTG ASSOC #549063		03/01/2009	SCHEDULED REDEMPTION		135	135	143	142		(7)		(7)		135				3	06/01/2030	1
31385Q-AR-3	FED NATL MTG ASSOC #549116		03/01/2009	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21					08/01/2030	1
31385Q-A4-4	FED NATL MTG ASSOC #549127		03/01/2009	SCHEDULED REDEMPTION		4	4	4	4						4					08/01/2030	1
31385Q-U3-4	FED NATL MTG ASSOC #549702		03/01/2009	SCHEDULED REDEMPTION		1	1	2	2						1					08/01/2030	1
31385Q-ZR-6	FED NATL MTG ASSOC #549852		03/01/2009	SCHEDULED REDEMPTION		306	306	317	316		(10)		(10)		306				4	08/01/2030	1
31385R-BF-6	FED NATL MTG ASSOC #550038		03/01/2009	SCHEDULED REDEMPTION		2,187	2,187	2,229	2,188						2,187				37	10/01/2015	1
31385R-K8-2	FED NATL MTG ASSOC #550319		03/01/2009	SCHEDULED REDEMPTION		148	148	153	158		(10)		(10)		148				3	08/01/2030	1
31385R-WX-4	FED NATL MTG ASSOC #550662		03/01/2009	SCHEDULED REDEMPTION		199	199	207	210		(11)		(11)		199				4	08/01/2030	1
31385R-3Y-4	FED NATL MTG ASSOC #550815		03/01/2009	SCHEDULED REDEMPTION		705	705	717	711		(6)		(6)		705				11	12/01/2015	1
31385R-6B-1	FED NATL MTG ASSOC #550866		03/01/2009	SCHEDULED REDEMPTION		92	92	94	92						92				2	10/01/2015	1
31385S-FW-3	FED NATL MTG ASSOC #551081		03/01/2009	SCHEDULED REDEMPTION		4	4	4	5						4					02/01/2031	1
31385S-NA-2	FED NATL MTG ASSOC #551285		03/01/2009	SCHEDULED REDEMPTION		1	1	1	1						1					09/01/2030	1
31385U-QP-1	FED NATL MTG ASSOC #553162		03/01/2009	SCHEDULED REDEMPTION		73	73	76	77		(4)		(4)		73				1	09/01/2030	1
31385U-7A-5	FED NATL MTG ASSOC #553589		03/01/2009	SCHEDULED REDEMPTION		40	40	41	42		(2)		(2)		40				1	10/01/2030	1
31385W-BN-8	FED NATL MTG ASSOC #554545		03/01/2009	SCHEDULED REDEMPTION		38	38	40	40		(2)		(2)		38				1	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-KD-0	FED NATL MTG ASSOC #554792		03/01/2009	SCHEDULED REDEMPTION		7	7	7	7						7					11/01/2030	1
31385W-W7-0	FED NATL MTG ASSOC #555170		03/01/2009	SCHEDULED REDEMPTION		37,361	37,361	39,204	38,867		(1,506)		(1,506)		37,361				479	11/01/2017	1
31385W-XM-6	FED NATL MTG ASSOC #555184		03/01/2009	SCHEDULED REDEMPTION		41,228	41,228	43,279	42,901		(1,673)		(1,673)		41,228				563	04/01/2017	1
31385W-Y3-7	FED NATL MTG ASSOC #555230		03/01/2009	SCHEDULED REDEMPTION		7,778	7,778	8,165	8,096		(319)		(319)		7,778				103	11/01/2017	1
31385X-BG-1	FED NATL MTG ASSOC #555439		03/01/2009	SCHEDULED REDEMPTION		1,775	1,775	1,847	1,836		(60)		(60)		1,775				24	03/01/2018	1
31385X-NN-3	FED NATL MTG ASSOC #555797		03/01/2009	SCHEDULED REDEMPTION		2,835	2,835	2,916	2,908		(73)		(73)		2,835				44	10/01/2033	1
31385X-TL-1	FED NATL MTG ASSOC #555955		03/01/2009	SCHEDULED REDEMPTION		247	247	247	247						247				4	10/01/2033	1
31385X-2P-1	FED NATL MTG ASSOC #556182		03/01/2009	SCHEDULED REDEMPTION		1,282	1,282	1,283	1,283		(1)		(1)		1,282				15	07/01/2030	1
31385X-5W-3	FED NATL MTG ASSOC #556261		03/01/2009	SCHEDULED REDEMPTION		735	735	729	731		4		4		735				11	12/01/2015	1
31385X-6P-7	FED NATL MTG ASSOC #556278		03/01/2009	SCHEDULED REDEMPTION		1,458	1,458	1,483	1,469		(11)		(11)		1,458				23	03/01/2016	1
31385Y-G4-1	FED NATL MTG ASSOC #556519		03/01/2009	SCHEDULED REDEMPTION		193	193	201	205		(12)		(12)		193				4	10/01/2030	1
31386A-CY-0	FED NATL MTG ASSOC #557287		03/01/2009	SCHEDULED REDEMPTION		31	31	32	31						31				1	09/01/2030	1
31386A-KH-8	FED NATL MTG ASSOC #557496		03/01/2009	SCHEDULED REDEMPTION		742	742	735	730		12		12		742				11	12/01/2030	1
31386A-4N-3	FED NATL MTG ASSOC #558029		03/01/2009	SCHEDULED REDEMPTION		23	23	23	23						23					10/01/2015	1
31386B-M4-3	FED NATL MTG ASSOC #558479		03/01/2009	SCHEDULED REDEMPTION		6	6	6	7		(1)		(1)		6					09/01/2030	1
31386B-5L-4	FED NATL MTG ASSOC #558951		03/01/2009	SCHEDULED REDEMPTION		627	627	643	640		(14)		(14)		627				10	01/01/2016	1
31386C-R9-5	FED NATL MTG ASSOC #559512		03/01/2009	SCHEDULED REDEMPTION		3,219	3,219	3,281	3,220		(1)		(1)		3,219				54	11/01/2015	1
31386C-SY-9	FED NATL MTG ASSOC #559535		03/01/2009	SCHEDULED REDEMPTION		10,965	10,965	11,178	10,968		(2)		(2)		10,965				183	12/01/2015	1
31386D-RG-7	FED NATL MTG ASSOC #560387		03/01/2009	SCHEDULED REDEMPTION		807	807	828	824		(17)		(17)		807				13	01/01/2016	1
31386D-6L-9	FED NATL MTG ASSOC #560775		03/01/2009	SCHEDULED REDEMPTION		12	12	12	12		(1)		(1)		12					10/01/2030	1
31386E-CL-0	FED NATL MTG ASSOC #560875		03/01/2009	SCHEDULED REDEMPTION		57	57	55	55		1		1		57				1	03/01/2031	1
31386E-CQ-9	FED NATL MTG ASSOC #560879		03/01/2009	SCHEDULED REDEMPTION		30	30	31	32		(2)		(2)		30				1	03/01/2031	1
31386E-CS-5	FED NATL MTG ASSOC #560881		03/01/2009	SCHEDULED REDEMPTION		172	172	176	176		(4)		(4)		172				3	03/01/2031	1
31386E-SS-8	FED NATL MTG ASSOC #561329		03/01/2009	SCHEDULED REDEMPTION		730	730	749	745		(15)		(15)		730				11	12/01/2015	1
31386E-XY-9	FED NATL MTG ASSOC #561495		03/01/2009	SCHEDULED REDEMPTION		2,381	2,381	2,427	2,382		(1)		(1)		2,381				40	02/01/2016	1
31386E-YM-4	FED NATL MTG ASSOC #561516		03/01/2009	SCHEDULED REDEMPTION		23	23	23	24		(1)		(1)		23					12/01/2030	1
31386E-7L-6	FED NATL MTG ASSOC #561699		03/01/2009	SCHEDULED REDEMPTION		3	3	4	4						3					01/01/2031	1
31386F-BJ-3	FED NATL MTG ASSOC #561741		03/01/2009	SCHEDULED REDEMPTION		511	511	520	520		(9)		(9)		511				9	01/01/2031	1
31386F-CE-3	FED NATL MTG ASSOC #561769		03/01/2009	SCHEDULED REDEMPTION		3,643	3,643	3,705	3,669		(26)		(26)		3,643				63	12/01/2015	1
31386G-CK-7	FED NATL MTG ASSOC #562674		03/01/2009	SCHEDULED REDEMPTION		1,159	1,159	1,212	1,206		(47)		(47)		1,159				17	02/01/2031	1
31386H-AJ-0	FED NATL MTG ASSOC #563509		03/01/2009	SCHEDULED REDEMPTION		2	2	2	2						2					12/01/2030	1
31386H-CY-5	FED NATL MTG ASSOC #563587		03/01/2009	SCHEDULED REDEMPTION		8	8	9	8						8					12/01/2030	1
31386H-H2-0	FED NATL MTG ASSOC #563749		03/01/2009	SCHEDULED REDEMPTION		79	79	80	80		(1)		(1)		79				1	02/01/2031	1
31386H-MX-6	FED NATL MTG ASSOC #563874		03/01/2009	SCHEDULED REDEMPTION		1,251	1,251	1,284	1,293		(42)		(42)		1,251				19	12/01/2015	1
31386H-QG-9	FED NATL MTG ASSOC #563955		03/01/2009	SCHEDULED REDEMPTION		72	72	73	73		(1)		(1)		72				1	12/01/2015	1
31386J-AA-5	FED NATL MTG ASSOC #564401		03/01/2009	SCHEDULED REDEMPTION		2	2	2	2						2					12/01/2030	1
31386J-FC-6	FED NATL MTG ASSOC #564563		03/01/2009	SCHEDULED REDEMPTION		1	1	1	1						1					02/01/2031	1
31386J-QM-2	FED NATL MTG ASSOC #564860		03/01/2009	SCHEDULED REDEMPTION		1,162	1,162	1,206	1,218		(56)		(56)		1,162				21	05/01/2031	1
31386J-UN-5	FED NATL MTG ASSOC #564989		03/01/2009	SCHEDULED REDEMPTION		629	629	639	634		(5)		(5)		629				10	03/01/2016	1
31386K-YF-5	FED NATL MTG ASSOC #566010		03/01/2009	SCHEDULED REDEMPTION		2,691	2,691	2,760	2,741		(50)		(50)		2,691				46	01/01/2016	1
31386L-FL-1	FED NATL MTG ASSOC #566371		03/01/2009	SCHEDULED REDEMPTION		26	26	26	25						26					12/01/2030	1
31386L-RW-4	FED NATL MTG ASSOC #566701		03/01/2009	SCHEDULED REDEMPTION		593	593	615	618		(26)		(26)		593				11	12/01/2030	1
31386L-WM-0	FED NATL MTG ASSOC #566852		03/01/2009	SCHEDULED REDEMPTION		1,771	1,771	1,799	1,786		(14)		(14)		1,771				26	09/01/2016	1
31386M-AE-0	FED NATL MTG ASSOC #567105		03/01/2009	SCHEDULED REDEMPTION		13	13	14	14						13					12/01/2030	1
31386M-GR-5	FED NATL MTG ASSOC #567308		03/01/2009	SCHEDULED REDEMPTION		2,933	2,933	2,909	2,928		5		5		2,933				39	01/01/2016	1
31386M-QP-8	FED NATL MTG ASSOC #567562		03/01/2009	SCHEDULED REDEMPTION		46	46	47	47		(1)		(1)		46				1	01/01/2016	1
31386M-R7-7	FED NATL MTG ASSOC #567610		03/01/2009	SCHEDULED REDEMPTION		46	46	46	46						46				1	02/01/2031	1
31386N-VS-4	FED NATL MTG ASSOC #568625		03/01/2009	SCHEDULED REDEMPTION		89	89	91	91		(2)		(2)		89				1	01/01/2031	1
31386N-YF-9	FED NATL MTG ASSOC #568710		03/01/2009	SCHEDULED REDEMPTION		466	466	475	466						466				8	02/01/2016	1
31386P-CX-9	FED NATL MTG ASSOC #568986		03/01/2009	SCHEDULED REDEMPTION		20,833	20,833	21,236	20,837		(5)		(5)		20,833				385	02/01/2016	1
31386P-L6-8	FED NATL MTG ASSOC #569249		03/01/2009	SCHEDULED REDEMPTION		4,176	4,176	4,242	4,207		(31)		(31)		4,176				60	10/01/2016	1
31386P-NR-0	FED NATL MTG ASSOC #569300		03/01/2009	SCHEDULED REDEMPTION		479	479	498	494		(15)		(15)		479				6	06/01/2016	1
31386P-S6-1	FED NATL MTG ASSOC #569441		03/01/2009	SCHEDULED REDEMPTION		255	255	265	264		(8)		(8)		255				5	01/01/2031	1
31386P-WU-3	FED NATL MTG ASSOC #569559		03/01/2009	SCHEDULED REDEMPTION		645	645	656	649		(4)		(4)		645				10	03/01/2016	1
31386P-ZD-8	FED NATL MTG ASSOC #569640		03/01/2009	SCHEDULED REDEMPTION		785	785	832	823		(38)		(38)		785				15	01/01/2031	1
31386Q-E6-4	FED NATL MTG ASSOC #569957		03/01/2009	SCHEDULED REDEMPTION		1,117	1,117	1,137	1,129		(12)		(12)		1,117				15	02/01/2016	1
31386Q-FM-8	FED NATL MTG ASSOC #569972		03/01/2009	SCHEDULED REDEMPTION		5	5	6	6						5					03/01/2031	1
31386Q-XU-0	FED NATL MTG ASSOC #570491		03/01/2009	SCHEDULED REDEMPTION		825	825	841	825						825				14	01/01/2016	1
31386R-WR-6	FED NATL MTG ASSOC #571356		03/01/2009	SCHEDULED REDEMPTION		9	9	9	9						9					02/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31386S-CH-8	FED NATL MTG ASSOC #571672		03/01/2009	SCHEDULED REDEMPTION		4	4	4	4						4					02/01/2031	1
31386S-EE-3	FED NATL MTG ASSOC #571733		03/01/2009	SCHEDULED REDEMPTION		175	175	174	175		1		1		175				2	02/01/2016	1
31386S-LS-4	FED NATL MTG ASSOC #571937		03/01/2009	SCHEDULED REDEMPTION		8	8	8	8						8					06/01/2031	1
31386S-PD-3	FED NATL MTG ASSOC #572020		03/01/2009	SCHEDULED REDEMPTION		459	459	455	458		1		1		459				6	04/01/2016	1
31386T-AS-4	FED NATL MTG ASSOC #572517		03/01/2009	SCHEDULED REDEMPTION		5,678	5,678	5,896	6,049		(371)		(371)		5,678				113	03/01/2031	1
31386T-GZ-2	FED NATL MTG ASSOC #572716		03/01/2009	SCHEDULED REDEMPTION		1,781	1,781	1,811	1,798		(18)		(18)		1,781				28	02/01/2016	1
31386T-HB-4	FED NATL MTG ASSOC #572726		03/01/2009	SCHEDULED REDEMPTION		1,553	1,553	1,580	1,564		(12)		(12)		1,553				24	03/01/2016	1
31386T-KR-5	FED NATL MTG ASSOC #572804		03/01/2009	SCHEDULED REDEMPTION		169	169	175	174		(5)		(5)		169				3	03/01/2031	1
31386T-KY-0	FED NATL MTG ASSOC #572811		03/01/2009	SCHEDULED REDEMPTION		734	734	747	740		(6)		(6)		734				11	03/01/2016	1
31386T-PE-9	FED NATL MTG ASSOC #572921		03/01/2009	SCHEDULED REDEMPTION		364	364	373	371		(7)		(7)		364				6	04/01/2016	1
31386T-3L-7	FED NATL MTG ASSOC #573303		03/01/2009	SCHEDULED REDEMPTION		212	212	215	215		(3)		(3)		212				3	03/01/2016	1
31386U-RN-4	FED NATL MTG ASSOC #573893		03/01/2009	SCHEDULED REDEMPTION		300	300	291	292		8		8		300				4	04/01/2031	1
31386U-U3-4	FED NATL MTG ASSOC #574002		03/01/2009	SCHEDULED REDEMPTION		2,413	2,413	2,393	2,408		4		4		2,413				33	04/01/2016	1
31386W-DN-5	FED NATL MTG ASSOC #575309		03/01/2009	SCHEDULED REDEMPTION		1,396	1,396	1,426	1,414		(18)		(18)		1,396				22	03/01/2016	1
31386X-JK-3	FED NATL MTG ASSOC #576366		03/01/2009	SCHEDULED REDEMPTION		2,620	2,620	2,688	2,663		(43)		(43)		2,620				41	07/01/2016	1
31386Y-E5-9	FED NATL MTG ASSOC #577156		03/01/2009	SCHEDULED REDEMPTION		388	388	376	377		11		11		388				5	05/01/2031	1
31386Y-LA-0	FED NATL MTG ASSOC #577321		03/01/2009	SCHEDULED REDEMPTION		2,023	2,023	1,959	1,965		59		59		2,023				27	04/01/2021	1
31386Y-3L-6	FED NATL MTG ASSOC #577803		03/01/2009	SCHEDULED REDEMPTION		20	20	19	19		1		1		20					04/01/2031	1
31387B-C9-2	FED NATL MTG ASSOC #578896		03/01/2009	SCHEDULED REDEMPTION		1,014	1,014	984	985		29		29		1,014				15	04/01/2031	1
31387C-BV-2	FED NATL MTG ASSOC #579752		03/01/2009	SCHEDULED REDEMPTION		496	496	481	482		14		14		496				7	04/01/2031	1
31387C-QS-3	FED NATL MTG ASSOC #580165		03/01/2009	SCHEDULED REDEMPTION		19,228	19,228	19,872	19,661		(433)		(433)		19,228				255	09/01/2016	1
31387D-BR-9	FED NATL MTG ASSOC #580648		03/01/2009	SCHEDULED REDEMPTION		141	141	147	150		(8)		(8)		141				3	05/01/2031	1
31387E-FB-8	FED NATL MTG ASSOC #581662		03/01/2009	SCHEDULED REDEMPTION		583	583	599	597		(14)		(14)		583				10	07/01/2031	1
31387E-MA-2	FED NATL MTG ASSOC #581853		03/01/2009	SCHEDULED REDEMPTION		15,321	15,321	16,083	15,936		(615)		(615)		15,321				212	07/01/2016	1
31387E-Q4-2	FED NATL MTG ASSOC #581975		03/01/2009	SCHEDULED REDEMPTION		407	407	427	425		(18)		(18)		407				6	08/01/2031	1
31387E-RH-2	FED NATL MTG ASSOC #581988		03/01/2009	SCHEDULED REDEMPTION		215	215	224	232		(16)		(16)		215				4	07/01/2030	1
31387F-WT-7	FED NATL MTG ASSOC #583058		03/01/2009	SCHEDULED REDEMPTION		159	159	159	159						159				2	05/01/2016	1
31387H-XK-1	FED NATL MTG ASSOC #584882		03/01/2009	SCHEDULED REDEMPTION		404	404	414	412		(8)		(8)		404				6	05/01/2016	1
31387H-2V-1	FED NATL MTG ASSOC #584988		03/01/2009	SCHEDULED REDEMPTION		35	35	36	36		(1)		(1)		35				1	09/01/2031	1
31387J-FK-7	FED NATL MTG ASSOC #585270		03/01/2009	SCHEDULED REDEMPTION		835	835	848	842		(7)		(7)		835				12	07/01/2016	1
31387K-AW-3	FED NATL MTG ASSOC #586021		03/01/2009	SCHEDULED REDEMPTION		984	984	999	991		(8)		(8)		984				14	07/01/2016	1
31387M-KC-2	FED NATL MTG ASSOC #588091		03/01/2009	SCHEDULED REDEMPTION		111	111	113	113		(2)		(2)		111				2	06/01/2031	1
31387N-YY-7	FED NATL MTG ASSOC #589427		03/01/2009	SCHEDULED REDEMPTION		286	286	297	298		(12)		(12)		286				5	07/01/2031	1
31387N-ZS-9	FED NATL MTG ASSOC #589453		03/01/2009	SCHEDULED REDEMPTION		4,243	4,243	4,249	4,248		(5)		(5)		4,243				67	07/01/2031	1
31387N-3T-2	FED NATL MTG ASSOC #589510		03/01/2009	SCHEDULED REDEMPTION		178	178	182	182		(4)		(4)		178				3	08/01/2031	1
31387P-LP-5	FED NATL MTG ASSOC #589934		03/01/2009	SCHEDULED REDEMPTION		130	130	135	137		(6)		(6)		130				2	06/01/2031	1
31387Q-G6-1	FED NATL MTG ASSOC #590721		03/01/2009	SCHEDULED REDEMPTION		2,262	2,262	2,298	2,281		(19)		(19)		2,262				34	07/01/2016	1
31387Q-UQ-1	FED NATL MTG ASSOC #591091		03/01/2009	SCHEDULED REDEMPTION		877	877	889	888		(11)		(11)		877				14	08/01/2031	1
31387R-AJ-7	FED NATL MTG ASSOC #591409		03/01/2009	SCHEDULED REDEMPTION		23	23	23	23		(1)		(1)		23					06/01/2030	1
31387S-AE-6	FED NATL MTG ASSOC #592305		03/01/2009	SCHEDULED REDEMPTION		664	664	643	645		19		19		664				9	06/01/2021	1
31387S-NZ-5	FED NATL MTG ASSOC #592708		03/01/2009	SCHEDULED REDEMPTION		933	933	934	934		(1)		(1)		933				14	08/01/2031	1
31387S-Y3-4	FED NATL MTG ASSOC #593030		03/01/2009	SCHEDULED REDEMPTION		55	55	56	56		(1)		(1)		55				1	09/01/2031	1
31387T-XD-1	FED NATL MTG ASSOC #593876		03/01/2009	SCHEDULED REDEMPTION		2,500	2,500	2,585	2,557		(57)		(57)		2,500				25	07/01/2016	1
31387V-EF-2	FED NATL MTG ASSOC #595134		03/01/2009	SCHEDULED REDEMPTION		1,266	1,266	1,286	1,278		(12)		(12)		1,266				19	07/01/2016	1
31387V-P5-2	FED NATL MTG ASSOC #595444		03/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					09/01/2031	1
31387V-4K-2	FED NATL MTG ASSOC #595826		03/01/2009	SCHEDULED REDEMPTION		1,694	1,694	1,721	1,707		(13)		(13)		1,694				24	09/01/2016	1
31387W-LA-3	FED NATL MTG ASSOC #596221		03/01/2009	SCHEDULED REDEMPTION		2,497	2,497	2,537	2,516		(19)		(19)		2,497				35	08/01/2016	1
31387W-VB-0	FED NATL MTG ASSOC #596510		03/01/2009	SCHEDULED REDEMPTION		857	857	871	864		(7)		(7)		857				12	09/01/2016	1
31387X-AY-1	FED NATL MTG ASSOC #596823		03/01/2009	SCHEDULED REDEMPTION		23	23	24	23						23					08/01/2031	1
31387X-RV-9	FED NATL MTG ASSOC #597300		03/01/2009	SCHEDULED REDEMPTION		735	735	761	759		(24)		(24)		735				11	09/01/2031	1
31387Y-YG-2	FED NATL MTG ASSOC #598411		03/01/2009	SCHEDULED REDEMPTION		3,217	3,217	3,377	3,347		(130)		(130)		3,217				45	10/01/2016	1
31388A-A4-6	FED NATL MTG ASSOC #598627		03/01/2009	SCHEDULED REDEMPTION		37	37	38	37						37				1	08/01/2031	1
31388A-4V-3	FED NATL MTG ASSOC #599436		03/01/2009	SCHEDULED REDEMPTION		39	39	40	40		(1)		(1)		39				1	06/01/2031	1
31388B-X3-1	FED NATL MTG ASSOC #600198		03/01/2009	SCHEDULED REDEMPTION		2,023	2,023	2,001	2,003		20		20		2,023				32	07/01/2031	1
31388C-FF-2	FED NATL MTG ASSOC #600566		03/01/2009	SCHEDULED REDEMPTION		310	310	311	310						310				5	08/01/2031	1
31388C-FZ-8	FED NATL MTG ASSOC #600584		03/01/2009	SCHEDULED REDEMPTION		637	637	638	638		(1)		(1)		637				9	08/01/2031	1
31388C-MH-0	FED NATL MTG ASSOC #600760		03/01/2009	SCHEDULED REDEMPTION		5,732	5,732	5,740	5,738		(7)		(7)		5,732				92	08/01/2031	1
31388C-MR-8	FED NATL MTG ASSOC #600768		03/01/2009	SCHEDULED REDEMPTION		22	22	22	22						22					08/01/2031	1
31388C-TA-8	FED NATL MTG ASSOC #600945		03/01/2009	SCHEDULED REDEMPTION		3	3	4	4						3					09/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31388C-Z8-6	FED NATL MTG ASSOC #601167		03/01/2009	SCHEDULED REDEMPTION		836	836	850	843		(7)		(7)		836				12	09/01/2016	1
31388C-7B-0	FED NATL MTG ASSOC #601290		03/01/2009	SCHEDULED REDEMPTION		365	365	366	366						365				5	08/01/2031	1
31388D-YD-4	FED NATL MTG ASSOC #602008		03/01/2009	SCHEDULED REDEMPTION		93	93	97	99		(6)		(6)		93				2	08/01/2031	1
31388D-4W-5	FED NATL MTG ASSOC #602137		03/01/2009	SCHEDULED REDEMPTION		170	170	172	171		(1)		(1)		170				3	09/01/2016	1
31388E-GD-2	FED NATL MTG ASSOC #602396		03/01/2009	SCHEDULED REDEMPTION		253	253	263	272		(18)		(18)		253				5	08/01/2031	1
31388G-XJ-5	FED NATL MTG ASSOC #604681		03/01/2009	SCHEDULED REDEMPTION		88	88	90	90		(2)		(2)		88				1	09/01/2031	1
31388H-B8-1	FED NATL MTG ASSOC #604963		03/01/2009	SCHEDULED REDEMPTION		40	40	40	40		(1)		(1)		40				1	11/01/2031	1
31388H-R4-3	FED NATL MTG ASSOC #605407		03/01/2009	SCHEDULED REDEMPTION		317	317	336	331		(14)		(14)		317				6	05/01/2031	1
31388J-EU-5	FED NATL MTG ASSOC #605947		03/01/2009	SCHEDULED REDEMPTION		2,886	2,886	2,932	2,911		(25)		(25)		2,886				42	09/01/2016	1
31388J-S9-7	FED NATL MTG ASSOC #606344		03/01/2009	SCHEDULED REDEMPTION		68	68	71	71		(3)		(3)		68				1	10/01/2031	1
31388J-TE-5	FED NATL MTG ASSOC #606349		03/01/2009	SCHEDULED REDEMPTION		1,464	1,464	1,494	1,497		(33)		(33)		1,464				24	10/01/2031	1
31388K-XT-4	FED NATL MTG ASSOC #607390		03/01/2009	SCHEDULED REDEMPTION		18,706	18,706	19,637	19,473		(766)		(766)		18,706				265	11/01/2016	1
31388K-4C-3	FED NATL MTG ASSOC #607519		03/01/2009	SCHEDULED REDEMPTION		8,160	8,160	8,070	8,079		81		81		8,160				131	11/01/2031	1
31388L-6H-8	FED NATL MTG ASSOC #608472		03/01/2009	SCHEDULED REDEMPTION		45	45	46	46		(1)		(1)		45				1	10/01/2031	1
31388M-UC-0	FED NATL MTG ASSOC #609079		03/01/2009	SCHEDULED REDEMPTION		774	774	786	780		(6)		(6)		774				11	09/01/2016	1
31388N-BN-5	FED NATL MTG ASSOC #609445		03/01/2009	SCHEDULED REDEMPTION		107	107	114	112		(4)		(4)		107				2	07/01/2031	1
31388N-GH-3	FED NATL MTG ASSOC #609600		03/01/2009	SCHEDULED REDEMPTION		684	684	697	694		(9)		(9)		684				11	11/01/2031	1
31388N-P4-2	FED NATL MTG ASSOC #609843		03/01/2009	SCHEDULED REDEMPTION		57	57	58	58		(1)		(1)		57				1	10/01/2031	1
31388P-CX-7	FED NATL MTG ASSOC #610386		03/01/2009	SCHEDULED REDEMPTION		126	126	128	128		(2)		(2)		126				2	10/01/2031	1
31388P-G3-9	FED NATL MTG ASSOC #610518		03/01/2009	SCHEDULED REDEMPTION		26	26	26	26		(1)		(1)		26					10/01/2031	1
31388P-HD-6	FED NATL MTG ASSOC #610528		03/01/2009	SCHEDULED REDEMPTION		1,839	1,839	1,916	1,895		(56)		(56)		1,839				23	10/01/2031	1
31388Q-BP-3	FED NATL MTG ASSOC #611246		03/01/2009	SCHEDULED REDEMPTION		136	136	139	139		(3)		(3)		136				2	06/01/2031	1
31388U-EF-3	FED NATL MTG ASSOC #614934		03/01/2009	SCHEDULED REDEMPTION		14,302	14,302	15,014	14,886		(584)		(584)		14,302				194	12/01/2016	1
31388U-GN-4	FED NATL MTG ASSOC #615005		03/01/2009	SCHEDULED REDEMPTION		2,423	2,423	2,520	2,498		(75)		(75)		2,423				29	12/01/2016	1
31388U-K6-6	FED NATL MTG ASSOC #615117		03/01/2009	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14					11/01/2031	1
31388U-NZ-9	FED NATL MTG ASSOC #615208		03/01/2009	SCHEDULED REDEMPTION		126	126	129	129		(4)		(4)		126				2	10/01/2031	1
31388X-6U-3	FED NATL MTG ASSOC #618383		03/01/2009	SCHEDULED REDEMPTION		83	83	83	83						83				1	12/01/2031	1
31388Y-CL-4	FED NATL MTG ASSOC #618475		03/01/2009	SCHEDULED REDEMPTION		541	541	560	554		(13)		(13)		541				6	12/01/2016	1
31389A-6E-8	FED NATL MTG ASSOC #620169		03/01/2009	SCHEDULED REDEMPTION		52	52	54	54		(1)		(1)		52				1	12/01/2031	1
31389B-H4-6	FED NATL MTG ASSOC #620451		03/01/2009	SCHEDULED REDEMPTION		62	62	65	64		(2)		(2)		62				1	01/01/2032	1
31389D-TB-3	FED NATL MTG ASSOC #622546		03/01/2009	SCHEDULED REDEMPTION		560	560	583	582		(23)		(23)		560				9	09/01/2031	1
31389G-NH-9	FED NATL MTG ASSOC #625092		03/01/2009	SCHEDULED REDEMPTION		44	44	46	46		(1)		(1)		44				1	01/01/2032	1
31389H-NK-0	FED NATL MTG ASSOC #625994		03/01/2009	SCHEDULED REDEMPTION		235	235	241	240		(5)		(5)		235				3	01/01/2017	1
31389H-TT-5	FED NATL MTG ASSOC #626162		03/01/2009	SCHEDULED REDEMPTION		8	8	8	8						8					06/01/2032	1
31389J-RW-6	FED NATL MTG ASSOC #627001		03/01/2009	SCHEDULED REDEMPTION		383	383	403	401		(18)		(18)		383				6	06/01/2032	1
31389K-L3-3	FED NATL MTG ASSOC #627746		03/01/2009	SCHEDULED REDEMPTION		45	45	46	45		(1)		(1)		45				1	02/01/2032	1
31389K-M3-2	FED NATL MTG ASSOC #627778		03/01/2009	SCHEDULED REDEMPTION		4,066	4,066	4,079	4,077		(11)		(11)		4,066				66	02/01/2032	1
31389K-VS-7	FED NATL MTG ASSOC #628025		03/01/2009	SCHEDULED REDEMPTION		4,729	4,729	4,957	4,932		(203)		(203)		4,729				76	02/01/2032	1
31389L-XE-4	FED NATL MTG ASSOC #628977		03/01/2009	SCHEDULED REDEMPTION		230	230	234	233		(3)		(3)		230				4	02/01/2032	1
31389M-C9-6	FED NATL MTG ASSOC #629296		03/01/2009	SCHEDULED REDEMPTION		428	428	427	428		1		1		428				6	02/01/2032	1
31389N-E3-5	FED NATL MTG ASSOC #630254		03/01/2009	SCHEDULED REDEMPTION		32	32	32	32						32					03/01/2032	1
31389N-FK-6	FED NATL MTG ASSOC #630270		03/01/2009	SCHEDULED REDEMPTION		4,191	4,191	4,194	4,194		(3)		(3)		4,191				67	03/01/2032	1
31389N-H4-0	FED NATL MTG ASSOC #630351		03/01/2009	SCHEDULED REDEMPTION		470	470	487	485		(15)		(15)		470				7	04/01/2032	1
31389N-S6-3	FED NATL MTG ASSOC #630641		03/01/2009	SCHEDULED REDEMPTION		10,299	10,299	10,270	10,273		26		26		10,299				166	02/01/2032	1
31389P-DF-4	FED NATL MTG ASSOC #631102		03/01/2009	SCHEDULED REDEMPTION		228	228	231	230		(2)		(2)		228				4	02/01/2032	1
31389P-EC-0	FED NATL MTG ASSOC #631131		03/01/2009	SCHEDULED REDEMPTION		283	283	289	287		(4)		(4)		283				5	02/01/2032	1
31389Q-XG-8	FED NATL MTG ASSOC #632579		03/01/2009	SCHEDULED REDEMPTION		148	148	154	152		(4)		(4)		148				2	02/01/2032	1
31389Q-4L-9	FED NATL MTG ASSOC #632727		03/01/2009	SCHEDULED REDEMPTION		45	45	46	46		(1)		(1)		45				1	02/01/2032	1
31389S-S8-8	FED NATL MTG ASSOC #634243		03/01/2009	SCHEDULED REDEMPTION		2,522	2,522	2,648	2,634		(112)		(112)		2,522				29	04/01/2032	1
31389S-2F-0	FED NATL MTG ASSOC #634474		03/01/2009	SCHEDULED REDEMPTION		1,321	1,321	1,387	1,380		(58)		(58)		1,321				20	03/01/2032	1
31389T-FK-3	FED NATL MTG ASSOC #634770		03/01/2009	SCHEDULED REDEMPTION		56,294	56,294	57,983	57,514		(1,220)		(1,220)		56,294				719	02/01/2017	1
31389U-TM-1	FED NATL MTG ASSOC #636056		03/01/2009	SCHEDULED REDEMPTION		497	497	492	493		5		5		497				7	04/01/2032	1
31389U-UU-1	FED NATL MTG ASSOC #636095		03/01/2009	SCHEDULED REDEMPTION		4,688	4,688	4,856	4,838		(150)		(150)		4,688				76	04/01/2032	1
31389V-QR-1	FED NATL MTG ASSOC #636864		03/01/2009	SCHEDULED REDEMPTION		138	138	138	138						138				2	03/01/2032	1
31389V-RU-3	FED NATL MTG ASSOC #636899		03/01/2009	SCHEDULED REDEMPTION		3,841	3,841	3,993	3,977		(135)		(135)		3,841				43	05/01/2032	1
31389W-DA-0	FED NATL MTG ASSOC #637397		03/01/2009	SCHEDULED REDEMPTION		419	419	437	432		(13)		(13)		419				7	06/01/2032	1
31389X-Z5-5	FED NATL MTG ASSOC #638964		03/01/2009	SCHEDULED REDEMPTION		4,652	4,652	4,775	4,747		(96)		(96)		4,652				52	01/01/2017	1
31389Y-AR-2	FED NATL MTG ASSOC #639116		03/01/2009	SCHEDULED REDEMPTION		4,430	4,430	4,377	4,382		48		48		4,430				64	08/01/2032	1
31389Y-S5-1	FED NATL MTG ASSOC #639640		03/01/2009	SCHEDULED REDEMPTION		892	892	936	928		(36)		(36)		892				12	01/01/2017	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31390C-R9-9	FED NATL MTG ASSOC #642312		03/01/2009	SCHEDULED REDEMPTION		1,480	1,480	1,530	1,525		(45)		(45)		1,480				21	05/01/2032	1
31390D-QB-3	FED NATL MTG ASSOC #643150		03/01/2009	SCHEDULED REDEMPTION		5,353	5,353	5,567	5,516		(163)		(163)		5,353				71	05/01/2017	1
31390D-TG-9	FED NATL MTG ASSOC #643251		03/01/2009	SCHEDULED REDEMPTION		800	800	841	842		(41)		(41)		800				12	08/01/2032	1
31390E-ZL-9	FED NATL MTG ASSOC #644347		03/01/2009	SCHEDULED REDEMPTION		493	493	488	488		5		5		493				7	06/01/2032	1
31390E-6X-5	FED NATL MTG ASSOC #644486		03/01/2009	SCHEDULED REDEMPTION		7,741	7,741	8,017	7,988		(247)		(247)		7,741				125	06/01/2032	1
31390F-PT-0	FED NATL MTG ASSOC #644934		03/01/2009	SCHEDULED REDEMPTION		303	303	301	301		2		2		303				4	07/01/2032	1
31390F-SP-5	FED NATL MTG ASSOC #645026		03/01/2009	SCHEDULED REDEMPTION		3,324	3,324	3,287	3,290		33		33		3,324				53	05/01/2032	1
31390H-R3-1	FED NATL MTG ASSOC #646806		03/01/2009	SCHEDULED REDEMPTION		6,384	6,384	6,344	6,346		37		37		6,384				103	01/01/2033	1
31390J-EY-3	FED NATL MTG ASSOC #647351		03/01/2009	SCHEDULED REDEMPTION		47	47	48	48		(1)		(1)		47				1	08/01/2032	1
31390J-6E-6	FED NATL MTG ASSOC #648069		03/01/2009	SCHEDULED REDEMPTION		6,780	6,780	6,786	6,786		(6)		(6)		6,780				109	07/01/2032	1
31390J-6F-3	FED NATL MTG ASSOC #648070		03/01/2009	SCHEDULED REDEMPTION		36	36	37	37		(1)		(1)		36				1	07/01/2032	1
31390L-G9-1	FED NATL MTG ASSOC #649224		03/01/2009	SCHEDULED REDEMPTION		405	405	419	418		(13)		(13)		405				6	07/01/2032	1
31390L-PM-2	FED NATL MTG ASSOC #649428		03/01/2009	SCHEDULED REDEMPTION		386	386	405	403		(18)		(18)		386				6	07/01/2032	1
31390L-V4-5	FED NATL MTG ASSOC #649635		03/01/2009	SCHEDULED REDEMPTION		650	650	650	650						650				9	07/01/2032	1
31390L-5L-6	FED NATL MTG ASSOC #649851		03/01/2009	SCHEDULED REDEMPTION		883	883	920	906		(23)		(23)		883				15	06/01/2032	1
31390M-H9-8	FED NATL MTG ASSOC #650156		03/01/2009	SCHEDULED REDEMPTION		11,835	11,835	12,444	12,380		(546)		(546)		11,835				130	09/01/2032	1
31390N-CG-5	FED NATL MTG ASSOC #650871		03/01/2009	SCHEDULED REDEMPTION		130	130	135	133		(3)		(3)		130				2	06/01/2032	1
31390N-GD-8	FED NATL MTG ASSOC #650996		03/01/2009	SCHEDULED REDEMPTION		183	183	181	181		2		2		183				3	07/01/2032	1
31390N-RT-1	FED NATL MTG ASSOC #651298		03/01/2009	SCHEDULED REDEMPTION		89	89	91	91		(1)		(1)		89				1	07/01/2032	1
31390N-TU-6	FED NATL MTG ASSOC #651363		03/01/2009	SCHEDULED REDEMPTION		292	292	303	302		(10)		(10)		292				4	07/01/2032	1
31390N-4J-8	FED NATL MTG ASSOC #651625		03/01/2009	SCHEDULED REDEMPTION		1,999	1,999	2,075	2,067		(68)		(68)		1,999				32	06/01/2032	1
31390P-AZ-0	FED NATL MTG ASSOC #651724		03/01/2009	SCHEDULED REDEMPTION		259	259	257	257		2		2		259				4	08/01/2032	1
31390P-D3-8	FED NATL MTG ASSOC #651822		03/01/2009	SCHEDULED REDEMPTION		26	26	27	26		(1)		(1)		26					08/01/2032	1
31390P-LY-1	FED NATL MTG ASSOC #652043		03/01/2009	SCHEDULED REDEMPTION		51	51	51	51						51				1	07/01/2032	1
31390P-VP-9	FED NATL MTG ASSOC #652322		03/01/2009	SCHEDULED REDEMPTION		312	312	325	320		(8)		(8)		312				5	08/01/2032	1
31390Q-GA-7	FED NATL MTG ASSOC #652793		03/01/2009	SCHEDULED REDEMPTION		38	38	39	39		(1)		(1)		38				1	08/01/2032	1
31390Q-2C-8	FED NATL MTG ASSOC #653371		03/01/2009	SCHEDULED REDEMPTION		2,214	2,214	2,319	2,310		(97)		(97)		2,214				36	10/01/2032	1
31390R-BD-4	FED NATL MTG ASSOC #653536		03/01/2009	SCHEDULED REDEMPTION		745	745	737	738		7		7		745				11	08/01/2032	1
31390R-EX-7	FED NATL MTG ASSOC #653650		03/01/2009	SCHEDULED REDEMPTION		2,220	2,220	2,298	2,290		(70)		(70)		2,220				36	08/01/2032	1
31390R-T6-0	FED NATL MTG ASSOC #654073		03/01/2009	SCHEDULED REDEMPTION		478	478	498	489		(11)		(11)		478				7	09/01/2032	1
31390S-W2-3	FED NATL MTG ASSOC #655065		03/01/2009	SCHEDULED REDEMPTION		9,096	9,096	9,462	9,374		(278)		(278)		9,096				130	07/01/2017	1
31390S-XX-4	FED NATL MTG ASSOC #655094		03/01/2009	SCHEDULED REDEMPTION		30	30	30	30						30					09/01/2032	1
31390T-KC-2	FED NATL MTG ASSOC #655591		03/01/2009	SCHEDULED REDEMPTION		12,629	12,629	12,838	12,817		(187)		(187)		12,629				203	08/01/2032	1
31390T-KX-6	FED NATL MTG ASSOC #655610		03/01/2009	SCHEDULED REDEMPTION		219	219	231	230		(11)		(11)		219				3	08/01/2032	1
31390U-BM-7	FED NATL MTG ASSOC #656244		03/01/2009	SCHEDULED REDEMPTION		414	414	424	423		(9)		(9)		414				6	09/01/2032	1
31390U-LX-2	FED NATL MTG ASSOC #656542		03/01/2009	SCHEDULED REDEMPTION		400	400	414	413		(13)		(13)		400				6	09/01/2032	1
31390U-QB-5	FED NATL MTG ASSOC #656650		03/01/2009	SCHEDULED REDEMPTION		26	26	27	26		(1)		(1)		26					05/01/2032	1
31390Y-DQ-8	FED NATL MTG ASSOC #659911		03/01/2009	SCHEDULED REDEMPTION		523	523	551	548		(25)		(25)		523				8	09/01/2032	1
31390Y-E9-5	FED NATL MTG ASSOC #659960		03/01/2009	SCHEDULED REDEMPTION		1,862	1,862	1,858	1,858		4		4		1,862				21	09/01/2032	1
31390Y-W4-6	FED NATL MTG ASSOC #660467		03/01/2009	SCHEDULED REDEMPTION		178	178	177	177		1		1		178				3	09/01/2032	1
31390Y-Z5-0	FED NATL MTG ASSOC #660564		03/01/2009	SCHEDULED REDEMPTION		28,924	28,924	30,293	30,150		(1,226)		(1,226)		28,924				469	09/01/2032	1
31390Y-3B-2	FED NATL MTG ASSOC #660594		03/01/2009	SCHEDULED REDEMPTION		58	58	61	60		(2)		(2)		58				1	09/01/2032	1
31390Y-5Z-7	FED NATL MTG ASSOC #660664		03/01/2009	SCHEDULED REDEMPTION		225	225	235	233		(8)		(8)		225				4	09/01/2032	1
31391B-FE-2	FED NATL MTG ASSOC #661765		03/01/2009	SCHEDULED REDEMPTION		36	36	38	38		(1)		(1)		36				1	10/01/2032	1
31391C-A5-4	FED NATL MTG ASSOC #662528		03/01/2009	SCHEDULED REDEMPTION		8,288	8,288	8,320	8,316		(28)		(28)		8,288				93	09/01/2032	1
31391C-XR-1	FED NATL MTG ASSOC #663188		03/01/2009	SCHEDULED REDEMPTION		144,818	144,818	147,185	146,568		(1,750)		(1,750)		144,818				1,892	09/01/2017	1
31391D-KN-2	FED NATL MTG ASSOC #663701		03/01/2009	SCHEDULED REDEMPTION		12	12	13	12						12					09/01/2032	1
31391D-NH-2	FED NATL MTG ASSOC #663792		03/01/2009	SCHEDULED REDEMPTION		88	88	92	93		(5)		(5)		88				1	09/01/2032	1
31391D-RP-0	FED NATL MTG ASSOC #663894		03/01/2009	SCHEDULED REDEMPTION		3,965	3,965	4,159	4,139		(174)		(174)		3,965				63	10/01/2032	1
31391E-F2-2	FED NATL MTG ASSOC #664485		03/01/2009	SCHEDULED REDEMPTION		296	296	295	295		1		1		296				4	10/01/2032	1
31391E-SS-1	FED NATL MTG ASSOC #664829		03/01/2009	SCHEDULED REDEMPTION		356	356	352	353		4		4		356				5	10/01/2032	1
31391G-NW-2	FED NATL MTG ASSOC #666505		03/01/2009	SCHEDULED REDEMPTION		253	253	253	253						253				4	11/01/2032	1
31391G-2Y-1	FED NATL MTG ASSOC #666891		03/01/2009	SCHEDULED REDEMPTION		346	346	359	357		(11)		(11)		346				5	11/01/2032	1
31391G-5P-7	FED NATL MTG ASSOC #666954		03/01/2009	SCHEDULED REDEMPTION		70	70	69	69						70				1	11/01/2032	1
31391H-CR-3	FED NATL MTG ASSOC #667080		03/01/2009	SCHEDULED REDEMPTION		6,490	6,490	6,832	6,796		(305)		(305)		6,490				80	07/01/2032	1
31391J-HL-7	FED NATL MTG ASSOC #668135		03/01/2009	SCHEDULED REDEMPTION		38	38	40	40		(2)		(2)		38				1	11/01/2032	1
31391K-TA-5	FED NATL MTG ASSOC #669345		03/01/2009	SCHEDULED REDEMPTION		71	71	74	74		(2)		(2)		71				1	11/01/2032	1
31391K-3V-7	FED NATL MTG ASSOC #669612		03/01/2009	SCHEDULED REDEMPTION		1,027	1,027	1,054	1,048		(22)		(22)		1,027				12	10/01/2017	1
31391M-DN-0	FED NATL MTG ASSOC #670709		03/01/2009	SCHEDULED REDEMPTION		56	56	59	58		(2)		(2)		56				1	11/01/2032	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)
31391M-4W-0	FED NATL MTG ASSOC #671437		03/01/2009	SCHEDULED REDEMPTION		594	594	597	596		(2)		(2)		594				9	10/01/2032	1
31391N-PT-2	FED NATL MTG ASSOC #671934		03/01/2009	SCHEDULED REDEMPTION		451	451	446	447		5		5		451				7	12/01/2032	1
31391N-YP-0	FED NATL MTG ASSOC #672218		03/01/2009	SCHEDULED REDEMPTION		127	127	132	132		(4)		(4)		127				2	12/01/2032	1
31391N-6Q-9	FED NATL MTG ASSOC #672379		03/01/2009	SCHEDULED REDEMPTION		9,206	9,206	9,450	9,399		(193)		(193)		9,206				103	12/01/2017	1
31391P-TW-6	FED NATL MTG ASSOC #672965		03/01/2009	SCHEDULED REDEMPTION		16,478	16,478	16,684	16,648		(170)		(170)		16,478				183	01/01/2018	1
31391T-AQ-1	FED NATL MTG ASSOC #676015		03/01/2009	SCHEDULED REDEMPTION		19,991	19,991	19,769	19,791		200		200		19,991				218	10/01/2032	1
31391V-BB-8	FED NATL MTG ASSOC #677834		03/01/2009	SCHEDULED REDEMPTION		265	265	263	263		1		1		265				4	01/01/2033	1
31391V-TR-4	FED NATL MTG ASSOC #678360		03/01/2009	SCHEDULED REDEMPTION		7,192	7,192	7,140	7,144		48		48		7,192				96	02/01/2033	1
31400A-AH-1	FED NATL MTG ASSOC #681408		03/01/2009	SCHEDULED REDEMPTION		1,477	1,477	1,517	1,508		(31)		(31)		1,477				17	03/01/2018	1
31400B-EL-6	FED NATL MTG ASSOC #682439		03/01/2009	SCHEDULED REDEMPTION		264,832	264,832	259,742	260,879		3,953		3,953		264,832				2,503	07/01/2018	1
31400B-ER-3	FED NATL MTG ASSOC #682444		03/01/2009	SCHEDULED REDEMPTION		44,566	44,566	43,710	43,903		663		663		44,566				394	08/01/2018	1
31400B-ZU-3	FED NATL MTG ASSOC #683055		03/01/2009	SCHEDULED REDEMPTION		91	91	90	90		1		1		91				1	02/01/2033	1
31400C-4C-5	FED NATL MTG ASSOC #684019		03/01/2009	SCHEDULED REDEMPTION		18,771	18,771	18,635	18,644		127		127		18,771				256	02/01/2033	1
31400D-4S-8	FED NATL MTG ASSOC #684933		03/01/2009	SCHEDULED REDEMPTION		51,939	51,939	52,458	52,322		(384)		(384)		51,939				556	07/01/2018	1
31400F-YU-5	FED NATL MTG ASSOC #686623		03/01/2009	SCHEDULED REDEMPTION		948	948	940	941		7		7		948				12	02/01/2033	1
31400H-HU-0	FED NATL MTG ASSOC #687943		03/01/2009	SCHEDULED REDEMPTION		229	229	237	236		(7)		(7)		229				3	02/01/2033	1
31400J-GD-5	FED NATL MTG ASSOC #688796		03/01/2009	SCHEDULED REDEMPTION		145	145	149	148		(3)		(3)		145				2	02/01/2033	1
31400K-MJ-2	FED NATL MTG ASSOC #689861		03/01/2009	SCHEDULED REDEMPTION		313	313	321	319		(6)		(6)		313				3	06/01/2018	1
31400P-Y7-4	FED NATL MTG ASSOC #693834		03/01/2009	SCHEDULED REDEMPTION		2,918	2,918	2,996	2,979		(60)		(60)		2,918				33	03/01/2018	1
31400Q-3M-3	FED NATL MTG ASSOC #694804		03/01/2009	SCHEDULED REDEMPTION		3,434	3,434	3,595	3,547		(112)		(112)		3,434				49	05/01/2033	1
31400T-5J-2	FED NATL MTG ASSOC #697549		03/01/2009	SCHEDULED REDEMPTION		184	184	182	182		2		2		184				3	05/01/2033	1
31400Y-R2-4	FED NATL MTG ASSOC #701705		03/01/2009	SCHEDULED REDEMPTION		368	368	368	368						368				5	02/01/2033	1
31401A-Z2-6	FED NATL MTG ASSOC #702861		03/01/2009	SCHEDULED REDEMPTION		3,606	3,606	3,702	3,681		(74)		(74)		3,606				40	04/01/2018	1
31401C-M4-2	FED NATL MTG ASSOC #704279		03/01/2009	SCHEDULED REDEMPTION		354	354	350	351		4		4		354				5	05/01/2033	1
31401C-YW-7	FED NATL MTG ASSOC #704625		03/01/2009	SCHEDULED REDEMPTION		262	262	274	271		(9)		(9)		262				4	05/01/2033	1
31401E-HP-7	FED NATL MTG ASSOC #705938		03/01/2009	SCHEDULED REDEMPTION		186	186	193	191		(5)		(5)		186				3	06/01/2033	1
31401H-3F-7	FED NATL MTG ASSOC #709198		03/01/2009	SCHEDULED REDEMPTION		674	674	692	687		(13)		(13)		674				8	06/01/2018	1
31401L-GN-7	FED NATL MTG ASSOC #711305		03/01/2009	SCHEDULED REDEMPTION		423	423	443	438		(14)		(14)		423				6	04/01/2033	1
31401N-7K-9	FED NATL MTG ASSOC #713798		03/01/2009	SCHEDULED REDEMPTION		5,468	5,468	5,523	5,509		(41)		(41)		5,468				59	07/01/2018	1
31401W-DW-6	FED NATL MTG ASSOC #720217		03/01/2009	SCHEDULED REDEMPTION		1,471	1,471	1,540	1,518		(47)		(47)		1,471				21	06/01/2033	1
31401W-XS-3	FED NATL MTG ASSOC #720789		03/01/2009	SCHEDULED REDEMPTION		182	182	180	180		2		2		182				3	09/01/2033	1
31402B-WU-4	FED NATL MTG ASSOC #724359		03/01/2009	SCHEDULED REDEMPTION		35,104	35,104	34,978	34,987		117		117		35,104				405	07/01/2033	1
31402C-TT-9	FED NATL MTG ASSOC #725162		03/01/2009	SCHEDULED REDEMPTION		12,528	12,528	12,334	12,352		176		176		12,528				176	02/01/2034	1
31402C-TZ-5	FED NATL MTG ASSOC #725168		03/01/2009	SCHEDULED REDEMPTION		9,223	9,223	9,303	9,282		(59)		(59)		9,223				95	02/01/2019	1
31402C-US-9	FED NATL MTG ASSOC #725193		03/01/2009	SCHEDULED REDEMPTION		19,078	19,078	20,028	19,850		(772)		(772)		19,078				258	11/01/2018	1
31402C-VG-4	FED NATL MTG ASSOC #725215		03/01/2009	SCHEDULED REDEMPTION		7,709	7,709	8,092	8,022		(313)		(313)		7,709				105	05/01/2018	1
31402D-7L-8	FED NATL MTG ASSOC #726399		03/01/2009	SCHEDULED REDEMPTION		8,285	8,285	8,505	8,452		(167)		(167)		8,285				98	07/01/2018	1
31402G-QS-5	FED NATL MTG ASSOC #728665		03/01/2009	SCHEDULED REDEMPTION		66,858	66,858	65,656	65,728		1,129		1,129		66,858				799	07/01/2033	1
31402H-VR-9	FED NATL MTG ASSOC #729724		03/01/2009	SCHEDULED REDEMPTION		141,361	141,361	139,771	139,849		1,512		1,512		141,361				1,505	07/01/2033	1
31402H-YU-9	FED NATL MTG ASSOC #729823		03/01/2009	SCHEDULED REDEMPTION		3,542	3,542	3,572	3,566		(24)		(24)		3,542				38	02/01/2019	1
31402K-YP-3	FED NATL MTG ASSOC #731618		03/01/2009	SCHEDULED REDEMPTION		2,099	2,099	2,197	2,161		(63)		(63)		2,099				30	09/01/2033	1
31402K-YU-2	FED NATL MTG ASSOC #731623		03/01/2009	SCHEDULED REDEMPTION		418	418	437	431		(13)		(13)		418				6	09/01/2033	1
31402K-YZ-1	FED NATL MTG ASSOC #731628		03/01/2009	SCHEDULED REDEMPTION		14,718	14,718	15,244	15,192		(474)		(474)		14,718				237	10/01/2033	1
31402L-P5-5	FED NATL MTG ASSOC #732244		03/01/2009	SCHEDULED REDEMPTION		16,116	16,116	16,277	16,236		(120)		(120)		16,116				164	08/01/2018	1
31402L-5L-2	FED NATL MTG ASSOC #732651		03/01/2009	SCHEDULED REDEMPTION		91	91	96	95		(3)		(3)		91				1	08/01/2033	1
31402M-RJ-1	FED NATL MTG ASSOC #733189		03/01/2009	SCHEDULED REDEMPTION		272	272	285	280		(8)		(8)		272				4	09/01/2033	1
31402M-RM-4	FED NATL MTG ASSOC #733192		03/01/2009	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19					09/01/2033	1
31402M-3E-8	FED NATL MTG ASSOC #733497		03/01/2009	SCHEDULED REDEMPTION		1,860	1,860	1,909	1,896		(36)		(36)		1,860				19	08/01/2018	1
31402Q-6U-0	FED NATL MTG ASSOC #735383		03/01/2009	SCHEDULED REDEMPTION		936,355	936,355	940,013	939,952		(3,597)		(3,597)		936,355				8,570	04/01/2035	1
31402R-FT-1	FED NATL MTG ASSOC #735578		03/01/2009	SCHEDULED REDEMPTION		906,506	906,506	883,631	883,939		22,567		22,567		906,506				8,904	06/01/2035	1
31402R-SU-4	FED NATL MTG ASSOC #735931		03/01/2009	SCHEDULED REDEMPTION		1,473	1,473	1,512	1,505		(32)		(32)		1,473				17	10/01/2020	1
31402S-PX-9	FED NATL MTG ASSOC #736738		03/01/2009	SCHEDULED REDEMPTION		466	466	483	481		(15)		(15)		466				7	12/01/2033	1
31402U-DP-4	FED NATL MTG ASSOC #738210		03/01/2009	SCHEDULED REDEMPTION		5,363	5,363	5,416	5,401		(39)		(39)		5,363				57	10/01/2018	1
31402U-FJ-6	FED NATL MTG ASSOC #738269		03/01/2009	SCHEDULED REDEMPTION		875	875	865	866		9		9		875				12	09/01/2033	1
31402U-RA-2	FED NATL MTG ASSOC #738581		03/01/2009	SCHEDULED REDEMPTION		517	517	536	534		(17)		(17)		517				8	10/01/2032	1
31402W-KZ-0	FED NATL MTG ASSOC #740212		03/01/2009	SCHEDULED REDEMPTION		372	372	367	369		3		3		372				5	09/01/2033	1
31402W-M9-6	FED NATL MTG ASSOC #740284		03/01/2009	SCHEDULED REDEMPTION		113	113	112	112		1		1		113				2	09/01/2033	1
31402W-X5-2	FED NATL MTG ASSOC #740600		03/01/2009	SCHEDULED REDEMPTION		788	788	786	787		1		1		788				11	09/01/2033	1
31402W-3Z-9	FED NATL MTG ASSOC #740716		03/01/2009	SCHEDULED REDEMPTION		7,960	7,960	8,039	8,019		(59)		(59)		7,960				80	09/01/2018	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31402W-6N-3	FED NATL MTG ASSOC #740777		03/01/2009	SCHEDULED REDEMPTION		534	534	559	550		(16)		(16)		534				8	09/01/2033	1
31402X-AK-2	FED NATL MTG ASSOC #740810		03/01/2009	SCHEDULED REDEMPTION		1,403	1,403	1,440	1,430		(27)		(27)		1,403				14	09/01/2018	1
31402X-JU-1	FED NATL MTG ASSOC #741075		03/01/2009	SCHEDULED REDEMPTION		490	490	484	484		5		5		490				7	09/01/2033	1
31402X-V6-0	FED NATL MTG ASSOC #741437		03/01/2009	SCHEDULED REDEMPTION		632	632	662	652		(20)		(20)		632				9	11/01/2033	1
31402X-2A-3	FED NATL MTG ASSOC #741569		03/01/2009	SCHEDULED REDEMPTION		617	617	649	646		(29)		(29)		617				9	10/01/2033	1
31402Y-SK-1	FED NATL MTG ASSOC #742222		03/01/2009	SCHEDULED REDEMPTION		1,957	1,957	2,048	2,015		(59)		(59)		1,957				28	09/01/2033	1
31403A-WA-9	FED NATL MTG ASSOC #743241		03/01/2009	SCHEDULED REDEMPTION		1,191	1,191	1,234	1,230		(38)		(38)		1,191				16	10/01/2033	1
31403A-6D-2	FED NATL MTG ASSOC #743468		03/01/2009	SCHEDULED REDEMPTION		649	649	647	647		1		1		649				9	10/01/2033	1
31403B-H7-1	FED NATL MTG ASSOC #743754		03/01/2009	SCHEDULED REDEMPTION		305	305	316	315		(10)		(10)		305				4	11/01/2033	1
31403B-ZQ-9	FED NATL MTG ASSOC #744251		03/01/2009	SCHEDULED REDEMPTION		1,472	1,472	1,524	1,519		(47)		(47)		1,472				16	10/01/2033	1
31403D-J6-7	FED NATL MTG ASSOC #745585		03/01/2009	SCHEDULED REDEMPTION		1,094	1,094	1,099	1,099		(5)		(5)		1,094				17	05/01/2036	1
31403D-T8-2	FED NATL MTG ASSOC #745875		03/01/2009	SCHEDULED REDEMPTION		770,673	770,673	777,567	777,057		(6,384)		(6,384)		770,673				11,650	09/01/2036	1
31403D-VZ-9	FED NATL MTG ASSOC #745932		03/01/2009	SCHEDULED REDEMPTION		12,815	12,815	13,137	13,106		(291)		(291)		12,815				193	11/01/2036	1
31403D-WG-0	FED NATL MTG ASSOC #745947		03/01/2009	SCHEDULED REDEMPTION		114,779	114,779	117,662	117,425		(2,646)		(2,646)		114,779				1,865	10/01/2036	1
31403D-WH-8	FED NATL MTG ASSOC #745948		03/01/2009	SCHEDULED REDEMPTION		485,257	485,257	489,730	489,341		(4,085)		(4,085)		485,257				10,047	10/01/2036	1
31403F-K5-2	FED NATL MTG ASSOC #747416		03/01/2009	SCHEDULED REDEMPTION		15	15	16	15						15					10/01/2033	1
31403F-PE-8	FED NATL MTG ASSOC #747521		03/01/2009	SCHEDULED REDEMPTION		1,518	1,518	1,572	1,567		(49)		(49)		1,518				24	10/01/2033	1
31403F-RP-1	FED NATL MTG ASSOC #747594		03/01/2009	SCHEDULED REDEMPTION		1,880	1,880	1,876	1,877		3		3		1,880				30	11/01/2033	1
31403G-TP-7	FED NATL MTG ASSOC #748558		03/01/2009	SCHEDULED REDEMPTION		651	651	674	672		(21)		(21)		651				9	12/01/2033	1
31403G-T4-4	FED NATL MTG ASSOC #748571		03/01/2009	SCHEDULED REDEMPTION		72	72	75	75		(3)		(3)		72				1	11/01/2033	1
31403H-UT-5	FED NATL MTG ASSOC #749494		03/01/2009	SCHEDULED REDEMPTION		4,194	4,194	4,267	4,252		(58)		(58)		4,194				42	11/01/2018	1
31403H-4Q-0	FED NATL MTG ASSOC #749731		03/01/2009	SCHEDULED REDEMPTION		560	560	588	582		(22)		(22)		560				8	11/01/2018	1
31403H-5P-1	FED NATL MTG ASSOC #749754		03/01/2009	SCHEDULED REDEMPTION		20,376	20,376	21,407	21,348		(972)		(972)		20,376				229	02/01/2029	1
31403J-H3-3	FED NATL MTG ASSOC #750050		03/01/2009	SCHEDULED REDEMPTION		23,552	23,552	23,895	23,802		(250)		(250)		23,552				192	12/01/2018	1
31403J-XK-7	FED NATL MTG ASSOC #750482		03/01/2009	SCHEDULED REDEMPTION		1,144	1,144	1,162	1,160		(16)		(16)		1,144				17	12/01/2033	1
31403K-E8-2	FED NATL MTG ASSOC #750859		03/01/2009	SCHEDULED REDEMPTION		1,364	1,364	1,413	1,408		(44)		(44)		1,364				20	10/01/2032	1
31403K-QB-2	FED NATL MTG ASSOC #751150		03/01/2009	SCHEDULED REDEMPTION		724	724	725	725		(1)		(1)		724				10	01/01/2034	1
31403K-QF-3	FED NATL MTG ASSOC #751154		03/01/2009	SCHEDULED REDEMPTION		51	51	53	53		(2)		(2)		51				1	01/01/2034	1
31403L-GK-1	FED NATL MTG ASSOC #751802		03/01/2009	SCHEDULED REDEMPTION		156	156	164	161		(5)		(5)		156				2	10/01/2033	1
31403L-GT-2	FED NATL MTG ASSOC #751810		03/01/2009	SCHEDULED REDEMPTION		399	399	414	413		(14)		(14)		399				5	10/01/2033	1
31403L-MN-8	FED NATL MTG ASSOC #751965		03/01/2009	SCHEDULED REDEMPTION		537	537	556	554		(17)		(17)		537				8	11/01/2033	1
31403M-GY-9	FED NATL MTG ASSOC #752715		03/01/2009	SCHEDULED REDEMPTION		9,018	9,018	9,108	9,084		(66)		(66)		9,018				97	12/01/2018	1
31403M-W6-2	FED NATL MTG ASSOC #753169		03/01/2009	SCHEDULED REDEMPTION		1,784	1,784	1,765	1,766		18		18		1,784				29	12/01/2033	1
31403N-HR-1	FED NATL MTG ASSOC #753640		03/01/2009	SCHEDULED REDEMPTION		94	94	97	97		(3)		(3)		94				1	11/01/2033	1
31403N-KE-6	FED NATL MTG ASSOC #753693		03/01/2009	SCHEDULED REDEMPTION		27,033	27,033	27,304	27,231		(198)		(198)		27,033				287	09/01/2018	1
31403N-KW-6	FED NATL MTG ASSOC #753709		03/01/2009	SCHEDULED REDEMPTION		156	156	157	157						156				2	11/01/2033	1
31403N-WC-7	FED NATL MTG ASSOC #754043		03/01/2009	SCHEDULED REDEMPTION		8,179	8,179	8,321	8,291		(112)		(112)		8,179				92	12/01/2018	1
31403N-WJ-2	FED NATL MTG ASSOC #754049		03/01/2009	SCHEDULED REDEMPTION		235	235	232	232		2		2		235				3	12/01/2033	1
31403R-E8-7	FED NATL MTG ASSOC #755359		03/01/2009	SCHEDULED REDEMPTION		322	322	333	332		(10)		(10)		322				5	12/01/2033	1
31403R-VE-5	FED NATL MTG ASSOC #755813		03/01/2009	SCHEDULED REDEMPTION		1,337	1,337	1,383	1,379		(43)		(43)		1,337				21	11/01/2033	1
31403V-TZ-2	FED NATL MTG ASSOC #759368		03/01/2009	SCHEDULED REDEMPTION		3,537	3,537	3,599	3,585		(48)		(48)		3,537				39	01/01/2019	1
31403X-XJ-9	FED NATL MTG ASSOC #761281		03/01/2009	SCHEDULED REDEMPTION		4,280	4,280	4,355	4,338		(57)		(57)		4,280				48	02/01/2019	1
31403X-Y4-1	FED NATL MTG ASSOC #761331		03/01/2009	SCHEDULED REDEMPTION		2,539	2,539	2,624	2,602		(63)		(63)		2,539				31	04/01/2019	1
31403X-Y6-6	FED NATL MTG ASSOC #761333		03/01/2009	SCHEDULED REDEMPTION		988	988	1,003	999		(11)		(11)		988				10	04/01/2019	1
31403X-4D-4	FED NATL MTG ASSOC #761420		03/01/2009	SCHEDULED REDEMPTION		1,562	1,562	1,473	1,498		64		64		1,562				14	05/01/2019	1
31403X-5G-6	FED NATL MTG ASSOC #761447		03/01/2009	SCHEDULED REDEMPTION		730	730	749	744		(14)		(14)		730				8	01/01/2019	1
31403Y-AS-2	FED NATL MTG ASSOC #761517		03/01/2009	SCHEDULED REDEMPTION		4,162	4,162	3,926	3,991		171		171		4,162				39	05/01/2019	1
31403Y-D3-4	FED NATL MTG ASSOC #761622		03/01/2009	SCHEDULED REDEMPTION		4,806	4,806	4,977	4,974		(169)		(169)		4,806				78	12/01/2033	1
31403Y-JB-0	FED NATL MTG ASSOC #761758		03/01/2009	SCHEDULED REDEMPTION		167	167	173	172		(4)		(4)		167				2	01/01/2019	1
31403Y-3T-8	FED NATL MTG ASSOC #762310		03/01/2009	SCHEDULED REDEMPTION		1,002	1,002	1,037	1,034		(32)		(32)		1,002				14	10/01/2032	1
31404B-T7-7	FED NATL MTG ASSOC #763874		03/01/2009	SCHEDULED REDEMPTION		564	564	585	583		(18)		(18)		564				8	02/01/2034	1
31404C-GH-7	FED NATL MTG ASSOC #764400		03/01/2009	SCHEDULED REDEMPTION		1,312	1,312	1,347	1,338		(26)		(26)		1,312				15	04/01/2019	1
31404C-UP-3	FED NATL MTG ASSOC #764790		03/01/2009	SCHEDULED REDEMPTION		22,540	22,540	22,932	22,840		(300)		(300)		22,540				234	03/01/2019	1
31404C-4M-9	FED NATL MTG ASSOC #765028		03/01/2009	SCHEDULED REDEMPTION		1,404	1,404	1,450	1,438		(34)		(34)		1,404				17	01/01/2019	1
31404D-JT-6	FED NATL MTG ASSOC #765374		03/01/2009	SCHEDULED REDEMPTION		212	212	219	219		(6)		(6)		212				3	07/01/2034	1
31404D-6J-2	FED NATL MTG ASSOC #765973		03/01/2009	SCHEDULED REDEMPTION		1,337	1,337	1,385	1,380		(43)		(43)		1,337				19	02/01/2034	1
31404E-C7-9	FED NATL MTG ASSOC #766094		03/01/2009	SCHEDULED REDEMPTION		3,410	3,410	3,372	3,376		34		34		3,410				38	02/01/2034	1
31404E-FL-5	FED NATL MTG ASSOC #766171		03/01/2009	SCHEDULED REDEMPTION		8,140	8,140	8,572	8,530		(390)		(390)		8,140				132	02/01/2034	1
31404E-GV-2	FED NATL MTG ASSOC #766212		03/01/2009	SCHEDULED REDEMPTION		754	754	771	770		(16)		(16)		754				11	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)
31404E-KR-6	FED NATL MTG ASSOC #766304		03/01/2009	SCHEDULED REDEMPTION		353	353	370	368		(15)		(15)		353				5	03/01/2034	1
31404E-MV-5	FED NATL MTG ASSOC #766372		03/01/2009	SCHEDULED REDEMPTION		1,341	1,341	1,342	1,342		(1)		(1)		1,341				19	03/01/2034	1
31404E-N6-9	FED NATL MTG ASSOC #766413		03/01/2009	SCHEDULED REDEMPTION		365	365	373	372		(7)		(7)		365				5	03/01/2034	1
31404E-R7-3	FED NATL MTG ASSOC #766510		03/01/2009	SCHEDULED REDEMPTION		9,949	9,949	10,324	10,288		(339)		(339)		9,949				160	03/01/2034	1
31404E-WX-0	FED NATL MTG ASSOC #766662		03/01/2009	SCHEDULED REDEMPTION		715	715	737	735		(20)		(20)		715				10	03/01/2034	1
31404F-6Z-1	FED NATL MTG ASSOC #767788		03/01/2009	SCHEDULED REDEMPTION		578	578	598	593		(14)		(14)		578				7	02/01/2019	1
31404G-J3-6	FED NATL MTG ASSOC #768082		03/01/2009	SCHEDULED REDEMPTION		14,298	14,298	14,547	14,492		(194)		(194)		14,298				160	01/01/2019	1
31404G-V5-7	FED NATL MTG ASSOC #768436		03/01/2009	SCHEDULED REDEMPTION		8,214	8,214	8,623	8,465		(251)		(251)		8,214				109	05/01/2014	1
31404G-X9-7	FED NATL MTG ASSOC #768504		03/01/2009	SCHEDULED REDEMPTION		7,286	7,286	7,272	7,274		13		13		7,286				118	01/01/2034	1
31404G-2M-2	FED NATL MTG ASSOC #768580		03/01/2009	SCHEDULED REDEMPTION		3,906	3,906	4,072	4,045		(139)		(139)		3,906				63	01/01/2034	1
31404G-4S-7	FED NATL MTG ASSOC #768633		03/01/2009	SCHEDULED REDEMPTION		15,771	15,771	15,917	15,902		(131)		(131)		15,771				254	06/01/2032	1
31404H-L9-8	FED NATL MTG ASSOC #769052		03/01/2009	SCHEDULED REDEMPTION		7,135	7,135	7,324	7,288		(153)		(153)		7,135				80	11/01/2017	1
31404H-NP-0	FED NATL MTG ASSOC #769098		03/01/2009	SCHEDULED REDEMPTION		129	129	129	129						129				2	06/01/2034	1
31404J-T5-4	FED NATL MTG ASSOC #770172		03/01/2009	SCHEDULED REDEMPTION		799	799	831	828		(29)		(29)		799				12	03/01/2034	1
31404J-YC-3	FED NATL MTG ASSOC #770307		03/01/2009	SCHEDULED REDEMPTION		41	41	40	40						41				1	04/01/2034	1
31404K-FW-7	FED NATL MTG ASSOC #770681		03/01/2009	SCHEDULED REDEMPTION		11,378	11,378	11,715	11,626		(248)		(248)		11,378				136	04/01/2019	1
31404K-PC-0	FED NATL MTG ASSOC #770919		03/01/2009	SCHEDULED REDEMPTION		38	38	39	39		(2)		(2)		38				1	04/01/2034	1
31404K-SU-7	FED NATL MTG ASSOC #771031		03/01/2009	SCHEDULED REDEMPTION		8,022	8,022	7,714	7,757		265		265		8,022				91	04/01/2034	1
31404K-ZH-8	FED NATL MTG ASSOC #771244		03/01/2009	SCHEDULED REDEMPTION		269	269	275	274		(5)		(5)		269				3	02/01/2019	1
31404L-AB-6	FED NATL MTG ASSOC #771402		03/01/2009	SCHEDULED REDEMPTION		701	701	736	734		(33)		(33)		701				10	06/01/2032	1
31404N-NR-3	FED NATL MTG ASSOC #773600		03/01/2009	SCHEDULED REDEMPTION		4,595	4,595	4,544	4,549		46		46		4,595				74	08/01/2034	1
31404P-UQ-2	FED NATL MTG ASSOC #774691		03/01/2009	SCHEDULED REDEMPTION		1,846	1,846	1,900	1,894		(48)		(48)		1,846				27	04/01/2034	1
31404P-ZY-0	FED NATL MTG ASSOC #774859		03/01/2009	SCHEDULED REDEMPTION		38,875	38,875	38,316	38,390		485		485		38,875				468	04/01/2034	1
31404P-2Z-3	FED NATL MTG ASSOC #774892		03/01/2009	SCHEDULED REDEMPTION		199	199	206	205		(6)		(6)		199				3	04/01/2034	1
31404Q-WJ-4	FED NATL MTG ASSOC #775649		03/01/2009	SCHEDULED REDEMPTION		868	868	906	905		(37)		(37)		868				11	05/01/2034	1
31404R-T2-3	FED NATL MTG ASSOC #776469		03/01/2009	SCHEDULED REDEMPTION		576	576	569	570		6		6		576				8	03/01/2034	1
31404R-ZE-0	FED NATL MTG ASSOC #776641		03/01/2009	SCHEDULED REDEMPTION		54	54	56	56		(2)		(2)		54				1	03/01/2034	1
31404S-AF-2	FED NATL MTG ASSOC #776806		03/01/2009	SCHEDULED REDEMPTION		5,449	5,449	5,391	5,399		49		49		5,449				61	08/01/2034	1
31404U-TD-2	FED NATL MTG ASSOC #779148		03/01/2009	SCHEDULED REDEMPTION		5,278	5,278	4,979	5,061		217		217		5,278				44	06/01/2019	1
31404U-ZU-7	FED NATL MTG ASSOC #779355		03/01/2009	SCHEDULED REDEMPTION		135	135	139	139		(4)		(4)		135				2	06/01/2034	1
31404W-QP-4	FED NATL MTG ASSOC #780862		03/01/2009	SCHEDULED REDEMPTION		504	504	505	505		(2)		(2)		504				7	06/01/2031	1
31404W-XQ-4	FED NATL MTG ASSOC #781087		03/01/2009	SCHEDULED REDEMPTION		281	281	292	291		(10)		(10)		281				4	06/01/2034	1
31405C-M8-9	FED NATL MTG ASSOC #785283		03/01/2009	SCHEDULED REDEMPTION		470	470	468	468		2		2		470				7	07/01/2034	1
31405C-NE-5	FED NATL MTG ASSOC #785289		03/01/2009	SCHEDULED REDEMPTION		22	22	23	22		(1)		(1)		22					09/01/2034	1
31405D-QP-5	FED NATL MTG ASSOC #786262		03/01/2009	SCHEDULED REDEMPTION		6,600	6,600	6,928	6,839		(239)		(239)		6,600				88	07/01/2019	1
31405D-2H-9	FED NATL MTG ASSOC #786576		03/01/2009	SCHEDULED REDEMPTION		3,154	3,154	3,267	3,258		(104)		(104)		3,154				51	07/01/2034	1
31405D-7D-3	FED NATL MTG ASSOC #786692		03/01/2009	SCHEDULED REDEMPTION		147	147	150	150		(3)		(3)		147				2	08/01/2034	1
31405E-CU-7	FED NATL MTG ASSOC #786783		03/01/2009	SCHEDULED REDEMPTION		3,134	3,134	3,245	3,221		(87)		(87)		3,134				42	08/01/2019	1
31405E-UD-5	FED NATL MTG ASSOC #787280		03/01/2009	SCHEDULED REDEMPTION		1,105	1,105	1,093	1,094		11		11		1,105				15	07/01/2034	1
31405E-4F-9	FED NATL MTG ASSOC #787522		03/01/2009	SCHEDULED REDEMPTION		5,546	5,546	5,789	5,746		(200)		(200)		5,546				88	09/01/2034	1
31405E-5P-6	FED NATL MTG ASSOC #787554		03/01/2009	SCHEDULED REDEMPTION		9,603	9,603	9,891	9,870		(267)		(267)		9,603				140	02/01/2035	1
31405H-UE-6	FED NATL MTG ASSOC #789981		03/01/2009	SCHEDULED REDEMPTION		324	324	336	335		(10)		(10)		324				5	08/01/2034	1
31405J-SM-7	FED NATL MTG ASSOC #790824		03/01/2009	SCHEDULED REDEMPTION		406	406	421	420		(13)		(13)		406				6	09/01/2034	1
31405J-6X-7	FED NATL MTG ASSOC #791186		03/01/2009	SCHEDULED REDEMPTION		11,903	11,903	11,964	11,962		(59)		(59)		11,903				173	08/01/2034	1
31405K-D5-7	FED NATL MTG ASSOC #791324		03/01/2009	SCHEDULED REDEMPTION		8,403	8,403	8,680	8,659		(256)		(256)		8,403				110	09/01/2034	1
31405L-3W-7	FED NATL MTG ASSOC #792913		03/01/2009	SCHEDULED REDEMPTION		70	70	73	73		(2)		(2)		70				1	10/01/2034	1
31405M-SS-7	FED NATL MTG ASSOC #793529		03/01/2009	SCHEDULED REDEMPTION		1,419	1,419	1,468	1,464		(45)		(45)		1,419				23	08/01/2034	1
31405P-JN-1	FED NATL MTG ASSOC #795069		03/01/2009	SCHEDULED REDEMPTION		406	406	413	412		(7)		(7)		406				6	10/01/2034	1
31405Q-ES-3	FED NATL MTG ASSOC #795845		03/01/2009	SCHEDULED REDEMPTION		11,855	11,855	12,277	12,243		(388)		(388)		11,855				191	09/01/2034	1
31405U-DR-7	FED NATL MTG ASSOC #799412		03/01/2009	SCHEDULED REDEMPTION		450	450	463	460		(10)		(10)		450				5	10/01/2019	1
31405V-JZ-1	FED NATL MTG ASSOC #800480		03/01/2009	SCHEDULED REDEMPTION		4,588	4,588	4,668	4,646		(58)		(58)		4,588				52	11/01/2019	1
31405V-M3-8	FED NATL MTG ASSOC #800578		03/01/2009	SCHEDULED REDEMPTION		18,747	18,747	19,074	18,983		(236)		(236)		18,747				229	10/01/2019	1
31405Y-WC-1	FED NATL MTG ASSOC #803543		03/01/2009	SCHEDULED REDEMPTION		462	462	473	472		(10)		(10)		462				7	11/01/2034	1
31406C-M6-2	FED NATL MTG ASSOC #805981		03/01/2009	SCHEDULED REDEMPTION		577	577	597	595		(19)		(19)		577				8	11/01/2034	1
31406G-BS-7	FED NATL MTG ASSOC #809249		03/01/2009	SCHEDULED REDEMPTION		15,453	15,453	15,910	15,868		(415)		(415)		15,453				194	01/01/2035	1
31406K-P3-8	FED NATL MTG ASSOC #812342		03/01/2009	SCHEDULED REDEMPTION		63	63	64	64		(1)		(1)		63				1	03/01/2035	1
31406R-QZ-1	FED NATL MTG ASSOC #817772		03/01/2009	SCHEDULED REDEMPTION		2,764	2,764	2,826	2,811		(47)		(47)		2,764				43	07/01/2036	1
31406S-TE-3	FED NATL MTG ASSOC #818749		03/01/2009	SCHEDULED REDEMPTION		5,621	5,621	5,650	5,649		(27)		(27)		5,621				81	02/01/2035	1
31406S-3A-9	FED NATL MTG ASSOC #818993		03/01/2009	SCHEDULED REDEMPTION		54	54	56	55		(2)		(2)		54				1	03/01/2035	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)
31406U-B4-9	FED NATL MTG ASSOC #820059		03/01/2009	SCHEDULED REDEMPTION		550	550	570	568		(18)		(18)		550				8	04/01/2035	1
31406V-RX-6	FED NATL MTG ASSOC #821402		03/01/2009	SCHEDULED REDEMPTION		28	28	28	28		(1)		(1)		28					06/01/2035	1
31406Y-KK-5	FED NATL MTG ASSOC #823898		03/01/2009	SCHEDULED REDEMPTION		1,846	1,846	1,901	1,897		(51)		(51)		1,846				25	05/01/2035	1
31407A-FU-0	FED NATL MTG ASSOC #824679		03/01/2009	SCHEDULED REDEMPTION		652	652	665	664		(12)		(12)		652				9	05/01/2035	1
31407A-2K-6	FED NATL MTG ASSOC #825278		03/01/2009	SCHEDULED REDEMPTION		2,008	2,008	1,968	1,972		36		36		2,008				24	07/01/2035	1
31407C-XD-4	FED NATL MTG ASSOC #826976		03/01/2009	SCHEDULED REDEMPTION		3,975	3,975	4,074	4,066		(92)		(92)		3,975				57	06/01/2035	1
31407C-XQ-5	FED NATL MTG ASSOC #826987		03/01/2009	SCHEDULED REDEMPTION		21,931	21,931	22,561	22,512		(581)		(581)		21,931				356	06/01/2035	1
31407D-6B-6	FED NATL MTG ASSOC #828066		03/01/2009	SCHEDULED REDEMPTION		594	594	615	613		(19)		(19)		594				9	06/01/2035	1
31407E-AD-5	FED NATL MTG ASSOC #828104		03/01/2009	SCHEDULED REDEMPTION		616	616	636	635		(19)		(19)		616				8	07/01/2035	1
31407F-RQ-5	FED NATL MTG ASSOC #829495		03/01/2009	SCHEDULED REDEMPTION		1,121	1,121	1,151	1,146		(24)		(24)		1,121				14	07/01/2020	1
31407H-L5-3	FED NATL MTG ASSOC #831148		03/01/2009	SCHEDULED REDEMPTION		12,340	12,340	12,698	12,672		(332)		(332)		12,340				178	12/01/2035	1
31407J-PL-0	FED NATL MTG ASSOC #832127		03/01/2009	SCHEDULED REDEMPTION		254	254	259	258		(5)		(5)		254				4	07/01/2035	1
31407J-TW-2	FED NATL MTG ASSOC #832265		03/01/2009	SCHEDULED REDEMPTION		40,268	40,268	41,279	41,258		(990)		(990)		40,268				651	08/01/2035	1
31407L-DD-6	FED NATL MTG ASSOC #833600		03/01/2009	SCHEDULED REDEMPTION		1,687	1,687	1,729	1,728		(41)		(41)		1,687				24	11/01/2035	1
31407M-TX-3	FED NATL MTG ASSOC #834966		03/01/2009	SCHEDULED REDEMPTION		5,582	5,582	5,707	5,695		(113)		(113)		5,582				96	07/01/2035	1
31407M-4L-6	FED NATL MTG ASSOC #835227		03/01/2009	SCHEDULED REDEMPTION		1,499	1,499	1,539	1,531		(32)		(32)		1,499				17	08/01/2020	1
31407P-JZ-2	FED NATL MTG ASSOC #836480		03/01/2009	SCHEDULED REDEMPTION		1,164	1,164	1,193	1,191		(27)		(27)		1,164				16	10/01/2035	1
31407P-5C-8	FED NATL MTG ASSOC #837043		03/01/2009	SCHEDULED REDEMPTION		13,394	13,394	13,753	13,685		(291)		(291)		13,394				150	10/01/2020	1
31407Q-C6-1	FED NATL MTG ASSOC #837193		03/01/2009	SCHEDULED REDEMPTION		24,010	24,010	23,020	23,176		834		834		24,010				293	02/01/2021	1
31407R-QM-9	FED NATL MTG ASSOC #838460		03/01/2009	SCHEDULED REDEMPTION		4,962	4,962	5,141	5,128		(167)		(167)		4,962				66	09/01/2035	1
31407S-JP-8	FED NATL MTG ASSOC #839170		03/01/2009	SCHEDULED REDEMPTION		926	926	954	952		(26)		(26)		926				13	11/01/2035	1
31407S-PL-0	FED NATL MTG ASSOC #839327		03/01/2009	SCHEDULED REDEMPTION		23	23	24	24						23					10/01/2035	1
31407V-CM-5	FED NATL MTG ASSOC #841676		03/01/2009	SCHEDULED REDEMPTION		405	405	416	414		(9)		(9)		405				5	09/01/2020	1
31407V-TY-1	FED NATL MTG ASSOC #842167		03/01/2009	SCHEDULED REDEMPTION		373	373	383	381		(8)		(8)		373				4	10/01/2020	1
31407V-X6-7	FED NATL MTG ASSOC #842301		03/01/2009	SCHEDULED REDEMPTION		829	829	833	833		(4)		(4)		829				12	09/01/2035	1
31407W-4N-0	FED NATL MTG ASSOC #843329		03/01/2009	SCHEDULED REDEMPTION		14,925	14,925	13,885	13,971		954		954		14,925				164	10/01/2035	1
31407Y-VU-0	FED NATL MTG ASSOC #844927		03/01/2009	SCHEDULED REDEMPTION		906	906	912	912		(6)		(6)		906				11	12/01/2035	1
31407Y-4K-2	FED NATL MTG ASSOC #845126		03/01/2009	SCHEDULED REDEMPTION		2,359	2,359	2,422	2,410		(51)		(51)		2,359				27	12/01/2020	1
31407Y-4R-7	FED NATL MTG ASSOC #845132		03/01/2009	SCHEDULED REDEMPTION		1,814	1,814	1,863	1,854		(39)		(39)		1,814				20	12/01/2020	1
31408B-QF-8	FED NATL MTG ASSOC #846554		03/01/2009	SCHEDULED REDEMPTION		1,098	1,098	1,123	1,118		(20)		(20)		1,098				24	12/01/2035	1
31408C-PH-3	FED NATL MTG ASSOC #847424		03/01/2009	SCHEDULED REDEMPTION		797	797	818	814		(17)		(17)		797				9	11/01/2020	1
31408D-4G-6	FED NATL MTG ASSOC #848723		03/01/2009	SCHEDULED REDEMPTION		1,750	1,750	1,789	1,783		(33)		(33)		1,750				21	01/01/2036	1
31408E-5T-5	FED NATL MTG ASSOC #849658		03/01/2009	SCHEDULED REDEMPTION		124,128	124,128	125,262	125,224		(1,097)		(1,097)		124,128				2,017	11/01/2035	1
31408F-QB-8	FED NATL MTG ASSOC #850150		03/01/2009	SCHEDULED REDEMPTION		618	618	634	631		(13)		(13)		618				7	12/01/2020	1
31408F-3K-3	FED NATL MTG ASSOC #850502		03/01/2009	SCHEDULED REDEMPTION		8,790	8,790	9,025	8,981		(191)		(191)		8,790				91	12/01/2020	1
31408G-TN-7	FED NATL MTG ASSOC #851157		03/01/2009	SCHEDULED REDEMPTION		43,937	43,937	45,040	44,968		(1,031)		(1,031)		43,937				590	04/01/2036	1
31408G-UA-3	FED NATL MTG ASSOC #851177		03/01/2009	SCHEDULED REDEMPTION		678	678	681	681		(3)		(3)		678				10	04/01/2036	1
31408X-C4-0	FED NATL MTG ASSOC #863291		03/01/2009	SCHEDULED REDEMPTION		5,102	5,102	5,239	5,213		(111)		(111)		5,102				57	11/01/2020	1
31409A-HN-2	FED NATL MTG ASSOC #865237		03/01/2009	SCHEDULED REDEMPTION		689	689	693	692		(3)		(3)		689				8	02/01/2036	1
31409A-LW-7	FED NATL MTG ASSOC #865341		03/01/2009	SCHEDULED REDEMPTION		5,876	5,876	5,634	5,673		203		203		5,876				70	02/01/2021	1
31409A-Q2-8	FED NATL MTG ASSOC #865473		03/01/2009	SCHEDULED REDEMPTION		17,362	17,362	17,451	17,438		(76)		(76)		17,362				244	02/01/2036	1
31409C-W7-6	FED NATL MTG ASSOC #867470		03/01/2009	SCHEDULED REDEMPTION		27,944	27,944	25,997	26,211		1,733		1,733		27,944				346	06/01/2036	1
31409C-5N-1	FED NATL MTG ASSOC #867653		03/01/2009	SCHEDULED REDEMPTION		7,505	7,505	7,408	7,420		85		85		7,505				94	05/01/2036	1
31409E-JV-4	FED NATL MTG ASSOC #868876		03/01/2009	SCHEDULED REDEMPTION		289	289	291	291		(1)		(1)		289				4	04/01/2036	1
31409F-GJ-1	FED NATL MTG ASSOC #869701		03/01/2009	SCHEDULED REDEMPTION		15,116	15,116	14,445	14,513		602		602		15,116				203	04/01/2036	1
31409F-QP-6	FED NATL MTG ASSOC #869962		03/01/2009	SCHEDULED REDEMPTION		60,359	60,359	60,670	60,617		(258)		(258)		60,359				976	04/01/2036	1
31409G-YG-5	FED NATL MTG ASSOC #871111		03/01/2009	SCHEDULED REDEMPTION		107,783	107,783	108,768	108,658		(875)		(875)		107,783				1,751	12/01/2036	1
31409H-DW-1	FED NATL MTG ASSOC #871417		03/01/2009	SCHEDULED REDEMPTION		1,189	1,189	1,215	1,210		(21)		(21)		1,189				20	05/01/2036	1
31409U-AW-5	FED NATL MTG ASSOC #878521		03/01/2009	SCHEDULED REDEMPTION		2,005	2,005	2,015	2,013		(9)		(9)		2,005				25	02/01/2036	1
31409V-2C-6	FED NATL MTG ASSOC #880171		03/01/2009	SCHEDULED REDEMPTION		2,263	2,263	2,234	2,237		26		26		2,263				33	02/01/2036	1
31409X-NG-0	FED NATL MTG ASSOC #881591		03/01/2009	SCHEDULED REDEMPTION		2,192	2,192	2,164	2,168		25		25		2,192				33	06/01/2036	1
31409X-TX-7	FED NATL MTG ASSOC #881766		03/01/2009	SCHEDULED REDEMPTION		1,707	1,707	1,749	1,747		(40)		(40)		1,707				25	04/01/2036	1
31409Y-A9-8	FED NATL MTG ASSOC #882132		03/01/2009	SCHEDULED REDEMPTION		18,991	18,991	18,148	18,252		739		739		18,991				259	07/01/2036	1
31409Y-MX-2	FED NATL MTG ASSOC #882474		03/01/2009	SCHEDULED REDEMPTION		253	253	259	258		(5)		(5)		253				4	04/01/2036	1
31410B-ED-2	FED NATL MTG ASSOC #884032		03/01/2009	SCHEDULED REDEMPTION		170,231	170,231	171,787	171,676		(1,445)		(1,445)		170,231				2,618	05/01/2036	1
31410B-EK-6	FED NATL MTG ASSOC #884038		03/01/2009	SCHEDULED REDEMPTION		3,899	3,899	3,987	3,969		(70)		(70)		3,899				61	05/01/2036	1
31410C-RF-1	FED NATL MTG ASSOC #885286		03/01/2009	SCHEDULED REDEMPTION		175,314	175,314	176,917	176,802		(1,488)		(1,488)		175,314				2,823	06/01/2036	1
31410C-5R-9	FED NATL MTG ASSOC #885656		03/01/2009	SCHEDULED REDEMPTION		107,771	107,771	108,943	108,834		(1,063)		(1,063)		107,771				1,724	10/01/2036	1
31410D-BG-4	FED NATL MTG ASSOC #885739		03/01/2009	SCHEDULED REDEMPTION		802	802	823	821		(19)		(19)		802				12	06/01/2036	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)
31410D-FT-2	FED NATL MTG ASSOC #885878		03/01/2009	SCHEDULED REDEMPTION		62,295	62,295	63,859	63,731		(1,436)		(1,436)		62,295				677	06/01/2036	1
31410E-N2-0	FED NATL MTG ASSOC #887009		03/01/2009	SCHEDULED REDEMPTION		842	842	863	861		(19)		(19)		842				12	06/01/2036	1
31410E-XH-6	FED NATL MTG ASSOC #887280		03/01/2009	SCHEDULED REDEMPTION		597	597	610	607		(10)		(10)		597				9	07/01/2036	1
31410E-6R-4	FED NATL MTG ASSOC #887480		03/01/2009	SCHEDULED REDEMPTION		625	625	640	638		(14)		(14)		625				9	07/01/2036	1
31410E-7F-9	FED NATL MTG ASSOC #887494		03/01/2009	SCHEDULED REDEMPTION		8,877	8,877	9,100	9,080		(203)		(203)		8,877				142	07/01/2036	1
31410G-CK-7	FED NATL MTG ASSOC #888474		03/01/2009	SCHEDULED REDEMPTION		159,020	159,020	160,473	160,379		(1,359)		(1,359)		159,020				2,392	11/01/2036	1
31410M-VA-5	FED NATL MTG ASSOC #891709		03/01/2009	SCHEDULED REDEMPTION		4,066	4,066	4,157	4,135		(69)		(69)		4,066				48	07/01/2036	1
31410N-M4-7	FED NATL MTG ASSOC #892379		03/01/2009	SCHEDULED REDEMPTION		6,092	6,092	6,246	6,233		(140)		(140)		6,092				95	07/01/2036	1
31410N-S2-5	FED NATL MTG ASSOC #892537		03/01/2009	SCHEDULED REDEMPTION		7,255	7,255	7,437	7,419		(164)		(164)		7,255				112	09/01/2036	1
31410P-NU-3	FED NATL MTG ASSOC #893303		03/01/2009	SCHEDULED REDEMPTION		7,461	7,461	7,649	7,632		(170)		(170)		7,461				117	08/01/2036	1
31410Q-L4-1	FED NATL MTG ASSOC #894147		03/01/2009	SCHEDULED REDEMPTION		7,498	7,498	7,686	7,666		(168)		(168)		7,498				121	10/01/2036	1
31410Q-6U-0	FED NATL MTG ASSOC #894683		03/01/2009	SCHEDULED REDEMPTION		8,305	8,305	8,514	8,484		(179)		(179)		8,305				120	11/01/2036	1
31410S-BJ-5	FED NATL MTG ASSOC #895641		03/01/2009	SCHEDULED REDEMPTION		1,956	1,956	2,000	1,990		(35)		(35)		1,956				34	05/01/2036	1
31410S-CE-5	FED NATL MTG ASSOC #895669		03/01/2009	SCHEDULED REDEMPTION		7,276	7,276	7,341	7,334		(58)		(58)		7,276				95	10/01/2036	1
31410S-PE-1	FED NATL MTG ASSOC #896021		03/01/2009	SCHEDULED REDEMPTION		11,999	11,999	12,300	12,276		(277)		(277)		11,999				183	08/01/2036	1
31410T-A8-8	FED NATL MTG ASSOC #896531		03/01/2009	SCHEDULED REDEMPTION		183,718	183,718	185,411	185,255		(1,537)		(1,537)		183,718				2,924	08/01/2036	1
31410T-BG-9	FED NATL MTG ASSOC #896539		03/01/2009	SCHEDULED REDEMPTION		37,702	37,702	38,649	38,555		(852)		(852)		37,702				564	09/01/2036	1
31410W-AC-2	FED NATL MTG ASSOC #899203		03/01/2009	SCHEDULED REDEMPTION		171,201	171,201	172,766	172,611		(1,410)		(1,410)		171,201				2,638	10/01/2036	1
31410W-S9-0	FED NATL MTG ASSOC #899744		03/01/2009	SCHEDULED REDEMPTION		92,937	92,937	86,831	87,348		5,588		5,588		92,937				1,122	07/01/2037	1
31410W-XN-3	FED NATL MTG ASSOC #899885		03/01/2009	SCHEDULED REDEMPTION		83,930	83,930	84,821	84,803		(874)		(874)		83,930				1,068	11/01/2037	1
31410W-5D-6	FED NATL MTG ASSOC #900044		03/01/2009	SCHEDULED REDEMPTION		1,749	1,749	1,792	1,788		(39)		(39)		1,749				25	10/01/2036	1
31410X-TS-5	FED NATL MTG ASSOC #900661		03/01/2009	SCHEDULED REDEMPTION		22,463	22,463	23,028	22,976		(513)		(513)		22,463				363	09/01/2036	1
31410X-5X-0	FED NATL MTG ASSOC #900962		03/01/2009	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31					09/01/2036	1
31411A-DF-9	FED NATL MTG ASSOC #902002		03/01/2009	SCHEDULED REDEMPTION		33,211	33,211	34,046	33,943		(732)		(732)		33,211				467	11/01/2036	1
31411A-LP-8	FED NATL MTG ASSOC #902234		03/01/2009	SCHEDULED REDEMPTION		2,738	2,738	2,807	2,801		(63)		(63)		2,738				41	09/01/2036	1
31411B-EB-5	FED NATL MTG ASSOC #902930		03/01/2009	SCHEDULED REDEMPTION		301,673	301,673	304,775	304,443		(2,770)		(2,770)		301,673				4,881	12/01/2036	1
31411B-ND-1	FED NATL MTG ASSOC #903188		03/01/2009	SCHEDULED REDEMPTION		1,739	1,739	1,782	1,778		(39)		(39)		1,739				25	08/01/2036	1
31411C-E7-2	FED NATL MTG ASSOC #903858		03/01/2009	SCHEDULED REDEMPTION		5,665	5,665	5,807	5,791		(126)		(126)		5,665				91	10/01/2036	1
31411D-T4-1	FED NATL MTG ASSOC #905171		03/01/2009	SCHEDULED REDEMPTION		12,965	12,965	13,291	13,259		(293)		(293)		12,965				207	10/01/2036	1
31411E-PE-1	FED NATL MTG ASSOC #905921		03/01/2009	SCHEDULED REDEMPTION		12,959	12,959	13,285	13,242		(283)		(283)		12,959				208	12/01/2036	1
31411F-6K-5	FED NATL MTG ASSOC #907274		03/01/2009	SCHEDULED REDEMPTION		2,133	2,133	2,187	2,180		(47)		(47)		2,133				31	12/01/2036	1
31411H-XT-2	FED NATL MTG ASSOC #908890		03/01/2009	SCHEDULED REDEMPTION		1,688	1,688	1,703	1,701		(13)		(13)		1,688				27	02/01/2037	1
31411H-Y5-3	FED NATL MTG ASSOC #908932		03/01/2009	SCHEDULED REDEMPTION		13,145	13,145	13,265	13,251		(106)		(106)		13,145				190	02/01/2037	1
31411J-WR-3	FED NATL MTG ASSOC #909756		03/01/2009	SCHEDULED REDEMPTION		49,193	49,193	50,428	50,219		(1,026)		(1,026)		49,193				722	02/01/2037	1
31411K-FF-5	FED NATL MTG ASSOC #910166		03/01/2009	SCHEDULED REDEMPTION		2,055	2,055	2,107	2,100		(45)		(45)		2,055				33	03/01/2037	1
31411K-GX-5	FED NATL MTG ASSOC #910214		03/01/2009	SCHEDULED REDEMPTION		52,556	52,556	53,876	53,688		(1,132)		(1,132)		52,556				758	03/01/2037	1
31411K-NJ-8	FED NATL MTG ASSOC #910393		03/01/2009	SCHEDULED REDEMPTION		10,819	10,819	11,091	11,052		(233)		(233)		10,819				143	03/01/2037	1
31411N-WR-4	FED NATL MTG ASSOC #912456		03/01/2009	SCHEDULED REDEMPTION		132,425	132,425	133,645	133,509		(1,085)		(1,085)		132,425				2,182	03/01/2037	1
31411U-UH-2	FED NATL MTG ASSOC #915084		03/01/2009	SCHEDULED REDEMPTION		190,258	190,258	192,016	191,781		(1,524)		(1,524)		190,258				3,076	04/01/2037	1
31411W-BT-3	FED NATL MTG ASSOC #916350		03/01/2009	SCHEDULED REDEMPTION		26,611	26,611	27,279	27,176		(565)		(565)		26,611				432	04/01/2037	1
31411X-MF-9	FED NATL MTG ASSOC #917558		03/01/2009	SCHEDULED REDEMPTION		8,432	8,432	8,644	8,615		(183)		(183)		8,432				136	04/01/2037	1
31411X-XB-6	FED NATL MTG ASSOC #917874		03/01/2009	SCHEDULED REDEMPTION		139,307	139,307	140,591	140,299		(992)		(992)		139,307				2,185	05/01/2037	1
31411Y-TV-5	FED NATL MTG ASSOC #918664		03/01/2009	SCHEDULED REDEMPTION		2,161	2,161	2,215	2,207		(46)		(46)		2,161				31	06/01/2037	1
31412A-BG-8	FED NATL MTG ASSOC #919039		03/01/2009	SCHEDULED REDEMPTION		692	692	698	697		(5)		(5)		692				10	05/01/2037	1
31412A-E5-9	FED NATL MTG ASSOC #919156		03/01/2009	SCHEDULED REDEMPTION		2,796	2,796	2,866	2,855		(59)		(59)		2,796				45	04/01/2037	1
31412A-V6-8	FED NATL MTG ASSOC #919637		03/01/2009	SCHEDULED REDEMPTION		44,621	44,621	45,095	45,086		(465)		(465)		44,621				601	09/01/2037	1
31412D-2D-9	FED NATL MTG ASSOC #922472		03/01/2009	SCHEDULED REDEMPTION		4,975	4,975	5,100	5,083		(107)		(107)		4,975				105	03/01/2037	1
31412D-3K-2	FED NATL MTG ASSOC #922502		03/01/2009	SCHEDULED REDEMPTION		2,449	2,449	2,510	2,501		(52)		(52)		2,449				35	04/01/2037	1
31412E-FR-2	FED NATL MTG ASSOC #922776		03/01/2009	SCHEDULED REDEMPTION		490	490	503	501		(11)		(11)		490				7	12/01/2036	1
31412F-JR-5	FED NATL MTG ASSOC #923772		03/01/2009	SCHEDULED REDEMPTION		3,579	3,579	3,669	3,667		(88)		(88)		3,579				52	05/01/2037	1
31412L-LE-8	FED NATL MTG ASSOC #928325		03/01/2009	SCHEDULED REDEMPTION		40,927	40,927	41,955	41,802		(875)		(875)		40,927				509	04/01/2037	1
31412L-R8-5	FED NATL MTG ASSOC #928511		03/01/2009	SCHEDULED REDEMPTION		11,880	11,880	12,178	12,131		(251)		(251)		11,880				186	06/01/2037	1
31412L-ZB-9	FED NATL MTG ASSOC #928738		03/01/2009	SCHEDULED REDEMPTION		47,011	47,011	48,192	47,986		(974)		(974)		47,011				724	10/01/2037	1
31412X-JV-7	FED NATL MTG ASSOC #937776		03/01/2009	SCHEDULED REDEMPTION		21,548	21,548	22,089	22,003		(455)		(455)		21,548				268	06/01/2037	1
31412X-V4-3	FED NATL MTG ASSOC #938135		03/01/2009	SCHEDULED REDEMPTION		11,147	11,147	11,427	11,394		(247)		(247)		11,147				154	07/01/2037	1
31413A-3Y-7	FED NATL MTG ASSOC #940115		03/01/2009	SCHEDULED REDEMPTION		14,726	14,726	15,095	15,031		(305)		(305)		14,726				238	09/01/2037	1
31413B-4M-0	FED NATL MTG ASSOC #941028		03/01/2009	SCHEDULED REDEMPTION		20,008	20,008	20,192	20,164		(157)		(157)		20,008				321	07/01/2037	1
31413F-MX-7	FED NATL MTG ASSOC #944174		03/01/2009	SCHEDULED REDEMPTION		302	302	309	309		(7)		(7)		302				4	06/01/2037	1
31413F-S6-0	FED NATL MTG ASSOC #944341		03/01/2009	SCHEDULED REDEMPTION		25,730	25,730	26,376	26,280		(550)		(550)		25,730				388	06/01/2037	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)
31413H-LU-0	FED NATL MTG ASSOC #945939		03/01/2009	SCHEDULED REDEMPTION		72,122	72,122	73,934	73,617		(1,495)		(1,495)		72,122				1,136	08/01/2037	1
31414D-FE-1	FED NATL MTG ASSOC #962865		03/01/2009	SCHEDULED REDEMPTION		17,210	17,210	16,775	16,800		411		411		17,210				192	05/01/2038	1
31414M-B7-0	FED NATL MTG ASSOC #969962		03/01/2009	SCHEDULED REDEMPTION		355,208	355,208	361,924	361,123		(5,915)		(5,915)		355,208				3,552	04/01/2038	1
31415B-C2-3	FED NATL MTG ASSOC #981689		03/01/2009	SCHEDULED REDEMPTION		296,714	296,714	288,902	289,327		7,387		7,387		296,714				3,681	06/01/2038	1
31415V-5L-5	FED NATL MTG ASSOC #991051		03/01/2009	SCHEDULED REDEMPTION		298,311	298,311	301,480	301,402		(3,091)		(3,091)		298,311				3,958	10/01/2038	1
31415W-3G-6	FED NATL MTG ASSOC #991899		03/01/2009	SCHEDULED REDEMPTION		716,633	716,633	724,248	724,059		(7,426)		(7,426)		716,633				9,827	10/01/2038	1
313602-EB-6	FED NATL MTG ASSOC 1988-16 E		03/01/2009	SCHEDULED REDEMPTION		2,018	2,018	2,074	2,085		(67)		(67)		2,018				45	06/25/2018	1
313602-QA-5	FED NATL MTG ASSOC 1989-19 A		03/01/2009	SCHEDULED REDEMPTION		2,617	2,617	2,736	2,681		(65)		(65)		2,617				57	04/25/2019	1
31358F-PH-6	FED NATL MTG ASSOC 1990-139 X		03/01/2009	SCHEDULED REDEMPTION		57,304	57,304	42,249	52,118		5,187		5,187		57,304				883	11/25/2020	1
31358N-TD-4	FED NATL MTG ASSOC 1992-103 Z		03/01/2009	SCHEDULED REDEMPTION		53,336	53,336	43,211	50,498		2,838		2,838		53,336				910	06/25/2022	1
31358N-US-9	FED NATL MTG ASSOC 1992-98 PZ		03/01/2009	SCHEDULED REDEMPTION		136,485	136,485	126,501	131,728		4,757		4,757		136,485				2,440	06/25/2022	1
31358R-WY-5	FED NATL MTG ASSOC 1992-G 64 Z		03/01/2009	SCHEDULED REDEMPTION		259,455	259,455	240,741	250,798		8,657		8,657		259,455				4,355	11/25/2022	1
31358P-CT-2	FED NATL MTG ASSOC G39 ZB		03/01/2009	SCHEDULED REDEMPTION		76,493	76,493	57,524	69,107		7,386		7,386		76,493				1,190	07/25/2022	1
3133T1-C5-9	FHR 1602 PJ		03/01/2009	SCHEDULED REDEMPTION		51,687	51,687	54,556	54,196		(2,510)		(2,510)		51,687				768	10/15/2023	1
313398-QA-0	FHR 2335 PZ		03/01/2009	SCHEDULED REDEMPTION		389,816	389,816	366,814	369,644		20,171		20,171		389,816				5,999	07/15/2031	1
313399-AJ-6	FHR 2344 QG		03/01/2009	SCHEDULED REDEMPTION		389,611	389,611	380,114	385,059		4,551		4,551		389,611				5,205	08/15/2016	1
313399-TE-7	FHR 2345 PZ		03/01/2009	SCHEDULED REDEMPTION		331,765	331,765	313,211	314,724		17,041		17,041		331,765				5,033	08/15/2031	1
313399-FX-0	FHR 2351 AZ		03/01/2009	SCHEDULED REDEMPTION		188,895	188,895	181,179	181,879		7,017		7,017		188,895				2,922	08/15/2031	1
31339D-YJ-1	FHR 2412 ZC		03/01/2009	SCHEDULED REDEMPTION		501,224	501,224	478,660	481,697		19,527		19,527		501,224				7,179	02/15/2032	1
31392R-PX-3	FHR 2468 PE		03/01/2009	SCHEDULED REDEMPTION		1,159,738	1,159,738	1,193,081	1,168,375		(8,637)		(8,637)		1,159,738				16,900	04/15/2031	1
31392R-4A-6	FHR 2471 EH		03/01/2009	SCHEDULED REDEMPTION		516,852	516,852	531,712	519,684		(2,832)		(2,832)		516,852				7,479	02/15/2031	1
31392R-X5-5	FHR 2491 PG		03/01/2009	SCHEDULED REDEMPTION		455,076	455,076	468,018	457,613		(2,536)		(2,536)		455,076				6,001	03/15/2031	1
31392V-4R-0	FHR 2494 EH		03/01/2009	SCHEDULED REDEMPTION		1,240,283	1,240,283	1,265,089	1,246,465		(6,182)		(6,182)		1,240,283				17,318	04/15/2031	1
31392V-P8-9	FHR 2496 QN		03/01/2009	SCHEDULED REDEMPTION		1,420,442	1,420,442	1,457,951	1,429,363		(8,921)		(8,921)		1,420,442				19,670	05/15/2031	1
31392V-7G-1	FHR 2498 BM		03/01/2009	SCHEDULED REDEMPTION		123,119	123,119	125,956	125,053		(1,935)		(1,935)		123,119				1,532	09/15/2017	1
31392U-M7-6	FHR 2503 PG		03/01/2009	SCHEDULED REDEMPTION		2,101,081	2,101,081	2,141,103	2,107,708		(6,627)		(6,627)		2,101,081				30,148	04/15/2031	1
31393F-X6-8	FHR 2539 PC		03/01/2009	SCHEDULED REDEMPTION		1,720,653	1,720,653	1,727,643	1,727,329		(6,676)		(6,676)		1,720,653				22,566	01/15/2032	1
31393M-FL-0	FHR 2591 WC		03/06/2009	DEUTSCHE BANK SECURITIES		34,238,531	33,660,000	30,754,196	31,249,180		38,816		38,816		31,287,996		2,950,536	2,950,536	467,500	10/15/2032	1
31394J-TS-6	FHR 2677 LD		03/18/2009	BNP PARIBAS SECURITIES CORP		12,763,957	12,302,609	11,714,391	12,075,472		18,015		18,015		12,093,487		670,470	670,470	172,237	03/15/2017	1
31394R-7F-0	FHR 2751 NE		03/06/2009	GOLDMAN, SACHS & CO.		12,360,000	12,000,000	11,402,118	11,535,994		11,089		11,089		11,547,082		812,918	812,918	166,667	06/15/2032	1
31394T-Y7-4	FHR 2764 YF		03/15/2009	SCHEDULED REDEMPTION		1,432,590	1,432,590	1,432,590	1,432,590						1,432,590				3,638	03/15/2034	1
31394R-WM-7	FHR 2765 CT		03/19/2009	CHASE SECURITIES		16,725,344	16,570,000	15,720,788	16,038,772		17,262		17,262		16,056,033		669,310	669,310	208,046	03/15/2019	1
31394R-ZY-8	FHR 2769 LB		03/19/2009	CHASE SECURITIES		2,079,313	2,060,000	1,944,688	1,984,696		2,173		2,173		1,986,869		92,443	92,443	25,864	03/15/2019	1
31394W-GS-1	FHR 2784 HJ		03/20/2009	STEPHENS, INC.		10,078,125	10,000,000	9,015,801	9,266,424		19,906		19,906		9,286,330		791,795	791,795	126,667	04/15/2019	1
31396C-C7-3	FHR 3045 JC		03/02/2009	DEUTSCHE BANK SECURITIES		16,073,598	15,550,000	15,788,109	15,773,441		(4,225)		(4,225)		15,769,216		304,383	304,383	223,315	09/15/2034	1
31396E-ZB-5	FHR 3062 MZ		03/20/2009	BANK OF AMERICA		12,168,402	11,907,916	11,374,342	11,306,263		8,599		8,599		11,469,795		698,606	698,606	196,611	03/15/2035	1
31396G-CC-3	FHR 3087 VJ		03/01/2009	SCHEDULED REDEMPTION		155,053	155,053	147,167	148,757		6,296		6,296		155,053				1,551	06/15/2022	1
31396H-Z9-3	FHR 3116 ZB		02/20/2009	Various		2,879,138	2,898,715	2,828,061	2,871,631		4,237		4,237		2,875,868		3,270	3,270	32,538	02/15/2036	1
31397F-QT-2	FHR 3290 PC		03/06/2009	JEFFERIES & COMPANY, INC.		15,525,000	15,000,000	15,339,845	15,310,062		(9,340)		(9,340)		15,300,722		224,278	224,278	229,167	03/15/2033	1
31397J-WQ-3	FHR 3349 ZL		03/01/2009	SCHEDULED REDEMPTION		2,812,963	2,812,963	2,691,936	2,783,557		15,411		15,411		2,812,963				34,867	07/15/2037	1
31397T-AB-8	FHR 3439 CY		03/25/2009	GUGGENHEIM CAPITAL MARKETS		11,330,000	11,000,000	10,505,000	10,537,507		12,292		12,292		10,549,799		780,201	780,201	163,625	04/15/2023	1
31395N-PD-3	FNBR 2006-B1 AB		03/01/2009	SCHEDULED REDEMPTION		719,726	719,726	716,689	717,386		2,339		2,339		719,726				10,003	06/25/2016	1
31358U-7D-2	FNR 1993-70 Z		03/01/2009	SCHEDULED REDEMPTION		10,487	10,487	10,932	10,906		(419)		(419)		10,487				167	05/25/2023	1
31359G-RL-2	FNR 1994-22 D		02/01/2009	SCHEDULED REDEMPTION		80,848	80,848	82,270	82,179		(1,331)		(1,331)		80,848				448	01/25/2024	1
31392A-DF-2	FNR 2001-62 VB		03/01/2009	SCHEDULED REDEMPTION		956,612	956,612	984,824	968,428		(11,816)		(11,816)		956,612				13,147	02/25/2017	1
31392D-ZN-5	FNR 2002-50 PE		03/01/2009	SCHEDULED REDEMPTION		339,311	339,311	347,158	341,248		(1,936)		(1,936)		339,311				4,673	05/25/2031	1
31393X-ZH-3	FNR 2004-17 CJ		03/20/2009	STEPHENS, INC.		24,187,500	24,000,000	21,699,150	22,326,922		47,565		47,565		22,374,487		1,813,013	1,813,013	304,000	04/25/2019	1
31394A-L7-9	FNR 2004-67 VE		03/01/2009	SCHEDULED REDEMPTION		397,839	397,839	393,239	394,793		3,045		3,045		397,839				3,980	12/25/2020	1
31396K-MG-4	FNR 2006-74 FL		03/25/2009	SCHEDULED REDEMPTION		841,288	841,288	841,156	841,184		104		104		841,288				1,521	08/25/2036	1
31396P-L9-0	FNR 2007-12 BA		03/25/2009	SCHEDULED REDEMPTION		1,682	1,682	1,657	1,659		24		24		1,682				22	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
38374J-UX-2	GNR 2004-84 C		03/02/2009	CANTOR FITZGERALD		14,842,787	14,559,000	14,559,000	14,559,000						14,559,000		283,787	283,787	174,946	11/16/2024	1
081207-BD-3	BELVIDERE IL ELD HSG SHEFFIELD SECT 8 80		03/01/2009	CALLED @ 100.00		330,000	330,000	330,000	330,000						330,000				17,738	09/01/2009	2
081207-BE-1	BELVIDERE IL ELD HSG SHEFFIELD SECT 8 80		03/01/2009	CALLED @ 100.00		365,000	365,000	365,000	365,000						365,000				19,619	09/01/2010	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)
081207-BF-8	BELVIDERE IL ELD HSG SHEFFIELD SECT 8 80		03/01/2009	CALLED @ 100.00		400,000	400,000	400,000	400,000						400,000				21,500	09/01/2011	2
411303-BE-9	HANSCOM FAM HSG LLC MA MILITARY HSG 04A		11/05/2008	EXCHANGE															57,960	10/15/2038	3FE
411303-BL-3	HANSCOM FAM HSG LLC MA MILITARY HSG 04A		11/05/2008	EXCHANGE															61,855	10/15/2044	3FE
411303-BV-1	HANSCOM FAM HSG LLC MA MILITARY HSG 04B		11/05/2008	EXCHANGE															2,808	10/15/2018	4FE
411303-CF-5	HANSCOM FAM HSG LLC MA MILITARY HSG 04B		11/05/2008	EXCHANGE															6,995	10/15/2028	4FE
411303-CR-9	HANSCOM FAM HSG LLC MA MILITARY HSG 04B		11/05/2008	EXCHANGE															14,440	10/15/2038	4FE
411303-CX-6	HANSCOM FAM HSG LLC MA MILITARY HSG 04B		11/05/2008	EXCHANGE															11,915	10/15/2044	4FE
64469D-CB-5	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 06J		01/01/2009	CALLED @ 100.00		210,000	210,000	210,000	210,000						210,000				6,233	01/01/2037	1FE
63166W-BX-6	NASSAU CNTY NY TOBACCO STLMT 06 A-1		12/01/2008	SCHEDULED REDEMPTION		46,082	46,082	46,221	46,192		(111)		(111)		46,082					06/01/2021	2FE
64983T-WD-1	NEW YORK ST DORM LONG IS FHA 04A EX		02/15/2009	CALLED @ 100.00		630,000	630,000	631,634	630,521		(34)		(34)		630,487		(487)	(487)	18,900	08/15/2015	1FE
25476W-AC-5	DISTRICT COLUMBIA BALLPARK 2006A-2		02/01/2009	CALLED @ 100.0		105,000	105,000	105,000	105,000						105,000				3,128	02/01/2020	2FE
3199999. Bonds - U.S. Special Revenues						220,729,622	216,986,168	208,027,447	210,273,212		192,959		192,959		210,635,099		10,094,523	10,094,523	3,165,436	XXX	XXX
04541G-HM-7	ABSHE 2004-HE1, M2		03/16/2009	SCHEDULED REDEMPTION		613,983	613,983	618,940	617,190		(3,207)		(3,207)		613,983				4,357	01/15/2034	1FE
00389W-AA-8	ACACIA CDO 11A, CL A		03/31/2009	Various		134,463	50,193	101,754	100,413		34,050		34,050		134,463					03/15/2047	5FE
00389W-AB-6	ACACIA CDO 11A, CL B		03/31/2009	DISTRIBUTION		56,107	56,107	56,107	56,107						56,107					03/15/2047	6FE
003890-AA-8	ACADEMIC FIN CORP SR - TRUST 2005 - SER		03/06/2009	CALLED @ 100.00000000		100,000	100,000	100,000	100,000						100,000				543	06/01/2041	1FE
004421-BH-5	ACE 2002-HE3, M1		03/25/2009	SCHEDULED REDEMPTION		168,937	168,937	169,676	169,485		(548)		(548)		168,937				764	10/25/2032	1FE
004421-EX-7	ACE 2004-OP1, M2		03/25/2009	SCHEDULED REDEMPTION		1,751,079	1,751,079	1,747,883	1,749,206		1,873		1,873		1,751,079				5,807	04/25/2034	1FE
004421-TA-1	ACE 2005-ASP1, A2B		02/25/2009	SCHEDULED REDEMPTION		267,732	267,732	267,732	266,649		1,083		1,083		267,732				189	09/25/2035	1FE
004421-LL-5	ACE 2005-RM1 M1		03/25/2009	SCHEDULED REDEMPTION		2,569,891	2,569,891	2,574,408	2,571,352		(1,461)		(1,461)		2,569,891				4,810	03/25/2035	1FE
004406-AA-2	ACE 2006-GP1, A		03/25/2009	SCHEDULED REDEMPTION		455,026	455,026	455,026	455,017		9		9		455,026				568	02/25/2031	1FE
00442B-AD-3	ACE 2006-HE4, A2C		03/27/2009	DISTRIBUTION		28,333	28,333	28,333	28,333						28,333					10/25/2036	3FE
00441W-AA-4	ACE 2006-SL4, A-1		03/31/2009	Various		138,969	137,634	138,969	138,969						138,969				129	09/25/2036	5FE
990620-9A-6	ACUMENT TL (TFS ACQUISITION)		03/31/2009	SCHEDULED REDEMPTION		6,250	6,250	6,250	6,250						6,250				116	08/11/2013	4FE
005125-9A-9	ACXIOM CORP. TERM LOAN		03/31/2009	SCHEDULED REDEMPTION		5,000	5,000	5,000	5,000						5,000				3	09/15/2012	3FE
00770@-9D-0	ADVANTAGE CAPITAL PARTNERS VII LTD.		02/28/2009	MATURED		64,866	64,866	41,832			64,866		64,866		64,866					02/28/2009	1Z
00770@-AB-2	ADVANTAGE CAPITAL PARTNERS VII SER B		01/02/2009	VARIOUS		359,991	359,991	359,991							359,991					02/28/2010	1Z
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A		03/01/2009	SCHEDULED REDEMPTION		2,206	2,206	1,381	1,856		350		350		2,206					03/01/2017	1
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B		03/01/2009	SCHEDULED REDEMPTION		6,066	6,066	3,797	5,103		962		962		6,066					03/01/2017	1
00104B-AC-4	AES EASTERN ENERGY		01/02/2009	SCHEDULED REDEMPTION		124,429	124,429	124,429	124,132		297		297		124,429				5,599	01/02/2017	3FE
00111@-AA-2	AES HAWAII (HEPCO)		03/31/2009	SCHEDULED REDEMPTION		222,950	222,950	222,950	222,950						222,950				3,829	06/30/2022	2
990394-9A-8	AFFILIATED COMPUTER SERVICES TERM B		12/31/2008	SCHEDULED REDEMPTION		6,250	6,250	6,250	6,250						6,250				31	03/20/2013	3FE
02660T-DD-2	AHM 2005-1 3A1		03/25/2009	SCHEDULED REDEMPTION		103,825	103,825	103,744	103,777		48		48		103,825				136	06/25/2045	1FE
02660T-JJ-3	AHMT 2006-1 M1		03/31/2009	DISTRIBUTION		12,119											12,119	12,119		03/25/2046	6FE
00910@-AA-5	AIR EVAC EMS TERM B		03/31/2009	SCHEDULED REDEMPTION		11,618	11,618	11,644	11,646		(28)		(28)		11,618				12	03/31/2012	4
009341-AL-2	AIRCRAFT FINANCE TRUST		03/31/2009	DISTRIBUTION		28,890	28,890	28,890	28,890						28,890					05/15/2024	5FE
01448Q-AA-8	ALESCO PREFERRED FUNDING IV 2034 A-1		01/30/2009	SCHEDULED REDEMPTION		164,367	164,367	164,367	164,367						164,367				1,657	07/30/2034	1FE
01639#-AA-1	ALISAL WATER CORPORATION		01/01/2009	SCHEDULED REDEMPTION		50,000	50,000	50,000	50,000						50,000				981	01/01/2027	3
61753A-AC-2	ALLIANCE/MACES 2007-5 SYNTHETIC CDO, CL		03/20/2009	DISTRIBUTION		188,833	188,833	188,833	188,833						188,833					06/20/2017	6FE
88089W-ZZ-6	ALLSTATE/SAGE I SYNTHETIC CDO		03/31/2009	Various		9,974,819	65,000,000	5,196,480	5,196,480						5,196,480		4,778,338	4,778,338		06/20/2014	2FE
991144-9B-4	ALLTEL COMMUNICATIONS, INC. INITIAL TRAN		01/09/2009	Various		2,977,387	2,977,387	2,945,160	2,945,753		31,634		31,634		2,977,387				21,319	05/15/2015	3FE
991144-9C-2	ALLTEL COMMUNICATIONS, INC. INITIAL TRAN		02/28/2009	Various		3,014,735	2,984,887	2,974,115	2,974,313		10,573		10,573		2,984,887		29,849	29,849	21,312	05/15/2015	3Z
991144-9A-6	ALLTEL COMMUNICATIONS, INC. TRANCHE B-2		01/09/2009	SCHEDULED REDEMPTION		6,952,236	6,952,236	6,877,751	6,881,585		70,651		70,651		6,952,236				19,446	05/15/2015	3FE
02078@-AA-9	ALPHAGEN POWER (WMS/KINDER) SR NTS		01/01/2009	SCHEDULED REDEMPTION		177,532	177,532	177,532	177,532						177,532				4,091	07/01/2024	2
990340-9A-1	AMC ENTERTAINMENT INC. TERM LOAN		03/31/2009	Various		8,750	8,750	8,750	8,705		45		45		8,750				59	01/26/2013	3FE
02342T-AC-3	AMDOCS LIMITED .500000% 03/15/2024	F	03/15/2009	TENDER OFFER		1,050,000	1,050,000	946,870	968,242		1,019		1,019		969,260		80,740	80,740	2,625	03/15/2024	2FE
02342T-AD-1	AMDOCS LIMITED .500000% 03/15/2024	F	03/15/2009	Various		9,231,500	9,250,000	9,137,889	9,032,500		(14,625)		(14,625)		9,017,875		213,625	213,625	21,431	03/15/2024	2FE
02406P-AE-0	AMERICAN AXLE & MFG INC		02/11/2009	Various		1,902,500	5,000,000	1,462,142	1,552,500						1,552,500		350,000	350,000	110,104	02/11/2014	5FE
02635P-TD-5	AMERICAN GENERAL FINANCE		02/26/2009	J. P. MORGAN SECURITIES, INC.		1,544,900	3,500,000	1,434,262	1,508,436		41,370		41,370		1,549,806		(4,906)	(4,906)	52,325	06/01/2013	2FE
026874-BE-6	AMERICAN INTL GROUP		01/12/2009	CITIBANK		4,183,333	10,000,000	1,344,112	1,349,400						1,349,400		2,833,933	2,833,933		03/15/2037	2FE
03028P-A*-7	AMERICAN TRANSMISSION CO, LLC 7.02% SR N		02/04/2009	BARCLAYS BANK		46,288,125	45,000,000	45,000,000	44,896,501		182		182		44,896,683		1,391,442	1,391,442	1,404,000	08/31/2032	1
03040#-AA-0	AMERICAN WATER CAPITAL 6.87% NTS		03/29/2009	SCHEDULED REDEMPTION		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				68,700	03/29/2011	2
71646X-AA-6	AMETHYST		01/15/2009	SCHEDULED REDEMPTION		624,974	624,974	624,974	624,974						624,974				13,249	01/15/2016	1
03200#-AE-8	AMPACET CORPORATION - 2007 EXCHANGE TRAN		01/31/2009	SCHEDULED REDEMPTION		2,557,000	2,557,000	2,557,000	2,810,524		(253,524)		(253,524)		2,557,000				82,719	01/31/2017	2FE
990991-9A-1	AMSCAN HLDGS INC. TERM LOAN		03/31/2009	Various		9,298	9,298	8,708	7,938		1,360		1,360		9,298				2	05/25/2013	4FE
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
036510-AC-9	ANSON 2006-1, B		03/31/2009	Various		673,733	10,000,000	14,019,870	14,019,967						14,019,967		(13,346,233)	(13,346,233)	3,229	07/28/2046	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)
037705-AA-8	APPALACHIAN NPI (EQUITABLE) 7.76% SR BON		02/28/2009	SCHEDULED REDEMPTION		1,221,500	1,221,500	1,223,642	1,217,356		4,144		4,144		1,221,500				47,394	02/28/2016	2
03937R-A@-1	ARCH CHEMICALS SER. B SR NTS		03/20/2009	MATURED		40,000,000	40,000,000	40,472,774	40,031,494		(31,494)		(31,494)		40,000,000				1,648,000	03/20/2009	2
039483-AX-0	ARCHER DANIELS		02/18/2009	ROYAL BANK OF SCOTLAND PLC		1,785,280	1,750,000	1,742,195	1,742,288		13		13		1,742,302		42,978	42,978	68,352	01/15/2038	1FE
039483-AR-3	ARCHER DANIELS MIDLAND CO		03/25/2009	ROYAL BANK OF SCOTLAND PLC		9,808,000	10,000,000	9,026,400	9,117,572		4,673		4,673		9,122,245		685,755	685,755	274,201	05/01/2029	1FE
04010K-AA-3	ARES VIII CLO CLASS A1A, FLOAT. RATE		02/26/2009	SCHEDULED REDEMPTION		187,654	187,654	187,654	187,654						187,654				1,246	02/26/2016	1FE
007036-FW-1	ARMT 2005-1 5A2		03/25/2009	SCHEDULED REDEMPTION		56,476	56,476	56,536	56,526		(50)		(50)		56,476				83	05/25/2035	1FE
040104-MY-4	ARSI 2005-W1, A2		03/25/2009	SCHEDULED REDEMPTION		34,217	34,217	34,217	34,217						34,217				52	05/25/2035	3FE
04541G-HX-3	ASSET BACKED SECURITIES CORP H		03/25/2009	SCHEDULED REDEMPTION		1,925,358	1,925,358	1,939,196	1,929,159		(3,801)		(3,801)		1,925,358				7,203	04/25/2034	1FE
00206R-AD-4	AT&T CORP		01/29/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		1,813,788	1,750,000	1,742,440	1,742,555		8		8		1,742,563		71,224	71,224	48,028	09/01/2037	1FE
00206R-AM-4	AT&T INC		01/29/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		1,786,015	1,750,000	1,748,530	1,748,601		10		10		1,748,611		37,404	37,404	21,233	05/15/2018	1FE
00209A-AG-1	AT&T WIRELESS SVCS INC		01/29/2009	WACHOVIA SECURITIES		8,719,280	8,000,000	8,836,188	8,390,946		(9,510)		(9,510)		8,381,436		337,844	337,844	166,111	05/01/2012	1FE
991698-9B-9	ATLANTIC BROADBAND FINANCE TERM B		03/31/2009	SCHEDULED REDEMPTION		8,278	8,278	8,314	8,303		(25)		(25)		8,278					08/29/2011	4FE
048312-AD-4	ATLANTIC CITY ELECTRIC		01/13/2009	JEFFERIES & COMPANY, INC.		15,239,063	15,000,000	14,992,928	14,995,066		17		17		14,995,084		243,979	243,979	198,875	10/20/2023	1FE
05348E-AH-2	AVALONBAY COMMUNITIES		03/27/2009	WACHOVIA SECURITIES		8,100,000	10,000,000	9,944,500	9,966,938		1,354		1,354		9,968,293		(1,868,293)	(1,868,293)	247,847	04/15/2014	2FE
05368B-AA-8	AVIATION SECURITIZATION II LLC		03/16/2009	SCHEDULED REDEMPTION		72,243	72,243	72,243	72,243						72,243				287	12/15/2023	1
053807-AL-7	AVNET INC 2.000000% 03/15/2034		03/15/2009	TENDER OFFER		11,500,000	11,500,000	12,815,544	11,787,158		(268,984)		(268,984)		11,518,175		(18,175)	(18,175)	115,000	03/15/2034	2FE
990640-9B-2	B/E AEROSPACE, INC. TERM LOAN B		03/31/2009	SCHEDULED REDEMPTION		2,500	2,500	2,476	2,476		24		24		2,500				1	07/28/2014	3FE
05615Q-AB-4	BABSON CLO LTD. 2004-IA CLASS A-2A		03/16/2009	SCHEDULED REDEMPTION		168,624	168,624	168,624	168,624						168,624				1,009	06/15/2016	1FE
059523-BB-5	BAFC 2007-5 7A5		03/31/2009	Various		101,967	18,432	101,929	101,939		28		28		101,967				200	07/25/2037	4FE
057224-AJ-6	BAKER HUGHES INC		01/15/2009	MATURED		4,250,000	4,250,000	4,262,465	4,250,087		(87)		(87)		4,250,000				132,813	01/15/2009	1FE
060505-AG-9	BANK OF AMERICA		01/06/2009	BANK OF AMERICA		15,475,950	15,000,000	15,508,430	15,135,489		(1,358)		(1,358)		15,134,131		341,819	341,819	536,500	01/15/2011	1FE
05948K-BE-8	BANK OF AMERICA ALTERNATIVE LOAN TRUST		03/01/2009	SCHEDULED REDEMPTION		76,989	76,989	78,301	77,894		(904)		(904)		76,989				1,052	04/25/2033	1FE
06051G-DW-6	BANK OF AMERICA NA		01/13/2009	J. P. MORGAN SECURITIES, INC.		3,506,580	3,500,000	3,490,340	3,491,494		74		74		3,491,567		15,013	15,013	35,729	05/01/2013	1FE
160841-AA-0	BANK OF AMERICA/CHARLOTTE GATEWAY 6.41%		03/01/2009	SCHEDULED REDEMPTION		15,665	15,665	15,665	15,665						15,665				223	12/01/2016	1FE
06421@-9B-4	BANK ONE EQUITY INVESTORS 1998C SR NTS (		03/01/2009	MATURED		124,536	124,536	62,957	115,222		9,314		9,314		124,536					03/01/2009	1FE
06738G-UZ-1	BARCLAYS BANK PLC	F	01/29/2009	BARCLAYS BANK		1,530,975	1,500,000	1,497,210	1,497,867		46		46		1,497,913		33,062	33,062	32,019	09/12/2012	1FE
20763#-BF-7	BASIN ELE PWR CORP/DAKOTA COAL/CN BNK		01/03/2009	SCHEDULED REDEMPTION		1,500,057	1,500,057	1,500,057	1,500,598		(541)		(541)		1,500,057				76,203	01/03/2012	1
071813-AX-7	BAXTER INTL		03/18/2009	RBC DOMINION SECURITIES		1,541,107	1,500,000	1,497,600	1,497,631		7		7		1,497,637		43,469	43,469	29,167	12/01/2037	1FE
054937-AC-1	BB&T CORPORATION 144A		01/09/2009	WARBURG DILLION READ LLC		12,746,875	12,500,000	12,644,325	12,622,289		(1,565)		(1,565)		12,620,724		126,151	126,151	367,882	08/01/2011	1FE
073902-ML-9	BEAR STEARNS CO INC		01/27/2009	J. P. MORGAN SECURITIES, INC.		1,526,250	1,500,000	1,494,135	1,496,722		93		93		1,496,815		29,435	29,435	37,813	08/15/2011	1FE
079867-AH-0	BELLSOUTH TELECOMMUNICAT		01/15/2009	MATURED		8,905,000	8,905,000	9,011,544	8,905,738		(738)		(738)		8,905,000				261,584	01/15/2009	1FE
084664-AR-2	BERKSHIRE HATHAWAY FIN		03/11/2009	HSBC SECURITIES, INC.		5,089,750	5,000,000	4,993,700	4,998,586		280		280		4,998,866		90,884	90,884	138,073	01/15/2010	1FE
990923-9A-4	BERRY PLASTICS GROUP, INC. TERM C LOAN		03/31/2009	SCHEDULED REDEMPTION		14,924	14,924	14,924	14,924						14,924				23	04/03/2015	4FE
225383-AH-1	BGI/ANDERSON VALLEY CDO III SYNTHETIC CD		03/20/2009	DISTRIBUTION		56,833											56,833	56,833		03/20/2017	2FE
225383-AF-5	BGI/ANDERSON VALLEY III SYNTHETIC CDO		03/20/2009	DISTRIBUTION		85,250											85,250	85,250		03/20/2017	2FE
991093-9A-5	BIOMET INC.		03/31/2009	SCHEDULED REDEMPTION		8,753	8,753	8,728	8,731		22		22		8,753				151	03/25/2015	4FE
09071*-AA-3	BIRCHWOOD POWER PARTNERS		03/31/2009	SCHEDULED REDEMPTION		30,480	30,480	30,251	30,731		(251)		(251)		30,480				820	12/30/2016	2
09201J-AA-4	BLACK DIAMOND INT'L FUNDING, LTD. MTN SE		01/15/2009	SCHEDULED REDEMPTION		18,030	18,030	18,030	18,030						18,030				237	07/17/2017	1FE
990648-9A-7	BLB WORLDWIDE HOLDINGS, INC. 1ST LIEN		01/05/2009	SCHEDULED REDEMPTION		2,521	4,199	2,060	2,053		458		458		2,521					08/11/2011	5FE
105667-AA-7	BMAT 2006-1, A2		03/25/2009	SCHEDULED REDEMPTION		813,433	813,433	813,433	813,433						813,433				1,029	07/25/2036	1FE
05948K-W5-4	BOAA 2005-11 4A5		03/01/2009	SCHEDULED REDEMPTION		206,306	206,306	205,645	205,974		332		332		206,306				2,624	12/25/2035	2FE
05948K-E5-4	BOAA 2005-6 2CB1		03/01/2009	SCHEDULED REDEMPTION		275,043	275,043	275,409	274,885		159		159		275,043				3,915	07/25/2035	3FE
05950A-AV-8	BOAA 2006-4 5CB1		01/30/2009	Various		11,044,215	17,282,480	16,365,035	16,005,597						16,005,597		(4,961,382)	(4,961,382)		05/25/2046	3FE
06423R-BG-0	BOIT 2004-A1, A1		02/15/2009	SCHEDULED REDEMPTION		1,000,000	1,000,000	1,011,968	1,000,377		(377)		(377)		1,000,000				5,750	10/17/2011	1FE
09776@-AB-7	BON SECOURS HEALTH SYSTEM LEASE-COLLATER		03/15/2009	SCHEDULED REDEMPTION		84,794	84,794	97,215	94,834		(10,040)		(10,040)		84,794				1,452	09/15/2021	1
97181#-HV-8	BORDERS GROUP SR SEC NTS		03/01/2009	SCHEDULED REDEMPTION		36,366	36,366	36,024	36,125		241		241		36,366				554	12/01/2017	2
10112R-AB-0	BOSTON PROPERTIES INC		03/26/2009	CANTOR FITZGERALD		4,237,500	5,000,000	5,391,750			(1,723)		(1,723)		5,198,708		(961,208)	(961,208)	65,972	01/15/2013	2FE
10138M-AG-0	BOTTLING GROUP LLC		02/25/2009	Various		3,653,020	3,500,000	3,494,925	3,496,059		75		75		3,496,134		156,886	156,886	80,743	04/01/2016	1FE
10600P-AA-5	BRAMER 2003-1	F	03/15/2009	SCHEDULED REDEMPTION		473,011	473,011	473,011	473,011						473,011				6,990	06/15/2011	1FE
990824-9A-4	BRAND ACQUISTIONS CORP. (FR) TERM B LOAN		03/31/2009	SCHEDULED REDEMPTION		5,000	5,000	5,000	5,000						5,000				124	02/07/2014	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
10623P-DE-7	BRAZOS STUDENT FIN CORP SR - TRUST 1995		03/27/2009	CALLED @ 100.00000000		1,600,000	1,600,000	1,600,000	1,600,000						1,600,000				9,028	12/01/2042	2FE
106238-HK-7	BRAZOS TX HIGHER ED AUTH STUD LN SR TR 1		03/25/2009	CALLED @ 100.00000000		3,100,000	3,100,000	3,100,000	3,100,000						3,100,000				18,511	12/01/2036	1FE
991142-9A-0	BRIGHT HORIZONS FAMILY SOLUTIONS INC. TR		12/31/2008	SCHEDULED REDEMPTION		1,675	1,675	1,612	1,612		63		63		1,675					05/28/2015	3FE
111013-AB-4	BRIT SKY BROADCA BSY 6 7/8	F	02/23/2009	MATURED		7,000,000	7,000,000	5,833,520	6,972,238		27,762		27,762		7,000,000				240,625	02/23/2009	2FE
115885-AE-5	BROWNING-FERRIS INDUSTRIES DEB		03/11/2009	CIBC WORLD MARKETS		4,477,500	4,500,000	4,500,000	4,473,160		247		247		4,473,408		4,092	4,092	156,094	05/01/2021	2FE
073879-TT-5	BSABS 2005-HE4 M1		03/25/2009	SCHEDULED REDEMPTION		1,305,139	1,305,139	1,302,692	1,304,155		984		984		1,305,139				2,486	04/25/2035	1FE
073877-BF-8	BSABS 2005-SD2, 1A1		02/25/2009	SCHEDULED REDEMPTION		126,817	126,817	126,817	126,817						126,817				90	03/25/2035	1FE
07387U-DN-8	BSABS 2006-EC2, A2		03/25/2009	SCHEDULED REDEMPTION		661,944	661,944	661,944	661,944						661,944				486	02/25/2036	1FE
07388E-AJ-5	BSABS 2006-SD2, A2		03/25/2009	SCHEDULED REDEMPTION		60,076	60,076	60,076	60,076						60,076				84	06/25/2036	1FE
07384M-6H-0	BSARM 2004-12 2A1		03/01/2009	SCHEDULED REDEMPTION		542,970	542,970	533,893	534,120		8,851		8,851		542,970				5,412	02/25/2035	1FE
07400W-AA-8	BSMF 2006-SL1, A		03/31/2009	Various		133,985	114,692	64,245	20,810	18,925	75,028		93,953		133,985					08/25/2036	6FE
07401U-AA-1	BSSLT 2007-SV1A A1		03/25/2009	SCHEDULED REDEMPTION		338,914	338,914	338,914	338,914						338,914				508	12/25/2036	4FE
119882-9I-1	BUFFETS, INC. DIP PFLC		02/27/2009	SCHEDULED REDEMPTION				1,052	1,052		(1,052)		(1,052)							05/31/2009	4FE
119882-9F-7	BUFFETS, INC. DIP TERM LOAN B		02/27/2009	SCHEDULED REDEMPTION				9,925	9,925		(9,925)		(9,925)							05/31/2009	4FE
119883-A@-5	BUFFETS, INC. PRE-PETITION PFLC		03/10/2009	SCHEDULED REDEMPTION		8,601	14,197	2,308		2,633	5,795		8,428		8,601					05/01/2013	6*
119883-A*-7	BUFFETS, INC. PRE-PETITION TERM LOAN B		02/27/2009	SCHEDULED REDEMPTION				3,693			(3,693)		(3,693)							11/01/2013	6
990882-9A-2	BUILDING MATERIALS CORPORATION OF AMERIC		03/31/2009	SCHEDULED REDEMPTION		24,535	24,535	24,535	24,535						24,535				27	03/15/2014	4FE
05568B-AA-6	BURLINGTN NORTH SANTA FE		01/15/2009	SCHEDULED REDEMPTION		1,594,202	1,594,202	1,594,202	1,594,202						1,594,202				45,594	01/15/2024	1FE
12200B-AA-6	BURLINGTN NORTH SANTA FE		01/15/2009	SCHEDULED REDEMPTION		512,717	512,717	478,211	484,876		27,841		27,841		512,717				11,728	01/15/2021	1FE
121899-EB-0	BURLINGTON NORTH		03/22/2009	MATURED		24,062	24,062	24,162	24,073		(11)		(11)		24,062				837	03/22/2009	1FE
94978#-AQ-0	BURLINGTON NORTHERN LEASE-BACKED CRTS.		03/01/2009	SCHEDULED REDEMPTION		19,788	19,788	19,788	19,788						19,788				503	08/01/2022	2
12189N-AB-3	BURLINGTON NORTHERN SECD NTS, BNSF 2005-		01/02/2009	SCHEDULED REDEMPTION		2,479,834	2,479,834	2,474,240	2,475,981		3,853		3,853		2,479,834				52,754	01/02/2012	1
126304-AD-6	CABLEVISION SYS		01/08/2009	CIBC WORLD MARKETS		1,506,000	1,500,000	1,456,000	1,496,137		200		200		1,496,336		9,664	9,664	50,104	08/15/2009	3FE
990408-9A-6	CABLEVISION SYSTEMS (CSC HOLDINGS) INCRE		03/31/2009	SCHEDULED REDEMPTION		34,943	45,221	35,018	34,981		(38)		(38)		34,943				110	03/29/2013	3FE
85746*-DT-4	CAE, INC. LEASE BACKED EQUIP. SER 1/SER	I	01/31/2009	SCHEDULED REDEMPTION		4,893	4,893	4,893	4,893						4,893				156	01/31/2015	2
85746*-DW-7	CAE, INC. LEASE BACKED EQUIP. SER 2/SER	I	01/31/2009	SCHEDULED REDEMPTION		4,893	4,893	4,893	4,893						4,893				156	01/31/2015	2
85746*-DZ-0	CAE, INC. LEASE BACKED EQUIP. SER 3/SER	I	01/31/2009	SCHEDULED REDEMPTION		4,893	4,893	4,893	4,893						4,893				156	01/31/2015	2
85746*-DP-2	CAE, INC. LEASE BACKED SERIES B NOTES	I	01/31/2009	SCHEDULED REDEMPTION		4,893	4,893	4,893	4,893						4,893				156	01/31/2015	2
90218#-AA-3	CALAMOS COURT LLC, CTL PASS THRU TR. CER		03/10/2009	SCHEDULED REDEMPTION		24,764	24,764	24,764	24,764						24,764				330	05/10/2025	2
12960Q-AA-3	CALHOUN CBO, LIMITED FLOAT		01/23/2009	Various		189,230	174,537	191,152	194,050		(1,557)		(1,557)		189,230					07/23/2010	4FE
131346-9B-6	CALPINE CORPORATION FIRST PRIORITY TERM		03/31/2009	SCHEDULED REDEMPTION		32,175	32,175	30,901	30,898		1,277		1,277		32,175				349	03/29/2014	4FE
136375-BQ-4	CANADIAN NATL RAILWAY	A	01/06/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		1,545,375	1,500,000	1,496,145	1,496,202		1		1		1,496,203		49,172	49,172	14,344	11/15/2037	1FE
136375-BL-5	CANADIAN NAT'L RAILWAYS	A	02/18/2009	Various		12,145,700	12,000,000	12,098,040	12,092,228		(138)		(138)		12,092,089		53,611	53,611	381,771	08/01/2034	1FE
C1466#-AA-6	CANADIAN PACIFIC RAILWAY SR SECD NTS	A	03/03/2009	SCHEDULED REDEMPTION		371,492	371,492	363,812	363,972		7,520		7,520		371,492				10,049	03/03/2024	2
14155#-AA-8	CARDINALS BALLPARK, LLC SR SECD NTS		03/30/2009	SCHEDULED REDEMPTION		374,546	374,546	372,798	372,810		1,735		1,735		374,546				10,712	09/30/2027	1
14312D-AC-9	CARMX 2006-2, A3		03/15/2009	SCHEDULED REDEMPTION		2,662,618	2,662,618	2,662,171	2,662,391		227		227		2,662,618				30,484	02/15/2011	1FE
14912L-Z3-8	CATERPILLAR FINANCE		01/15/2009	MATURED		10,000,000	10,000,000	9,615,713	9,995,474		4,526		4,526		10,000,000				172,500	01/15/2009	1FE
12489W-QG-2	CBASS 2005-CB8 AF5		03/01/2009	SCHEDULED REDEMPTION		405,880	405,880	389,962	393,795		12,085		12,085		405,880				5,131	12/25/2035	1FE
124779-AA-7	CBASS 2006-RP1, A-1		03/25/2009	SCHEDULED REDEMPTION		947,534	947,534	947,534	947,534						947,534				1,209	04/25/2036	1FE
14983A-AA-7	CBASS 2006-SL1, A-1		03/31/2009	Various		186,746	185,216	186,746	186,746						186,746				162	09/25/2036	4FE
1248M5-AJ-7	C-BASS CBO XIX CLASS A-2		01/12/2009	DISTRIBUTION		51,041	51,041	51,041	51,041						51,041					10/05/2047	5FE
990119-9A-9	CCM MERGER INC. (DBA MOTORCITY CASINO) T		03/31/2009	Various		379,764	360,961	369,047	351,159		28,605		28,605		379,764				5,060	07/19/2012	4FE
16678R-AV-9	CCMFC 2004-1A V1		03/06/2009	Various		153,372	126,682	144,184	144,245		9,356		9,356		153,372					01/25/2035	1FE
16678R-BW-6	CCMFC 2004-3 B1		03/06/2009	Various		35,878	11,263	34,012	33,825		2,082		2,082		35,878					08/25/2035	3FE
16678R-CE-5	CCMFC 2004-4A B1		03/06/2009	Various		251,069	213,631	223,528	219,252		31,866		31,866		251,069					10/25/2035	2FE
16678R-BT-3	CCMFC 2004-A B1		03/06/2009	Various		225,688	204,743	194,517	191,555		34,400		34,400		225,688					03/25/2035	3FE
16678R-CM-7	CCMFC 2004-B B1		03/06/2009	Various		290,954	250,641	268,666	263,680		26,600		26,600		290,954					10/25/2035	1FE
16678R-FD-4	CCMFC 2006-1A B1		03/31/2009	Various		47,406	32,033	16,344	16,211		31,221		31,221		47,406					12/25/2046	6FE
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
990632-9A-1	CEDAR FAIR, L.P. U.S. TERM LOAN		03/31/2009	SCHEDULED REDEMPTION		39,518	39,518	39,678	39,685		(167)		(167)		39,518				1	08/30/2012	3FE
152314-JD-3	CENTEX 2004-A, M1		03/25/2009	SCHEDULED REDEMPTION		577,080	577,080	577,080	577,080						577,080				1,362	01/25/2034	1FE
15671B-9B-9	CENVEO CORP DELAYED DRAW TERM LOAN		03/23/2009	SCHEDULED REDEMPTION		2,220	2,220	2,220	2,220						2,220				18	06/21/2013	3FE
15671B-9A-1	CENVEO CORP TERM LOAN C		03/23/2009	SCHEDULED REDEMPTION		66,626	66,626	66,626	66,626						66,626				552	06/21/2013	3FE
990532-9A-3	CEQUEL COMMUNICATIONS TERM LOAN		03/31/2009	SCHEDULED REDEMPTION		12,500	12,500	12,486	12,486		14		14		12,500				78	11/05/2013	4FE
990512-9C-1	CHARTER COMM. OPERATING CO. NEW TERM LOA		03/31/2009	Various		42,589	42,589	42,332	42,331		257		257		42,589					03/06/2014	5FE
881685-BJ-9	CHEVRONTEXACO CORP		01/15/2009	MATURED		9,400,000	9,400,000	9,709,748	9,403,194		(3,194)		(3,194)		9,400,000				258,500	01/15/2009	1FE
16937#-AB-6	CHINA BASIN BALLPARK CO SANFRAN GIANTS		03/31/2009	SCHEDULED REDEMPTION		226,527	226,527	226,527	225,640		887		887		226,527				9,163	09/30/2017	2
995481-9E-0	CHS COMMUNITY HEALTH SYSTEMS, INC. DELAY		03/31/2009	SCHEDULED REDEMPTION		2,291	2,291	2,291	2,291						2,291					07/25/2014	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
12669E-T3-0	CHWL 2003-39 A17		03/01/2009	SCHEDULED REDEMPTION		105,331	105,331	100,209	102,720		2,612		2,612		105,331				1,229	10/25/2033	1FE
17275R-AC-6	CISCO SYSTEMS INC		01/06/2009	DEUTSCHE BANK SECURITIES		8,532,480	8,000,000	7,946,080	7,952,394		120		120		7,952,514		579,966	579,966	222,444	02/22/2016	1FE
125581-CT-3	CIT GROUP INC		02/05/2009	J. P. MORGAN SECURITIES, INC.		2,730,000	3,500,000	1,969,128	2,086,894		32,429		32,429		2,119,323		610,677	610,677	92,925	02/13/2012	2FE
94978#-GY-7	CIT GROUP INC. LEVERAGED LEASE DEAL JUNE		01/03/2009	SCHEDULED REDEMPTION		420,565	420,565	420,565	420,565						420,565				12,449	01/03/2018	1
94978#-HA-8	CIT GROUP INC. LEVERAGED LEASE DEAL JUNE		01/03/2009	SCHEDULED REDEMPTION		250,783	250,783	250,783	250,783						250,783				7,423	01/03/2018	1
94978#-HB-6	CIT GROUP INC. LEVERAGED LEASE DEAL JUNE		01/03/2009	SCHEDULED REDEMPTION		839,958	839,958	839,958	839,958						839,958				24,863	01/03/2018	1
94978#-GX-9	CIT GROUP INC. LEVERAGED LEASE DEAL JUNE		01/03/2009	SCHEDULED REDEMPTION		335,239	335,239	335,239	335,239						335,239				9,923	01/03/2018	1
94978#-GZ-4	CIT GROUP INC. LEVERAGED LEASE DEAL JUNE		01/03/2009	SCHEDULED REDEMPTION		631,451	631,451	631,451	631,451						631,451				18,691	01/03/2018	1
94978#-GW-1	CIT GROUP INC. LEVERAGED LEASE DEAL JUNE		01/03/2009	SCHEDULED REDEMPTION		210,238	210,238	210,238	210,238						210,238				6,223	01/03/2018	1
172895-A@-3	CITATION CORP. PIK TERM LOAN (07)		01/30/2009	Various		25,429		41,958	41,958		(16,529)		(16,529)		25,429					04/06/2013	5
12558M-AG-7	CITHE		03/01/2009	SCHEDULED REDEMPTION		45,488	45,488	45,788	46,146		(658)		(658)		45,488				613	02/25/2030	1FE
12558M-BM-3	CITHE 2003-1		03/01/2009	SCHEDULED REDEMPTION		46,680	46,680	46,674	46,679		1		1		46,680				477	10/20/2032	1FE
12558M-BN-1	CITHE 2003-1		03/01/2009	SCHEDULED REDEMPTION		49,070	49,070	49,055	49,067		4		4		49,070				557	09/20/2032	1FE
172967-CQ-2	CITIGROUP INC		01/08/2009	SALOMON SMITH BARNEY		1,070,284	1,180,000	867,614	913,329		1,148		1,148		914,477		155,807	155,807	19,339	09/15/2014	1FE
172967-EC-1	CITIGROUP INC		01/06/2009	CITIBANK		4,160,113	4,250,000	2,943,585	2,949,323		238		238		2,949,561		1,210,552	1,210,552	27,743	05/29/2037	1FE
172967-EM-9	CITIGROUP INC		01/08/2009	MERRILL LYNCH CAPITAL MARKETS		1,993,600	2,000,000	1,693,562	1,700,555		765		765		1,701,320		292,280	292,280	17,694	11/21/2017	1FE
172967-EP-2	CITIGROUP INC		01/06/2009	CITIBANK		2,787,700	2,500,000	2,044,633	2,045,809		80		80		2,045,889		741,811	741,811	59,201	03/05/2038	1FE
172967-EQ-0	CITIGROUP INC		01/08/2009	J. P. MORGAN SECURITIES, INC.		1,475,130	1,500,000	1,307,301	1,318,037		1,172		1,172		1,319,209		155,921	155,921	21,083	04/11/2013	1FE
857449-*S-3	CITIGROUP/CONN. RIVER PLAZA SER A SR NTS		03/09/2009	SCHEDULED REDEMPTION		1,221,590	1,221,590	1,294,791	1,240,222		(18,631)		(18,631)		1,221,590				21,789	07/09/2010	1
17453B-AB-7	CITIZENS COMM		02/11/2009	DONALDSON, LUFKIN & JENRETTE SECURITIES		1,552,500	1,500,000	1,620,000	1,553,703		(2,671)		(2,671)		1,551,031		1,469	1,469	35,458	05/15/2011	3FE
18551*-AA-3	CLECO EVANGELINE SENIOR NOTES		03/01/2009	SCHEDULED REDEMPTION		276,231	276,231	276,231	275,887		344		344		276,231				12,182	09/01/2019	3
12566T-AN-7	CMALT 2006-A7 1A13		03/31/2009	Various		500,761	368,042	463,763	458,156		17,916		17,916		500,761					12/25/2036	5FE
201730-AC-2	CMAT 1999-C1, A3		03/11/2009	SCHEDULED REDEMPTION		620,414	620,414	660,401	623,618		(3,204)		(3,204)		620,414				7,256	01/17/2032	1FE
172981-AE-2	CMLTI 2006-4 2A1B		03/31/2009	Various		239,267	161,488	234,652	153,323		9,078		9,078		239,267					12/25/2035	3FE
172973-QE-2	CMSI 2003-6 1A1		03/01/2009	SCHEDULED REDEMPTION		415,526	415,526	413,837	414,729		796		796		415,526				5,363	05/25/2033	1FE
94978#-CC-9	COCA-COLA ENT. INC. LEASE-BACKED NTS DUE		03/10/2009	SCHEDULED REDEMPTION		46,246	46,246	46,246	46,246						46,246				629	06/10/2024	1
191219-BM-5	COCA-COLA ENTERPRISES		03/31/2009	CALLED @ 101.755		7,122,850	7,000,000	6,967,380	6,996,253		1,312		1,312		6,997,565		125,285	125,285	166,736	09/15/2009	1FE
21987B-AL-2	CODELCO INC	F	03/25/2009	Various		2,967,951	3,000,000	2,625,225	2,627,538		467,003	465,951	1,052		2,628,590		339,361	339,361	76,363	10/24/2036	1FE
19416*-AE-8	COLGATE PALMOLIVE CO		01/02/2009	SCHEDULED REDEMPTION		2,212,393	2,212,393	2,433,633	2,219,262		(6,868)		(6,868)		2,212,393				97,124	07/02/2009	1
20030N-AD-3	COMCAST CORP		01/15/2009	GOLDMAN, SACHS & CO.		5,015,000	5,000,000	5,031,750	5,011,546		(274)		(274)		5,011,272		3,728	3,728	96,250	03/15/2011	2FE
20030N-AG-6	COMCAST CORP		01/16/2009	Various		14,790,000	16,000,000	14,556,200	14,789,215		7,348		7,348		14,796,563		(6,563)	(6,563)	80,025	06/15/2016	2FE
14041N-BF-7	COMET 2004-B1		01/15/2009	SCHEDULED REDEMPTION		18,000,000	18,000,000	18,053,125	18,002,370		(2,370)		(2,370)		18,000,000				25,343	11/15/2011	1FE
P0763@-AA-6	COMISION FEDERAL DE ELECTRICIDAD NOTES	F	01/15/2009	SCHEDULED REDEMPTION		600,000	600,000	600,000	599,751		249		249		600,000				20,486	10/15/2012	2
203372-9A-7	COMMSCOPE INC TERM LOAN B		03/24/2009	SCHEDULED REDEMPTION		354,539	354,539	338,584	336,857		17,682		17,682		354,539					12/26/2014	3FE
207678-AE-3	CONNECTICUT LIGHT & POWER 2001-1		01/13/2009	DEUTSCHE BANK SECURITIES		4,401,240	4,250,000	4,460,159	4,310,176		(1,661)		(1,661)		4,308,515		92,725	92,725	11,730	12/30/2011	1FE
20902#-9C-9	CONSOLIDATED CONTAINER CO. FIRST LIEN TE		03/31/2009	SCHEDULED REDEMPTION		7,500	7,500	7,500	7,500						7,500				15	03/28/2014	4FE
209115-A*-5	CONSOLIDATED EDISON / (FORMERLY HAWKEYE		12/31/2008	SCHEDULED REDEMPTION		33,833	33,833	33,833	33,833						33,833					06/30/2022	1
210805-AM-9	CONTINENTAL AIRLINES		01/15/2009	SCHEDULED REDEMPTION		174,942	174,942	172,221	173,604		1,338		1,338		174,942				3,035	10/15/2013	3FE
221470-AA-5	COSO GEOTHERMAL POWER HOLDINGS, LLC PASS		01/15/2009	SCHEDULED REDEMPTION		311,399	311,399	311,399	311,399						311,399				10,899	07/15/2026	2FE
22237L-PA-4	COUNTRYWIDE FINANCIAL		01/28/2009	J. P. MORGAN SECURITIES, INC.		2,923,380	3,000,000	2,770,890	2,883,248		4,230		4,230		2,887,478		35,902	35,902	43,333	03/22/2011	1FE
22541L-AB-9	CREDIT SUISSE FB USA INC	R	02/05/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		2,550,075	2,500,000	2,734,900	2,602,946		(3,657)		(3,657)		2,599,288		(49,213)	(49,213)	36,155	11/15/2011	1FE
22541L-AC-7	CREDIT SUISSE FB USA INC	R	01/12/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		7,777,300	7,500,000	7,511,651	7,528,313		(338)		(338)		7,527,975		249,325	249,325	242,847	01/15/2012	1FE
990968-9A-9	CRISTAL INORGANIC CHEMICALS US FIRST LIE		03/31/2009	SCHEDULED REDEMPTION		4,542	4,542	4,540	4,540		2		2		4,542					05/15/2014	4FE
226829-AA-7	CROCKETT COGENER		03/30/2009	SCHEDULED REDEMPTION		139,739	139,739	139,739	139,739						139,739				2,050	03/30/2025	2FE
22823#-9D-9	CROWN CASTLE OPERATING CO. TERM LOAN		03/31/2009	SCHEDULED REDEMPTION		12,500	12,500	12,500	12,500						12,500				340	03/06/2014	3FE
22540A-SN-9	CSFB 2000-C1, A2		03/11/2009	SCHEDULED REDEMPTION		596,515	596,515	643,468	618,876		(22,360)		(22,360)		596,515				8,043	04/15/2062	1FE
22540A-J7-4	CSFB 2001-CF2, A4		03/01/2009	SCHEDULED REDEMPTION		127,858	127,858	142,744	132,008		(4,150)		(4,150)		127,858				1,897	02/15/2034	1FE
22540V-NJ-7	CSFB 2001-CK6, A3		03/01/2009	SCHEDULED REDEMPTION		94,453	94,453	105,182	98,264		(3,811)		(3,811)		94,453				1,322	08/15/2036	1FE
22540V-GE-6	CSFB 2001-CKN5, A4		03/01/2009	SCHEDULED REDEMPTION		49,615	49,615	51,572	50,276		(661)		(661)		49,615				611	09/15/2034	1FE
22540V-DL-3	CSFB 2001-CKN5, A-CP		11/01/2008	VARIOUS			115,500,000	12,804,330											(186,382)	09/15/2034	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
22541Q-SE-3	CSFB 2003-C4, A3		03/01/2009	SCHEDULED REDEMPTION		226,042	226,042	227,172	226,395		(353)		(353)		226,042				2,388	08/15/2036	1FE
126650-BB-5	CVS CORP. (DE)/CVS LEASE PASSTHROUGH TRU		03/10/2009	SCHEDULED REDEMPTION		333,458	333,458	333,458	333,458						333,458				4,360	01/10/2028	2FE
33632*-UQ-8	CVS CTL CERTS/FIRST SEC. BK DUE 2024		03/10/2009	SCHEDULED REDEMPTION		42,598	42,598	42,598	42,598						42,598				690	01/10/2024	2
12667F-DN-2	CWALT 2004-3T1 A1		03/25/2009	SCHEDULED REDEMPTION		136,894	136,894	137,108	136,993		(99)		(99)		136,894				315	05/25/2034	1FE
12667F-XJ-9	CWALT 2004-J11 1CB1		03/01/2009	SCHEDULED REDEMPTION		78,997	78,997	76,738	76,796		2,200		2,200		78,997				964	11/25/2034	1FE
12668B-VD-2	CWALT 2006-9T1 A4		03/27/2009	DISTRIBUTION		194,242	194,242	194,242	194,242						194,242					05/25/2036	5FE
02151N-AB-8	CWALT 2007-18C 3FL3		03/25/2009	SCHEDULED REDEMPTION		522,178	522,178	521,811	521,886		293		293		522,178				1,109	06/25/2037	1FE
02151L-AA-4	CWALT 2007-20 A1		03/31/2009	Various		268,121	219,315	261,033	258,850		9,477		9,477		268,121					06/25/2047	2FE
12669E-NQ-5	CWHL 2003-20, 3A1		03/01/2009	SCHEDULED REDEMPTION		356,630	356,630	353,287	354,001		2,630		2,630		356,630				3,838	07/25/2018	1FE
12669F-J5-3	CWHL 2004-13 1A6		03/01/2009	SCHEDULED REDEMPTION		367,126	367,126	379,860	373,953		(6,827)		(6,827)		367,126				4,490	01/25/2017	1FE
12669G-NM-9	CWHL 2005-7 1-A2		03/25/2009	SCHEDULED REDEMPTION		10,796	10,796	10,777	10,966		(170)		(170)		10,796				19	03/25/2035	1FE
126671-W9-3	CWL 2003-BC6, M2		03/25/2009	SCHEDULED REDEMPTION		356,549	356,549	356,549	356,549						356,549				2,761	10/25/2033	1FE
126671-4B-9	CWL 2004-2, M3		03/25/2009	SCHEDULED REDEMPTION		285,990	285,990	285,990	285,990						285,990				754	04/25/2034	1FE
126670-CL-0	CWL 2005-11, AF6		03/01/2009	SCHEDULED REDEMPTION		180,666	180,666	180,933	181,201		(535)		(535)		180,666				1,995	02/25/2036	1FE
126670-QV-3	CWL 2005-17, 1AF5		03/01/2009	SCHEDULED REDEMPTION		104,183	104,183	101,563	102,309		1,874		1,874		104,183				1,279	05/25/2036	2FE
126670-TH-1	CWL 2006-1, AF6		03/01/2009	SCHEDULED REDEMPTION		80,172	80,172	80,171	80,171		2		2		80,172				1,108	07/25/2036	1FE
126683-AD-3	CWL 2006-S5, A3		03/31/2009	Various		647,336	284,643	615,589	616,638		32,309		32,309		647,336					06/25/2035	5FE
126683-AC-5	CWL 2006-S5, A4		03/31/2009	Various		316,239	125,244	312,227	313,224		4,130		4,130		316,239					06/25/2035	5FE
12668X-AF-2	CWL 2006-S8, A6		03/01/2009	SCHEDULED REDEMPTION		642,930	642,930	642,916	642,920		10		10		642,930				11,206	04/25/2036	2FE
12669R-AC-1	CWL 2007-S1 A3		03/01/2009	SCHEDULED REDEMPTION		490,530	490,530	490,506	490,519		11		11		490,530				6,510	11/25/2036	2FE
12669R-AD-9	CWL 2007-S1 A4		03/01/2009	SCHEDULED REDEMPTION		381,523	381,523	381,496	381,506		18		18		381,523				5,119	11/25/2036	2FE
12669R-AF-4	CWL 2007-S1 A6		03/01/2009	SCHEDULED REDEMPTION		490,530	490,530	490,524	490,526		4		4		490,530				6,379	11/25/2036	2FE
12670B-AF-6	CWL 2007-S2 A6		03/01/2009	SCHEDULED REDEMPTION		198,663	198,663	198,651	198,656		7		7		198,663				2,585	05/25/2037	2FE
152314-HS-2	CXHE 2003-C, M2		03/25/2009	SCHEDULED REDEMPTION		32,441	32,441	32,603	32,441						32,441				164	09/25/2033	1FE
152314-JX-9	CXHE 2004-B, M3		03/25/2009	SCHEDULED REDEMPTION		41,408	41,408	41,408	41,408						41,408				110	03/25/2034	1FE
152314-JY-7	CXHE 2004-B, M4		03/25/2009	SCHEDULED REDEMPTION		20,704	20,704	20,704	20,704						20,704				70	03/25/2034	1FE
990688-9A-3	DEALER COMPUTER SERVICES, INC. 1ST LIEN		03/31/2009	SCHEDULED REDEMPTION		15,025	15,025	14,900	14,894		131		131		15,025					10/26/2012	3FE
64244*-AA-0	DELAWARE NORTH COMPANIES-BOSTON SR SECD		03/22/2009	SCHEDULED REDEMPTION		369,779	369,779	369,779	365,834		3,945		3,945		369,779				7,812	09/22/2015	3
25152E-AE-2	DEUTSCHE BANK AG, LONDON PP NOTES	F	03/31/2009	PRINCIPAL PAYMENT		61,606,275	75,000,000	61,300,000	61,300,000		4,232		4,232		61,304,232		302,043	302,043		03/31/2027	1FE
25156P-AF-0	DEUTSCHE TELEKOM INT FIN	F	01/09/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		9,946,700	10,000,000	9,602,900	9,718,483		1,923		1,923		9,720,406		226,294	226,294	382,083	07/22/2013	2FE
251591-AK-9	DEVELOPERS DIVERS REALTY		03/12/2009	GREENWICH CAPITAL MARKETS, INC.		940,000	2,000,000	1,991,480	2,083,431		(7,420)		(7,420)		2,076,011		(1,136,011)	(1,136,011)	44,333	04/15/2011	2FE
251591-AL-7	DEVELOPERS DIVERS REALTY		03/11/2009	MORGAN KEEGAN & COMPANY, INC.		3,606,250	5,000,000	4,990,300	4,997,171		428		428		4,997,599		(1,391,349)	(1,391,349)	92,361	05/03/2010	2FE
251591-AM-5	DEVELOPERS DIVERS REALTY		03/27/2009	GREENWICH CAPITAL MARKETS, INC.		1,800,000	4,500,000	4,537,800	4,526,331		(791)		(791)		4,525,539		(2,725,539)	(2,725,539)	97,014	05/01/2015	2FE
251591-AN-3	DEVELOPERS DIVERS REALTY		02/26/2009	GREENWICH CAPITAL MARKETS, INC.		4,300,000	10,000,000	9,952,000	9,971,875		1,155		1,155		9,973,030		(5,673,030)	(5,673,030)	206,042	10/15/2012	2FE
251799-AA-0	DEVON ENERGY CORPORATION		01/20/2009	SALOMON SMITH BARNEY		2,206,840	2,000,000	1,989,620	1,990,381		9		9		1,990,390		216,450	216,450	43,283	04/15/2032	2FE
991574-9D-8	DEX MEDIA EAST LLC DELAYED DRAW LOAN B F		03/31/2009	SCHEDULED REDEMPTION		7,500	7,500	7,491	7,492		8		8		7,500					10/24/2014	4FE
254934-AE-2	DFS 2001-1 A-5		03/15/2009	SCHEDULED REDEMPTION		333,707	333,707	333,551	333,684		23		23		333,707				5,738	11/15/2022	1FE
995761-9B-1	DIRECTV HOLDINGS TERM B (4/05)		03/31/2009	SCHEDULED REDEMPTION		16,569	16,569	16,562	16,562		7		7		16,569					04/13/2013	2FE
25470#-AA-2	DISCOVERY COMM. HLDGS TERM B		03/31/2009	SCHEDULED REDEMPTION		21,884	21,884	21,679	21,708		176		176		21,884					05/14/2014	3
25467L-A#-3	DISCOVERY COMMUNICATIONS TERM LOAN A		03/31/2009	Various		625,000	625,000	624,179	581,701		43,299		43,299		625,000				545	10/31/2010	2
23311M-A*-8	DIVERSIFIED COLLECTION SERVICES TERM A		12/31/2008	SCHEDULED REDEMPTION		54,259	54,259	54,259	54,259						54,259				346	02/04/2011	5
23322B-EG-9	DLJCM 1999-CG1, A1B		01/01/2009	SCHEDULED REDEMPTION		72,840	72,840	79,309	72,840						72,840				392	03/10/2032	1FE
251563-CG-5	DMSI		03/01/2009	SCHEDULED REDEMPTION		127,029	127,029	123,317	123,399		3,630		3,630		127,029				1,729	09/25/2033	1FE
257561-9A-0	DOMTAR COPORATION TERM LOAN B		03/31/2009	SCHEDULED REDEMPTION		6,279	6,279	6,279	6,279						6,279					03/07/2014	3FE
995642-9B-3	DONNELLEY (R.H.) TERM B (9/04)		03/31/2009	SCHEDULED REDEMPTION		33,387	33,387	33,433	33,740		(353)		(353)		33,387				911	06/30/2011	4FE
23331A-BA-6	DR HORTON		03/17/2009	GREENWICH CAPITAL MARKETS, INC.		5,000,000	5,000,000	5,142,500	4,996,729		388		388		4,997,117		2,883	2,883	250,521	09/15/2010	3FE
26442C-AE-4	DUKE ENERGY CAROLINAS		01/15/2009	GREENWICH CAPITAL MARKETS, INC.		1,619,835	1,500,000	1,495,875	1,495,911		3		3		1,495,914		123,921	123,921	24,200	04/15/2038	1FE
263534-BN-8	E.I. DU PONT DE NEMOURS		01/21/2009	BARCLAYS BANK		5,107,550	5,000,000	4,969,050	4,981,235		215		215		4,981,450		126,100	126,100	58,229	04/30/2014	1FE
263534-BT-5	E.I. DU PONT DE NEMOURS		01/14/2009	BARCLAYS BANK		1,594,950	1,500,000	1,499,370	1,499,390		3		3		1,499,392		95,558	95,558	43,000	07/15/2018	1FE
27002#-AA-5	EAGLE TRUST (VASTAR RESOURCES INC. AS PA	R	03/03/2009	SCHEDULED REDEMPTION		1,129,577	1,129,577	1,126,182	1,126,985		2,592		2,592		1,129,577				21,349	12/03/2010	1
28140J-9A-0	EDUCATION MANAGEMENT LLC TERM LOAN C		03/31/2009	SCHEDULED REDEMPTION		14,738	14,738	14,516	14,555		182		182		14,738				210	06/01/2013	4FE
28148V-AA-3	EDUCATIONAL LOAN CO (ELC) - TRUST I - SE		02/17/2009	CALLED @ 100.00000000		400,000	400,000	400,000	400,000						400,000					08/01/2041	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)
28148V-AD-7	EDUCATIONAL LOAN CO (ELC) - TRUST I - SE		02/24/2009	CALLED @ 100.00000000		200,000	200,000	200,000	200,000						200,000				299	08/01/2041	1FE
991043-9A-0	EDWARDS (CAYMAN ISLANDS II) LIMITED FIRS	F	03/31/2009	SCHEDULED REDEMPTION		12,500	12,500	12,500	12,500						12,500					05/31/2014	4FE
281486-AA-8	EFSI - CA (EDFUS) STUDENT LOAN NOTES - T		03/11/2009	CALLED @ 100.00000000		900,000	900,000	900,000	900,000						900,000				4,320	06/01/2041	3FE
294751-DF-6	EQABS 2003-4, M1		03/01/2009	Various		123,675	123,675	122,796	323,801		1,486		1,486		123,675				2,014	10/25/2034	1FE
26884A-AH-6	ERP OPERATING LP		03/27/2009	WACHOVIA SECURITIES		8,100,000	10,000,000	10,830,900	10,573,022		(19,177)		(19,177)		10,553,845		(2,453,845)	(2,453,845)	307,253	04/13/2015	2FE
68242A-AA-0	F1211 2000-1211 A		02/03/2009	Various		4,633,694	4,492,155	4,381,603	4,484,468		999		999		4,485,467		148,227	148,227	53,083	04/11/2035	1FE
68242A-AC-6	F1211 2000-1211 B		02/03/2009	BANK OF AMERICA		10,320,313	10,000,000	9,680,600	9,963,306		4,459		4,459		9,967,765		352,548	352,548	118,326	04/11/2035	1FE
68242A-AF-9	F1211 2000-1211 E		02/03/2009	BANK OF AMERICA		4,128,125	4,000,000	3,700,680	3,979,047		4,512		4,512		3,983,559		144,566	144,566	47,331	04/11/2035	1FE
991968-9F-7	FAIRPOINT COMMUNICATIONS INC. NEW TERM B		03/31/2009	SCHEDULED REDEMPTION		4,168	4,168	3,777	3,789		380		380		4,168					03/31/2015	3FE
31959A-AA-1	FCHT 2005-1A, A		03/16/2009	SCHEDULED REDEMPTION		35,172	35,172	35,172	35,172						35,172				78	09/15/2022	1FE
33632*-UF-2	FEDERAL EXPR. N588FE/FIRST SEC BK SEC. N		01/15/2009	SCHEDULED REDEMPTION		170,067	170,067	170,067	169,987		80		80		170,067				7,151	01/15/2020	2
33632*-UK-1	FEDERAL EXPR. N596FE/FIRST SEC BK SEC. N		01/15/2009	SCHEDULED REDEMPTION		294,112	294,112	294,112	292,703		1,409		1,409		294,112				12,367	07/15/2020	2
313747-AG-2	FEDERAL REALTY		03/27/2009	CANTOR FITZGERALD		4,937,500	5,000,000	5,083,800	5,011,156		(2,974)		(2,974)		5,008,183		(70,683)	(70,683)	145,833	12/01/2009	2FE
31410H-AP-6	FEDERATED DEPT STORES		02/11/2009	TENDER OFFER		3,000,000	3,000,000	2,948,490	2,997,749		1,000		1,000		2,998,749		1,251	1,251	68,250	04/01/2009	2FE
990834-9A-3	FENIWAL, INC. INITIAL FIRST-LIEN TERM LOA		03/31/2009	SCHEDULED REDEMPTION		12,857	12,857	12,857	12,857						12,857				37	02/28/2014	4FE
32051D-B7-6	FHASI 2003-7 1A21		03/01/2009	SCHEDULED REDEMPTION		67,067	67,067	64,175	65,725		1,343		1,343		67,067				798	09/25/2033	1FE
35729P-JB-7	FHLT 2005-1 M1		03/25/2009	Various		516,838	516,838	516,152	658,499		645		645		516,838				1,126	06/25/2035	1FE
317350-BD-7	FINA 2004-2 M1		12/26/2008	VARIOUS		(624,331)	(624,331)	(625,111)							(624,331)					08/25/2034	1FE
991086-9A-9	FIRST DATA CORPORATION B-1 TERM LOAN FAC		03/31/2009	SCHEDULED REDEMPTION		22,500	22,500	21,693	21,777		723		723		22,500					09/24/2014	3FE
991086-9B-7	FIRST DATA CORPORATION B-2 TERM LOAN FAC		03/31/2009	SCHEDULED REDEMPTION		7,525	7,525	6,980	7,011		514		514		7,525					09/27/2014	3FE
341099-CH-0	FLORIDA POWER CORP		01/15/2009	GREENWICH CAPITAL MARKETS, INC.		1,676,385	1,500,000	1,498,020	1,498,050		1		1		1,498,051		178,334	178,334	33,338	09/15/2037	1FE
990159-9A-5	FLOWSERVE CORP. TERM B (8/05)		03/31/2009	SCHEDULED REDEMPTION		3,194	3,194	3,194	3,194						3,194				43	08/10/2012	3FE
34382#-AC-7	FLUID ENTERPRISES CORP. (HOMAX) 1ST LIEN		02/05/2009	SCHEDULED REDEMPTION		4,562	4,562	4,562	229						4,562				7,067	10/31/2012	5
36170V-AD-1	FORCE 2006-1A, B		03/27/2009	COHEN BROS & CO		480,000	12,000,000	11,735,309	11,790,462		6,459		6,459		11,796,921		(11,316,921)	(11,316,921)	168,000	09/27/2046	1FE
36170V-AE-9	FORCE 2006-1A, C		03/31/2009	Various		193,333	5,000,000	4,760,763	4,779,328						4,779,328		(4,585,995)	(4,585,995)		09/27/2046	1FE
990918-9B-2	FORD MOTOR COMPANY TERM LOAN		03/16/2009	SCHEDULED REDEMPTION		19,433	19,433	17,973	17,984		1,449		1,449		19,433				96,278	12/15/2013	5FE
61750G-AW-8	FORTUNA MANAGED SYNTHETIC CDO CL 2A	R	03/20/2009	DISTRIBUTION		116,111	116,111	116,111	116,111						116,111					12/20/2013	5FE
61750G-AS-7	FORTUNA MANAGED SYNTHETIC CDO CL 3-A	R	03/20/2009	DISTRIBUTION		66,611	66,611	66,611	66,611						66,611					12/20/2013	5FE
995101-9C-8	FREESCALE SEMICONDUCTOR, INC. TERM LOAN		03/02/2009	SCHEDULED REDEMPTION		114,992	114,992	115,179	115,176		(183)		(183)		114,992				121,444	12/01/2013	4FE
990398-9A-9	FRESENIUS MEDICAL CARE HOLDINGS TERM B		03/31/2009	Various		6,166	6,166	6,166	6,166						6,166				81	03/31/2013	2FE
30277#-AA-7	FSB HOLDINGS, INC. FIRST LIEN TERM LOAN		03/31/2009	SCHEDULED REDEMPTION		28,689	28,689	28,758	28,759		(70)		(70)		28,689				35	09/29/2013	4
337367-AC-0	FULBA 1998-C2, B		03/01/2009	SCHEDULED REDEMPTION		1,356,316	1,356,316	1,539,683	1,365,680		(9,365)		(9,365)		1,356,316				18,933	11/18/2035	1FE
33736X-AX-7	FUNBC 2000-C2, A2		02/04/2009	Various		12,044,779	11,970,180	13,367,138	12,358,565		(28,618)		(28,618)		12,329,947		(285,168)	(285,168)	162,709	10/15/2032	1FE
33736X-EH-8	FUNBC 2001-C4, 101I		12/01/2008	VARIOUS			174,916,319	8,833,590												12/12/2033	1FE
36158Y-FS-3	GECMC 2002-2A, A2		03/01/2009	SCHEDULED REDEMPTION		1,257,979	1,257,979	1,264,254	1,259,584		(1,605)		(1,605)		1,257,979				15,445	08/11/2036	1FE
990747-9A-7	GENERAC ACQUISITION CORP TERM LOAN		02/26/2009	SCHEDULED REDEMPTION		15,000	15,000	15,000	15,000						15,000				70	11/09/2013	4FE
36962G-G9-9	GENERAL ELEC CAP CORP		03/02/2009	MATURED		4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				16,943	03/02/2009	1FE
370425-RZ-5	GENL MOTORS ACCEPT CORP		12/31/2008	EXCHANGE		1,390,000	2,500,000	1,467,506	1,462,748						1,462,748		(72,748)	(72,748)	33,333	11/01/2031	5FE
370425-SL-5	GENL MOTORS ACCEPT CORP		12/31/2008	EXCHANGE		3,255,000	5,250,000	3,429,944	3,589,142						3,589,142		(334,142)	(334,142)	29,531	12/01/2014	5FE
990342-9A-7	GEORGIA-PACIFIC CORP. 1ST LIEN TERM B		03/31/2009	Various		(20,730)	33,238	41,267	41,264		92		92		41,356		(62,086)	(62,086)	463	12/20/2012	3FE
990342-9C-3	GEORGIA-PACIFIC CORPORATION ADDITIONAL T		03/31/2009	SCHEDULED REDEMPTION		12,575	12,575	11,969	11,963		612		612		12,575				175	12/20/2012	3FE
36170U-CA-7	G-FORCE 2005-RR2, B		02/05/2009	SALOMON SMITH BARNEY		500,000	10,000,000	10,099,500	10,060,725		(1,411)		(1,411)		10,059,313		(9,559,313)	(9,559,313)	106,049	12/25/2039	2FE
36170U-CB-5	G-FORCE 2005-RR2, C		02/05/2009	SALOMON SMITH BARNEY		240,403	7,397,000	7,470,608	7,397,000						7,397,000		(7,156,598)	(7,156,598)	80,628	12/25/2039	3FE
377372-AB-3	GLAXOSMITHKLINE CAP INC		03/06/2009	DEUTSCHE BANK SECURITIES		4,584,300	5,000,000	4,506,900	4,537,590		1,518		1,518		4,539,107		45,193	45,193	108,993	04/15/2034	1FE
377372-AE-7	GLAXOSMITHKLINE CAPITAL	F	02/25/2009	GOLDMAN, SACHS & CO.		1,620,315	1,500,000	1,495,410	1,495,443		9		9		1,495,452		124,863	124,863	28,422	05/15/2038	1FE
361849-QE-5	GMACC 2001-C1, A2		03/01/2009	SCHEDULED REDEMPTION		58,076	58,076	61,817	59,180		(1,104)		(1,104)		58,076				888	04/15/2034	1FE
361849-RB-0	GMACC 2001-C2, A2		03/01/2009	SCHEDULED REDEMPTION		43,951	43,951	49,865	45,894		(1,944)		(1,944)		43,951				736	04/15/2034	1FE
361849-M6-6	GMACC 2005-C1, A2		03/01/2009	SCHEDULED REDEMPTION		11,350	11,350	11,091	11,272		78		78		11,350				114	05/10/2043	1FE
990468-9A-0	GOLDEN GATE NATIONAL SENIOR CARE (BEVERL		03/31/2009	SCHEDULED REDEMPTION		289,921	289,921	289,921	289,921						289,921				832	03/14/2011	3FE
38141G-AZ-7	GOLDMAN SACHS GP		02/10/2009	GOLDMAN, SACHS & CO.		3,595,865	3,500,000	3,673,460	3,629,872		(7,112)		(7,112)		3,622,760		(26,895)	(26,895)	139,028	01/15/2011	1FE
38141G-AA-2	GOLDMAN SACHS GROUP		02/19/2009	JEFFERIES & COMPANY, INC.		3,019,500	3,000,000	3,184,648	3,017,794		(7,038)		(7,038)		3,010,756		8,744	8,744	54,863	05/15/2009	1FE
38141G-DK-7	GOLDMAN SACHS GROUP INC		01/20/2009	GOLDMAN, SACHS & CO.		6,505,590	7,000,000	6,731,550	6,809,793		2,259		2,259		6,812,052		(306,462)	(306,462)	173,639	07/15/2013	1FE
P7906#-AA-7	GOV'T OF TRINIDAD AND TOBAGO CTL LEASE 1	F	01/01/2009	SCHEDULED REDEMPTION		408,722	408,722	408,722	408,722						408,722				12,446	01/01/2023	2
36230*-AA-4	GPX INTERNATIONAL TIRE CORP. TERM B		03/31/2009	SCHEDULED REDEMPTION		7,500	7,500	7,528	7,558		(58)		(58)		7,500				40	03/31/2012	5
990929-9A-1	GRACEWAY PHARMACEUTICALS TERM B		03/31/2009	SCHEDULED REDEMPTION		355,852	355,852	337,395	337,955		17,897		17,897		355,852				3,744	05/03/2012	3FE
990925-9A-9	GRAHAM PACKAGING CO. B TERM LOAN		03/31/2009	SCHEDULED REDEMPTION		81,022	81,022	77,787	78,449		2,574		2,574		81,022				300	10/07/2011	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)
387328-A*-8	GRANITE CONSTRUCTION INC. SR. NTS.		03/15/2009	SCHEDULED REDEMPTION		2,444,444	2,444,444	2,444,444	2,444,444						2,444,444				79,933	03/15/2010	2
389914-9A-2	GREAT CANADIAN GAMING CO TRANCH B TERM L	A	02/13/2009	SCHEDULED REDEMPTION		2,500	2,500	2,500	2,500						2,500				23	02/14/2014	3FE
790654-C#-2	GREAT PLAINS / AQUILA INC (FORMER ST JOS		02/01/2009	SCHEDULED REDEMPTION		875,000	875,000	875,000	853,436		21,564		21,564		875,000				41,300	02/01/2021	2
33632*-PE-1	GREAT PLAINS / KANSAS CITY PWR & LT/FIRS		02/13/2009	SCHEDULED REDEMPTION		620,515	620,515	620,515	620,263		253		253		620,515				26,527	02/13/2014	2
39278*-AA-1	GREEN COUNTRY ENERGY LLC		02/10/2009	SCHEDULED REDEMPTION		164,577	164,577	164,577	164,577						164,577				2,967	02/10/2024	2FE
990820-9A-2	GREEN VALLEY RANCH GAMING, LLC 1ST LIEN		03/31/2009	SCHEDULED REDEMPTION		2,500	2,500	2,500	2,500						2,500				19	02/16/2014	4FE
990760-9A-0	GROSVENOR CAPITAL MANAGEMENT HOLDINGS LL		02/19/2009	SCHEDULED REDEMPTION		46,665	46,665	45,480	45,620		1,045		1,045		46,665				346	12/05/2013	3FE
P4739#-AA-7	GRUPO KUO (F.K.A. DESC) / GIRSA IFC TERM	F	03/15/2009	SCHEDULED REDEMPTION		607,143	607,143	620,592	608,813		(1,670)		(1,670)		607,143				31,769	09/15/2009	3
362437-AG-0	GSAMP 2006-HE5 M2		03/27/2009	DISTRIBUTION		37,236	37,236	37,236							37,236					08/25/2036	4FE
36245E-AG-3	GSAMP 2006-HE7 M2		03/27/2009	DISTRIBUTION		21,708	21,708	21,708							21,708					10/25/2046	3FE
36244M-AA-9	GSAMP 2006-S4, A1		03/25/2009	SCHEDULED REDEMPTION		235,939	235,939	235,939	235,939						235,939				208	05/25/2036	5FE
36228C-SG-9	GSMS 2004-C1, A2		03/01/2009	SCHEDULED REDEMPTION		1,817,379	1,817,379	1,826,389	1,819,903		(2,524)		(2,524)		1,817,379				19,623	10/10/2028	1FE
40281@-AA-2	GUN HILL ROAD II LLC DRAW 1		03/16/2009	DIRECT		3,317,951	3,317,951	3,317,951	3,317,951						3,317,951				51,229	03/02/2014	5Z
40431K-AG-5	HALO 2007-WF1 M1		03/27/2009	DISTRIBUTION		25,957	25,957	25,957							25,957					12/25/2036	6FE
40431K-AH-3	HALO 2007-WF1 M2		03/27/2009	DISTRIBUTION		39,257	39,257	39,257							39,257					12/25/2036	6FE
43812Q-AC-4	HAROT 2006-2, A3		03/21/2009	SCHEDULED REDEMPTION		1,799,169	1,799,169	1,798,926	1,799,091		78		78		1,799,169				21,108	07/21/2010	1FE
40430F-AG-7	HASC 2007-HE1 M2		03/27/2009	DISTRIBUTION		33,069	33,069	33,069	33,069						33,069					01/25/2037	5FE
44328F-AD-1	HAT 2005-1 A4		03/17/2009	SCHEDULED REDEMPTION		910,571	910,571	911,851	911,203		(632)		(632)		910,571				8,923	06/18/2012	1FE
990888-9A-9	HAWKER BEECHCRAFT, INC. TERM LOAN		03/31/2009	SCHEDULED REDEMPTION		13,830	13,830	13,830	13,830						13,830					03/26/2014	4FE
197677-9B-5	HCA, INC. TRANCHE A TERM LOAN		02/27/2009	SCHEDULED REDEMPTION		202,285	202,285	202,698	202,626		(341)		(341)		202,285				24	11/17/2012	3FE
197677-9A-7	HCA, INC. TRANCHE B TERM LOAN		02/27/2009	SCHEDULED REDEMPTION		347,846	347,846	347,846	347,846						347,846				51	11/17/2013	3FE
437863-AA-1	HCC 2006-1, A		03/01/2009	SCHEDULED REDEMPTION		164,492	164,492	165,822	165,590		(1,098)		(1,098)		164,492				1,764	11/11/2038	3FE
43786Y-AA-3	HCC 2007-1A, A		03/01/2009	SCHEDULED REDEMPTION		77,202	77,202	77,102	77,114		87		87		77,202				1,065	06/11/2039	3FE
40450#-AA-5	HD SUPPLY / HUGHES SUPPLY / MIAMI CTL, D		03/10/2009	SCHEDULED REDEMPTION		28,524	28,524	28,524			28,524		28,524		28,524				372	02/10/2024	4
990822-9A-8	HEALTH MANAGEMENT ASSOCIATES, INC. TERM		03/31/2009	SCHEDULED REDEMPTION		55,235	55,235	55,235	55,235						55,235				445	02/28/2014	4FE
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
42342@-AA-5	HELM FINANCIAL CORP TERM B (7/05)		03/31/2009	SCHEDULED REDEMPTION		9,653	9,653	9,653	9,653						9,653				13	07/08/2011	4
225470-QV-8	HEMT 2005-5, A1A		03/25/2009	Various		267,193	267,193	267,193			411,369		411,369		267,193				934	04/25/2036	2FE
225470-XH-1	HEMT 2006-1, A-1B		03/25/2009	SCHEDULED REDEMPTION		95,224	95,224	95,224	95,224						95,224				121	05/25/2036	1FE
225470-W5-8	HEMT 2006-2, 2A1		03/31/2009	Various		399,900	391,156	393,803	377,496		22,654		22,654		399,900					07/25/2036	5FE
42805R-AD-1	HERTZ 2004-1, A4		03/25/2009	SCHEDULED REDEMPTION		10,000,000	10,000,000	9,728,647	9,993,516		6,484		6,484		10,000,000				71,778	05/25/2010	2FE
990289-9C-6	HERTZ CORPORATION TERM B		03/31/2009	SCHEDULED REDEMPTION		7,624	7,624	7,686	7,659		(36)		(36)		7,624					12/21/2012	3FE
428236-AG-8	HEWLETT-PACKARD CO		01/08/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		8,683,600	8,000,000	7,996,400	7,998,473		13		13		7,998,486		685,114	685,114	277,333	07/01/2012	1FE
428236-AM-5	HEWLETT-PACKARD CO		03/17/2009	WACHOVIA SECURITIES		3,532,060	3,500,000	3,489,290	3,490,858		196		196		3,491,054		41,006	41,006	104,475	03/01/2017	1FE
428236-AS-2	HEWLETT-PACKARD CO		01/07/2009	GOLDMAN, SACHS & CO.		3,668,980	3,500,000	3,497,620	3,497,772		6		6		3,497,778		171,202	171,202	70,049	03/01/2018	1FE
990528-9A-1	HEXION SPECIALTY CHEMICALS, INC. TERM C-		01/02/2009	SCHEDULED REDEMPTION		8,106	8,106	8,106	8,106						8,106				130	05/05/2013	4FE
990528-9B-9	HEXION SPECIALTY CHEMICALS, INC. TERM C-		03/31/2009	SCHEDULED REDEMPTION		1,761	1,761	1,761	1,761						1,761				27	05/05/2013	4FE
441917-BA-8	HFCHC 2004-1, M		03/20/2009	SCHEDULED REDEMPTION		17,771	17,771	17,771	17,771						17,771				38	09/20/2033	1FE
40430G-AB-6	HFCHC 2005-1, M		03/20/2009	Various		113,088	113,088	113,088	225,541						113,088				970	01/20/2034	1FE
40431F-AD-3	HFCHC 2007-1 A1V		03/20/2009	SCHEDULED REDEMPTION		135,507	135,507	135,507	135,507						135,507				159	03/20/2036	1FE
40431M-AD-8	HFCHC 2007-2 A1V		03/20/2009	SCHEDULED REDEMPTION		1,378,965	1,378,965	1,378,965	1,378,965						1,378,965				1,574	07/20/2036	1FE
42332Q-AB-9	HFCMC 1999-PH1, A2		03/01/2009	SCHEDULED REDEMPTION		122,650	122,650	135,890	122,782		(132)		(132)		122,650				1,073	05/15/2031	1FE
88653P-AA-7	HIMCO 2007-1 CL B SYNTHETIC CDO		03/20/2009	DISTRIBUTION		364,151	364,151	30,000	30,000						30,000		334,151	334,151		12/20/2014	1FE
43718U-AA-4	HLMLT 2006-1, A1		03/16/2009	SCHEDULED REDEMPTION		446,229	446,229	446,229	446,229						446,229				743	02/15/2037	1FE
437076-AS-1	HOME DEPOT INC		01/15/2009	J. P. MORGAN SECURITIES, INC.		800,970	1,000,000	702,213	703,602		145		145		703,747		97,223	97,223	5,712	12/16/2036	2FE
44108P-AP-8	HOST MARRIOTT POOL TRUST		02/04/2009	BANK OF AMERICA		5,050,196	5,000,000	4,900,835	4,991,909		1,438		1,438		4,993,348		56,848	56,848	68,944	08/03/2015	1FE
441812-JW-5	HOUSEHOLD FINANCE CO		02/05/2009	HSBC SECURITIES, INC.		8,028,320	8,000,000	7,823,980	7,937,614		2,215		2,215		7,939,829		88,491	88,491	162,917	10/15/2011	1FE
991022-9A-4	HUB INTERNATIONAL HOLDINGS (6/07) DELAYE		03/31/2009	SCHEDULED REDEMPTION		915	915	915	915						915				15	06/13/2014	4FE
991022-9B-2	HUB INTL. (US SUB) TERM B		03/31/2009	SCHEDULED REDEMPTION		4,085	4,085	4,085	4,085						4,085					06/13/2014	4FE
990938-9A-2	HUISH DETERGENTS INC. 1ST LIEN TRANCAHE		03/31/2009	SCHEDULED REDEMPTION		5,000	5,000	5,000	5,000						5,000					04/26/2014	4FE
990158-9A-7	HUNTSMAN INTERNATIONAL LLC TERM LOAN		03/31/2009	SCHEDULED REDEMPTION		53,733	53,733	53,733	53,733						53,733					04/19/2014	3FE
41161P-CX-9	HVMLT 2004-1 1A		02/19/2009	SCHEDULED REDEMPTION		1,319	1,319	1,320	1,320						1,319				2	04/19/2034	1FE
41161P-HD-8	HVMLT 2004-8 2A4B		03/19/2009	SCHEDULED REDEMPTION		37,184	37,184	37,210	37,184						37,184				77	11/19/2034	3FE
94978#-AJ-6	HY-VEE INC 7.42% SR SECD NTS (CTL)		03/05/2009	SCHEDULED REDEMPTION		109,780	109,780	109,780	109,780						109,780				1,812	10/05/2021	1
055443-AA-3	ICA PANAMA, S.A. SEN NOTES DUE 2025	F	02/25/2009	SCHEDULED REDEMPTION		87,095	87,095	87,095	87,095						87,095				1,513	05/25/2025	2FE
990347-9C-2	INEOS US FINANCE LLC TERM A4 (USD)		12/31/2008	SCHEDULED REDEMPTION		203,109	203,109	203,109	203,109						203,109				3,240	12/16/2012	4FE
990347-9A-6	INEOS US FINANCE LLC TERM B2 (USD)		12/31/2008	SCHEDULED REDEMPTION		30,941	30,941	30,855	30,859		82		82		30,941				500	12/16/2013	4FE

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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)
990347-9B-4	INEOS US FINANCE LLC TERM C2 (USD)		12/31/2008	SCHEDULED REDEMPTION		30,934	30,934	30,848	30,851		84		84		30,934				541	12/16/2014	4FE
990356-9A-7	INFOUSA INC. TERM B (2/06)		03/31/2009	SCHEDULED REDEMPTION		1,324,481	1,324,481	1,324,481	1,324,481						1,324,481				30,987	02/14/2012	3FE
990356-9B-5	INFOUSA INC. TERM B (2/07 ADD-ON)		03/31/2009	SCHEDULED REDEMPTION		642,172	642,172	642,172	642,172						642,172				15,024	02/14/2012	3FE
45683#-AB-1	INFRASTRUX GROUP, INC. TERM LOAN		12/31/2008	SCHEDULED REDEMPTION		11,205	11,205	11,066	11,051		150		150		11,205				17,312	11/03/2012	5
459902-AP-7	INTL GAME TECHNOLOGY 2.600000% 12/15/203		02/06/2009	MCMAHAN SECURITIES CO LP		1,286,906	1,325,000	1,278,297	1,279,226		121		121		1,279,347		7,559	7,559	5,359	12/15/2036	2FE
G4916#-AA-2	INVESTCORP CAPITAL LTD SENIOR NOTES DUE		03/31/2009	VARIOUS		(219,567)	219,567	219,567									(219,567)	(219,567)		05/24/2009	1Z
990329-9A-4	INVISTA TERM B-1 (1/06)		02/06/2009	Various		2,467,350	2,467,350	2,467,350	2,467,350						2,467,350				21,526	04/29/2011	3FE
990329-9B-2	INVISTA TERM B-2 (1/06)		02/06/2009	Various		722,465	722,465	722,465	722,465						722,465				6,303	04/29/2011	3FE
46361@-AF-1	IRVINE COMPANY 5.59% SR NTS		02/25/2009	PRINCIPAL PAYMENT		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				201,861	10/15/2012	1
464187-DJ-9	IRWHE 2005-C, 2A1		03/25/2009	Various		244,352	244,352	244,352	261,530						244,352				428	04/25/2030	1FE
464592-9D-8	ISLE OF CAPRI CASINOS, INC. DELAYED DRAW		03/31/2009	SCHEDULED REDEMPTION		52,700	52,700	52,700	52,700						52,700					11/30/2013	4FE
464592-9F-3	ISLE OF CAPRI CASINOS, INC. DELAYED DRAW		03/31/2009	SCHEDULED REDEMPTION		69,960	69,960	69,960	69,960						69,960				1,007	11/30/2013	4FE
464592-9E-6	ISLE OF CAPRI CASINOS, INC. TERM LOAN B		03/31/2009	SCHEDULED REDEMPTION		174,899	174,899	174,899	174,899						174,899				2,464	11/25/2013	4FE
990382-9B-1	ISP CHEMCO INC NEW TERM LOAN		03/31/2009	SCHEDULED REDEMPTION		20,000	20,000	20,000	20,000						20,000				2,212	06/04/2014	3FE
45071K-AR-5	IXIS 2005-HE1 M1		03/25/2009	SCHEDULED REDEMPTION		828,314	828,314	828,314	828,314						828,314				1,401	06/25/2035	1FE
46602W-AB-0	IXIS 2006-HE2, A2		03/25/2009	SCHEDULED REDEMPTION		1,597,483	1,597,483	1,597,545	1,597,483						1,597,483				1,880	08/25/2036	1FE
94978#-CA-3	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR		01/02/2009	SCHEDULED REDEMPTION		175,313	175,313	175,313	175,313						175,313				5,443	01/02/2020	2
94978#-CB-1	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR		01/02/2009	SCHEDULED REDEMPTION		173,977	173,977	173,977	173,977						173,977				5,402	01/02/2020	2
471171-C*-7	JASON INC. TERM LOAN		03/27/2009	SCHEDULED REDEMPTION		25,000	25,000	24,737	24,737		263		263		25,000					04/30/2010	5
47580*-AQ-2	JELD-WEN, INC SR NOTES DUE 2013 (2003 TR		02/09/2009	DISTRIBUTION		224,700	224,700	224,700	224,700						224,700					08/07/2013	4
47580*-AU-3	JELD-WEN, INC. (2006 TRANSACTION) 2012 (		03/28/2009	DISTRIBUTION		1,791,000	1,791,000	1,791,000	1,791,000						1,791,000					09/28/2012	4
46614K-AC-0	JER 2005-1, C		03/26/2009	FIELDSTONE CAPITAL		237,000	7,900,000	7,900,000	7,900,000						7,900,000		(7,663,000)	(7,663,000)	150,232	11/20/2043	3FE
46614K-AD-8	JER 2005-1, D		03/26/2009	FIELDSTONE CAPITAL		202,500	6,750,000	6,701,400	6,601,508						6,601,508		(6,399,008)	(6,399,008)	144,900	11/20/2043	4FE
24422E-PY-9	JOHN DEERE CAPITAL CORP		03/16/2009	MATURED		3,000,000	3,000,000	2,997,480	2,999,824		176		176		3,000,000				73,125	03/16/2009	1FE
990410-9B-0	JOHN MANEELY COMPANY TERM LOAN		01/02/2009	SCHEDULED REDEMPTION		15,052	15,052	14,767	14,774		278		278		15,052				140	12/08/2013	4FE
46628G-AF-6	JPALT		03/01/2009	SCHEDULED REDEMPTION		327,227	327,227	328,991	328,760		(1,533)		(1,533)		327,227				3,967	05/25/2036	1FE
46625M-AC-3	JPMCC 2001-CIBC, A3		03/01/2009	SCHEDULED REDEMPTION		84,659	84,659	94,702	87,452		(2,793)		(2,793)		84,659				1,170	03/15/2033	1FE
46625M-GV-5	JPMCC 2001-CIBC3, X2		12/01/2008	VARIOUS			181,494,000	6,927,849												11/15/2035	1FE
46625M-LR-8	JPMCC 2002-C1, A2		03/01/2009	SCHEDULED REDEMPTION		75,740	75,740	75,929	75,786		(45)		(45)		75,740				840	07/12/2037	1FE
990492-9A-0	KANSAS CITY SOUTHERN RAILWAY CO. TERM B		03/31/2009	SCHEDULED REDEMPTION		17,025	17,025	17,025	17,025						17,025					04/28/2013	3FE
48600P-AA-5	KATONAH IV LTD CLASS A FLOAT. RATE		03/23/2009	SCHEDULED REDEMPTION		417,349	417,349	415,638	416,620		729		729		417,349				2,189	02/20/2015	1FE
490562-AE-5	KENT 2006-2X, B		02/16/2009	DISTRIBUTION		79,992											79,992	79,992		05/08/2046	6FE
990813-9A-7	KGEN LLC 1ST LIEN TERM LOAN		03/31/2009	SCHEDULED REDEMPTION		3,125	3,125	3,125	3,125						3,125				44	02/08/2014	4FE
49446Q-BE-0	KIMCO REALTY CORP		03/27/2009	DEUTSCHE BANK SECURITIES		7,787,500	10,000,000	10,000,000	9,987,450		1,314		1,314		9,988,764		(2,201,264)	(2,201,264)		02/22/2011	2FE
00868P-AA-3	KONINKLIJKE AHOLD	R	01/02/2009	SCHEDULED REDEMPTION		342,416	342,416	358,500	355,385		(12,968)		(12,968)		342,416				14,758	01/02/2025	2FE
50075N-AR-5	KRAFT FOODS INC		01/07/2009	GOLDMAN, SACHS & CO.		5,023,650	5,000,000	4,939,500	4,940,364		20		20		4,940,384		83,266	83,266	146,806	08/11/2037	2FE
50076#-9A-0	KRANSON INDS. INC. TERM LOAN		12/31/2008	SCHEDULED REDEMPTION		5,743	5,743	5,712	5,712		31		31		5,743				(10)	07/31/2013	4FE
501044-BX-8	KROGER CO		03/02/2009	ROYAL BANK OF SCOTLAND PLC		2,078,000	2,000,000	1,987,474	1,998,053		309		309		1,998,361		79,639	79,639	95,706	02/01/2010	2FE
501044-CG-4	KROGER CO.		01/22/2009	GOLDMAN, SACHS & CO.		3,052,500	3,000,000	3,012,705	3,011,548		(73)		(73)		3,011,474		41,026	41,026	86,400	08/15/2017	2FE
502413-AJ-6	L-3 COMMUNICATIONS CORP		01/05/2009	BARCLAYS BANK		2,786,000	2,800,000	2,779,000	2,784,319		78		78		2,784,397		1,603	1,603	13,640	06/15/2012	3FE
502413-AL-1	L-3 COMMUNICATIONS CORP		02/11/2009	BARCLAYS BANK		1,627,750	1,700,000	1,564,000	1,590,955		2,594		2,594		1,593,549		34,201	34,201	61,318	07/15/2013	3FE
990854-9C-7	LANDSOURCE HOLDING CO TERM LOAN DIP CRED		01/02/2009	VARIOUS		332,138	332,138	332,138	332,138						332,138					05/31/2009	1Z
991974-9B-4	LANGUAGE LINE INC TERM B		03/31/2009	SCHEDULED REDEMPTION		89,362	89,362	89,362	89,362						89,362					06/11/2011	3FE
990954-9B-7	LAS VEGAS SANDS LLC DELAYED DRAW TERM LO		03/31/2009	SCHEDULED REDEMPTION		2,000	2,000	2,000	2,000						2,000					05/23/2014	4FE
990954-9A-9	LAS VEGAS SANDS LLC TRANCHE B TERM LOAN		03/31/2009	SCHEDULED REDEMPTION		8,000	8,000	8,000	8,000						8,000					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
52521T-AY-3	LBFRC 2006-LLFA, H		02/23/2009	DISTRIBUTION		15,065	15,065	15,065	15,065						15,065					09/15/2021	1FE
52521T-BC-0	LBFRC 2006-LLFA, K		02/23/2009	DISTRIBUTION		18,977	18,977	18,977	18,977						18,977					09/15/2021	2FE
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
52108H-AT-1	LBUBS 2000-C3		03/11/2009	SCHEDULED REDEMPTION		63,884	63,884	72,988	65,430		(1,546)		(1,546)		63,884				1,210	05/15/2025	1FE
52108H-CB-8	LBUBS 2000-C5, A2		03/11/2009	SCHEDULED REDEMPTION		167,788	167,788	181,639	172,279		(4,490)		(4,490)		167,788				2,110	12/15/2026	1FE
521615-AA-2	LEA POWER PARTNERS 2033		03/15/2009	Various		12,383,612	15,043,809	15,039,193	15,039,217		4,592		4,592		15,043,809		(2,660,197)	(2,660,197)	253,444	06/15/2033	2FE
12495*-AA-5	LEE MEMORIAL 2 (2007 CTL TRANSACTION) 20		03/10/2009	SCHEDULED REDEMPTION		797	797	975			(177)		(177)		797				4	01/10/2034	1Z
12484@-AA-6	LEE MEMORIAL CTL (2006 TRANSACTION)		03/15/2009	SCHEDULED REDEMPTION		4,813	4,813	4,813	4,813						4,813				65	08/15/2033	1Z
22538#-AA-9	LEHIGH VALLEY HOSPITAL LEASE-BACKED PASS		03/05/2009	SCHEDULED REDEMPTION		7,035	7,035	7,035	7,035						7,035				88	02/05/2027	1

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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)
991145-9A-3	LENDER PROCESSING SERVICES, INC. TERM LO		03/31/2009	SCHEDULED REDEMPTION		2,500	2,500	2,477	2,477		23		23		2,500					07/02/2014	2FE
526057-AB-0	LENNAR CORP		03/01/2009	MATURED		3,550,000	3,550,000	3,378,464	3,543,555		6,445		6,445		3,550,000				135,344	03/01/2009	3FE
991096-9A-8	LIBERTY ELECTRIC POWER LLC TERM LOAN		03/31/2009	SCHEDULED REDEMPTION		4,683	4,683	4,638	4,639		44		44		4,683					11/02/2014	3FE
539830-AR-0	LOCKHEED MARTIN CORP		02/26/2009	CITIBANK		5,104,450	5,000,000	5,250,405	3,643,645		2,044		2,044		3,645,689		1,458,761	1,458,761	155,458	09/01/2036	1FE
990893-9A-9	LODGENET ENTERTAINMENT CORP. TERM LOAN		03/31/2009	SCHEDULED REDEMPTION		26,240	26,240	26,240	26,240						26,240				227	04/04/2014	4FE
50243Q-A*-5	LVI SERVICES INC. TERM B		03/31/2009	Various		4,696	4,696	4,696	4,684		12		12		4,696				1,358	11/16/2011	4
52523K-AL-8	LXS 2006-17, WF62		03/27/2009	DISTRIBUTION		73,935	73,935	73,935	73,935						73,935					11/25/2036	5FE
57643L-BY-1	MABS 2003-WMC2 M1		03/25/2009	SCHEDULED REDEMPTION		1,813,751	1,813,751	1,813,751	1,813,751						1,813,751				6,341	08/25/2033	1FE
57643L-KJ-4	MABS 2005-HE2, A3		03/25/2009	SCHEDULED REDEMPTION		299,803	299,803	299,803	299,803						299,803				468	10/25/2035	1FE
55438@-AB-0	MACERICH PARTNERSHIP TERM LOAN #B7		01/30/2009	SCHEDULED REDEMPTION		15,625	15,625	15,644	15,644		(19)		(19)		15,625				6,198	04/25/2010	3
576434-QD-9	MALT 2004-4 7A1		03/01/2009	SCHEDULED REDEMPTION		400,136	400,136	415,704	412,537		(12,401)		(12,401)		400,136				5,609	05/25/2034	1FE
990006-9A-8	MAPCO EXPRESS TERM B		03/31/2009	Various		477,181	477,181	477,181	528,209		(51,028)		(51,028)		477,181				24,422	04/28/2011	4FE
576433-UF-1	MARM 2004-13 3A1		03/01/2009	SCHEDULED REDEMPTION		565,943	565,943	547,284	547,861		18,082		18,082		565,943				4,773	11/21/2034	1FE
576436-AS-8	MARP 2005-1 1A2		03/01/2009	SCHEDULED REDEMPTION		106,337	106,337	110,345	110,206		(3,869)		(3,869)		106,337				1,472	08/25/2034	1FE
576430-BM-6	MARP 2006-1 1A2		03/01/2009	SCHEDULED REDEMPTION		623,823	623,823	648,727	647,354		(23,530)		(23,530)		623,823				9,366	07/25/2035	1FE
5525V0-AJ-5	MARSHALL & ILSLEY CORP		02/18/2009	SCHEDULED REDEMPTION		1,818,182	1,818,182	1,818,073	1,818,167		14		14		1,818,182				26,364	08/18/2009	1FE
55265K-YV-5	MASTR 2003-6 6A7		03/01/2009	SCHEDULED REDEMPTION		432,703	432,703	413,481	422,153		10,550		10,550		432,703				5,333	07/25/2033	1FE
57643M-EE-0	MASTR 2004-8 1A1		03/01/2009	SCHEDULED REDEMPTION		877,167	877,167	866,545	868,171		8,996		8,996		877,167				9,374	08/25/2019	1FE
5526E2-AB-5	MBNA AMERICA BANK NA		01/29/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		4,990,000	5,000,000	4,967,650	4,986,338		317		317		4,986,655		3,345	3,345	44,167	06/15/2012	1FE
995961-9D-3	MCC IOWA LLC (MEDIACOM BROADBAND GROUP)		03/31/2009	SCHEDULED REDEMPTION		2,500	2,500	2,453	2,453		47		47		2,500					01/03/2016	3FE
990812-9A-9	MCJUNKIN CORPORATION TERM LOAN		03/31/2009	SCHEDULED REDEMPTION		2,500	2,500	2,500	2,500						2,500				29	01/31/2014	4FE
58186*-AB-0	MCLANE CO INC SER B 1ST MTG		03/06/2009	SCHEDULED REDEMPTION		535,793	535,793	535,793	534,631		1,162		1,162		535,793				24,727	03/06/2010	1
995961-9B-7	MEDIACOM LLC GROUP TERM B (10/04)		03/31/2009	SCHEDULED REDEMPTION		12,344	12,344	12,344	12,344						12,344					03/31/2013	3FE
995961-9C-5	MEDICOM BROADBAND (IOWA) TERM LOAN D-1		03/31/2009	SCHEDULED REDEMPTION		14,591	14,591	14,591	14,591						14,591					01/31/2015	3FE
88580*-AE-3	MEIJER /THRIFTY FINDLAY SER E MTG NT		03/01/2009	Various		2,955,660	2,955,659	2,955,659	2,955,659						2,955,659				183,565	03/01/2014	2
58528#-BB-2	MEIJER INC SR SECURED NOTES		01/01/2009	SCHEDULED REDEMPTION		298,323	298,323	309,304	299,185		(862)		(862)		298,323				11,843	07/01/2013	2
38214*-AE-2	MEIJER/GOOD WILL CO SER E MTG NTS		03/01/2009	Various		2,812,682	2,812,682	2,812,682	2,838,370		(3,100)		(3,100)		2,835,270		(22,588)	(22,588)	174,685	03/01/2014	2
59023F-AB-1	MERRILL LYNCH MORTGAGE INVESTO		02/26/2009	DISTRIBUTION		9,863	9,863	9,863							9,863					10/25/2037	5FE
991100-9A-8	METAVANTE CORPORATION TERM LOAN B		02/02/2009	SCHEDULED REDEMPTION		15,645	15,645	15,147	15,197		448		448		15,645				195	11/01/2014	3FE
59175@-9C-9	METOKOTE CORP. FIRST LIEN (5/05)		03/20/2009	SCHEDULED REDEMPTION		314,350	314,350	312,678	312,632		1,718		1,718		314,350				3,980	11/27/2011	4FE
59170@-AC-2	METRO-GOLDWYN-MAYER INC. TERM LOAN B-1		01/30/2009	Various		2,817,050	6,370,290	2,393,327	2,458,485		(26,098)		(26,098)		2,407,863		409,187	409,187		04/08/2012	4
593171-AS-0	MEZZ 2004-C2, A		03/01/2009	SCHEDULED REDEMPTION		23,585	23,585	23,515	23,538		47		47		23,585				310	10/15/2040	1FE
59317A-AA-9	MEZZ 2006-C4 A		03/01/2009	SCHEDULED REDEMPTION		597,369	597,369	597,357			597,369		597,369		597,369				10,863	09/15/2016	1FE
593171-BJ-9	MEZZCAP 2005-C3, A		02/01/2009	SCHEDULED REDEMPTION		9,072	9,072	9,072	9,072						9,072				101	09/11/2015	1FE
61913P-AG-7	MHL 2004-2 A1		03/25/2009	SCHEDULED REDEMPTION		548,425	548,425	549,625	548,825		(399)		(399)		548,425				965	12/25/2034	1FE
61913P-AQ-5	MHL 2005-1 1A2		03/25/2009	SCHEDULED REDEMPTION		136,725	136,725	136,725	136,725						136,725				257	02/25/2035	1FE
61913P-AS-1	MHL 2005-1 1M1		03/25/2009	SCHEDULED REDEMPTION		341,814	341,814	341,814	341,814						341,814				712	02/25/2035	1FE
61915R-AK-2	MHL 2005-3 A1		03/25/2009	SCHEDULED REDEMPTION		809,492	809,492	809,492	809,492						809,492				1,316	08/25/2035	1FE
594087-9B-6	MICHAELS STORES INC. REPLACEMENT LOAN (		01/30/2009	SCHEDULED REDEMPTION		10,050	10,050	10,050	10,050						10,050				1,836	10/31/2013	4FE
59562H-AH-1	MIDAMERICAN FUNDING LLC 144A		03/01/2009	MATURED		9,500,000	9,500,000	9,477,450	9,499,334		666		666		9,500,000				301,103	03/01/2009	1FE
598326-AA-4	MIDWEST ISO 8.75% SR NTS		01/20/2009	MERRILL LYNCH CAPITAL MARKETS		16,312,500	15,000,000	14,928,750	15,154,447		(2,868)		(2,868)		15,151,579		1,160,921	1,160,921	204,167	06/01/2012	1FE
60467M-AA-9	MIRANT MID-ATLAN		02/25/2009	BROADPOINT FINANCIAL		1,660,634	1,690,213	1,566,258	1,633,472		4,473		4,473		1,637,946		22,689	22,689	98,245	06/30/2012	3FE
990317-9A-9	MIRANT NORTH AMERICA, LLC TERM B		03/31/2009	SCHEDULED REDEMPTION		108,476	108,476	108,476	108,476						108,476					01/03/2013	3FE
59020U-SJ-5	MLMI 2005-A2 A2		03/01/2009	SCHEDULED REDEMPTION		422,651	422,651	412,762	413,571		9,080		9,080		422,651				4,090	02/25/2035	1FE
59020U-3B-9	MLMI 2006-HE1, A-2B		03/25/2009	SCHEDULED REDEMPTION		2,158,143	2,158,143	2,158,143	2,158,143						2,158,143				2,657	12/25/2036	1FE
55309N-AA-9	MM COMMUNITY FUNDING, LTD. CLASS A FLOAT		02/02/2009	SCHEDULED REDEMPTION		9,778	9,778	9,778	9,778						9,778				207	08/01/2031	1FE
61744@-AF-8	MORGAN CRUCIBLE / MORGANITE INDUSTRIES	R	03/06/2009	SCHEDULED REDEMPTION		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				124,600	03/06/2010	2
61688A-AX-6	MORGAN JP & CO INC		01/15/2009	MATURED		3,000,000	3,000,000	3,067,590	3,000,438		(438)		(438)		3,000,000				90,000	01/15/2009	1FE
61790R-AG-1	MORGAN STANLEY MTG TR 30 SER 30 CL 6		03/01/2009	SCHEDULED REDEMPTION		5,925	5,925	5,216	5,925						5,925				124	12/01/2018	1FE
617734-AC-2	MORONGO BAND OF MISSION INDIANS 6.9% 03/		03/01/2009	SCHEDULED REDEMPTION		900,000	900,000	900,000	900,000						900,000				31,050	03/01/2018	2
96122#-AA-5	MOTIVA ENT. LLC (ASHBURN VA) CTL SERIES		03/05/2009	SCHEDULED REDEMPTION		30,962	30,962	29,616	29,879		1,082		1,082		30,962				368	01/05/2025	1
04854*-AA-7	MOTOROLA/ AFI PH 1B SEC LSE NTS		03/01/2009	SCHEDULED REDEMPTION		18,505	18,505	18,721	18,648		(143)		(143)		18,505				277	02/01/2015	2
04853#-AA-4	MOTOROLA/AFG PH 1A SEC LSE NTS		03/01/2009	SCHEDULED REDEMPTION		109,161	109,161	98,284	102,885		6,276		6,276		109,161				1,608	10/01/2014	2
61746R-EJ-6	MSAC 2003-HE3 M2		03/25/2009	SCHEDULED REDEMPTION		462,128	462,128	467,095	462,396		(268)		(268)		462,128				2,318	10/25/2033	1FE
61746R-GT-2	MSAC 2004-WMC1 M2		03/25/2009	Various		502,492	502,492	505,946	702,574		(2,986)		(2,986)		502,492				7,932	06/25/2034	1FE
61755E-AB-4	MSAC 2007-NC4 A2A		03/25/2009	SCHEDULED REDEMPTION		216,982	216,982	216,982	216,982						216,982				234	05/25/2037	2FE
61745M-NE-9	MSC 1999-CAM1, A4		01/01/2009	SCHEDULED REDEMPTION		123,758	123,758	146,368	125,107		(1,348)		(1,348)		123,758				724	03/15/2032	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)
991092-9A-7	MSCI INC. TERM LOAN B		02/27/2009	SCHEDULED REDEMPTION		2,500	2,500	2,489	2,489		11		11		2,500				11,752	11/20/2014	3FE
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-JJ-0	MSDWC 2001-IQA, A3		03/01/2009	SCHEDULED REDEMPTION		65,234	65,234	68,192	65,683		(449)		(449)		65,234				918	12/18/2032	1FE
61746W-GB-0	MSDWC 2001-TOP1, A4		02/04/2009	Various		9,385,310	9,370,756	10,519,406	9,881,394		(33,966)		(33,966)		9,847,428		(462,118)	(462,118)	169,512	02/15/2033	1FE
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
61746W-MV-9	MSDWC 2002-HQ, A3		03/01/2009	SCHEDULED REDEMPTION		328,147	328,147	362,941	341,042		(12,895)		(12,895)		328,147				6,157	04/15/2034	1FE
61744C-YM-2	MSHEL 2006-2, A2		01/26/2009	SCHEDULED REDEMPTION		521,245	521,245	521,266	521,245						521,245				261	02/25/2036	1FE
61749Q-AC-4	MSIX 2006-1, A2		03/25/2009	SCHEDULED REDEMPTION		689,964	689,964	689,964	689,964						689,964				1,676	07/25/2036	1FE
61748H-AN-1	MSM 2004-5AR 1A2		03/01/2009	SCHEDULED REDEMPTION		47,794	47,794	47,636	47,667		127		127		47,794				298	07/25/2034	1FE
61749T-AA-2	MSM 2006-105L, A1		03/25/2009	Various		157,046	151,688	156,766	39,764	111,723	280		112,003		157,046					08/25/2036	6FE
61748H-HC-8	MSMT 2004-11AR I-A2B		03/25/2009	SCHEDULED REDEMPTION		146,744	146,744	146,744	146,785		(40)		(40)		146,744				196	01/25/2035	1FE
61748H-VW-8	MSMT 2006-2 6PT		03/31/2009	Various		567,628	258,517	561,563	559,802		4,042		4,042		567,628					02/25/2036	5FE
62827G-AA-3	MUTUAL FUND FEE TRUST XIX SER. 2002-1 AS		03/03/2009	Various		80,575	80,575	80,575	39,328		41,247		41,247		80,575				865	12/01/2009	1FE
62827K-AA-4	MUTUAL FUND FEE TRUST XX		03/31/2009	Various		101,770	87,396	75,327	50,118		51,886		51,886		101,770					03/02/2010	1FE
57164R-AJ-1	MVCOT 2004-2A, A		02/01/2009	SCHEDULED REDEMPTION		106,063	106,063	106,063	106,063						106,063				741	10/20/2026	1FE
57164R-AW-2	MVCOT 2005-2, A		03/01/2009	SCHEDULED REDEMPTION		724,213	724,213	719,871	721,130		3,083		3,083		724,213				8,569	10/20/2027	1FE
57164U-AC-9	MVCOT 2006-2A C		03/01/2009	SCHEDULED REDEMPTION		85,381	85,381	85,379	85,380		1		1		85,381				1,071	10/20/2028	1FE
62911*-9B-6	N.E.W. HOLDINGS TERM LOAN		03/31/2009	SCHEDULED REDEMPTION		286,405	286,405	277,004	276,935		9,470		9,470		286,405				4,658	05/22/2014	4FE
65536V-AD-9	NAAC 2006-AR2 1A4		03/27/2009	DISTRIBUTION		405,426	405,426	405,426	405,426						405,426					08/25/2036	5FE
629570-AB-8	NABORS INDUSTRIES LTD		01/29/2009	WARBURG DILLION READ LLC		13,048,750	13,000,000	12,892,490	12,988,857		1,560		1,560		12,990,417		58,333	58,333	295,750	08/15/2009	2FE
655356-JF-1	NASC 1998-D6, A1B		03/11/2009	SCHEDULED REDEMPTION		124,736	124,736	120,936	124,441		295		295		124,736				1,980	03/15/2030	1FE
63250@-AC-7	NATIONAL AMUSEMENTS INC. SER B SR NTS, D		03/31/2009	DISTRIBUTION		2,657,679	2,657,679	2,657,679	2,657,679						2,657,679					12/19/2010	2
990163-9B-5	NATIONAL BEDDING COMPANY, LLC 1ST LIEN T		01/02/2009	SCHEDULED REDEMPTION		2,500	2,500	2,500	2,500						2,500				4	02/28/2013	4FE
63534P-AC-1	NATIONAL CITY BANK		01/26/2009	WARBURG DILLION READ LLC		20,000,000	20,000,000	19,990,600	19,996,611		82		82		19,996,693		3,307	3,307	151,556	12/15/2011	1FE
63536S-AA-7	NATL CITY BK OF INDIANA		01/08/2009	BANK OF AMERICA		2,518,179	3,330,000	949,823	1,017,975		2,710		2,710		1,020,685		1,497,494	1,497,494	16,511	07/01/2018	1FE
990832-9A-7	NEP II, INC. TERM LOAN B		03/31/2009	SCHEDULED REDEMPTION		2,502	2,502	2,502	2,502						2,502				10	02/16/2014	4FE
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION TRANCHE A		03/31/2009	SCHEDULED REDEMPTION		352,669	352,669	350,451	350,477		2,192		2,192		352,669				5,475	06/30/2027	2FE
64408#-AC-4	NEW ENGLAND HYDRO FINANCE SERIES C NTS		03/17/2009	SCHEDULED REDEMPTION		343,000	343,000	343,000	341,699		1,301		1,301		343,000				7,167	10/17/2015	1
64572*-AQ-7	NEW JERSEY AMER WATER CO GEN MTG BONDS		02/19/2009	BARCLAYS BANK		21,850,000	20,000,000	20,000,000	20,286,697		(1,658)		(1,658)		20,285,038		1,564,962	1,564,962	816,583	02/01/2024	1
648053-AC-0	NEW PLAN EXCEL REALTY TR		03/30/2009	Various		6,097,843	13,547,000	3,079,525	3,522,220						3,522,220		2,575,623	2,575,623		02/01/2011	5FE
648053-AD-8	NEW PLAN EXCEL REALTY TR		03/30/2009	Various		396,500	1,000,000	249,581	250,000						250,000		146,500	146,500	11,336	01/15/2015	5FE
648053-AE-6	NEW PLAN EXCEL REALTY TR		02/10/2009	GREENWICH CAPITAL MARKETS, INC.		5,210,694	10,000,000	2,496,836	2,500,000						2,500,000		2,710,694	2,710,694		09/15/2012	5FE
651060-AJ-4	NEWCA 2006-8 VI		03/20/2009	COHEN BROS & CO		600,000	15,000,000	15,000,000	15,078,631		(3,322)		(3,322)		15,075,309		(14,475,309)	(14,475,309)	61,472	11/25/2052	2FE
651639-AK-2	NEWMONT MINING CORP 3.000000% 02/15/2012		01/29/2009	MCMAHAN SECURITIES CO LP		534,167	500,000	500,000							500,000		34,167	34,167		02/15/2012	2Z
990619-9A-8	NIELSEN FINANCE LLC DOLLAR TERM LOAN		03/31/2009	SCHEDULED REDEMPTION		19,988	19,988	19,921	19,921		68		68		19,988				38	08/09/2013	4FE
990472-9B-0	NISKA GAS STORAGE CANADA ULC ASSET SALE	A	03/17/2009	Various		72,108	72,108	72,108	72,108						72,108				1,110	05/13/2011	3FE
990472-9A-2	NISKA GAS STORAGE CANADA ULC CAN TERM LO	A	03/31/2009	SCHEDULED REDEMPTION		2,278	2,278	2,278	2,278						2,278					05/12/2013	3FE
990471-9B-2	NISKA GAS STORAGE US LLC DELAYED DRAW		03/31/2009	SCHEDULED REDEMPTION		36,878	36,878	36,878	36,878						36,878				82	05/12/2013	3FE
990471-9A-4	NISKA GAS STORAGE US LLC US TERM LOAN		03/27/2009	SCHEDULED REDEMPTION		27,098	27,098	27,098	27,098						27,098				42	05/12/2013	3FE
655042-AC-3	NOBLE DRILLING CORP		03/15/2009	MATURED		4,000,000	4,000,000	4,409,960	4,014,917		(14,917)		(14,917)		4,000,000				139,000	03/15/2009	1FE
656531-AH-3	NORSK HYDRO A/S	F	01/15/2009	MATURED		13,000,000	13,000,000	14,172,470	13,005,460		(5,460)		(5,460)		13,000,000				413,400	01/15/2009	1FE
665772-CB-3	NORTHERN STATE PWR		01/12/2009	GREENWICH CAPITAL MARKETS, INC.		3,782,310	3,500,000	3,487,715	3,488,112		7		7		3,488,119		294,191	294,191	26,736	06/01/2036	1FE
669729-B#-1	NORWOOD PROM. PRODUCTS TERM A (8/04)		12/31/2008	SCHEDULED REDEMPTION		28,699	28,699	28,814		27,438	842		28,280		28,699				171	08/16/2009	6
66972#-AA-9	NORWOOD PROM. PRODUCTS TERM B (8/04)		12/31/2008	SCHEDULED REDEMPTION				7,372	27,345		(27,345)		(27,345)							08/16/2011	6
991673-9G-1	NRG ENERGY, INC. TERM LOAN		03/31/2009	SCHEDULED REDEMPTION		571,460	571,460	571,460	571,446						571,460				200	02/01/2013	3FE
64031Q-AN-1	NSLT 2003-1, A4		01/26/2009	SCHEDULED REDEMPTION		199,967	199,967	200,271	200,042		(75)		(75)		199,967				1,898	01/25/2032	1FE
64031Q-AU-5	NSLT 2003-2, A4		01/26/2009	SCHEDULED REDEMPTION		296,056	296,056	296,056	296,056						296,056				2,795	07/25/2022	1FE
62940H-AG-0	NSTAR 2005-5A, C		03/27/2009	J. P. MORGAN SECURITIES, INC.		370,790	14,831,616	14,542,400	14,547,049		614		614		14,547,664		(14,176,873)	(14,176,873)	216,619	09/22/2045	3FE
63860F-AB-9	NSTR 2006-B, AV2		03/25/2009	SCHEDULED REDEMPTION		2,121,880	2,121,880	2,121,880	2,121,880						2,121,880				2,700	09/25/2036	1FE
67059@-AA-5	NUSIL TECHNOLOGY LLC TRANCHE B TERM LOAN		03/27/2009	SCHEDULED REDEMPTION		75,330	75,330	75,330	75,330						75,330				7,942	10/24/2013	4Z
67090F-9A-6	NUVEEN INVESTMENTS, INC. TERM LOAN B		03/30/2009	SCHEDULED REDEMPTION		5,000	5,000	4,958	4,956		44		44		5,000				55	11/13/2014	4FE
67389#-AA-4	OAKRIVER TECHNOLOGY 10% SR SECURED (HANC		02/09/2009	PRINCIPAL PAYMENT		13,110	13,110	13,110	13,110						13,110					12/31/2012	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)
67773#-AD-2	OHIO VALLEY ELECTRIC CORP. SER 2006-A		02/15/2009	SCHEDULED REDEMPTION		704,264	704,264	704,264	763,076		(58,813)		(58,813)		704,264				20,424	02/15/2026	2
681919-AK-2	OMNICOM GROUP		02/10/2009	TENDER OFFER		4,500,000	4,500,000	4,477,855	4,478,530		105		105		4,478,635		21,365	21,365		02/07/2031	1FE
670877-AA-7	OMX TIMBER FIN INV LLC 1		01/28/2009	WACHOVIA SECURITIES		4,192,900	5,000,000	4,099,240	4,121,304		4,499		4,499		4,125,803		67,097	67,097	69,256	01/29/2020	1FE
685048-AA-8	ONGLT 2006-A, A		03/01/2009	SCHEDULED REDEMPTION		462,614	462,614	462,601	462,609		5		5		462,614				5,948	11/15/2021	1FE
68371P-9A-2	OPEN SOLUTIONS INC. TERM LOAN		03/30/2009	SCHEDULED REDEMPTION		11,887	11,887	11,887	11,887						11,887				35,620	01/23/2014	4FE
990676-9A-8	OPEN TEXT CORPORATION TERM LOAN B		03/31/2009	SCHEDULED REDEMPTION		4,797	4,797	4,797	4,797						4,797				12	10/02/2013	3FE
688239-9A-2	OSHKOSH TRUCK CORP. TERM B LOAN		03/09/2009	SCHEDULED REDEMPTION		243,474	243,474	243,546	243,545		(71)		(71)		243,474				13,382	12/06/2013	4FE
69242*-AA-1	OYSTER CREEK LTD SR NTS		03/15/2009	SCHEDULED REDEMPTION		816,500	816,500	816,500	820,246		(3,746)		(3,746)		816,500				17,677	03/15/2014	2
694308-GE-1	PACIFIC GAS & ELECTRIC		01/05/2009	Various		15,705,300	15,000,000	14,613,250	14,636,155		112		112		14,636,267		1,069,033	1,069,033	320,146	03/01/2034	1FE
69573X-AF-6	PAINEWEBBER CMO TR SER N CL N 3		02/01/2009	SCHEDULED REDEMPTION		3,035	3,035	2,940	2,954		80		80		3,035				53	01/01/2019	1FE
69763N-AB-7	PAMCO III 1998-1 CLASS B-1 FXD RT NTS		02/01/2009	SCHEDULED REDEMPTION		100,141	100,141	87,033	74,884		25,257		25,257		100,141				1,872	05/01/2010	4FE
69763N-AC-5	PAMCO III 1998-1 CLASS B-2 FLTG RT NTS		02/01/2009	SCHEDULED REDEMPTION		200,283	200,283	202,924	151,069		49,213		49,213		200,283				2,325	05/01/2010	4FE
990566-9A-1	PANAMSAT CORP. (AKA INTELSAT) TERM B		03/31/2009	Various		134,282	134,282	133,424	18,663		(1,163)		(1,163)		134,282				119,116	01/03/2014	1Z
698476-DA-3	PANHANDLE-PLAINS HIGH ED - TRUST 1993 CD		03/04/2009	CALLED @ 100.00000000		100,000	100,000	100,000	100,000						100,000				545	04/01/2031	1FE
698476-DC-9	PANHANDLE-PLAINS HIGH ED - TRUST 1993 CD		03/31/2009	CALLED @ 100.00000000		100,000	100,000	100,000	100,000						100,000				715	10/01/2031	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
990305-9B-2	PANTRY (THE) INC. TERM LOAN (07)		03/31/2009	SCHEDULED REDEMPTION		3,689	3,689	3,689	3,689						3,689					05/15/2014	4FE
990305-9C-0	PANTRY (THE) INC. DELAYED DRAW TERM LOAN		03/31/2009	SCHEDULED REDEMPTION		1,054	1,054	1,054	1,054						1,054					05/15/2014	4FE
72345W-AE-2	PCAT 2006-A, C		01/25/2009	SCHEDULED REDEMPTION		429,976	429,976	429,968	429,976						429,976				2,067	05/25/2010	1FE
71085P-CL-5	PCHLT 2005-3, 1A1		01/20/2009	DISTRIBUTION		422											422	422		08/25/2035	1Z
70556J-AC-3	PEGASUS AVIATION LEASE SERIES 1999-1 CLA		03/25/2009	DISTRIBUTION		127,216	127,216	127,216							127,216					03/25/2029	6FE
70556M-AA-0	PEGASUS AVIATION, INC		03/25/2009	Various		40,436	15,748	35,016	34,664		5,786		5,786		40,436					03/25/2015	5FE
G6982#-AA-6	PELICAN/LAN CHILE RECEIVABLES TR. SER 20	F	03/31/2009	SCHEDULED REDEMPTION		418,390	418,390	418,390	418,390						418,390				7,280	06/30/2009	2FE
70645J-BE-1	PEMEX PROJ FDG MASTER TR	R	01/26/2009	EXCHANGE		2,590,782	2,500,000	2,592,425	2,590,880		(95)		(95)		2,590,785		(4)	(4)	18,863	06/15/2035	2FE
990041-9A-5	PENN NATIONAL GAMING, INC. TERM B		03/31/2009	SCHEDULED REDEMPTION		19,827	19,827	19,851	19,852		(24)		(24)		19,827					10/03/2012	3FE
713409-AC-4	PEPSI BOTTLING GROUP INC		02/25/2009	BARCLAYS BANK		11,319,700	10,000,000	11,445,650	11,275,962		(5,606)		(5,606)		11,270,356		49,344	49,344	351,944	03/01/2029	1FE
713411-AB-2	PEPSI BOTTLING HLDGS INC		02/17/2009	MATURED		31,795,000	31,795,000	32,995,166	31,826,159		(31,159)		(31,159)		31,795,000				894,234	02/17/2009	1FE
71419Q-AL-2	PERMA 4, 3M	F	03/10/2009	SCHEDULED REDEMPTION		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				31,992	06/10/2042	1FE
743873-AX-9	PFMLT 2005-1 2A1		03/01/2009	SCHEDULED REDEMPTION		1,869,637	1,869,637	1,822,239	1,825,628		44,009		44,009		1,869,637				19,216	05/25/2035	1FE
40700#-AA-3	PHARMACIA/HAMILTON ASSOC SR SECD		03/02/2009	SCHEDULED REDEMPTION		266,829	266,829	266,829	266,829						266,829				4,296	07/01/2010	1
69336R-BG-4	PHMMC 2005-4 A2		03/01/2009	SCHEDULED REDEMPTION		473,429	473,429	476,067	474,477		(1,049)		(1,049)		473,429				8,868	07/18/2035	1FE
69335V-AA-0	PHMMC 2006-3 A1		03/01/2009	SCHEDULED REDEMPTION		982,173	982,173	991,012	988,544		(6,371)		(6,371)		982,173				15,354	10/18/2036	1FE
69337A-AC-0	PHMMC 2007-1 A5		03/01/2009	SCHEDULED REDEMPTION		3,593,405	3,593,405	3,609,176	3,605,165		(11,761)		(11,761)		3,593,405				53,424	02/18/2037	1FE
69337G-AA-1	PHMMC 2007-2 A1		03/01/2009	SCHEDULED REDEMPTION		1,713,938	1,713,938	1,733,274	1,727,153		(13,215)		(13,215)		1,713,938				24,536	05/18/2037	1FE
69336Q-AC-6	PHMMC 2007-4 A3		03/01/2009	SCHEDULED REDEMPTION		398,936	398,936	388,897	391,015		7,920		7,920		398,936				5,954	06/18/2037	1FE
69336Q-AE-2	PHMMC 2007-4 A5		01/22/2009	W.J. MAYER & COMPANY		7,546,269	9,418,120	9,236,661	9,305,118		1,714		1,714		9,306,832		(1,760,563)	(1,760,563)	87,469	06/18/2037	1FE
718507-BJ-4	PHILLIPS PETROLEUM CO		03/30/2009	Various		14,627,395	14,590,000	15,075,849	14,622,206		(27,576)		(27,576)		14,594,630		32,765	32,765	427,531	03/30/2009	1FE
990896-9A-2	PINNACLE FOODS FINANCE LLC TERM LOAN		03/31/2009	SCHEDULED REDEMPTION		5,000	5,000	5,000	5,000						5,000				13	04/02/2014	4FE
69348H-AC-2	PNCMA 1999-CM1, A1B		02/04/2009	Various		10,549,589	10,509,198	11,512,107	10,595,207		(20,632)		(20,632)		10,574,575		(24,986)	(24,986)	136,640	12/10/2032	1FE
69348H-BK-3	PNCMA 2000-C1, A2		03/01/2009	SCHEDULED REDEMPTION		1,403,727	1,403,727	1,588,478	1,425,519		(21,792)		(21,792)		1,403,727				25,219	02/15/2010	1FE
69348H-CM-8	PNCMA 2000-C2, A2		03/01/2009	SCHEDULED REDEMPTION		440,032	440,032	506,572	454,485		(14,452)		(14,452)		440,032				5,707	10/12/2033	1FE
73316P-BT-6	POPLR 2005-1 M2		02/01/2009	Various		62,722	62,722	61,622	595,190		6,150		6,150		62,722				1,918	05/25/2035	1FE
73316P-GK-0	POPLR 2005-5, AF6		03/01/2009	SCHEDULED REDEMPTION		87,882	87,882	87,930	88,118		(236)		(236)		87,882				1,292	11/25/2035	1FE
73316P-KG-4	POPLR 2006-B, A-2		03/25/2009	Various		2,439,036	2,439,036	2,439,036	3,408,808						2,439,036				6,038	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	1,634,092						1,634,092				1,791	07/25/2036	1FE
73557*-AA-2	PORT WASHINGTON GEN (WEPCO) LEASE		03/15/2009	Various		12,002,971	12,938,734	12,938,734	12,938,734						12,938,734		(935,762)	(935,762)	158,477	07/15/2030	1
739227-AA-4	POWER CONTRACT		02/01/2009	SCHEDULED REDEMPTION		1,508,535	1,508,535	1,549,133	1,517,034		(8,499)		(8,499)		1,508,535				47,187	02/01/2010	2FE
73932L-AA-1	POWER RECEIVABLES FINANC		01/01/2009	SCHEDULED REDEMPTION		429,817	429,817	429,690	429,771		46		46		429,817				6,759	01/01/2012	2FE
70069F-EF-0	PPSI 2004-WHQ2, A3D		03/25/2009	SCHEDULED REDEMPTION		149,063	149,063	149,063	149,063						149,063				341	02/25/2035	1FE
74041A-AA-1	PREFERRED TERM SECURITIES XIII		03/24/2009	SCHEDULED REDEMPTION		211,778	211,778	211,778	211,778						211,778				1,282	03/24/2034	1FE
74042E-AC-8	PREFERRED TERM SECURITIES XVII FLOAT. RA		03/23/2009	SCHEDULED REDEMPTION		39,060	39,060	39,060	39,060						39,060				261	06/23/2035	1FE
74114#-AA-2	PRESTOLITE ELECTRIC TERM LOAN (5/05)		03/31/2009	SCHEDULED REDEMPTION		156,250	156,250	156,250	156,250						156,250				4,221	04/30/2010	5*
042059-AB-1	PRIMA SYNTHETIC CDO		03/20/2009	DISTRIBUTION		79,444	79,444	79,444	79,444						79,444					12/20/2013	5FE
060340-A*-7	PRIMER BANCO DEL ISTMO	F	03/15/2009	SCHEDULED REDEMPTION		461,213	461,213	461,213	461,213						461,213				6,008	12/15/2011	1
743410-AJ-1	PROLOGIS		02/06/2009	WACHOVIA SECURITIES		2,612,500	5,000,000	4,967,700	5,507,845		(7,198)		(7,198)		5,500,646		(2,888,146)	(2,888,146)	67,188	11/15/2015	2FE
71880*-AD-8	PRUDENTIAL/PHL FUNDING I INC		01/20/2009	SCHEDULED REDEMPTION		360,494	360,494	315,544	330,738		29,756		29,756		360,494				8,336	07/20/2016	1
74436J-FB-8	PSSF 1999-C2, A2		03/01/2009	SCHEDULED REDEMPTION		3,417,580	3,417,580	3,783,635	3,437,260		(19,680)		(19,680)		3,417,580				30,229	06/16/2031	1FE
748351-AR-4	QUEST 2006-X1, A-2		03/25/2009	SCHEDULED REDEMPTION		338,167	338,167	338,167	338,167						338,167				464	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

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)
990424-9B-1	QUINTILES TRANSNATIONAL CORP 1ST LIEN TE		03/31/2009	SCHEDULED REDEMPTION		14,937	14,937	14,937	14,937						14,937				220	03/31/2013	4FE
74955W-AG-4	R.H. DONNELLEY CORP		01/23/2009	DISTRIBUTION		199,688	199,688	199,688	199,688						199,688					01/15/2016	5FE
751021-AJ-5	RAIT 2007-2A, C		03/09/2009	FIELDSTONE CAPITAL		725,000	10,000,000	10,000,000	10,027,480		(603)		(603)		10,026,877		(9,301,877)	(9,301,877)	86,088	06/25/2045	1FE
751020-AC-2	RAIT CRE CDO I, B		03/11/2009	LIBERTAS		1,537,500	15,000,000	14,970,000	15,045,164		(1,404)		(1,404)		15,043,760		(13,506,260)	(13,506,260)	31,224	11/20/2046	1FE
759950-EP-9	RAMC 2004-4, MF1		03/01/2009	SCHEDULED REDEMPTION		256,514	256,514	251,935	253,555		2,959		2,959		256,514				2,981	02/25/2035	1FE
75970Q-AK-6	RAMC 2007-2 M1		03/27/2009	DISTRIBUTION		75,813	75,813	75,813							75,813					06/25/2037	3FE
760985-NC-1	RAMP 2002-RZ3, M1		03/01/2009	SCHEDULED REDEMPTION		247,272	247,272	247,224	247,263		8		8		247,272				3,243	08/25/2032	1FE
760985-4U-2	RAMP 2004-RZ2 AI6		03/01/2009	SCHEDULED REDEMPTION		69,498	69,498	68,817	68,875		623		623		69,498				866	03/25/2034	3FE
76110W-NG-7	RASC 2002-KS2 AI5		03/01/2009	SCHEDULED REDEMPTION		123,005	123,005	123,004	123,005						123,005				2,320	04/25/2032	1FE
76110W-PD-2	RASC 2002-KS4		03/01/2009	SCHEDULED REDEMPTION		243,944	243,944	247,259	244,968		(1,023)		(1,023)		243,944				3,596	07/25/2032	2FE
45660N-VH-5	RAST 2003-A11 A9		03/01/2009	SCHEDULED REDEMPTION		82,030	82,030	82,812	82,427		(397)		(397)		82,030				1,141	11/25/2033	1FE
45660N-VZ-5	RAST 2003-A13		03/01/2009	SCHEDULED REDEMPTION		333,489	333,489	321,714	323,480		10,009		10,009		333,489				4,021	01/25/2034	1FE
990809-9A-5	RAVAGO HOLDINGS AMERICA, INC. LOANS		01/02/2009	SCHEDULED REDEMPTION		11,250	11,250	10,313	10,417		833		833		11,250				196	01/30/2014	4FE
68578@-AA-5	RBS ORECK TERM LOAN		02/27/2009	Various		3,301	282	5,300	7,306		(1,765)		(1,765)		3,301					02/02/2012	5*
991107-9A-3	REABLE THERAP-DJO FINANCE LLC TERM LOAN		03/31/2009	SCHEDULED REDEMPTION		10,000	10,000	9,915	9,913		87		87		10,000					05/20/2014	3FE
990897-9C-6	REALOGY CORP. CREDIT LINK FACILITY		03/31/2009	SCHEDULED REDEMPTION		4,138	4,138	4,224	4,140		(2)		(2)		4,138					10/10/2013	5FE
990897-9A-0	REALOGY CORP. TERM B		03/31/2009	Various		19,568	19,568	19,435	38,733		(19,166)		(19,166)		19,568				68,361	10/10/2013	5FE
75875#-9B-8	REGAL CINEMAS CORP. TERM LOAN		03/31/2009	SCHEDULED REDEMPTION		22,247	22,247	19,157	22,247						22,247				306	10/27/2013	4FE
75903A-AA-5	REGIONAL DIVERSIFIED FUNDING 2005-1 CL.		03/20/2009	Various		293,092	101,029	293,092	216,310		77,769		77,769		293,092					01/25/2036	1FE
75903A-AC-1	REGIONAL DIVERSIFIED FUNDING 2005-1 CL.		01/25/2009	DISTRIBUTION		152,994	152,994	152,994	152,994						152,994					01/25/2036	1FE
75902X-AA-6	REGIONAL DIVERSIFIED FUNDING LTD 2004-1,		02/16/2009	SCHEDULED REDEMPTION		294,633	294,633	294,633	294,633						294,633				2,032	05/15/2034	1FE
758940-AF-7	REGIONS FINL CORP		03/31/2009	VARIOUS		(1,097,755)	1,097,755	1,097,755									(1,097,755)	(1,097,755)		03/01/2011	1Z
76009N-9C-6	RENT-A-CENTERS, INC. TLB		03/31/2009	SCHEDULED REDEMPTION		16,306	16,306	16,315	16,318		(12)		(12)		16,306				56	06/30/2012	3FE
990750-9A-1	RENTAL SERVICES CORPORATION 1ST LIEN TER		03/31/2009	SCHEDULED REDEMPTION		54,823	54,823	54,823	54,823						54,823				3,148	11/30/2012	3FE
76110V-LA-4	RFMS2 02 HI4 A-6		03/01/2009	SCHEDULED REDEMPTION		163,552	163,552	163,496	163,519		33		33		163,552				2,635	10/25/2027	1FE
76110V-JX-7	RFMS2 2002-H13		03/01/2009	SCHEDULED REDEMPTION		636,822	636,822	636,685	636,771		51		51		636,822				7,313	06/25/2032	2FE
76110V-JQ-2	RFMS2 2002-HI2, A7		03/01/2009	SCHEDULED REDEMPTION		79,423	79,423	79,384	79,409		13		13		79,423				986	03/25/2032	2FE
76110V-LM-8	RFMS2 2002-HI5, A7		03/01/2009	SCHEDULED REDEMPTION		407,926	407,926	407,717	407,839		86		86		407,926				5,018	01/25/2028	1FE
76110V-KG-2	RFMS2 2002-HS2		03/01/2009	SCHEDULED REDEMPTION		148,169	148,169	148,328	148,181		(12)		(12)		148,169				2,103	01/25/2032	1FE
76110V-MG-0	RFMS2 2003-HI1		03/01/2009	SCHEDULED REDEMPTION		225,036	225,036	225,000	225,020		17		17		225,036				2,605	04/25/2028	1FE
990985-9A-3	RITE AID CORP. TRANCHE 2 TERM LOAN		03/31/2009	SCHEDULED REDEMPTION		6,250	6,250	6,250	6,250						6,250					06/04/2014	4FE
75953M-AC-4	RNLT 2001-1 A3		01/13/2009	GREENWICH CAPITAL MARKETS, INC.		1,479,526	1,464,028	1,560,905	1,473,206		(778)		(778)		1,472,428		7,098	7,098	25,391	09/15/2011	1FE
75953M-AD-2	RNLT 2001-1 A4		01/13/2009	GREENWICH CAPITAL MARKETS, INC.		6,299,531	6,000,000	5,837,181	5,934,200		996		996		5,935,195		364,336	364,336	113,538	09/15/2015	1FE
991001-9C-4	ROCKWOOD SPECIALTIES GROUP TERM D (12/04		03/18/2009	SCHEDULED REDEMPTION		119,180	119,180	119,180	119,180						119,180				35,687	07/30/2012	3FE
68210*-AA-1	ROLLS ROYCE SR. SEC. NOTES	R	03/12/2009	SCHEDULED REDEMPTION		297,227	297,227	315,513	302,367		(5,140)		(5,140)		297,227				5,818	05/12/2010	1
77876K-AF-1	ROTHSCHILD L F MTG TR 3 CL 3 F		02/01/2009	Various		8,233	8,233	7,851	7,912		321		321		8,233				187	09/01/2017	1Z
779273-AE-1	ROUSE CO (RSE)		03/30/2009	GOLDMAN, SACHS & CO.		2,700,000	10,000,000	3,847,123	4,100,000						4,100,000		(1,400,000)	(1,400,000)		04/30/2009	5FE
779273-AF-8	ROUSE CO (RSE)		01/29/2009	GOLDMAN, SACHS & CO.		1,365,000	4,000,000	1,357,186	1,360,000						1,360,000		5,000	5,000		09/15/2012	5FE
990965-9B-3	ROYALTY PHARMA FINANCE TRUST ADD-ON TERM		03/31/2009	SCHEDULED REDEMPTION		11,111	11,111	11,033	11,036		75		75		11,111				171	04/16/2013	2FE
75405R-AA-1	RPRO 2005, G		03/20/2009	SCHEDULED REDEMPTION		207,952	207,952	207,952	207,952						207,952				979	03/23/2024	1FE
78355H-HK-8	RYDER SYSTEM INC MTN		01/26/2009	MATURED		10,000,000	10,000,000	10,000,000	9,999,810		190		190		10,000,000				151,583	01/26/2009	2FE
81375W-AC-0	SABR 2004-OP1, M2		03/25/2009	SCHEDULED REDEMPTION		159,415	159,415	159,415	161,454		(2,038)		(2,038)		159,415				216	02/25/2034	1FE
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		181,004	168,090	615,463	223,298	311,940	808,852		1,120,793		181,004					06/25/2036	6FE
86360X-AA-8	SACO 2006-GEL3, A1		03/25/2009	SCHEDULED REDEMPTION		1,115,356	1,115,356	1,115,356	1,115,356						1,115,356				1,383	07/25/2036	1FE
990740-9A-2	SALLY HOLDINGS, LLC TERM LOAN B		01/23/2009	SCHEDULED REDEMPTION		13,826	13,826	13,826	13,826						13,826				39	11/16/2013	4FE
79722#-AA-5	SAN DIEGO BALLPARK FUNDING LLC (STADIUM)		01/15/2009	SCHEDULED REDEMPTION		128,125	128,125	128,125	127,998		127		127		128,125				2,809	07/15/2025	2
79722#-AB-3	SAN DIEGO BALLPARK P-1 (PARKING) FUNDING		01/15/2009	SCHEDULED REDEMPTION		25,625	25,625	25,625	25,625						25,625				455	07/15/2025	2
86363M-AA-9	SASC 2007-GEL2 A1		03/25/2009	SCHEDULED REDEMPTION		1,531,971	1,531,971	1,531,971	1,531,971						1,531,971				1,980	05/25/2037	1FE
805564-PF-2	SAST 2003-3 M2		03/25/2009	SCHEDULED REDEMPTION		64,084	64,084	64,605	64,294		(210)		(210)		64,084				283	12/25/2033	1FE
80556Y-AB-1	SAST 2007-2 A2A		03/25/2009	Various		436,806	436,806	436,806	560,921						436,806				646	05/25/2047	1FE
80413@-AA-9	SAUER-DANFOSS 8.07% SR NTS		03/13/2009	PRINCIPAL PAYDOWN		10,285,714	10,285,714	10,285,714	10,285,714						10,285,714				532,423	09/30/2010	2
79548K-3J-5	SBM7 2000-C1, A2		03/01/2009	SCHEDULED REDEMPTION		1,040,389	1,040,389	1,218,319	1,061,149		(20,760)		(20,760)		1,040,389				18,587	12/18/2009	1FE
79548C-AB-2	SBM7 2000-C3, A2		03/01/2009	SCHEDULED REDEMPTION		201,392	201,392	229,666	207,240		(5,848)		(5,848)		201,392				2,790	12/18/2033	1FE
79548C-BH-8	SBM7 2001-C1		03/01/2009	SCHEDULED REDEMPTION		48,237	48,237	51,938	49,452		(1,215)		(1,215)		48,237				701	12/18/2035	1FE
79549A-JJ-9	SBM7 2001-C2, A3		03/01/2009	SCHEDULED REDEMPTION		397,920	397,920	438,018	412,114		(14,193)		(14,193)		397,920				5,400	11/13/2036	1FE
87901#-AA-1	SCA PACKAGING N.A. (TEGRANT) 2ND LIEN TE		12/31/2008	VARIOUS		(106,667)	(106,667)	(102,123)							(106,667)					03/08/2015	6

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)
80689#-AW-6	SCHNEIDER NATIONAL LEASING, SER D SR GTD		02/02/2009	MATURED		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				129,000	02/02/2009	2
81237E-AH-7	SEARS MTG FUNDING TR 1988 1 CL Z		02/01/2009	Various		11,227	11,227	9,380	13,673						11,227				344	12/01/2018	1FE
814138-AB-9	SECURITY CAP INDL TR		03/27/2009	GREENWICH CAPITAL MARKETS, INC.		12,600,000	30,000,000	30,000,000	29,833,109		6,533		6,533		29,839,642		(17,239,642)	(17,239,642)	1,634,500	03/01/2015	2FE
995942-9C-5	SEMINOLE TRIBE OF FLORIDA DELAYED DRAW T		03/31/2009	SCHEDULED REDEMPTION		3,239	3,239	3,233	3,233		5		5		3,239				44	03/05/2014	2FE
995942-9E-1	SEMINOLE TRIBE OF FLORIDA DELAYED DRAW T		03/31/2009	SCHEDULED REDEMPTION		141,700	141,700	141,460	141,461		239		239		141,700				1,924	03/05/2014	2FE
995942-9D-3	SEMINOLE TRIBE OF FLORIDA TERM LOAN B-2		03/31/2009	SCHEDULED REDEMPTION		10,931	10,931	10,912	10,913		18		18		10,931				148	03/05/2014	2FE
990502-9A-6	SENSATA TECHNOLOGIES US TERM LOAN		03/31/2009	SCHEDULED REDEMPTION		3,579	3,579	3,579	3,579						3,579					04/27/2013	4FE
36849#-AA-3	SHELL CHEMICAL LP/GEISMAR TR 5.83% SEC.		01/02/2009	SCHEDULED REDEMPTION		559,913	559,913	559,913	559,913						559,913				16,321	01/02/2020	1
826200-AD-9	SIEMENS FINANCIERINGSMAT		01/15/2009	J. P. MORGAN SECURITIES, INC.		10,151,450	10,000,000	9,979,400	9,980,753		33		33		9,980,786		170,664	170,664	567,413	08/17/2026	1FE
828807-BL-0	SIMON PROPERTY GROUP LP		03/24/2009	CANTOR FITZGERALD		4,687,500	5,000,000	4,993,500	4,997,961		327		327		4,998,287		(310,787)	(310,787)	65,167	06/15/2010	1FE
828807-BR-7	SIMON PROPERTY GROUP LP		03/24/2009	CANTOR FITZGERALD		1,350,000	1,500,000	1,492,440	1,496,426		334		334		1,496,760		(146,760)	(146,760)	25,979	06/01/2011	1FE
83001W-9A-4	SIX FLAGS THEME PARKS INC. INCREM. TERM		03/31/2009	SCHEDULED REDEMPTION		7,500	7,500	7,500	7,500						7,500					04/30/2015	4FE
830505-AC-7	SKANDINAVISKA ENSKILDA	F	02/15/2009	MATURED		12,511,000	12,511,000	12,936,675	12,528,835		(17,835)		(17,835)		12,511,000				430,066	02/15/2009	1FE
990079-9A-5	SKILLED HEALTHCARE GROUP 1ST LIEN (6/05)		03/31/2009	SCHEDULED REDEMPTION		6,250	6,250	6,250	6,250						6,250					06/15/2012	4FE
863572-AW-3	SLH MTG TRUST 1989-1 Z		02/01/2009	SCHEDULED REDEMPTION		377	377	387	384		(7)		(7)		377				8	10/25/2020	1FE
83169W-AA-0	SMART HOME REINSURANCE LIMITED		03/25/2009	SCHEDULED REDEMPTION		1,531,383	1,531,383	1,531,383	1,531,383						1,531,383				6,572	11/25/2012	1FE
995242-9C-0	SMURFIT STONE CONTAINER TERM C (11/04)		01/02/2009	SCHEDULED REDEMPTION		5,095	5,095	5,104	5,095						5,095				16	11/01/2011	3FE
844741-AR-9	SOUTHWEST AIR		01/01/2009	SCHEDULED REDEMPTION		906,075	906,075	922,050	913,511		(7,436)		(7,436)		906,075				32,709	07/01/2013	1FE
20763#-BV-2	SOUTHWEST AIR N502SW/CN NATL BK		02/15/2009	SCHEDULED REDEMPTION		470,773	470,773	461,128	469,380		1,393		1,393		470,773				23,562	02/15/2012	1
20763#-BX-8	SOUTHWEST AIR N507SW/CONN NATL BK		02/15/2009	SCHEDULED REDEMPTION		471,353	471,353	471,353	470,123		1,230		1,230		471,353				23,591	02/15/2012	1
20763#-BW-0	SOUTHWEST AIRLINES N506SW/CN NATL BNK		02/15/2009	SCHEDULED REDEMPTION		471,127	471,127	461,474	469,733		1,394		1,394		471,127				23,580	02/15/2012	1
990102-9A-5	SPIRIT AEROSYSTEMS, INC		03/31/2009	SCHEDULED REDEMPTION		21,116	21,116	21,116	21,116						21,116				352	09/30/2013	3FE
84861#-AA-6	SPIRITS OF ST. LOUIS BASKETBALL CLUB		03/31/2009	SCHEDULED REDEMPTION		261,629	261,629	260,016	258,604		3,024		3,024		261,629				3,983	12/31/2021	2
84860R-AA-1	SPMF 2006-1A, A		03/01/2009	SCHEDULED REDEMPTION		136,439	136,439	136,396	136,403		36		36		136,439				2,131	03/20/2024	2FE
96928*-BA-4	ST. LUKE'S EPISCOPAL HOSPITAL SYSTEM CTL		03/15/2009	SCHEDULED REDEMPTION		60,846	60,846	61,499	61,437		(591)		(591)		60,846				775	04/15/2028	1
852591-AA-4	STALLION OILFIELD SVCS		02/02/2009	DISTRIBUTION		141,375		141,375							141,375					02/01/2015	5FE
857689-BA-0	STATION CASINOS INC		01/26/2009	GOLDMAN, SACHS & CO.		450,611	2,000,000	384,034	370,000						370,000		80,611	80,611		08/15/2016	5FE
86415#-AA-2	STURM FOODS, INC. INITIAL TERM LOAN		03/31/2009	SCHEDULED REDEMPTION		7,500	7,500	7,534	7,534		(34)		(34)		7,500					01/31/2014	4
864720-AG-2	SUFFIELD CLO CLASS K COMBO NOTES		03/26/2009	SCHEDULED REDEMPTION		105,363	105,363	122,673	70,789		34,574		34,574		105,363				3,997	09/26/2014	2FE
990909-9B-1	SUN HEALTHCARE GROUP, INC. DELAYED DRAW		01/28/2009	EXCHANGE		95,406	95,406	95,406	95,406						95,406				1,037	04/19/2014	4FE
990909-9A-3	SUN HEALTHCARE GROUP, INC. TERM LOAN		03/31/2009	SCHEDULED REDEMPTION		34,220	34,220	34,220	30,161						34,220				89	04/19/2014	4FE
990135-9C-1	SUNGARD DATA SYSTEMS INC INCREMENTAL TER		12/31/2008	SCHEDULED REDEMPTION		5,000	5,000	4,951	4,952		48		48		5,000				33,693	02/28/2014	3FE
868536-B@-1	SUPERVALU INC. TERM LOAN B		03/31/2009	SCHEDULED REDEMPTION		8,048	8,048	8,048	8,048						8,048					06/02/2012	3
G7734@-AD-1	SVG CAPITAL - 2007 DEAL 7 YEAR	F	01/05/2009	PRINCIPAL PAYMENT		9,345,000	9,345,000	9,345,000	10,027,935		(1,202)		(1,202)		10,026,733		(681,733)	(681,733)	294,578	07/18/2014	2
83611M-PG-7	SVHE 2006-OPT3, 2A2		03/25/2009	SCHEDULED REDEMPTION		2,472,353	2,472,353	2,472,353	2,472,353						2,472,353				2,989	06/25/2036	1FE
83612L-AE-9	SVHE 2006-WF1, M1		03/27/2009	DISTRIBUTION		137,171	137,171	137,171							137,171					10/25/2036	6FE
990258-9B-3	SWETT & CRAWFORD (HSMC) FIRST LIEN (2007		03/31/2009	SCHEDULED REDEMPTION		11,250	11,250	11,080	11,075		175		175		11,250					04/03/2014	4FE
86837T-AA-2	SWIFT 2003-A8 CTFS		03/16/2009	SCHEDULED REDEMPTION		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				42,268	03/15/2011	1FE
87161C-AE-5	SYNOVUS FINANCIAL CORP		03/10/2009	SYNOVUS SECURITIES		9,398,920	11,324,000	11,313,396	11,318,988		220		220		11,319,208		(1,920,288)	(1,920,288)	318,959	02/15/2013	2FE
87406D-A#-5	TAKEFUJI SENIOR LOAN	F	02/11/2009	PRINCIPAL PAYDOWN		2,222,223	2,222,223	2,226,759	2,226,914		(565)		(565)		2,226,349		(4,126)	(4,126)	143,265	05/31/2010	2
990236-9B-9	TARGA RESOURCES, INC. TERM LOAN		03/31/2009	SCHEDULED REDEMPTION		4,032	4,032	4,032	4,032						4,032				59	10/31/2012	4FE
87612E-AS-5	TARGET CORP		01/16/2009	BARCLAYS BANK		9,979,900	10,000,000	9,919,400	9,925,187		362		362		9,925,550		54,350	54,350	311,667	01/15/2018	1FE
87235M-AJ-4	TCW LEVERAGED INCOME TRUST II SUB SEC NT		03/19/2009	Various		353,777	221,433										353,777	353,777		06/15/2005	6FE
87938W-AB-9	TELEFONICA EMISIONES SAU	F	01/21/2009	DEUTSCHE BANK SECURITIES		17,333,745	16,500,000	16,500,000	16,500,000						16,500,000		833,745	833,745	105,947	06/20/2016	1FE
991095-9B-8	TELESAT CANADA DELAYED DRAW TERM LOAN B	A	03/31/2009	SCHEDULED REDEMPTION		591	591	591	591						591				10	10/31/2014	4FE
991095-9A-0	TELESAT CANADA U.S. TERM I LOAN	A	03/31/2009	SCHEDULED REDEMPTION		6,909	6,909	6,349	6,789		120		120		6,909					10/31/2014	4FE
88031R-AA-6	TENASKA ALABAMA		03/30/2009	SCHEDULED REDEMPTION		179,413	179,413	180,678	180,409		(997)		(997)		179,413				2,747	03/30/2023	2FE
88031V-AA-7	TENASKA GATEWAY		03/31/2009	SCHEDULED REDEMPTION		296,050	296,050	289,075	289,146		6,904		6,904		296,050				8,958	12/31/2023	2FE
88031Q-AA-8	TENASKA VIRGINIA		03/30/2009	SCHEDULED REDEMPTION		169,303	169,303	169,658	169,586		(283)		(283)		169,303				2,590	03/30/2024	2FE
880591-DW-9	TENN VALLEY AUTHORITY		03/31/2009	VARIOUS		(1,679,967)	1,679,967	1,679,967									(1,679,967)	(1,679,967)		08/01/2013	1Z
991099-9C-8	TEXAS COMPETITIVE ELECTRIC HOLDINGS COMP		03/31/2009	SCHEDULED REDEMPTION		15,082	15,082	13,135	13,459		1,623		1,623		15,082					10/10/2014	3FE
990573-9C-3	TEXAS PETROCHEMICALS INCREMENTAL TERM LO		03/31/2009	SCHEDULED REDEMPTION		2,472	2,472	2,451	2,451		21		21		2,472					06/27/2013	3FE
990573-9A-7	TEXAS PETROCHEMICALS LP TERM LOAN		03/31/2009	SCHEDULED REDEMPTION		7,325	7,325	7,264	7,266		59		59		7,325					06/27/2013	3FE
88431Q-AC-0	THOMAS & BETTS		02/10/2009	MATURED		17,000,000	17,000,000	14,919,880	16,960,331		39,669		39,669		17,000,000				479,783	02/10/2009	2FE
88732J-AN-8	TIME WARNER CABLE INC		01/07/2009	CITIBANK		1,589,895	1,500,000	1,495,590	1,495,612		1		1		1,495,614		94,281	94,281	61,746	07/01/2038	2FE
88157G-AA-8	TMTS 2007-1SL A1		03/25/2009	SCHEDULED REDEMPTION		284,543	284,543	284,543	284,543						284,543				341	01/25/2038	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)
990789-9A-9	TPF GENERATION HOLDINGS LLC 1ST LIEN TER		03/31/2009	SCHEDULED REDEMPTION		2,118,720	2,118,720	2,099,109	2,098,818		19,902		19,902		2,118,720				8,635	12/15/2013	3FE
89566E-AA-6	TRISTATE GENERAT		01/31/2009	SCHEDULED REDEMPTION		1,254,300	1,254,300	1,258,462	1,257,329		(3,029)		(3,029)		1,254,300				37,880	01/31/2018	1FE
89655N-AA-8	TRL 2004-1		03/14/2009	SCHEDULED REDEMPTION		86,267	86,267	86,267	86,267						86,267				1,011	08/14/2027	1FE
89655X-AA-6	TRL 2006-1A, A1		03/14/2009	Various		323,153	323,153	323,153	452,670		(22,456)		(22,456)		323,153				2,115	05/14/2036	2FE
89655V-AA-0	TRLT II 2003-1		02/12/2009	SCHEDULED REDEMPTION		64,547	64,547	64,547	64,547						64,547				612	10/12/2026	1FE
990672-9A-7	TRU 2005 RE HLDG CO. I, LLC LOAN		03/31/2009	SCHEDULED REDEMPTION		32,812	32,812	33,032	33,069		(258)		(258)		32,812				6,634	12/09/2009	4FE
33632*-NJ-2	TTX CO FIRST SECURITY BANK OF UTAH		01/01/2009	SCHEDULED REDEMPTION		410,379	410,379	410,379	410,379						410,379				16,949	07/01/2013	1
33632*-NL-7	TTX CO FIRST SECURITY BANK OF UTAH		01/01/2009	SCHEDULED REDEMPTION		160,994	160,994	160,994	160,994						160,994				6,649	07/01/2012	1
33632*-NN-3	TTX CO FIRST SECURITY BANK OF UTAH 42-C		01/01/2009	SCHEDULED REDEMPTION		437,590	437,590	437,590	437,590						437,590				18,072	01/01/2011	1
89861*-AA-9	TUBE-TEX (HANCOCK MEZZ) 8.75% SR SEC NT		01/31/2009	DISTRIBUTION		4,381	4,381	4,381							4,381					06/30/2011	6*
89861*-AC-5	TUB-TEX SR SEC TERM A (NAVIS)		03/01/2009	PRINCIPAL PAYMENT		100,850	100,850	100,850	100,850						100,850				1,815	05/31/2009	6Z
991150-9A-3	TWCC HOLDING CORP (LANDMARK) TERM LOAN		09/23/2008	VARIOUS															3,222	09/14/2015	3Z
29272#-AA-4	TXU CORP/ENERGY PLAZA CERT. SER A-1-A		02/14/2009	SCHEDULED REDEMPTION		437,500	437,500	437,500	437,500						437,500				12,863	02/14/2014	1
89222*-AA-3	TYCO INT'L - U.S. SURGICAL 7.20% SR NTS		03/31/2009	SCHEDULED REDEMPTION		85,466	85,466	85,466	85,466						85,466				1,368	03/31/2021	2
903329-AA-8	U.S. CAPITAL FUNDING I, CORP, CLASS A-1		02/02/2009	SCHEDULED REDEMPTION		270,788	270,788	270,788	270,788						270,788				2,610	05/01/2034	1FE
912325-A*-8	U.S. OFFICE PRODUCTS CO. TRANCHE B		01/31/2009	DISTRIBUTION		1,157,244	1,157,244	1,157,244			1,157,244		1,157,244		1,157,244					12/31/2009	5Z
990511-9A-7	U.S. SECURITY HOLDINGS, INC. TERM B		03/26/2009	SCHEDULED REDEMPTION		3,750	3,750	3,750	3,750						3,750					05/08/2013	4FE
904764-AH-0	UNILEVER CAPITAL CORP	R	01/15/2009	J. P. MORGAN SECURITIES, INC.		8,208,450	7,500,000	7,171,725	7,194,107		316		316		7,194,423		1,014,027	1,014,027	81,125	11/15/2032	1FE
90781#-AA-0	UNION PACIFIC RAILROAD LEASE-BACKED NOTE		01/01/2009	Various		266,459	266,459	266,355	266,357		102		102		266,459				7,341	07/01/2015	1
90781#-AB-8	UNION PACIFIC RAILROAD LEASE-BACKED NOTE		01/02/2009	SCHEDULED REDEMPTION		868,932	868,932	868,587	868,629		303		303		868,932				23,939	01/02/2014	1
90781#-AC-6	UNION PACIFIC RAILROAD LEASE-BACKED NOTE		01/30/2009	SCHEDULED REDEMPTION		1,123,585	1,123,585	1,125,179	1,124,956		(1,371)		(1,371)		1,123,585				30,955	07/30/2012	1
97181#-LG-6	UNION PACIFIC RAILROAD SECD NTS SER A		01/02/2009	Various		920,827	920,827	920,827	920,827						920,827				23,205	01/02/2024	1
90783V-AA-3	UNION PACIFIC RAILROAD SERIES 2005-1		01/02/2009	SCHEDULED REDEMPTION		266,254	266,254	266,254	266,254						266,254				6,766	01/02/2029	1
90783X-AA-9	UNION PACIFIC RR CO 07-3		01/02/2009	SCHEDULED REDEMPTION		33,358	33,358	33,358	33,358						33,358				1,030	01/02/2031	1FE
910748-A@-1	UNITED JERSEY BK TR DELMARVA P&L		01/02/2009	SCHEDULED REDEMPTION		903,889	903,889	903,889	898,231		5,658		5,658		903,889				46,867	07/02/2018	2
913017-BP-3	UNITED TECHNOLOGIES CORP		01/13/2009	CITIBANK		1,613,505	1,500,000	1,495,605	1,495,637		2		2		1,495,640		117,865	117,865	61,250	07/15/2038	1FE
D8565#-AB-8	URENCO DEUTSCHLAND GMBH SERIES B	F	03/01/2009	SCHEDULED REDEMPTION		1,153,846	1,153,846	1,140,477	1,152,503		1,343		1,343		1,153,846				42,415	09/01/2009	1
90331H-KP-7	US BANK NA		01/12/2009	WARBURG DILLION READ LLC		15,293,850	15,000,000	15,107,400	15,071,531		(415)		(415)		15,071,116		222,734	222,734	154,688	10/30/2014	1FE
90333W-AB-4	US BANK NA		02/18/2009	FIRST TENNESSEE BANK (THE)		2,115,000	2,000,000	2,194,620	2,110,009		(2,745)		(2,745)		2,107,265		7,735	7,735	69,650	02/04/2014	1FE
90333W-AA-6	US BANK NA MINNESOTA		01/21/2009	WARBURG DILLION READ LLC		3,145,290	3,000,000	3,084,930	3,056,427		(1,399)		(1,399)		3,055,028		90,262	90,262	92,969	08/01/2011	1FE
90332E-AD-1	US CENTRAL CREDIT UNION		03/30/2009	SCHEDULED REDEMPTION		4,545,455	4,545,455	4,553,909	4,546,879		(1,424)		(1,424)		4,545,455				61,364	09/30/2009	1FE
991841-9C-3	US SHIPPING PARTNERS L.P. TERM LOAN		12/31/2008	SCHEDULED REDEMPTION				3,252	3,252		(3,252)		(3,252)							08/06/2012	5FE
990936-9A-6	USI HOLDINGS CORP. TRANCHE B		03/31/2009	SCHEDULED REDEMPTION		3,750	3,750	3,728	3,729		21		21		3,750					05/04/2014	4FE
911760-AP-1	VENDEE MTG TR 1992-1 2-Z		03/01/2009	SCHEDULED REDEMPTION		136,442	136,442	126,093	131,407		5,035		5,035		136,442				2,232	05/15/2022	1
92343V-AK-0	VERIZON COMMUNICATIONS		01/05/2009	BANK OF AMERICA		5,291,850	5,000,000	4,952,550	4,953,029		11		11		4,953,040		338,810	338,810	127,111	02/15/2038	1FE
92343V-AN-4	VERIZON COMMUNICATIONS		01/06/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		12,123,600	12,000,000	11,949,480	11,956,124		203		203		11,956,327		167,273	167,273	147,000	04/15/2013	1FE
92343V-AR-5	VERIZON COMMUNICATIONS		01/06/2009	CITIBANK		636,560	500,000	487,415	487,428		2		2		487,429		149,131	149,131	8,080	03/01/2039	1FE
92344X-AA-7	VERIZON NEW YORK INC		01/06/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		2,543,750	2,500,000	2,542,601	2,540,270		(249)		(249)		2,540,022		3,728	3,728	46,788	04/01/2012	1FE
991076-9A-0	VERTRUE, INC. FIRST LIEN TERM FACILITY		03/31/2009	SCHEDULED REDEMPTION		2,500	2,500	2,426	2,436		64		64		2,500					08/16/2014	4FE
929043-AB-3	VORNADO REALTY L.P.		03/26/2009	STIFEL NICOLAUS & CO, INC.		3,478,125	3,500,000	3,332,526	3,469,370		12,202		12,202		3,481,572		(3,447)	(3,447)	98,875	08/15/2009	2FE
92966*-AB-5	WABASH VALLEY POWER ASSOC. SERIES B		01/31/2009	SCHEDULED REDEMPTION		329,721	329,721	329,721	329,721						329,721				3,784	04/30/2019	1
94978#-DA-2	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		01/02/2009	SCHEDULED REDEMPTION		199,161	199,161	199,161	199,161						199,161				5,457	01/02/2024	1
94978#-FG-7	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2009	SCHEDULED REDEMPTION		27,180	27,180	27,180	27,180						27,180				777	09/26/2029	1
94978#-FH-5	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2009	SCHEDULED REDEMPTION		96,263	96,263	96,263	96,263						96,263				2,753	09/26/2029	1
94978#-FJ-1	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2009	SCHEDULED REDEMPTION		35,013	35,013	35,013	35,013						35,013				1,001	09/26/2029	1
94978#-FK-8	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2009	SCHEDULED REDEMPTION		33,632	33,632	33,632	33,632						33,632				962	01/15/2023	1
94978#-FL-6	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2009	SCHEDULED REDEMPTION		72,976	72,976	72,976	72,976						72,976				2,076	01/15/2028	1
94978#-FM-4	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2009	SCHEDULED REDEMPTION		23,540	23,540	23,540	23,540						23,540				673	01/15/2028	1
94978#-FN-2	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2009	SCHEDULED REDEMPTION		18,363	18,363	18,363	18,363						18,363				525	09/26/2029	1
94978#-FP-7	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2009	SCHEDULED REDEMPTION		66,463	66,463	66,463	66,463						66,463				1,901	09/30/2029	1
92976G-AG-6	WACHOVIA BANK NA		01/05/2009	CITIBANK		1,230,138	1,250,000	555,228	556,691		45		45		556,735		673,402	673,402	31,891	02/01/2037	1FE
93114K-AC-7	WAL MART STORES INC		01/02/2009	SCHEDULED REDEMPTION		361,719	361,719	361,719	361,719						361,719				15,500	01/02/2010	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
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)
931142-BE-2	WAL-MART STORES		02/11/2009	JEFFERIES & COMPANY, INC.		21,047,760	20,500,000	22,191,604	20,708,017		(54,179)		(54,179)		20,773,265		274,495	274,495	732,092	08/10/2009	1FE
931142-CK-7	WAL-MART STORES INC		01/14/2009	Various		9,201,360	8,000,000	7,993,920	7,994,015		4		4		7,994,019		1,207,342	1,207,342	223,889	08/15/2037	1FE
931142-CM-3	WAL-MART STORES INC		02/10/2009	ROYAL BANK OF SCOTLAND PLC		3,808,875	3,500,000	3,489,605	3,489,693		15		15		3,489,708		319,167	319,167	71,128	04/15/2038	1FE
990457-9C-9	WARNER CHILCOTT TERM B		03/31/2009	SCHEDULED REDEMPTION		194,437	194,437	195,991	195,883		(1,445)		(1,445)		194,437				2,863	01/18/2012	3FE
990457-9D-7	WARNER CHILCOTT TERM C		03/31/2009	SCHEDULED REDEMPTION		106,663	106,663	107,708	108,057		(1,394)		(1,394)		106,663				1,567	01/18/2012	3FE
863572-L9-2	WASHINGTON MUTUAL 2000-1 M2		03/25/2009	SCHEDULED REDEMPTION		49,339	49,339	49,339	49,364		(24)		(24)		49,339				197	01/25/2040	1FE
991143-9B-6	WASTEQUIP, INC. (BIG DUMPSTER) DELAYED D		03/31/2009	SCHEDULED REDEMPTION		668	668	571	567		101		101		668					02/05/2013	4FE
991143-9C-4	WASTEQUIP, INC. (BIG DUMPSTER) TERM B LO		03/31/2009	Various		1,588	1,588	1,370	1,099		488		488		1,588				9,659	02/05/2013	4FE
991685-9C-4	WEIGHT WATCHERS INTERNALTIONAL, INC. TER		03/31/2009	SCHEDULED REDEMPTION		10,000	10,000	10,027	10,028		(28)		(28)		10,000					01/26/2014	3FE
949746-MZ-1	WELLS FARGO & CO		01/16/2009	CITIBANK		3,017,370	3,000,000	2,930,820	2,971,068		999		999		2,972,067		45,303	45,303	62,823	08/09/2010	1FE
94980V-AE-8	WELLS FARGO BANK NA		01/05/2009	J. P. MORGAN SECURITIES, INC.		11,228,910	11,000,000	10,925,750	10,941,339		125		125		10,941,464		287,446	287,446	93,118	05/16/2016	1FE
949746-CE-9	WELLS FARGO COMPANY		01/16/2009	CITIBANK		4,854,334	4,689,000	4,873,418	4,844,858		(3,274)		(3,274)		4,841,584		12,750	12,750	141,989	08/01/2011	1FE
949746-JJ-1	WELLS FARGO COMPANY		01/16/2009	BB&T CAPITAL MARKETS		4,085,000	4,000,000	3,994,840	3,998,860		63		63		3,998,922		86,078	86,078	87,267	01/15/2010	1FE
97180*-QB-7	WESTAR / AQUILA INC / UTILICORP SECURED		01/03/2009	SCHEDULED REDEMPTION		2,411,310	2,411,310	2,411,310	2,412,423		(1,113)		(1,113)		2,411,310				121,409	01/03/2019	2
96928*-BD-8	WESTCHESTER COUNTY OF NY CTL 5.57% 12/15		03/15/2009	SCHEDULED REDEMPTION		63,566	63,566	64,245	64,128		(562)		(562)		63,566				787	05/15/2028	1
957526-AB-2	WESTDEUTSCE LANDESBANK NY	R	01/15/2009	MATURED		46,119,000	46,119,000	47,000,836	46,152,870		(33,870)		(33,870)		46,119,000				1,395,100	01/15/2009	1FE
94979R-AD-2	WFMBS 2003-8 A4		03/01/2009	SCHEDULED REDEMPTION		659,671	659,671	634,934	646,232		13,439		13,439		659,671				6,696	08/25/2018	1FE
94981Q-AU-2	WFMBS 2005-AR16 6A3		03/01/2009	Various		333,751	333,751	333,060	333,306		446		446		333,751				4,669	10/25/2035	1FE
976526-AA-1	WIREF 2005-1, NOTE		11/17/2008	Various		593	593	593	426,394		5		5		593					11/17/2019	3FE
991856-9B-3	WMG ACQUISITION (WARNER MUSIC GROUP) TER		02/27/2009	SCHEDULED REDEMPTION		23,096	23,096	23,104	23,105		(8)		(8)		23,096				982	02/28/2011	3FE
982526-9A-5	WRIGLEY WM JR CO TRANCHE B TERM LOAN		02/25/2009	DEUTSCHE BANK SECURITIES		8,921,250	9,000,000	8,912,205	8,912,664		1,700		1,700		8,914,363		6,887	6,887	170,500	10/06/2014	2FE
984121-BG-7	XEROX CORPORATION		01/15/2009	MATURED		2,425,000	2,425,000	2,306,063	2,424,082		918		918		2,425,000				118,219	01/15/2009	2FE
78402K-AF-2	SASC 07-BHC1, D		03/26/2009	Various		153,361	3,133,000	3,079,006	3,063,791						3,063,791		(2,910,431)	(2,910,431)		12/18/2049	3FE
78402K-AH-8	SASC 07-BHC1, F		03/26/2009	MORGAN STANLEY DEAN WITTER		175,455	5,013,000	5,019,352	4,994,904						4,994,904		(4,819,449)	(4,819,449)	93,232	12/18/2049	3FE
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						1,470,656,137	2,210,090,588	1,645,966,615	1,601,334,109	563,831	3,486,549	465,951	3,584,429		1,607,074,626		(136,418,489)	(136,418,489)	33,118,076	XXX	XXX
00846N-AA-5	AGFC CAPITAL TRUST I		01/15/2009	DISTRIBUTION		300,000	300,000	300,000							300,000					01/15/2067	3FE
065379-AB-5	BANK OF TOKYO-MITSUBISHI GLOBAL	F	02/10/2009	Various		17,460,000	17,000,000	18,363,496			(31,784)		(31,784)		17,358,017		101,983	101,983	461,067	04/15/2010	1FE
251529-AF-0	DEUTSCHE BK FINL	R	02/24/2009	DEUTSCHE BANK SECURITIES		5,025,000	5,000,000	5,425,200			(18,800)		(18,800)		5,019,471		5,529	5,529	127,083	04/25/2009	1FE
251594-AA-5	DEV BANK OF SINGAPORE 144A	F	03/10/2009	GOLDMAN, SACHS & CO.		10,154,800	10,000,000	9,947,600			1,503		1,503		9,996,867		157,933	157,933	465,938	08/10/2009	1FE
251594-AC-1	DEV BK SINGAPORE 144A	F	03/31/2009	Various		4,031,966	4,131,354	4,422,016			(12,129)		(12,129)		4,067,907		(35,941)	(35,941)	129,500	04/15/2010	1Z
59000N-AA-3	MERITA BANK	R	02/24/2009	DEUTSCHE BANK SECURITIES		5,000,000	5,000,000	4,687,000			7,726		7,726		4,995,309		4,691	4,691	131,806	04/01/2009	1FE
90212E-AA-2	TWO ROCK PASS THROUGH TRUST/CHANNEL RE		02/11/2009	DISTRIBUTION		184,528											184,528	184,528		02/11/2010	3FE
42205M-AA-4	HBOS PLC	F	01/19/2009	EXCHANGE		14,106,915	15,000,000	14,095,650			236		236		14,106,771		144	144	266,400	09/29/2049	1FE
42205M-AB-2	HBOS PLC	F	01/19/2009	EXCHANGE		5,000,000	5,000,000	5,000,000							5,000,000				96,195	09/29/2049	1FE
42205M-AC-0	HBOS PLC	F	01/19/2009	EXCHANGE		10,000,000	10,000,000	10,000,000							10,000,000				107,252	05/29/2049	1FE
92978A-AA-0	WACHOVIA CAPITAL TRUST I		01/26/2009	Various		3,688,750	7,200,000	7,200,000							7,200,000		(3,511,250)	(3,511,250)	148,351	03/15/2042	1FE
4899999. Bonds - Hybrid Securities						74,951,959	78,631,354	79,440,962			(53,248)		(53,248)		78,044,342		(3,092,384)	(3,092,384)	1,933,591	XXX	XXX
8399997. Total - Bonds - Part 4						2,803,303,038	4,167,777,005	2,368,245,027	2,612,424,656	563,831	10,872,543	465,951	10,970,423		2,703,817,686		99,485,352	99,485,352	40,457,931	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						2,803,303,038	4,167,777,005	2,368,245,027	2,612,424,656	563,831	10,872,543	465,951	10,970,423		2,703,817,686		99,485,352	99,485,352	40,457,931	XXX	XXX
00846N-AA-5	AGFC CAPITAL TRUST I		01/01/2009	VARIOUS	10,000,000.000	2,388,470	0.00	2,388,470	2,388,470						2,388,470						P3UZ*
025816-AU-3	AMERICAN EXPRESS		01/01/2009	VARIOUS	17,000,000.000	17,893,541	0.00	17,893,541	17,893,541						17,893,541						RP3UZ*
04622D-AA-9	ASSURED GUARANTY US HLDG		01/01/2009	VARIOUS	10,000,000.000	9,980,562	0.00	9,980,562	9,980,562						9,980,562						P2LZ*
055654-AA-5	BANCO SANTANDER	F	01/01/2009	VARIOUS	11,300,000.000	11,572,854	0.00	11,572,854	11,572,854						11,572,854						RP1UZ*
055654-AB-3	BANCO SANTANDER	F	01/01/2009	VARIOUS	16,000,000.000	15,976,409	0.00	15,976,409	15,976,409						15,976,409						P1UZ*
060505-68-2	BANK OF AMERICA CORP		03/24/2009	Various	11,200.000	4,595,861	0.00	12,015,282	12,015,282						12,015,282		(7,419,421)	(7,419,421)	203,000		P2LFE
065379-AB-5	BANK OF TOKYO-MITSUBISHI GLOBAL	F	01/01/2009	VARIOUS	17,000,000.000	17,389,801	0.00	17,389,801	17,389,801						17,389,801						RP1UZ*
06738C-AG-4	BARCLAYS BANK PLC	F	01/01/2009	VARIOUS	13,000,000.000	13,000,000	0.00	13,000,000	13,000,000						13,000,000						P2UZ*
06738C-AG-6	BARCLAYS BANK PLC	F	01/01/2009	VARIOUS	20,000,000.000	20,044,295	0.00	20,044,295	20,044,295						20,044,295						P1UZ*
05530A-AA-3	BB&T CAPITAL TRUST II		01/01/2009	VARIOUS	8,000,000.000	7,969,323	0.00	7,969,323	7,969,323						7,969,323						P1UZ*

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)
073294-AA-8	BB&T CAPITAL TRUST IV		01/01/2009	VARIOUS	5,000,000.000	5,000,000	0.00	5,000,000	5,000,000						5,000,000						P1UZ*
055291-AC-2	BBV INTL FIN UNSEC SUB	F	01/01/2009	VARIOUS	20,000,000.000	18,240,361	0.00	18,240,361	18,240,361						18,240,361						P1UZ*
05566G-AA-7	BNP PARIBAS LLC	F	01/01/2009	VARIOUS	22,500,000.000	22,502,491	0.00	22,502,491	22,502,491						22,502,491						P1UZ*
05567S-AA-0	BNSF FUNDING TRUST I		01/01/2009	VARIOUS	13,000,000.000	13,104,773	0.00	13,104,773	13,104,773						13,104,773						P2UZ*
171232-AP-6	CHUBB CORP		01/01/2009	VARIOUS	10,000,000.000	9,990,725	0.00	9,990,725	9,990,725						9,990,725						P1UZ*
21869M-AA-5	CORESTATES CAPTL		01/01/2009	VARIOUS	15,000,000.000	14,751,983	0.00	14,751,983	14,751,983						14,751,983						RP1UZ*
233048-AA-5	DBS BANK LTD/SINGAPORE	F	01/01/2009	VARIOUS	14,340,000.000	13,537,311	0.00	13,537,311	13,537,311						13,537,311						P1UZ*
251529-AF-0	DEUTSCHE BK FINL	R	01/01/2009	VARIOUS	5,000,000.000	5,038,271	0.00	5,038,271	5,038,271						5,038,271						RP1UZ*
251594-AA-7	DEV BANK OF SINGAPORE 144A	F	01/01/2009	VARIOUS	10,000,000.000	9,995,365	0.00	9,995,365	9,995,365						9,995,365						RP1UZ*
251594-AA-5	DEV BK SINGAPORE 144A	F	01/01/2009	VARIOUS	14,000,000.000	14,066,700	0.00	14,066,700	14,066,700						14,066,700						RP1UZ*
26156F-AA-1	DRESDNER FUNDING TRUST I 144A	F	01/01/2009	VARIOUS	13,500,000.000	10,379,023	0.00	10,379,023	10,379,023						10,379,023						P3UZ*
316781-AA-1	FIFTH THIRD CAP TRUST IV		01/01/2009	VARIOUS	40,000,000.000	39,989,812	0.00	39,989,812	39,989,812						39,989,812						RP2UZ*
31769P-AB-6	FINL SECURITY ASSUR HLGS		01/01/2009	VARIOUS	10,000,000.000	9,977,659	0.00	9,977,659	9,977,659						9,977,659						RP2UZ*
302570-AW-6	FPL GROUP CAPITAL INC		01/01/2009	VARIOUS	10,000,000.000	10,140,441	0.00	10,140,441	10,140,441						10,140,441						P1UZ*
37247D-AG-1	GENWORTH FINANCIAL INC		01/01/2009	VARIOUS	30,000,000.000	21,556,732	0.00	21,556,732	21,556,732						21,556,732						P3UZ*
40430L-AA-7	HSBC FIN CAP TRUST IX		01/01/2009	VARIOUS	1,500,000.000	1,514,106	0.00	1,514,106	1,514,106						1,514,106						P2UZ*
404398-AA-7	HYPOVEREINSBANK 144A	F	01/01/2009	VARIOUS	20,000,000.000	20,052,409	0.00	20,052,409	20,052,409						20,052,409						RP1UZ*
449786-AA-0	INT'L NEDERLAND BANK NV	F	01/01/2009	VARIOUS	12,600,000.000	12,556,776	0.00	12,556,776	12,556,776						12,556,776						RP1UZ*
481227-AA-4	JPMC CAPITAL XVIII		01/01/2009	VARIOUS	10,000,000.000	10,927,394	0.00	10,927,394	10,927,394						10,927,394						P2UZ*
534187-AS-8	LINCOLN NATIONAL CORP		01/01/2009	VARIOUS	7,000,000.000	7,346,774	0.00	7,346,774	7,346,774						7,346,774						RP3UZ*
59000N-AA-3	MERITA BANK	F	01/01/2009	VARIOUS	13,500,000.000	12,467,329	0.00	12,467,329	12,467,329						12,467,329						RP1UZ*
59156R-AP-3	METLIFE INC		01/01/2009	VARIOUS	17,000,000.000	16,969,473	0.00	16,969,473	16,969,473						16,969,473						RP3UZ*
606866-AA-9	MIZUHO FINANCE (CAYMAN)	F	01/01/2009	VARIOUS	17,500,000.000	17,245,236	0.00	17,245,236	17,245,236						17,245,236						RP1UZ*
62874F-AA-7	NATIONSBANK		01/01/2009	VARIOUS	15,000,000.000	14,825,904	0.00	14,825,904	14,825,904						14,825,904						RP1UZ*
638539-AH-9	NATL WESTMSTR BK	F	01/01/2009	VARIOUS	7,500,000.000	7,663,570	0.00	7,663,570	7,663,570						7,663,570						RP1UZ*
65557A-AB-3	NORDEA BANK SWEDEN AB	F	01/01/2009	VARIOUS	53,000,000.000	52,731,418	0.00	52,731,418	52,731,418						52,731,418						RP1UZ*
70212J-AA-3	PARTNERRE FINANCE		01/01/2009	VARIOUS	20,000,000.000	19,937,785	0.00	19,937,785	19,937,785						19,937,785						RP3UZ*
69352P-AC-7	PPL CAPITAL FUNDING INC		01/01/2009	VARIOUS	10,000,000.000	9,976,657	0.00	9,976,657	9,976,657						9,976,657						P2UZ*
743315-AM-5	PROGRESSIVE CORP		01/01/2009	VARIOUS	20,000,000.000	19,946,721	0.00	19,946,721	19,946,721						19,946,721						RP2UZ*
759351-AE-9	REINSURANCE GRP OF AMER		01/01/2009	VARIOUS	20,000,000.000	20,007,549	0.00	20,007,549	20,007,549						20,007,549						P3UZ*
854616-AP-4	STANLEY WORKS		01/01/2009	VARIOUS	15,000,000.000	15,000,000	0.00	15,000,000	15,000,000						15,000,000						RP3UZ*
85748D-AA-7	STATE STREET CAP TR IV		01/01/2009	VARIOUS	35,000,000.000	35,000,000	0.00	35,000,000	35,000,000						35,000,000						RP2UZ*
86787X-AA-3	SUNTRUST BANKS		01/01/2009	VARIOUS	10,000,000.000	9,947,802	0.00	9,947,802	9,947,802						9,947,802						RP1UZ*
870836-AB-9	SWISS BANK CORP-NY	F	01/01/2009	VARIOUS	5,000,000.000	5,303,663	0.00	5,303,663	5,303,663						5,303,663						RP1UZ*
90261X-BY-7	UBS AG STAMFORD CT		01/01/2009	VARIOUS	23,500,000.000	23,469,289	0.00	23,469,289	23,469,289						23,469,289						P1UZ*
902671-AA-4	UFJ FINANCE ARUBA AEC	F	01/01/2009	VARIOUS	15,000,000.000	15,428,241	0.00	15,428,241	15,428,241						15,428,241						RP1UZ*
911271-AB-0	UNITED OVERSEAS BANK LTD	F	01/01/2009	VARIOUS	7,186,000.000	7,068,633	0.00	7,068,633	7,068,633						7,068,633						P1UZ*
929768-AA-7	WACHOVIA CAP II		01/01/2009	VARIOUS	10,000,000.000	9,885,897	0.00	9,885,897	9,885,897						9,885,897						RP1UZ*
92977E-AA-3	WACHOVIA CAPITAL TRUST V		01/01/2009	VARIOUS	1,000,000.000	1,033,554	0.00	1,033,554	1,033,554						1,033,554						RP1UZ*
92931B-AC-0	WPS RESOURCES CORP		01/01/2009	VARIOUS	15,000,000.000	15,037,900	0.00	15,037,900	15,037,900						15,037,900						P2UZ*
98952L-AA-3	ZFS FINANCE USA TRST III		01/01/2009	VARIOUS	18,000,000.000	18,000,000	0.00	18,000,000	18,000,000						18,000,000						RP3UZ*
98876X-AA-0	ZFS FINANCE USA TRUST I		01/01/2009	VARIOUS	10,000,000.000	9,990,055	0.00	9,990,055	9,990,055						9,990,055						P2UZ*
98877C-AA-5	ZFS FINANCE USA TRUST I		01/01/2009	VARIOUS	7,000,000.000	7,000,000	0.00	7,000,000	7,000,000						7,000,000						P2UZ*
002927-AA-9	ABBEY NATL CAP	F	01/01/2009	VARIOUS	17,000,000.000	17,001,338	0.00	17,001,338	17,001,338						17,001,338						P1UZ*
003723-AA-1	ABN AMRO NA HOLDING CAP	F	01/01/2009	VARIOUS	15,000,000.000	15,659,225	0.00	15,659,225	15,659,225						15,659,225						P3UZ*
00845W-AD-0	AGFIRST FARM CREDIT BANK		01/01/2009	VARIOUS	10,000,000.000	10,000,000	0.00	10,000,000	10,000,000						10,000,000						P1UZ*
001822-AB-1	AUST & NZ BANKING GROUP	F	01/01/2009	VARIOUS	10,000,000.000	9,821,783	0.00	9,821,783	9,821,783						9,821,783						P1UZ*
054536-AB-3	AXA SA		01/01/2009	VARIOUS	10,000,000.000	10,000,000	0.00	10,000,000	10,000,000						10,000,000						P3UZ*
054536-AB-3	AXA SA		01/01/2009	VARIOUS	15,000,000.000	15,000,000	0.00	15,000,000	15,000,000						15,000,000						P3UZ*
G07672-AB-7	BANK OF IRELAND PERP	F	01/01/2009	VARIOUS	5,000,000.000	4,181,545	0.00	4,181,545	4,181,545						4,181,545						P1UZ*
G40096-AA-0	BANK OF SCOTLAND PERP	F	01/01/2009	VARIOUS	6,130,000.000	5,254,597	0.00	5,254,597	5,254,597						5,254,597						P1UZ*
06738C-AG-4	BARCLAYS BANK PLC	F	01/01/2009	VARIOUS	1,000,000.000	996,491	0.00	996,491	996,491						996,491						P1UZ*
06739F-EY-3	BARCLAYS BANK PLC	F	01/01/2009	VARIOUS	25,000,000.000	24,151,162	0.00	24,151,162	24,151,162						24,151,162						P2UZ*
06738C-AD-1	BARCLAYS BK PLC	F	01/01/2009	VARIOUS	15,000,000.000	15,565,881	0.00	15,565,881	15,565,881						15,565,881						P1UZ*
05530R-AB-4	BBVA INTL PREF UNIPERSON	F	01/01/2009	VARIOUS	10,000,000.000	10,000,000	0.00	10,000,000	10,000,000						10,000,000						P1UZ*
05565A-AA-1	BNP PARIBAS	F	01/01/2009	VARIOUS	20,000,000.000	20,000,000	0.00	20,000,000	20,000,000						20,000,000						P1UZ*
05565A-AB-9	BNP PARIBAS	F	01/01/2009	VARIOUS	3,500,000.000	3,406,053	0.00	3,406,053	3,406,053						3,406,053						P1UZ*
05568A-AA-8	BOI CAPITAL FUNDING NO 3	F	01/01/2009	VARIOUS	15,000,000.000	14,570,276	0.00	14,570,276	14,570,276						14,570,276						P2UZ*
124789-AA-6	CBA CAPITAL TRUST I		01/01/2009	VARIOUS	15,000,000.000	14,935,051	0.00	14,935,051	14,935,051						14,935,051						P1UZ*

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)
12480W-AA-1	CBG FLORIDA REIT CORP		01/01/2009	VARIOUS	15,000,000.000	15,000,000	0.00	15,000,000	2,445,525	12,554,475			12,554,475		15,000,000						P4UZ*
12479B-AA-0	COMMONWEALTH BANK AUST	F	01/01/2009	VARIOUS	30,000,000.000	29,815,272	0.00	29,815,272	29,815,272						29,815,272						P1UZ*
225313-AA-3	CREDIT AGRICOLE (LONDON)	F	01/01/2009	VARIOUS	50,000,000.000	50,000,000	0.00	50,000,000	50,000,000						50,000,000						P2UZ*
225448-AA-7	CREDIT SUISSE GUERNSEY	F	01/01/2009	VARIOUS	26,500,000.000	26,435,642	0.00	26,435,642	26,435,642						26,435,642						P1UZ*
236363-AA-5	DANSKE BANK A/S	F	01/01/2009	VARIOUS	10,000,000.000	10,093,789	0.00	10,093,789	10,093,789						10,093,789						P2UZ*
25153R-AA-0	DEUTSCHE BANK NY	F	01/01/2009	VARIOUS	34,000,000.000	33,403,531	0.00	33,403,531	33,403,531						33,403,531						P2UZ*
251528-AA-3	DEUTSCHE BK CAP FDG TR I 144A	F	01/01/2009	VARIOUS	23,500,000.000	23,340,871	0.00	23,340,871	23,340,871						23,340,871						P1UZ*
38144Q-AA-7	GOLDMAN SACHS CAP III		01/01/2009	VARIOUS	5,000,000.000	5,000,000	0.00	5,000,000	5,000,000						5,000,000						P1UZ*
40411C-AA-0	HBOS CAPITAL FUNDING LP	F	01/01/2009	VARIOUS	4,500,000.000	4,479,460	0.00	4,479,460	4,479,460						4,479,460						P3UZ*
42205M-AA-4	HBOS PLC	F	01/01/2009	VARIOUS	10,000,000.000	10,000,000	0.00	10,000,000	10,000,000						10,000,000						P2UZ*
42205M-AB-2	HBOS PLC	F	01/01/2009	VARIOUS	5,000,000.000	5,000,000	0.00	5,000,000	5,000,000						5,000,000						P2UZ*
42205M-AC-0	HBOS PLC	F	01/01/2009	VARIOUS	15,000,000.000	14,106,535	0.00	14,106,535	14,106,535						14,106,535						P2UZ*
44978N-AA-3	ING CAP FNDG III	F	01/01/2009	VARIOUS	30,000,000.000	31,190,042	0.00	31,190,042	31,190,042						31,190,042						P1UZ*
456837-AC-7	ING GROEP NV	F	01/01/2009	VARIOUS	15,000,000.000	12,992,777	0.00	12,992,777	12,992,777						12,992,777						P2UZ*
48239A-AA-7	KBC BANK FUNDING 144A	F	01/01/2009	VARIOUS	10,000,000.000	10,004,059	0.00	10,004,059	10,004,059						10,004,059						P1UZ*
539439-AA-7	LLOYDS TSB GROUP PLC	F	01/01/2009	VARIOUS	40,000,000.000	40,147,000	0.00	40,147,000	40,147,000						40,147,000						P2UZ*
58551T-AA-5	MELLON CAPITAL IV		01/01/2009	VARIOUS	10,000,000.000	10,000,000	0.00	10,000,000	10,000,000						10,000,000						P1UZ*
G60956-AB-8	MIDLAND BK I PERP FRN	F	01/01/2009	VARIOUS	10,000,000.000	8,038,738	0.00	8,038,738	8,038,738						8,038,738						P1UZ*
G60956-AA-0	MIDLAND BK II PERP FRN	F	01/01/2009	VARIOUS	3,000,000.000	2,444,761	0.00	2,444,761	2,444,761						2,444,761						P1UZ*
G60956-AF-9	MIDLAND BK III PERP FRN	F	01/01/2009	VARIOUS	5,000,000.000	4,029,279	0.00	4,029,279	4,029,279						4,029,279						P1UZ*
606859-AA-4	MIZUHO CAP INV 1 LTD	F	01/01/2009	VARIOUS	15,000,000.000	15,000,000	0.00	15,000,000	15,000,000						15,000,000						P3UZ*
G63255-AA-4	MUFG CAPITAL FIN 1 LTD	F	01/01/2009	VARIOUS	20,000,000.000	20,015,021	0.00	20,015,021	20,015,021						20,015,021						P1UZ*
635192-AA-5	NATIONAL CAPITAL TRST II	F	01/01/2009	VARIOUS	33,000,000.000	31,601,241	0.00	31,601,241	31,601,241						31,601,241						P1UZ*
62914E-AA-2	NIB CAPITAL BANK NV	F	01/01/2009	VARIOUS	9,500,000.000	9,521,135	0.00	9,521,135	9,521,135						9,521,135						P3UZ*
66567E-AW-5	NORTHERN ROCK PLC	F	01/01/2009	VARIOUS	7,000,000.000	4,900,175	0.00	4,900,175	4,900,175						4,900,175						P3UZ*
66567F-AA-0	NORTHERN ROCK PLC	F	01/01/2009	VARIOUS	15,000,000.000	7,800,000	0.00	7,800,000	5,700,000	2,100,000			2,100,000		7,800,000						P4UZ*
66644P-AA-5	NORTHGROUP PFD CAP CORP		01/01/2009	VARIOUS	40,000,000.000	40,000,000	0.00	40,000,000	40,000,000						40,000,000						P2UZ*
69350J-AA-7	PNC PREFERRED FUNDING TR		01/01/2009	VARIOUS	10,000,000.000	10,000,000	0.00	10,000,000	10,000,000						10,000,000						P1UZ*
749769-AA-3	RABOBANK CAP FD TRST III	F	01/01/2009	VARIOUS	6,000,000.000	5,907,045	0.00	5,907,045	5,907,045						5,907,045						P1UZ*
749768-AA-5	RABOBANK CAPITAL FUND II	R	01/01/2009	VARIOUS	10,149,527.500	10,149,528	0.00	10,149,528	10,149,528						10,149,528						P1UZ*
74927P-AA-7	RBS CAPITAL TRUST II		01/01/2009	VARIOUS	7,000,000.000	6,954,978	0.00	6,954,978	6,954,978						6,954,978						P3UZ*
780097-AD-3	ROYAL BK SCOTLND	F	01/01/2009	VARIOUS	23,000,000.000	23,016,659	0.00	23,016,659	23,016,659						23,016,659						P3UZ*
830505-AL-7	SKANDINAVISKA ENSKILDA	F	01/01/2009	VARIOUS	52,500,000.000	46,356,604	0.00	46,356,604	46,356,604						46,356,604						P2UZ*
78454A-AA-2	SMFG PREFERRED CAPITAL	F	01/01/2009	VARIOUS	7,500,000.000	7,500,000	0.00	7,500,000	7,500,000						7,500,000						P1UZ*
83367T-AA-7	SOCIETE GENERALE	F	01/01/2009	VARIOUS	35,000,000.000	35,000,000	0.00	35,000,000	35,000,000						35,000,000						P1UZ*
F43638-AD-1	SOCIETE GENERALE PERP FRN	F	01/01/2009	VARIOUS	10,000,000.000	8,558,039	0.00	8,558,039	8,558,039						8,558,039						P1UZ*
853254-AB-6	STANDARD CHARTERED BANK	F	01/01/2009	VARIOUS	1,500,000.000	1,500,000	0.00	1,500,000	1,500,000						1,500,000						P2UZ*
865622-AA-2	SUMITOMO MITSUI BANKING	F	01/01/2009	VARIOUS	15,000,000.000	14,622,027	0.00	14,622,027	14,622,027						14,622,027						P1UZ*
86800X-AA-6	SUNTRUST PREFERRED CAP I		01/01/2009	VARIOUS	3,000,000.000	1,650,479	0.00	1,650,479	1,650,479						1,650,479						P2UZ*
87019X-AA-1	SWEDBANK 144A	F	01/01/2009	VARIOUS	9,000,000.000	8,823,610	0.00	8,823,610	8,823,610						8,823,610						P1UZ*
87089A-AA-6	SWISS RE CAPITAL I LP		01/01/2009	VARIOUS	10,000,000.000	10,285,173	0.00	10,285,173	10,285,173						10,285,173						P2UZ*
90262W-AA-1	UBS PREF FNDNG TRUST II	F	01/01/2009	VARIOUS	4,000,000.000	3,987,051	0.00	3,987,051	3,987,051						3,987,051						P1UZ*
90466H-AA-8	UNICREDITO ITALI CREDIT	F	01/01/2009	VARIOUS	5,000,000.000	4,975,673	0.00	4,975,673	4,975,673						4,975,673						P1UZ*
91530B-20-2	UNITED OVERSEAS BANK LTD	F	01/01/2009	VARIOUS	18,000,000.000	18,055,273	0.00	18,055,273	18,055,273						18,055,273						P1UZ*
91731K-AA-8	USB CAPITAL IX		01/01/2009	VARIOUS	26,500,000.000	26,500,000	0.00	26,500,000	26,500,000						26,500,000						P1UZ*
903312-AA-4	USB REALTY CORP		01/01/2009	VARIOUS	8,000,000.000	7,999,683	0.00	7,999,683	7,999,683						7,999,683						P1UZ*
92978A-AA-0	WACHOVIA CAPITAL TRUST I		01/01/2009	VARIOUS	12,200,000.000	12,200,000	0.00	12,200,000	12,200,000						12,200,000						P2UZ*
96122B-AA-4	WESTPAC CAPITAL TRST III	F	01/01/2009	VARIOUS	17,000,000.000	17,118,257	0.00	17,118,257	17,118,257						17,118,257						P1UZ*
96122C-AA-2	WESTPAC CAPITAL TRST IV	F	01/01/2009	VARIOUS	25,000,000.000	23,562,760	0.00	23,562,760	23,562,760						23,562,760						P1UZ*
8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						1,725,042,469	XXX	1,732,461,890	1,717,807,415	14,654,475			14,654,475		1,732,461,890		(7,419,421)	(7,419,421)	203,000	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						1,725,042,469	XXX	1,732,461,890	1,717,807,415	14,654,475			14,654,475		1,732,461,890		(7,419,421)	(7,419,421)	203,000	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						1,725,042,469	XXX	1,732,461,890	1,717,807,415	14,654,475			14,654,475		1,732,461,890		(7,419,421)	(7,419,421)	203,000	XXX	XXX
03822W-40-6	APPLIED MICRO CIRCUITS CORP		02/27/2009	DISTRIBUTION	0.000	1,183											1,183	1,183			L
00206R-10-2	AT+T INC		02/24/2009	DISTRIBUTION	0.000	2,976											2,976	2,976			L
36317K-AC-1	GALAXY 2007-8A CLO SUB NOTE		01/25/2009	DISTRIBUTION	0.000	134,843		134,843							134,843						A
57774#-12-6	MAXON CORPORATION		02/02/2009	DISTRIBUTION	0.000	2,148											2,148	2,148			A
57774#-11-8	MAXON CORPORATION WARRANTS		02/02/2009	DISTRIBUTION	0.000	864											864	864			A

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)
67085A-AB-0	OAK HILL ADVISORS PARK AVENUE CLO I, EQU		03/14/2009	DISTRIBUTION	0.000	36,534		36,534							36,534						A
989209-10-1	ZEBU INC		03/05/2009	DISTRIBUTION	0.000	2,902											2,902	2,902			A
449388-ZZ-9	INTERCONNECT DEVICES INC COMMON STK(HANC		01/01/2009	VARIOUS	9,454.400	9,454		9,454	9,454						9,454						A
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						190,906	XXX	180,832	9,454						180,832		10,074	10,074		XXX	XXX
261934-10-3	DREYFUS MONEY MARKET		01/21/2009	DIRECT	7,626.600	7,627		7,627	7,609						7,627				17		L
9399999. Common Stocks - Money Market Mutual Funds						7,627	XXX	7,627	7,609						7,627				17	XXX	XXX
9799997. Total - Common Stocks - Part 4						198,532	XXX	188,458	17,064						188,458		10,074	10,074	17	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						198,532	XXX	188,458	17,064						188,458		10,074	10,074	17	XXX	XXX
9899999. Total - Preferred and Common Stocks						1,725,241,001	XXX	1,732,650,348	1,717,824,478	14,654,475			14,654,475		1,732,650,348		(7,409,347)	(7,409,347)	203,017	XXX	XXX
9999999 - Totals						4,528,544,040	XXX	4,100,895,375	4,330,249,135	15,218,306	10,872,543	465,951	25,624,898		4,436,468,034		92,076,006	92,076,006	40,660,948	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
S&P500 INDEX 06/19/2009 1350 CALL	900	06/19/2009	1,350.0000	06/20/2008	CBOE	10,236,800	9,000		9,000	9,000	(18,000)		(18,000)
S&P500 INDEX 06/19/2009 1300 CALL	1,250	06/19/2009	1,300.0000	08/25/2008	CBOE	12,727,500	12,500		12,500	12,500	(100,000)		(100,000)
S&P500 CLIQUET 04/02/2009 CALL	900,000	04/02/2009	S&P 500	04/04/2008	GOLDMAN SACHS & CO	29,160							
S&P500 CLIQUET 04/09/2009 CALL	900,000	04/09/2009	S&P 500	04/11/2008	GOLDMAN SACHS & CO	26,190							
S&P500 CLIQUET 04/03/2009 CALL	1,300,000	04/03/2009	S&P 500	04/11/2008	GOLDMAN SACHS & CO	39,780							
S&P500 CLIQUET 04/16/2009 CALL	800,000	04/16/2009	S&P 500	04/18/2008	GOLDMAN SACHS & CO	27,600							
S&P500 CLIQUET 04/09/2009 CALL	1,100,000	04/09/2009	S&P 500	04/18/2008	GOLDMAN SACHS & CO	47,740							
S&P500 CLIQUET 04/30/2009 CALL	200,000	04/30/2009	S&P 500	05/02/2008	GOLDMAN SACHS & CO	7,560							
S&P500 CLIQUET 04/24/2009 CALL	1,500,000	04/24/2009	S&P 500	05/02/2008	GOLDMAN SACHS & CO	60,600							
S&P500 CLIQUET 04/23/2009 CALL	500,000	04/23/2009	S&P 500	05/02/2008	GOLDMAN SACHS & CO	19,050							
S&P500 CLIQUET 04/17/2009 CALL	1,300,000	04/17/2009	S&P 500	05/02/2008	GOLDMAN SACHS & CO	59,020							
S&P500 CLIQUET 05/07/2009 CALL	400,000	05/07/2009	S&P 500	05/09/2008	GOLDMAN SACHS & CO	14,080							
S&P500 CLIQUET 05/01/2009 CALL	1,900,000	05/01/2009	S&P 500	05/09/2008	GOLDMAN SACHS & CO	68,590							
S&P500 CLIQUET 05/14/2009 CALL	1,000,000	05/14/2009	S&P 500	05/16/2008	GOLDMAN SACHS & CO	34,300							
S&P500 CLIQUET 05/08/2009 CALL	900,000	05/08/2009	S&P 500	05/16/2008	GOLDMAN SACHS & CO	38,160							
S&P500 CLIQUET 05/21/2009 CALL	600,000	05/21/2009	S&P 500	05/23/2008	GOLDMAN SACHS & CO	19,980							
S&P500 CLIQUET 05/15/2009 CALL	1,800,000	05/15/2009	S&P 500	05/23/2008	GOLDMAN SACHS & CO	59,040							
S&P500 CLIQUET 05/28/2009 CALL	700,000	05/28/2009	S&P 500	05/30/2008	GOLDMAN SACHS & CO	23,450							
S&P500 CLIQUET 05/22/2009 CALL	2,600,000	05/22/2009	S&P 500	05/30/2008	GOLDMAN SACHS & CO	102,440							
S&P500 CLIQUET 06/04/2009 CALL	300,000	06/04/2009	S&P 500	06/06/2008	GOLDMAN SACHS & CO	10,680							
S&P500 CLIQUET 05/29/2009 CALL	1,300,000	05/29/2009	S&P 500	06/06/2008	GOLDMAN SACHS & CO	53,040							
S&P500 CLIQUET 06/04/2009 CALL	200,000	06/04/2009	S&P 500	06/13/2008	GOLDMAN SACHS & CO	6,860							
S&P500 CLIQUET 06/11/2009 CALL	400,000	06/11/2009	S&P 500	06/13/2008	GOLDMAN SACHS & CO	13,960							
S&P500 CLIQUET 06/05/2009 CALL	2,100,000	06/05/2009	S&P 500	06/13/2008	GOLDMAN SACHS & CO	61,740							
S&P500 CLIQUET 06/18/2009 CALL	100,000	06/18/2009	S&P 500	06/20/2008	GOLDMAN SACHS & CO	3,230							
S&P500 CLIQUET 06/12/2009 CALL	1,300,000	06/12/2009	S&P 500	06/20/2008	GOLDMAN SACHS & CO	51,480							
S&P500 CLIQUET 06/25/2009 CALL	400,000	06/25/2009	S&P 500	06/27/2008	GOLDMAN SACHS & CO	13,280							
S&P500 CLIQUET 06/19/2009 CALL	1,200,000	06/19/2009	S&P 500	06/27/2008	GOLDMAN SACHS & CO	35,640							
S&P500 INDEX 06/19/2009 1325 CALL	25	06/19/2009	1,325.0000	06/27/2008	CBOE	230,050	250		250	250	(1,125)		(1,125)
S&P500 CLIQUET 07/02/2009 CALL	300,000	07/02/2009	S&P 500	07/08/2008	GOLDMAN SACHS & CO	11,040							
S&P500 CLIQUET 06/26/2009 CALL	1,100,000	06/26/2009	S&P 500	07/08/2008	GOLDMAN SACHS & CO	40,040							
S&P500 INDEX 06/19/2009 1275 CALL	2,150	06/19/2009	1,275.0000	08/08/2008	CBOE	22,698,800	21,500		21,500	21,500	(279,500)		(279,500)
S&P500 CLIQUET 07/09/2009 CALL	900,000	07/09/2009	S&P 500	07/11/2008	GOLDMAN SACHS & CO	28,980							
S&P500 CLIQUET 07/02/2009 CALL	1,600,000	07/02/2009	S&P 500	07/11/2008	GOLDMAN SACHS & CO	55,360							
S&P500 INDEX 06/19/2009 1250 CALL	475	06/19/2009	1,250.0000	07/11/2008	CBOE	5,463,450	4,750		4,750	4,750	(97,375)		(97,375)
S&P500 CLIQUET 07/16/2009 CALL	300,000	07/16/2009	S&P 500	07/18/2008	GOLDMAN SACHS & CO	11,160							
S&P500 CLIQUET 07/10/2009 CALL	1,200,000	07/10/2009	S&P 500	07/18/2008	GOLDMAN SACHS & CO	51,240							
S&P500 INDEX 06/19/2009 1225 CALL	500	06/19/2009	1,225.0000	07/18/2008	CBOE	6,426,000	5,000		5,000	5,000	(157,500)		(157,500)
S&P500 CLIQUET 07/30/2009 CALL	600,000	07/30/2009	S&P 500	08/01/2008	GOLDMAN SACHS & CO	18,900							
S&P500 CLIQUET 07/24/2009 CALL	1,700,000	07/24/2009	S&P 500	08/01/2008	GOLDMAN SACHS & CO	70,380							
S&P500 CLIQUET 07/23/2009 CALL	700,000	07/23/2009	S&P 500	08/01/2008	GOLDMAN SACHS & CO	22,470							
S&P500 CLIQUET 08/06/2009 CALL	300,000	08/06/2009	S&P 500	08/08/2008	GOLDMAN SACHS & CO	11,430							
S&P500 CLIQUET 07/31/2009 CALL	1,600,000	07/31/2009	S&P 500	08/08/2008	GOLDMAN SACHS & CO	66,240							
S&P500 CLIQUET 08/06/2009 CALL	200,000	08/06/2009	S&P 500	08/15/2008	GOLDMAN SACHS & CO	8,080							
S&P500 CLIQUET 08/13/2009 CALL	700,000	08/13/2009	S&P 500	08/25/2008	GOLDMAN SACHS & CO	25,840							
S&P500 CLIQUET 08/07/2009 CALL	900,000	08/07/2009	S&P 500	08/15/2008	GOLDMAN SACHS & CO	40,680							
S&P500 CLIQUET 08/20/2009 CALL	1,000,000	08/20/2009	S&P 500	08/25/2008	GOLDMAN SACHS & CO	36,600							
S&P500 CLIQUET 08/14/2009 CALL	800,000	08/14/2009	S&P 500	08/25/2008	GOLDMAN SACHS & CO	28,160							
S&P500 INDEX 12/18/2009 1300 CALL	450	12/18/2009	1,300.0000	08/29/2008	CBOE	5,783,400	60,750		60,750	60,750	(391,500)		(391,500)
S&P500 CLIQUET 08/28/2009 CALL	1,500,000	08/28/2009	S&P 500	08/29/2008	GOLDMAN SACHS & CO	52,050							
S&P500 INDEX 12/18/2009 1250 CALL	900	12/18/2009	1,250.0000	09/12/2008	CBOE	12,972,800	220,500		220,500	220,500	(1,134,000)		(1,134,000)
S&P500 CLIQUET 09/10/2009 CALL	200,000	09/10/2009	S&P 500	09/12/2008	GOLDMAN SACHS & CO	7,740							
S&P500 CLIQUET 09/04/2009 CALL	1,000,000	09/04/2009	S&P 500	09/12/2008	GOLDMAN SACHS & CO	35,600							
S&P500 CLIQUET 09/17/2009 CALL	500,000	09/17/2009	S&P 500	09/19/2008	GOLDMAN SACHS & CO	19,650							
S&P500 CLIQUET 09/11/2009 CALL	1,800,000	09/11/2009	S&P 500	09/19/2008	GOLDMAN SACHS & CO	66,060							
S&P500 CLIQUET 09/10/2009 CALL	300,000	09/10/2009	S&P 500	09/19/2008	GOLDMAN SACHS & CO	12,600							
S&P500 INDEX 12/18/2009 1225 CALL	450	12/18/2009	1,225.0000	09/19/2008	CBOE	6,809,400	144,000		144,000	144,000	(677,250)		(677,250)
S&P500 INDEX 09/18/2009 1200 CALL	1,350	09/18/2009	1,200.0000	10/03/2008	CBOE	14,684,700	162,000		162,000	162,000	(1,572,750)		(1,572,750)
S&P500 CLIQUET 09/28/2009 CALL	1,200,000	09/28/2009	S&P 500	09/26/2008	GOLDMAN SACHS & CO	35,520							
S&P500 CLIQUET 10/01/2009 CALL	400,000	10/01/2009	S&P 500	10/10/2008	GOLDMAN SACHS & CO	7,620							
S&P500 CLIQUET 09/25/2009 CALL	1,300,000	09/25/2009	S&P 500	10/03/2008	GOLDMAN SACHS & CO	33,410							
S&P500 CLIQUET 09/24/2009 CALL	200,000	09/24/2009	S&P 500	10/03/2008	GOLDMAN SACHS & CO	5,900							
S&P500 INDEX 09/18/2009 875 CALL	700	09/18/2009	875.0000	10/24/2008	CBOE	9,274,900	3,272,500		3,272,500	3,272,500	(5,236,000)		(5,236,000)
S&P500 CLIQUET 10/08/2009 CALL	400,000	10/08/2009	S&P 500	10/10/2008	GOLDMAN SACHS & CO	9,640					(2,710)		(2,710)
S&P500 CLIQUET 10/02/2009 CALL	1,100,000	10/02/2009	S&P 500	10/10/2008	GOLDMAN SACHS & CO	16,830							

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
S&P500 CLIQUET 10/15/2009 CALL	600,000	10/15/2009	S&P 500	10/17/2008	GOLDMAN SACHS & CO	20,520					(7,886)		(7,886)
S&P500 CLIQUET 10/09/2009 CALL	1,500,000	10/09/2009	S&P 500	10/17/2008	GOLDMAN SACHS & CO	49,500					(22,393)		(22,393)
S&P500 INDEX 09/18/2009 925 CALL	800	09/18/2009	925.0000	11/07/2008	CBOE	10,489,600	2,468,000		2,468,000	2,468,000	(5,144,000)		(5,144,000)
S&P500 CLIQUET 10/22/2009 CALL	600,000	10/22/2009	S&P 500	10/24/2008	GOLDMAN SACHS & CO	15,480					(3,781)		(3,781)
S&P500 CLIQUET 10/16/2009 CALL	900,000	10/16/2009	S&P 500	10/24/2008	GOLDMAN SACHS & CO	20,340					(8,109)		(8,109)
S&P500 CLIQUET 10/29/2009 CALL	300,000	10/29/2009	S&P 500	10/31/2008	GOLDMAN SACHS & CO	9,030					(2,802)		(2,802)
S&P500 CLIQUET 10/23/2009 CALL	1,700,000	10/23/2009	S&P 500	10/31/2008	GOLDMAN SACHS & CO	46,070					(8,402)		(8,402)
S&P500 CLIQUET 10/22/2009 CALL	400,000	10/22/2009	S&P 500	10/31/2008	GOLDMAN SACHS & CO	12,680					(2,758)		(2,758)
S&P500 INDEX 09/18/2009 975 CALL	750	09/18/2009	975.0000	10/31/2008	CBOE	10,614,000	1,447,500		1,447,500	1,447,500	(3,971,250)		(3,971,250)
S&P500 CLIQUET 11/05/2009 CALL	300,000	11/05/2009	S&P 500	11/07/2008	GOLDMAN SACHS & CO	7,740					(1,916)		(1,916)
S&P500 CLIQUET 10/30/2009 CALL	1,300,000	10/30/2009	S&P 500	11/07/2008	GOLDMAN SACHS & CO	30,940					(10,713)		(10,713)
S&P500 CLIQUET 11/12/2009 CALL	1,000,000	11/12/2009	S&P 500	11/14/2008	GOLDMAN SACHS & CO	22,900	1,029		1,029	1,029	(22,129)		(22,129)
S&P500 CLIQUET 11/06/2009 CALL	1,400,000	11/06/2009	S&P 500	11/14/2008	GOLDMAN SACHS & CO	28,140					(19,051)		(19,051)
S&P500 INDEX 09/18/2009 900 CALL	750	09/18/2009	900.0000	11/14/2008	CBOE	9,789,000	2,861,250		2,861,250	2,861,250	(5,235,000)		(5,235,000)
S&P500 INDEX 12/18/2009 900 CALL	1,950	12/18/2009	900.0000	01/09/2009	CBOE	22,554,900	10,364,250		10,364,250	10,364,250	(12,190,650)		(12,190,650)
S&P500 INDEX 12/18/2009 750 CALL	300	12/18/2009	750.0000	11/21/2008	CBOE	4,074,600	3,670,500		3,670,500	3,670,500	(404,100)		(404,100)
S&P500 CLIQUET 11/13/2009 CALL	1,700,000	11/13/2009	S&P 500	11/21/2008	GOLDMAN SACHS & CO	21,420					(19,553)		(19,553)
S&P500 CLIQUET 11/19/2009 CALL	800,000	11/19/2009	S&P 500	11/21/2008	GOLDMAN SACHS & CO	21,040	2,776		2,776	2,776	(15,465)		(15,465)
S&P500 CLIQUET 11/27/2009 CALL	800,000	11/27/2009	S&P 500	12/05/2008	GOLDMAN SACHS & CO	18,720	120		120	120	(10,689)		(10,689)
S&P500 CLIQUET 11/25/2009 CALL	700,000	11/25/2009	S&P 500	12/05/2008	GOLDMAN SACHS & CO	18,970	2,566		2,566	2,566	(12,348)		(12,348)
S&P500 CLIQUET 11/20/2009 CALL	1,400,000	11/20/2009	S&P 500	12/05/2008	GOLDMAN SACHS & CO	40,600	2,346		2,346	2,346	(28,225)		(28,225)
S&P500 INDEX 12/18/2009 825 CALL	1,750	12/18/2009	825.0000	02/13/2009	CBOE	19,212,000	14,586,250		14,586,250	14,586,250	(4,625,750)		(4,625,750)
S&P500 CLIQUET 12/10/2009 CALL	300,000	12/10/2009	S&P 500	12/12/2008	GOLDMAN SACHS & CO	7,290					(5,070)		(5,070)
S&P500 CLIQUET 12/04/2009 CALL	2,300,000	12/04/2009	S&P 500	12/12/2008	GOLDMAN SACHS & CO	59,340					(35,240)		(35,240)
S&P500 CLIQUET 12/03/2009 CALL	400,000	12/03/2009	S&P 500	12/12/2008	GOLDMAN SACHS & CO	10,680					(7,178)		(7,178)
S&P500 INDEX 12/18/2009 875 CALL	1,050	12/18/2009	875.0000	12/12/2008	CBOE	11,993,100	6,525,750		6,525,750	6,525,750	(5,467,350)		(5,467,350)
S&P500 CLIQUET 12/17/2009 CALL	400,000	12/17/2009	S&P 500	12/19/2008	GOLDMAN SACHS & CO	12,040	336		336	336	(6,789)		(6,789)
S&P500 CLIQUET 12/11/2009 CALL	1,400,000	12/11/2009	S&P 500	12/19/2008	GOLDMAN SACHS & CO	41,720					(22,134)		(22,134)
S&P500 CLIQUET 01/07/2010 CALL	1,100,000	01/07/2010	S&P 500	01/09/2009	GOLDMAN SACHS & CO	37,840					(37,840)		(37,840)
S&P500 CLIQUET 12/31/2009 CALL	1,500,000	12/31/2009	S&P 500	01/09/2009	GOLDMAN SACHS & CO	49,800					(49,800)		(49,800)
S&P500 CLIQUET 12/24/2009 CALL	2,600,000	12/24/2009	S&P 500	01/09/2009	GOLDMAN SACHS & CO	93,860	9,875		9,875	9,875	(83,985)		(83,985)
S&P500 CLIQUET 12/18/2009 CALL	1,400,000	12/18/2009	S&P 500	01/09/2009	GOLDMAN SACHS & CO	47,460	3,344		3,344	3,344	(44,116)		(44,116)
S&P500 INDEX 12/18/2009 700 CALL	125	12/18/2009	700.0000	01/13/2009	CBOE	2,800,250	1,909,375		1,909,375	1,909,375	(890,875)		(890,875)
S&P500 CLIQUET 01/14/2010 CALL	700,000	01/14/2010	S&P 500	01/16/2009	GOLDMAN SACHS & CO	24,710	3,541		3,541	3,541	(21,169)		(21,169)
S&P500 CLIQUET 01/08/2010 CALL	1,200,000	01/08/2010	S&P 500	01/16/2009	GOLDMAN SACHS & CO	29,400					(29,400)		(29,400)
S&P500 INDEX 12/18/2009 850 CALL	600	12/18/2009	850.0000	01/16/2009	CBOE	6,703,200	4,335,000		4,335,000	4,335,000	(2,368,200)		(2,368,200)
S&P500 CLIQUET 01/21/2010 CALL	400,000	01/21/2010	S&P 500	01/23/2009	GOLDMAN SACHS & CO	13,640	2,689		2,689	2,689	(10,951)		(10,951)
S&P500 CLIQUET 01/15/2010 CALL	1,200,000	01/15/2010	S&P 500	01/23/2009	GOLDMAN SACHS & CO	37,560	3,947		3,947	3,947	(33,613)		(33,613)
S&P500 CLIQUET 01/14/2010 CALL	300,000	01/14/2010	S&P 500	01/23/2009	GOLDMAN SACHS & CO	10,530	1,611		1,611	1,611	(8,919)		(8,919)
S&P500 CLIQUET 01/28/2010 CALL	400,000	01/28/2010	S&P 500	01/30/2009	GOLDMAN SACHS & CO	10,200	631		631	631	(9,569)		(9,569)
S&P500 CLIQUET 01/22/2010 CALL	1,700,000	01/22/2010	S&P 500	01/30/2009	GOLDMAN SACHS & CO	48,790	13,855		13,855	13,855	(34,935)		(34,935)
S&P500 CLIQUET 02/04/2010 CALL	900,000	02/04/2010	S&P 500	02/06/2009	GOLDMAN SACHS & CO	34,470	1,899		1,899	1,899	(32,571)		(32,571)
S&P500 CLIQUET 01/29/2010 CALL	1,200,000	01/29/2010	S&P 500	02/06/2009	GOLDMAN SACHS & CO	43,440	3,573		3,573	3,573	(39,867)		(39,867)
S&P500 CLIQUET 02/11/2010 CALL	700,000	02/11/2010	S&P 500	02/13/2009	GOLDMAN SACHS & CO	24,920	1,795		1,795	1,795	(23,125)		(23,125)
S&P500 CLIQUET 02/05/2010 CALL	800,000	02/05/2010	S&P 500	02/13/2009	GOLDMAN SACHS & CO	26,160	82		82	82	(26,078)		(26,078)
S&P500 CLIQUET 02/18/2010 CALL	300,000	02/18/2010	S&P 500	02/20/2009	GOLDMAN SACHS & CO	9,330	5,954		5,954	5,954	(3,376)		(3,376)
S&P500 CLIQUET 02/12/2010 CALL	1,700,000	02/12/2010	S&P 500	02/20/2009	GOLDMAN SACHS & CO	37,400	6,680		6,680	6,680	(30,720)		(30,720)
S&P500 INDEX 12/18/2009 775 CALL	750	12/18/2009	775.0000	02/20/2009	CBOE	7,411,500	8,133,750		8,133,750	8,133,750	722,250		722,250
S&P500 CLIQUET 02/25/2010 CALL	300,000	02/25/2010	S&P 500	02/27/2009	GOLDMAN SACHS & CO	9,060	6,363		6,363	6,363	(2,697)		(2,697)
S&P500 CLIQUET 02/19/2010 CALL	700,000	02/19/2010	S&P 500	02/27/2009	GOLDMAN SACHS & CO	19,250	13,320		13,320	13,320	(5,930)		(5,930)
S&P500 INDEX 06/18/2010 750 CALL	750	06/18/2010	750.0000	03/20/2009	CBOE	9,399,000	10,706,250		10,706,250	10,706,250	1,307,250		1,307,250
S&P500 CLIQUET 03/04/2010 CALL	800,000	03/04/2010	S&P 500	03/06/2009	GOLDMAN SACHS & CO	24,640	16,299		16,299	16,299	(8,341)		(8,341)
S&P500 CLIQUET 02/26/2010 CALL	1,500,000	02/26/2010	S&P 500	03/06/2009	GOLDMAN SACHS & CO	39,600	27,182		27,182	27,182	(12,418)		(12,418)
S&P500 INDEX 06/18/2010 675 CALL	800	06/18/2010	675.0000	03/06/2009	CBOE	8,169,600	14,916,000		14,916,000	14,916,000	6,746,400		6,746,400
S&P500 CLIQUET 03/11/2010 CALL	1,400,000	03/11/2010	S&P 500	03/13/2009	GOLDMAN SACHS & CO	52,080	28,433		28,433	28,433	(23,647)		(23,647)
S&P500 CLIQUET 03/05/2010 CALL	1,200,000	03/05/2010	S&P 500	03/13/2009	GOLDMAN SACHS & CO	45,240	22,689		22,689	22,689	(22,551)		(22,551)
S&P500 FUTURES 06/19/2009 750 CALL	100	06/19/2009	750.0000	03/18/2009	CME	1,737,870	2,162,500		2,162,500	2,162,500	424,630		424,630
S&P500 CLIQUET 03/18/2010 CALL	400,000	03/18/2010	S&P 500	03/20/2009	GOLDMAN SACHS & CO	13,240	7,716		7,716	7,716	(5,524)		(5,524)
S&P500 CLIQUET 03/15/2010 CALL	200,000	03/15/2010	S&P 500	03/20/2009	GOLDMAN SACHS & CO	8,120	5,407		5,407	5,407	(2,713)		(2,713)
S&P500 CLIQUET 03/12/2010 CALL	1,400,000	03/12/2010	S&P 500	03/20/2009	GOLDMAN SACHS & CO	49,000	26,360		26,360	26,360	(22,640)		(22,640)
S&P500 INDEX 06/19/2009 775 CALL	250	06/19/2009	775.0000	03/20/2009	CBOE	1,500,500	1,781,250		1,781,250	1,781,250	280,750		280,750
S&P500 INDEX 12/18/2009 800 CALL	500	12/18/2009	800.0000	03/24/2009	CBOE	5,251,000	4,767,500		4,767,500	4,767,500	(483,500)		(483,500)
S&P500 INDEX 03/19/2010 750 CALL	1,000	03/19/2010	750.0000	03/26/2009	CBOE	14,502,000	13,335,000		13,335,000	13,335,000	(1,167,000)		(1,167,000)
S&P500 INDEX 03/19/2010 825 CALL	1,000	03/19/2010	825.0000	03/27/2009	CBOE	10,002,000	9,505,000		9,505,000	9,505,000	(497,000)		(497,000)
S&P500 CLIQUET 03/25/2010 CALL	500,000	03/25/2010	S&P 500	03/27/2009	GOLDMAN SACHS & CO	18,700	9,574		9,574	9,574	(9,126)		(9,126)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
S&P500 CLIQUET 03/22/2010 CALL	300,000	03/22/2010	S&P 500	03/27/2009	GOLDMAN SACHS & CO	13,899	8,625		8,625	8,625	(5,274)		(5,274)
S&P500 CLIQUET 03/19/2010 CALL	1,400,000	03/19/2010	S&P 500	03/27/2009	GOLDMAN SACHS & CO	52,402	25,218		25,218	25,218	(27,184)		(27,184)
0199999. Subtotal - Call Options - Hedging						266,707,691	117,653,708	XXX	117,653,708	117,653,708	(43,571,816)		(43,571,816)
0499999. Subtotal - Call Options						266,707,691	117,653,708	XXX	117,653,708	117,653,708	(43,571,816)		(43,571,816)
S&P500 INDEX 12/18/2009 700 PUT	375	12/18/2009	700.0000	01/13/2009	CBOE	2,367,000	2,431,875		2,431,875	2,431,875	64,875		64,875
S&P500 INDEX 04/17/2009 750 PUT	100	04/17/2009	750.0000	03/17/2009	CBOE	317,200	114,000		114,000	114,000	(203,200)		(203,200)
0599999. Subtotal - Put Options - Hedging						2,684,200	2,545,875	XXX	2,545,875	2,545,875	(138,325)		(138,325)
0899999. Subtotal - Put Options						2,684,200	2,545,875	XXX	2,545,875	2,545,875	(138,325)		(138,325)
INT RATE CAP0096 ON LIABILITY-STRIKE 5YR CMT	8,500,000	04/08/2009	3.1550	04/06/2004	BANK OF AMERICA	616,012	616,012		(153,962)	(153,962)			
INT RATE CAP0097 ON LIABILITY-STRIKE 5YR CMT	3,000,000	04/21/2009	3.4050	04/19/2004	JP MORGAN CHASE BANK	212,880	212,880		(53,183)	(53,183)			
INT RATE CAP0098 ON LIABILITY-STRIKE 5YR CMT	6,000,000	05/06/2009	3.5900	05/04/2004	JP MORGAN CHASE BANK	409,200	409,200		(102,177)	(102,177)			
INT RATE CAP0099 ON LIABILITY-STRIKE 5YR CMT	5,300,000	05/19/2009	3.8200	05/17/2004	JP MORGAN CHASE BANK	362,096	362,096		(90,376)	(90,376)			
INT RATE CAP0100 ON LIABILITY-STRIKE 5YR CMT	8,500,000	06/10/2009	3.9620	06/08/2004	JP MORGAN CHASE BANK	544,850	544,850		(135,891)	(135,891)			
INT RATE CAP0101 ON LIABILITY-STRIKE 5YR CMT	4,300,000	06/23/2009	3.9200	06/21/2004	JP MORGAN CHASE BANK	255,850	255,850		(63,784)	(63,784)			
INT RATE CAP0102 ON LIABILITY-STRIKE 5YR CMT	3,400,000	07/06/2009	3.7640	07/01/2004	JP MORGAN CHASE BANK	198,900	198,900		(49,566)	(49,566)			
INT RATE CAP0103 ON LIABILITY-STRIKE 5YR CMT	1,300,000	07/21/2009	3.5630	07/19/2004	JP MORGAN CHASE BANK	77,480	77,480		(19,299)	(19,299)			
INT RATE CAP0104 ON LIABILITY-STRIKE 5YR CMT	5,100,000	07/28/2009	3.7150	07/26/2004	BANK OF AMERICA	285,600	285,600		(75,712)	(75,712)			
INT RATE CAP0105 ON LIABILITY-STRIKE 5YR CMT	3,600,000	08/12/2009	3.5000	08/10/2004	BANK OF AMERICA	214,560	214,560		(53,409)	(53,409)			
INT RATE CAP0106 ON LIABILITY-STRIKE 5YR CMT	3,000,000	08/15/2009	3.5000	08/12/2004	BANK OF AMERICA	176,640	176,640		(43,969)	(43,969)			
INT RATE CAP0107 ON LIABILITY-STRIKE 5YR CMT	2,100,000	08/18/2009	3.4475	08/16/2004	BANK OF AMERICA	124,600	124,600		(31,010)	(31,010)			
INT RATE CAP0108 ON LIABILITY-STRIKE 5YR CMT	3,400,000	08/26/2009	3.4540	08/24/2004	BANK OF AMERICA	204,340	204,340		(50,843)	(50,843)			
INT RATE CAP0109 ON LIABILITY-STRIKE 5YR CMT	5,800,000	09/02/2009	3.3150	08/31/2004	JP MORGAN CHASE BANK	339,648	339,648		(84,492)	(84,492)			
INT RATE CAP0110 ON LIABILITY-STRIKE 5YR CMT	5,800,000	09/09/2009	3.4800	09/07/2004	JP MORGAN CHASE BANK	331,064	331,064		(82,340)	(82,340)			
INT RATE CAP0111 ON LIABILITY-STRIKE 5YR CMT	1,300,000	09/23/2009	3.3000	09/21/2004	JP MORGAN CHASE BANK	73,450	73,450		(18,260)	(18,260)			
INT RATE CAP0112 ON LIABILITY-STRIKE 5YR CMT	4,400,000	10/01/2009	3.3250	09/29/2004	JP MORGAN CHASE BANK	249,920	249,920		(62,118)	(62,118)			
INT RATE CAP0113 ON LIABILITY-STRIKE 5YR CMT	5,700,000	10/06/2009	3.4500	10/04/2004	JP MORGAN CHASE BANK	324,900	324,900		(80,742)	(80,742)			
INT RATE CAP0114 ON LIABILITY-STRIKE 5YR CMT	3,700,000	10/15/2009	3.3600	10/13/2004	BANK OF AMERICA	210,900	210,900		(52,398)	(52,398)			
INT RATE CAP0115 ON LIABILITY-STRIKE 5YR CMT	4,200,000	10/21/2009	3.3400	10/19/2004	JP MORGAN CHASE BANK	235,704	235,704		(58,550)	(58,550)			
INT RATE CAP0116 ON LIABILITY-STRIKE 5YR CMT	2,800,000	10/29/2009	3.2640	10/27/2004	JP MORGAN CHASE BANK	156,464	156,464		(38,857)	(38,857)			
INT RATE CAP0117 ON LIABILITY-STRIKE 5YR CMT	4,000,000	11/05/2009	3.3270	11/03/2004	JP MORGAN CHASE BANK	217,680	217,680		(54,048)	(54,048)			
INT RATE CAP0118 ON LIABILITY-STRIKE 5YR CMT	4,700,000	11/29/2009	3.5850	11/24/2004	JP MORGAN CHASE BANK	221,840	221,840		(55,039)	(55,039)			
INT RATE CAP0119 ON LIABILITY-STRIKE 5YR CMT	8,500,000	12/08/2009	3.5850	12/06/2004	BANK OF AMERICA	415,480	415,480		(99,513)	(99,513)			
INT RATE CAP0120 ON LIABILITY-STRIKE 5YR CMT	6,500,000	12/16/2009	3.5600	12/14/2004	JP MORGAN CHASE BANK	306,540	306,540		(76,014)	(76,014)			
INT RATE CAP0121 ON LIABILITY-STRIKE 5YR CMT	3,500,000	12/24/2009	3.5850	12/22/2004	BANK OF AMERICA	164,150	164,150		(40,694)	(40,694)			
INT RATE CAP0122 ON LIABILITY-STRIKE 5YR CMT	5,100,000	01/07/2010	3.7190	01/05/2005	UBS AG	225,420	225,420		(55,857)	(55,857)			
INT RATE CAP0123 ON LIABILITY-STRIKE 5YR CMT	3,100,000	01/27/2010	3.7130	01/25/2005	JP MORGAN CHASE BANK	130,200	130,200		(32,240)	(32,240)			
INT RATE CAP0124 ON LIABILITY-STRIKE 5YR CMT	3,200,000	02/03/2010	3.7000	02/01/2005	UBS AG	122,240	122,240		(30,262)	(30,262)			
INT RATE CAP0127 ON LIABILITY-STRIKE 5YR CMT	50,000,000	12/31/2009	3.6570	02/04/2005	UBS AG	495,000	495,000						
INT RATE CAP0129 ON LIABILITY-STRIKE 5YR CMT	3,800,000	03/03/2010	4.0200	03/01/2005	JP MORGAN CHASE BANK	137,104	137,104		(33,908)	(33,908)			
INT RATE CAP0130 ON LIABILITY-STRIKE 5YR CMT	2,500,000	03/14/2010	4.2150	03/14/2005	JP MORGAN CHASE BANK	92,500	92,500		(22,867)	(22,867)			
INT RATE CAP0131 ON LIABILITY-STRIKE 5YR CMT	2,700,000	03/23/2010	4.1870	03/21/2005	JP MORGAN CHASE BANK	99,900	99,900		(24,690)	(24,690)			
INT RATE CAP0132 ON LIABILITY-STRIKE 5YR CMT	4,300,000	03/30/2010	4.3200	03/28/2005	JP MORGAN CHASE BANK	155,660	155,660		(38,461)	(38,461)			
INT RATE CAP0133 ON LIABILITY-STRIKE 5YR CMT	5,500,000	04/13/2010	4.1250	04/11/2005	UBS AG	190,080	190,080		(94,441)	(94,441)			
INT RATE CAP0134 ON LIABILITY-STRIKE 5YR CMT	6,200,000	04/22/2010	3.9150	04/20/2005	UBS AG	217,744	217,744		(108,153)	(108,153)			
INT RATE CAP0135 ON LIABILITY-STRIKE 5YR CMT	6,800,000	04/27/2010	3.9370	04/25/2005	UBS AG	232,016	232,016		(115,222)	(115,222)			
INT RATE CAP0136 ON LIABILITY-STRIKE 5YR CMT	6,700,000	05/05/2010	3.8810	05/03/2005	JP MORGAN CHASE BANK	226,460	226,460		(112,431)	(112,431)			
INT RATE CAP0137 ON LIABILITY-STRIKE 5YR CMT	8,400,000	05/18/2010	3.8075	05/16/2005	JP MORGAN CHASE BANK	283,080	283,080		(140,477)	(140,477)			
INT RATE CAP0138 ON LIABILITY-STRIKE 5YR CMT	5,600,000	05/25/2010	3.7980	05/23/2005	UBS AG	176,736	176,736		(87,682)	(87,682)			
INT RATE CAP0141 ON LIABILITY-STRIKE 5YR CMT	6,000,000	06/02/2010	3.7460	05/31/2005	JP MORGAN CHASE BANK	186,000	186,000		(92,254)	(92,254)			
INT RATE CAP0142 ON LIABILITY-STRIKE 5YR CMT	4,300,000	06/10/2010	3.7000	06/08/2005	JP MORGAN CHASE BANK	130,720	130,720		(64,818)	(64,818)			
INT RATE CAP0143 ON LIABILITY-STRIKE 5YR CMT	4,200,000	06/15/2010	3.8680	06/13/2005	UBS AG	130,872	130,872		(64,882)	(64,882)			
INT RATE CAP0144 ON LIABILITY-STRIKE 5YR CMT	5,300,000	06/23/2010	3.8720	06/21/2005	JP MORGAN CHASE BANK	160,908	160,908		(79,749)	(79,749)			
INT RATE CAP0145 ON LIABILITY-STRIKE 5YR CMT	7,600,000	07/07/2010	3.8700	07/05/2005	JP MORGAN CHASE BANK	230,432	230,432		(114,149)	(114,149)			
INT RATE CAP0146 ON LIABILITY-STRIKE 5YR CMT	8,200,000	07/21/2010	4.0000	07/19/2005	JP MORGAN CHASE BANK	242,720	242,720		(120,176)	(120,176)			
INT RATE CAP0147 ON LIABILITY-STRIKE 5YR CMT	2,300,000	08/29/2010	4.0480	08/25/2005	UBS AG	62,100	62,100		(30,701)	(30,701)			
INT RATE CAP0148 ON LIABILITY-STRIKE 5YR CMT	3,000,000	09/01/2010	4.0160	08/30/2005	UBS AG	81,600	81,600		(40,338)	(40,338)			
INT RATE CAP0149 ON LIABILITY-STRIKE 5YR CMT	9,500,000	09/16/2010	3.9300	09/14/2005	JP MORGAN CHASE BANK	279,680	279,680		(138,136)	(138,136)			
INT RATE CAP0150 ON LIABILITY-STRIKE 5YR CMT	3,000,000	09/23/2010	4.0010	09/21/2005	JP MORGAN CHASE BANK	87,000	87,000		(42,963)	(42,963)			
INT RATE CAP0151 ON LIABILITY-STRIKE 5YR CMT	4,000,000	09/29/2010	4.1170	09/27/2005	UBS AG	116,320	116,320		(57,436)	(57,436)			
INT RATE CAP0152 ON LIABILITY-STRIKE 5YR CMT	10,000,000	10/13/2010	4.2470	10/11/2005	JP MORGAN CHASE BANK	274,800	274,800		(135,621)	(135,621)			
INT RATE CAP0155 ON LIABILITY-STRIKE 5YR CMT	5,000,000	11/23/2010	4.3800	11/21/2005	JP MORGAN CHASE BANK	144,300	144,300		(71,090)	(71,090)			
INT RATE CAP0156 ON LIABILITY-STRIKE 5YR CMT	5,000,000	12/01/2010	4.3700	11/29/2005	UBS AG	141,800	141,800		(69,823)	(69,823)			
INT RATE CAP0158 ON LIABILITY-STRIKE 5YR CMT	9,000,000	12/08/2010	4.4600	12/06/2005	GOLDMAN SACHS	254,520	254,520		(125,320)	(125,320)			

SCHEDULE DB - PART A - SECTION 1

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INT RATE CAP0159 ON LIABILITY-STRIKE 5YR CMT	6,000,000	12/15/2010	4.4300	12/13/2005	JP MORGAN CHASE BANK	170,160	170,160		(83,739)	(83,739)			
INT RATE CAP0160 ON LIABILITY-STRIKE 5YR CMT	6,000,000	12/21/2010	4.3700	12/19/2005	CITIBANK	160,800	160,800		(79,085)	(79,085)			
INT RATE CAP0161 ON LIABILITY-STRIKE 5YR CMT	7,000,000	12/30/2010	4.3100	12/28/2005	UBS AG	182,000	182,000		(89,412)	(89,412)			
INT RATE CAP0162 ON LIABILITY-STRIKE 5YR CMT	2,000,000	01/05/2011	4.3600	01/03/2006	JP MORGAN CHASE BANK	51,040	51,040		(25,072)	(25,072)			
INT RATE CAP0163 ON LIABILITY-STRIKE 5YR CMT	3,000,000	01/25/2011	4.3200	01/23/2006	JP MORGAN CHASE BANK	75,840	75,840		(37,180)	(37,180)			
INT RATE CAP0164 ON LIABILITY-STRIKE 5YR CMT	3,000,000	02/02/2011	4.4600	01/31/2006	JP MORGAN CHASE BANK	78,480	78,480		(38,479)	(38,479)			
INT RATE CAP0165 ON LIABILITY-STRIKE 5YR CMT	1,000,000	02/09/2011	4.4900	02/07/2006	JP MORGAN CHASE BANK	25,000	25,000		(12,254)	(12,254)			
INT RATE CAP0166 ON LIABILITY-STRIKE 5YR CMT	2,000,000	02/15/2011	4.5800	02/13/2006	GOLDMAN SACHS	47,600	47,600		(23,332)	(23,332)			
INT RATE CAP0167 ON LIABILITY-STRIKE 5YR CMT	3,000,000	02/23/2011	4.5510	02/21/2006	JP MORGAN CHASE BANK	67,200	67,200		(32,899)	(32,899)			
INT RATE CAP0168 ON LIABILITY-STRIKE 5YR CMT	5,000,000	03/01/2011	4.6500	02/27/2006	UBS AG	112,400	112,400		(55,035)	(55,035)			
INT RATE CAP0169 ON LIABILITY-STRIKE 5YR CMT	2,000,000	03/08/2011	4.7200	03/06/2006	JP MORGAN CHASE BANK	49,200	49,200		(24,098)	(24,098)			
INT RATE CAP0171 ON LIABILITY-STRIKE 5YR CMT	4,000,000	03/17/2011	4.7500	03/14/2006	GOLDMAN SACHS	96,704	96,704		(47,334)	(47,334)			
INT RATE CAP0173 ON IDENTIFIED-STRIKE 3MLIBOR	17,500,000	03/01/2011	6.8000	03/15/2006	JP MORGAN CHASE BANK	81,375	81,375						
INT RATE CAP0175 ON LIABILITY-STRIKE 5YR CMT	9,000,000	03/22/2011	4.6000	03/20/2006	UBS AG	220,320	220,320		(107,680)	(107,680)			
INT RATE CAP0176 ON LIABILITY-STRIKE 5YR CMT	10,000,000	03/29/2011	4.6800	03/27/2006	UBS AG	240,000	240,000		(117,287)	(117,287)			
INT RATE CAP0177 ON LIABILITY-STRIKE 5YR CMT	9,000,000	04/05/2011	4.8300	04/03/2006	JP MORGAN CHASE BANK	228,240	228,240		(168,684)	(168,684)			
INT RATE CAP0178 ON LIABILITY-STRIKE 5YR CMT	23,000,000	04/12/2011	4.8900	04/10/2006	UBS AG	591,100	591,100		(436,718)	(436,718)			
INT RATE CAP0179 ON LIABILITY-STRIKE 5YR CMT	16,000,000	04/19/2011	4.9200	04/17/2006	JP MORGAN CHASE BANK	413,440	413,440		(305,432)	(305,432)			
INT RATE CAP0180 ON LIABILITY-STRIKE 5YR CMT	16,000,000	04/24/2011	4.8900	04/24/2006	JP MORGAN CHASE BANK	408,000	408,000		(301,206)	(301,206)			
INT RATE CAP0181 ON LIABILITY-STRIKE 5YR CMT	18,000,000	05/04/2011	5.0100	05/02/2006	UBS AG	469,440	469,440		(346,570)	(346,570)			
INT RATE CAP0182 ON IDENTIFIED-STRIKE 1MLIBOR	7,500,000	06/01/2009	6.2500	05/05/2006	JP MORGAN CHASE BANK	23,438	23,438						
INT RATE CAP0183 ON LIABILITY-STRIKE 5YR CMT	18,000,000	05/10/2011	5.0100	05/08/2006	JP MORGAN CHASE BANK	472,320	472,320		(348,599)	(348,599)			
INT RATE CAP0184 ON LIABILITY-STRIKE 5YR CMT	25,000,000	05/18/2011	5.0100	05/16/2006	UBS AG	681,000	681,000		(502,344)	(502,344)			
INT RATE CAP0185 ON LIABILITY-STRIKE 5YR CMT	29,000,000	05/24/2011	4.9000	05/22/2006	JP MORGAN CHASE BANK	762,700	762,700		(562,135)	(562,135)			
INT RATE CAP0186 ON LIABILITY-STRIKE 5YR CMT	29,000,000	06/01/2011	4.9500	05/30/2006	JP MORGAN CHASE BANK	785,900	785,900		(578,959)	(578,959)			
INT RATE CAP0187 ON LIABILITY-STRIKE 5YR CMT	20,000,000	06/07/2011	4.9400	06/05/2006	JP MORGAN CHASE BANK	514,000	514,000		(378,488)	(378,488)			
INT RATE CAP0188 ON LIABILITY-STRIKE 5YR CMT	32,000,000	06/14/2011	4.9400	06/12/2006	UBS AG	753,920	753,920		(554,609)	(554,609)			
INT RATE CAP0189 ON LIABILITY-STRIKE 5YR CMT	30,000,000	06/21/2011	5.1100	06/19/2006	JP MORGAN CHASE BANK	727,200	727,200		(535,489)	(535,489)			
INT RATE CAP0190 ON LIABILITY-STRIKE 5YR CMT	31,000,000	06/28/2011	5.2100	06/26/2006	GOLDMAN SACHS	744,000	744,000		(547,897)	(547,897)			
INT RATE CAP0191 ON LIABILITY-STRIKE 5YR CMT	33,000,000	07/07/2011	5.1900	07/05/2006	UBS AG	795,960	795,960		(585,812)	(585,812)			
INT RATE CAP0192 ON LIABILITY-STRIKE 5YR CMT	18,000,000	07/12/2011	5.1100	07/10/2006	UBS AG	432,000	432,000		(317,573)	(317,573)			
INT RATE CAP0193 ON LIABILITY-STRIKE 5YR CMT	21,000,000	07/19/2011	5.0400	07/17/2006	JP MORGAN CHASE BANK	507,360	507,360		(372,577)	(372,577)			
INT RATE CAP0194 ON LIABILITY-STRIKE 5YR CMT	34,000,000	07/21/2011	5.0600	07/19/2006	UBS AG	822,800	822,800		(604,115)	(604,115)			
INT RATE CAP0195 ON LIABILITY-STRIKE 5YR CMT	24,000,000	07/27/2011	5.0100	07/25/2006	JP MORGAN CHASE BANK	580,320	580,320		(425,559)	(425,559)			
INT RATE CAP0196 ON LIABILITY-STRIKE 5YR CMT	25,000,000	08/02/2011	4.9200	07/31/2006	UBS AG	626,500	626,500		(458,977)	(458,977)			
INT RATE CAP0197 ON LIABILITY-STRIKE 5YR CMT	23,000,000	08/09/2011	4.8500	08/07/2006	JP MORGAN CHASE BANK	555,680	555,680		(406,178)	(406,178)			
INT RATE CAP0198 ON LIABILITY-STRIKE 5YR CMT	14,000,000	08/31/2011	4.7700	08/29/2006	JP MORGAN CHASE BANK	326,200	326,200		(237,482)	(237,482)			
INT RATE CAP0199 ON LIABILITY-STRIKE 5YR CMT	22,000,000	09/07/2011	4.7200	09/05/2006	UBS AG	533,280	533,280		(387,416)	(387,416)			
INT RATE CAP0200 ON LIABILITY-STRIKE 5YR CMT	14,000,000	09/11/2011	4.7200	09/07/2006	JP MORGAN CHASE BANK	341,040	341,040		(247,862)	(247,862)			
INT RATE CAP0201 ON LIABILITY-STRIKE 5YR CMT	13,000,000	09/13/2011	4.7300	09/11/2006	JP MORGAN CHASE BANK	313,560	313,560		(227,894)	(227,894)			
INT RATE CAP0202 ON LIABILITY-STRIKE 5YR CMT	12,000,000	09/20/2011	4.8000	09/18/2006	JP MORGAN CHASE BANK	282,000	282,000		(205,013)	(205,013)			
INT RATE CAP0203 ON LIABILITY-STRIKE 5YR CMT	12,000,000	09/27/2011	4.5200	09/25/2006	UBS AG	289,200	289,200		(208,583)	(208,583)			
INT RATE CAP0204 ON LIABILITY-STRIKE 5YR CMT	10,000,000	10/04/2011	4.5500	10/02/2006	JP MORGAN CHASE BANK	248,800	248,800		(179,623)	(179,623)			
INT RATE CAP0205 ON LIABILITY-STRIKE 5YR CMT	4,000,000	10/25/2011	4.7900	10/23/2006	JP MORGAN CHASE BANK	95,200	95,200		(68,845)	(68,845)			
INT RATE CAP0206 ON LIABILITY-STRIKE 5YR CMT	13,000,000	11/08/2011	4.7000	11/06/2006	JP MORGAN CHASE BANK	301,080	301,080		(215,829)	(215,829)			
INT RATE CAP0207 ON LIABILITY-STRIKE 5YR CMT	2,000,000	11/15/2011	4.6100	11/13/2006	JP MORGAN CHASE BANK	46,160	46,160		(33,085)	(33,085)			
INT RATE CAP0208 ON LIABILITY-STRIKE 5YR CMT	7,000,000	11/27/2011	4.5600	11/22/2006	JP MORGAN CHASE BANK	158,200	158,200		(112,863)	(112,863)			
INT RATE CAP0209 ON LIABILITY-STRIKE 5YR CMT	6,000,000	11/30/2011	4.5000	11/28/2006	JP MORGAN CHASE BANK	139,200	139,200		(99,108)	(99,108)			
INT RATE CAP0210 ON LIABILITY-STRIKE 5YR CMT	6,000,000	12/06/2011	4.3800	12/04/2006	UBS AG	141,600	141,600		(99,935)	(99,935)			
INT RATE CAP0211 ON IDENTIFIED-STRIKE 1MYR LIBOR	23,500,000	01/01/2010	6.5000	12/07/2006	JP MORGAN CHASE BANK	25,850	25,850						
INT RATE CAP0212 ON LIABILITY-STRIKE 5YR CMT	6,000,000	12/22/2011	4.5600	12/20/2006	UBS AG	133,680	133,680		(94,681)	(94,681)			
INT RATE CAP0213 ON LIABILITY-STRIKE 5YR CMT	11,000,000	01/08/2012	4.6100	01/04/2007	JP MORGAN CHASE BANK	239,800	239,800		(169,708)	(169,708)			
INT RATE CAP0214 ON LIABILITY-STRIKE 5YR CMT	4,000,000	01/10/2012	4.6600	01/08/2007	UBS AG	85,600	85,600		(60,699)	(60,699)			
INT RATE CAP0215 ON LIABILITY-STRIKE 5YR CMT	5,000,000	01/24/2012	4.7600	01/22/2007	JP MORGAN CHASE BANK	103,500	103,500		(73,686)	(73,686)			
INT RATE CAP0216 ON LIABILITY-STRIKE 5YR CMT	5,000,000	02/08/2012	4.7700	02/06/2007	UBS AG	98,500	98,500		(69,703)	(69,703)			
INT RATE CAP0217 ON LIABILITY-STRIKE 5YR CMT	7,000,000	03/07/2012	4.4500	03/05/2007	JP MORGAN CHASE BANK	163,800	163,800		(113,674)	(113,674)			
INT RATE CAP0218 ON LIABILITY-STRIKE 5YR CMT	8,000,000	03/13/2012	4.4500	03/13/2007	JP MORGAN CHASE BANK	178,240	178,240		(123,595)	(123,595)			
INT RATE CAP0219 ON LIABILITY-STRIKE 5YR CMT	11,000,000	03/21/2012	4.5000	03/19/2007	UBS AG	242,440	242,440		(168,226)	(168,226)			
INT RATE CAP0221 ON LIABILITY-STRIKE 5YR CMT	10,000,000	03/28/2012	4.4600	03/26/2007	JP MORGAN CHASE BANK	233,600	233,600		(161,581)	(161,581)			
INT RATE CAP0222 ON LIABILITY-STRIKE 5YR CMT	14,000,000	04/04/2012	4.5500	04/03/2007	JP MORGAN CHASE BANK	325,640	325,640		(307,587)	(307,587)			
INT RATE CAP0223 ON LIABILITY-STRIKE 5YR CMT	12,000,000	04/12/2012	4.6300	04/10/2007	UBS AG	272,640	272,640		(257,842)	(257,842)			
INT RATE CAP0224 ON LIABILITY-STRIKE 5YR CMT	7,000,000	04/18/2012	4.6780	04/16/2007	UBS AG	152,740	152,740		(144,624)	(144,624)			
INT RATE CAP0225 ON LIABILITY-STRIKE 5YR CMT	10,000,000	04/25/2012	4.5400	04/23/2007	JP MORGAN CHASE BANK	230,000	230,000		(216,406)	(216,406)			
INT RATE CAP0226 ON LIABILITY-STRIKE 5YR CMT	9,000,000	05/02/2012	4.5300	04/30/2007	JP MORGAN CHASE BANK	205,920	205,920		(193,275)	(193,275)			
INT RATE CAP0227 ON LIABILITY-STRIKE 5YR CMT	3,000,000	05/24/2012	4.7500	05/22/2007	JP MORGAN CHASE BANK	65,820	65,820		(62,134)	(62,134)			

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INT RATE CAP0228 ON LIABILITY-STRIKE 5YR CMT	8,000,000	05/31/2012	4.8200	05/29/2007	JP MORGAN CHASE BANK	173,440	173,440		(164,136)	(164,136)			
INT RATE CAP0229 ON LIABILITY-STRIKE 5YR CMT	18,000,000	06/14/2012	5.1550	06/12/2007	JP MORGAN CHASE BANK	474,480	474,480		(373,279)	(373,279)			
INT RATE CAP0230 ON LIABILITY-STRIKE 5YR CMT	26,000,000	06/27/2012	4.9900	06/25/2007	JP MORGAN CHASE BANK	667,680	667,680		(535,704)	(535,704)			
INT RATE CAP0231 ON LIABILITY-STRIKE 5YR CMT	24,000,000	07/11/2012	5.0650	07/09/2007	JP MORGAN CHASE BANK	631,200	631,200		(602,298)	(602,298)			
INT RATE CAP0232 ON LIABILITY-STRIKE 5YR CMT	35,000,000	07/25/2012	4.8600	07/23/2007	UBS AG	928,200	928,200		(877,463)	(877,463)			
INT RATE CAP0233 ON LIABILITY-STRIKE 5YR CMT	15,000,000	08/02/2012	4.6600	07/31/2007	JP MORGAN CHASE BANK	444,000	444,000		(416,376)	(416,376)			
INT RATE CAP0234 ON LIABILITY-STRIKE 5YR CMT	23,000,000	08/07/2012	4.5600	08/07/2007	JP MORGAN CHASE BANK	684,940	684,940		(637,193)	(637,193)			
INT RATE CAP0235 ON LIABILITY-STRIKE 5YR CMT	14,000,000	08/13/2012	4.5700	08/13/2007	JP MORGAN CHASE BANK	435,960	435,960		(406,053)	(406,053)			
INT RATE CAP0236 ON LIABILITY-STRIKE 5YR CMT	23,000,000	08/24/2012	4.3400	08/22/2007	UBS AG	745,200	745,200		(683,288)	(683,288)			
INT RATE CAP0237 ON LIABILITY-STRIKE 5YR CMT	17,000,000	08/30/2012	4.2200	08/28/2007	JP MORGAN CHASE BANK	541,960	541,960		(491,581)	(491,581)			
INT RATE CAP0238 ON LIABILITY-STRIKE 5YR CMT	21,000,000	09/12/2012	3.9800	09/10/2007	JP MORGAN CHASE BANK	677,040	677,040		(597,194)	(597,194)			
INT RATE CAP0239 ON LIABILITY-STRIKE 5YR CMT	17,000,000	09/19/2012	4.2000	09/17/2007	JP MORGAN CHASE BANK	542,300	542,300		(488,011)	(488,011)			
INT RATE CAP0240 ON LIABILITY-STRIKE 5YR CMT	21,000,000	09/27/2012	4.2600	09/25/2007	UBS AG	732,480	732,480		(665,524)	(665,524)			
INT RATE CAP0241 ON LIABILITY-STRIKE 5YR CMT	32,000,000	10/11/2012	4.3800	10/09/2007	UBS AG	1,000,960	1,000,960		(907,945)	(907,945)			
INT RATE CAP0242 ON LIABILITY-STRIKE 5YR CMT	22,000,000	10/24/2012	4.0600	10/22/2007	JP MORGAN CHASE BANK	738,320	738,320		(651,278)	(651,278)			
INT RATE CAP0246 ON LIABILITY-STRIKE 5YR CMS EFF.11/02/09	300,000,000	11/02/2013	6.8000	10/31/2007	GOLDMAN SACHS	2,250,000	2,250,000		245,684	245,684			
INT RATE CAP0249 ON LIABILITY-STRIKE 5YR CMS EFF.11/06/09	200,000,000	11/06/2013	6.8000	11/02/2007	GOLDMAN SACHS	1,505,000	1,505,000		165,008	165,008			
INT RATE CAP0250 ON LIABILITY-STRIKE 5YR CMT	17,000,000	11/19/2012	3.5700	11/19/2007	UBS AG	652,800	652,800		(543,830)	(543,830)			
INT RATE CAP0251 ON LIABILITY-STRIKE 5YR CMT	150,000,000	10/10/2012	4.5000	01/10/2008	UBS AG	2,340,000	2,340,000		(2,018,516)	(2,018,516)			
INT RATE CAP0252 ON LIABILITY-STRIKE 5YR CMT	150,000,000	01/11/2013	4.1000	01/11/2008	BANK OF AMERICA	3,645,000	3,645,000		(3,030,915)	(3,030,915)			
INT RATE CAP0253 ON LIABILITY-STRIKE 5YR CMT	90,000,000	01/11/2010	4.5000	01/11/2008	MERRILL LYNCH	85,500	85,500		(84,733)	(84,733)			
INT RATE CAP0255 ON LIABILITY-STRIKE 5YR CMT	5,000,000	02/05/2013	2.7300	09/11/2008	MERRILL LYNCH	207,000	207,000		65,811	65,811			
INT RATE CAP0256 ON LIABILITY-STRIKE 5YR CMT	10,000,000	02/20/2013	2.8500	09/11/2008	MERRILL LYNCH	387,000	387,000		123,605	123,605			
INT RATE CAP0257 ON LIABILITY-STRIKE 5YR CMT	10,000,000	03/08/2013	2.4800	09/11/2008	MERRILL LYNCH	492,000	492,000		170,560	170,560			
INT RATE CAP0258 ON LIABILITY-STRIKE 5YR CMT	5,000,000	03/18/2013	2.3500	09/11/2008	MERRILL LYNCH	266,000	266,000		95,397	95,397			
INT RATE CAP0259 ON LIABILITY-STRIKE 5YR CMT	10,000,000	03/25/2013	2.5600	09/11/2008	MERRILL LYNCH	475,000	475,000		164,665	164,665			
INT RATE CAP0260 ON LIABILITY-STRIKE 5YR CMT EFF.04/08/09	15,000,000	04/08/2013	2.6600	09/11/2008	MERRILL LYNCH	676,000	676,000		232,675	232,675			
INT RATE CAP0261 ON LIABILITY-STRIKE 5YR CMT EFF.04/22/09	5,000,000	04/22/2013	3.0000	09/11/2008	MERRILL LYNCH	184,000	184,000		59,590	59,590			
INT RATE CAP0262 ON LIABILITY-STRIKE 5YR CMT EFF.05/11/09	15,000,000	05/13/2013	3.0900	09/11/2008	MERRILL LYNCH	529,000	529,000		171,649	171,649			
INT RATE CAP0263 ON LIABILITY-STRIKE 5YR CMT EFF.05/27/09	5,000,000	05/28/2013	3.2600	09/11/2008	MERRILL LYNCH	159,000	159,000		51,196	51,196			
INT RATE CAP0264 ON LIABILITY-STRIKE 5YR CMT EFF.06/05/09	5,000,000	06/05/2013	3.3100	09/11/2008	MERRILL LYNCH	155,000	155,000		49,683	49,683			
INT RATE CAP0265 ON LIABILITY-STRIKE 5YR CMT EFF.06/18/09	15,000,000	06/18/2013	3.6200	09/11/2008	MERRILL LYNCH	377,000	377,000		115,971	115,971			
INT RATE CAP0266 ON LIABILITY-STRIKE 5YR CMT EFF.06/26/09	5,000,000	06/26/2013	3.4700	09/11/2008	MERRILL LYNCH	141,000	141,000		44,824	44,824			
INT RATE CAP0267 ON LIABILITY-STRIKE 5YR CMT EFF.06/30/09	5,000,000	06/30/2013	3.3400	09/11/2008	MERRILL LYNCH	154,000	154,000		50,127	50,127			
INT RATE CAP0268 ON LIABILITY-STRIKE 5YR CMT EFF.07/03/09	15,000,000	07/03/2013	3.3000	09/11/2008	MERRILL LYNCH	478,000	478,000		155,934	155,934			
INT RATE CAP0269 ON LIABILITY-STRIKE 5YR CMT EFF.07/13/09	10,000,000	07/12/2013	3.2000	09/11/2008	MERRILL LYNCH	343,000	343,000		115,140	115,140			
INT RATE CAP0270 ON LIABILITY-STRIKE 5YR CMT EFF.07/24/09	10,000,000	07/24/2013	3.4100	09/11/2008	MERRILL LYNCH	300,000	300,000		98,343	98,343			
INT RATE CAP0271 ON LIABILITY-STRIKE 5YR CMT EFF.08/04/09	5,000,000	08/05/2013	3.2300	09/11/2008	MERRILL LYNCH	171,000	171,000		57,987	57,987			
INT RATE CAP0272 ON LIABILITY-STRIKE 5YR CMT EFF.08/14/09	5,000,000	08/15/2013	3.1500	09/11/2008	MERRILL LYNCH	181,000	181,000		63,324	63,324			
INT RATE CAP0273 ON LIABILITY-STRIKE 5YR CMT EFF.08/26/09	7,000,000	08/26/2013	3.0700	09/11/2008	MERRILL LYNCH	268,000	268,000		95,948	95,948			
INT RATE CAP0278 ON LIABILITY-STRIKE 2YR CMT EFF.02/24/09	7,000,000	02/25/2013	2.7500	09/11/2008	MERRILL LYNCH	227,000	227,000		49,067	49,067			
INT RATE CAP0288 ON IDENTIFIED-STRIKE 1MYR LIBOR	8,750,000	06/01/2012	7.0000	09/18/2008	BARCLAY'S CAPITAL	18,400	18,400		105	105			
INT RATE CAP0289 ON LIABILITY-STRIKE 5YRCMT EFF.09/15/09	7,300,000	09/15/2013	2.8800	01/16/2009	UBS AG	119,720	119,720		4,107	4,107			
INT RATE CAP0291 ON LIABILITY-STRIKE 5YRCMT EFF.10/15/09	6,100,000	10/15/2013	2.7600	01/16/2009	UBS AG	114,070	114,070		4,847	4,847			
INT RATE CAP0294 ON LIABILITY-STRIKE 5YRCMT EFF.11/15/09	3,600,000	11/15/2013	2.3000	02/11/2009	UBS AG	172,800	172,800		(66,365)	(66,365)			
INT RATE CAP0297 ON LIABILITY-STRIKE 5YRCMT EFF.12/15/09	6,000,000	12/15/2013	1.5300	03/11/2009	UBS AG	449,520	449,520		(149,962)	(149,962)			
0999999. Subtotal - Caps - Hedging						58,706,356	58,706,356	XXX	(29,862,549)	(29,862,549)			
1299999. Subtotal - Caps						58,706,356	58,706,356	XXX	(29,862,549)	(29,862,549)			
INT RATE FLOOR15-STRIKE 5YR CMT	50,000,000	09/24/2009	3.2500	06/24/1996	BANK OF AMERICA	59,500	39,205		49,871	49,871			26,250
INT RATE FLOOR16-STRIKE 5YR CMT	50,000,000	03/24/2010	3.2500	06/20/1996	BANK OF AMERICA	59,700	40,077		770,431	770,431			118,056
INT RATE FLOOR17-STRIKE 5YR CMT	50,000,000	06/24/2010	3.2500	06/20/1996	BANK OF AMERICA	69,400	46,996		717,010	717,010			
INT RATE FLOOR18-STRIKE 5YR CMT	50,000,000	12/24/2009	3.2500	06/20/1996	CIBC	60,000	39,914		668,021	668,021			231,250
1399999. Subtotal - Floors - Hedging						248,600	166,193	XXX	2,205,333	2,205,333			375,556
1699999. Subtotal - Floors						248,600	166,193	XXX	2,205,333	2,205,333			375,556
2099999. Subtotal - Insurance Futures Call Options								XXX					
2499999. Subtotal - Insurance Futures Put Options								XXX					
2599999. Subtotal - Hedging						328,346,847	179,072,132	XXX	92,542,367	92,542,367	(43,710,141)		(43,334,586)
2799999. Subtotal - Other								XXX					
9999999 - Totals						328,346,847	179,072,132	XXX	92,542,367	92,542,367	(43,710,141)		(43,334,586)

SCHEDULE DB - PART B - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Issuance/ Purchase	6 Exchange or Counterparty	7 Consideration Received	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis	14 Other Investment/ Miscellaneous Income
S&P500 INDEX 06/19/2009 1450 CALL	1,375	06/19/2009	1,450.0000	06/20/2008	CBOE	9,255,250	13,750		13,750	13,750	6,875		(6,875)
S&P500 INDEX 06/19/2009 1400 CALL	450	06/19/2009	1,400.0000	08/25/2008	CBOE	2,024,100	4,500		4,500	4,500			
S&P500 INDEX 06/19/2009 1500 CALL	1,250	06/19/2009	1,500.0000	06/06/2008	CBOE	9,389,500	12,500		12,500	12,500	6,250		(6,250)
S&P500 INDEX 06/19/2009 1425 CALL	75	06/19/2009	1,425.0000	06/27/2008	CBOE	368,850	750		750	750	375		(375)
S&P500 INDEX 06/19/2009 1525 CALL	450	06/19/2009	1,525.0000	05/23/2008	CBOE	2,609,100	4,500		4,500	4,500	2,250		(2,250)
S&P500 INDEX 06/19/2009 1375 CALL	1,700	06/19/2009	1,375.0000	08/08/2008	CBOE	9,776,600	17,000		17,000	17,000	(8,500)		8,500
S&P500 INDEX 12/18/2009 1400 CALL	450	12/18/2009	1,400.0000	08/29/2008	CBOE	3,644,100	18,000		18,000	18,000	(173,250)		173,250
S&P500 INDEX 12/18/2009 1350 CALL	900	12/18/2009	1,350.0000	09/12/2008	CBOE	8,428,200	67,500		67,500	67,500	(522,000)		522,000
S&P500 INDEX 12/18/2009 1325 CALL	450	12/18/2009	1,325.0000	09/19/2008	CBOE	4,499,100	45,000		45,000	45,000	(321,750)		321,750
S&P500 INDEX 09/18/2009 1300 CALL	1,350	09/18/2009	1,300.0000	10/03/2008	CBOE	8,802,300	33,750		33,750	33,750	(580,500)		580,500
S&P500 INDEX 09/18/2009 1000 CALL	1,450	09/18/2009	1,000.0000	10/24/2008	CBOE	10,421,100	2,175,000		2,175,000	2,175,000	(6,836,750)		6,836,750
S&P500 INDEX 09/18/2009 1050 CALL	800	09/18/2009	1,050.0000	11/07/2008	CBOE	5,958,400	688,000		688,000	688,000	(2,884,000)		2,884,000
S&P500 INDEX 09/18/2009 1100 CALL	750	09/18/2009	1,100.0000	10/31/2008	CBOE	6,148,500	352,500		352,500	352,500	(1,961,250)		1,961,250
S&P500 INDEX 12/18/2009 1050 CALL	750	12/18/2009	1,050.0000	11/17/2008	CBOE	4,836,000	1,305,000		1,305,000	1,305,000	(3,086,250)		3,086,250
S&P500 INDEX 12/18/2009 950 CALL	1,200	12/18/2009	950.0000	12/05/2008	CBOE	12,537,600	4,542,000		4,542,000	4,542,000	(7,224,000)		7,224,000
S&P500 INDEX 12/18/2009 950 CALL	600	12/18/2009	950.0000	01/16/2009	CBOE	4,078,800	2,271,000		2,271,000	2,271,000	(1,807,800)		1,807,800
S&P500 INDEX 12/18/2009 1000 CALL	1,600	12/18/2009	1,000.0000	01/09/2009	CBOE	11,356,800	4,184,000		4,184,000	4,184,000	(7,172,800)		7,172,800
S&P500 INDEX 12/18/2009 925 CALL	2,050	12/18/2009	925.0000	02/13/2009	CBOE	13,256,900	9,235,250		9,235,250	9,235,250	(4,021,650)		4,021,650
S&P500 INDEX 12/18/2009 975 CALL	700	12/18/2009	975.0000	02/06/2009	CBOE	4,058,600	2,215,500		2,215,500	2,215,500	(1,843,100)		1,843,100
S&P500 INDEX 06/18/2010 850 CALL	750	06/18/2010	850.0000	03/20/2009	CBOE	5,998,500	7,068,750		7,068,750	7,068,750	1,070,250		(1,070,250)
S&P500 INDEX 06/18/2010 775 CALL	800	06/18/2010	775.0000	03/06/2009	CBOE	4,798,400	10,364,000		10,364,000	10,364,000	5,565,600		(5,565,600)
S&P500 FUTURES 06/19/2009 825 CALL	200	06/19/2009	825.0000	03/18/2009	CME	1,649,260	2,250,000		2,250,000	2,250,000	600,740		(600,740)
S&P500 INDEX 04/17/2009 775 CALL	250	04/17/2009	775.0000	03/20/2009	CBOE	847,000	1,023,750		1,023,750	1,023,750	176,750		(176,750)
S&P500 INDEX 03/19/2010 800 CALL	500	03/19/2010	800.0000	03/24/2009	CBOE	5,799,000	5,347,500		5,347,500	5,347,500	(451,500)		451,500
S&P500 INDEX 03/19/2010 850 CALL	500	03/19/2010	850.0000	03/26/2009	CBOE	4,599,000	4,197,500		4,197,500	4,197,500	(401,500)		401,500
S&P500 INDEX 03/19/2010 925 CALL	1,000	03/19/2010	925.0000	03/27/2009	CBOE	5,808,000	5,605,000		5,605,000	5,605,000	(203,000)		203,000
0199999. Subtotal - Call Options - Hedging						160,948,960	63,042,000	XXX	63,042,000	63,042,000	(32,070,510)		32,070,510
0499999. Subtotal - Call Options						160,948,960	63,042,000	XXX	63,042,000	63,042,000	(32,070,510)		32,070,510
S&P500 INDEX 04/17/2009 650 PUT	100	04/17/2009	650.0000	03/10/2009	CBOE	189,800	16,500		16,500	16,500	(173,300)		173,300
0599999. Subtotal - Put Options - Hedging						189,800	16,500	XXX	16,500	16,500	(173,300)		173,300
0899999. Subtotal - Put Options						189,800	16,500	XXX	16,500	16,500	(173,300)		173,300
1299999. Subtotal - Caps								XXX					
1699999. Subtotal - Floors								XXX					
2099999. Subtotal - Insurance Futures Call Options								XXX					
2499999. Subtotal - Insurance Futures Put Options								XXX					
2599999. Subtotal - Hedging						161,138,760	63,058,500	XXX	63,058,500	63,058,500	(32,243,810)		32,243,810
2699999. Subtotal - Income								XXX					
2799999. Subtotal - Other								XXX					
9999999 - Totals						161,138,760	63,058,500	XXX	63,058,500	63,058,500	(32,243,810)		32,243,810

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 CS1899596 ON REALOGY 500 12/20/13	3,600,000	12/20/2013	0.0000%-5.0000%	01/09/2009	CREDIT SUISSE FB	1,089,000	1,039,444		1,470,412	1,470,412	(49,556)		(90,056)	39,131
CDS CS1917448 ON RH DONNELLEY 500 6/20/1	10,000,000	06/20/2011	0.0000%-5.0000%	01/20/2009	MORGAN STANLEY	2,500,000	2,298,619		4,317,508	4,317,508	(201,381)		(298,603)	74,530
CDS CS1922596 ON RH DONNELLY 500 6/20/11	2,000,000	06/20/2011	0.0000%-5.0000%	01/22/2009	MORGAN STANLEY	560,000	516,078		863,502	863,502	(43,922)		(62,810)	14,906
CDS CS1937941 ON FREESCALE 500 12/20/13	4,000,000	12/20/2013	0.0000%-5.0000%	01/29/2009	JP MORGAN CHASE BANK	1,720,000	1,660,386		2,129,061	2,129,061	(59,614)		(93,503)	43,479
CDS CS1937958 ON BERRY 500 3/20/12	3,000,000	03/20/2012	0.0000%-5.0000%	01/29/2009	MORGAN STANLEY	570,000	539,230		684,657	684,657	(30,770)		(56,187)	25,862
CDS CS1937966 ON FIRST DATA 500 3/20/201	3,000,000	03/20/2014	0.0000%-5.0000%	01/29/2009	BANK OF AMERICA	615,000	594,722		620,412	620,412	(20,278)		(45,695)	33,449
CDS CS1996814 ON YELFIN 500 6/20/2012	2,000,000	06/20/2012	0.0000%-5.0000%	03/12/2009	BARCLAY'S CAPITAL	620,000	610,518		454,034	454,034	(9,482)		(14,760)	17,957
CDS CS2454409 ON KB HOME	3,000,000	06/20/2011	0.0000%-3.5000%	06/18/2008	GOLDMAN SACHS				89,340	89,340			(26,250)	22,359
CDS CS2515845 ON GOLDMAN SACHS GP INC	20,000,000	09/20/2013	0.0000%-3.4500%	09/15/2008	JP MORGAN CHASE BANK				(410,933)	(410,933)			(172,500)	211,582
CDS CS2518401 ON BK OF AMERICA CORPORATI	25,000,000	09/20/2013	0.0000%-2.2500%	09/17/2008	BARCLAY'S CAPITAL				1,631,475	1,631,475			(140,625)	264,478
CDS CS2518443 ON GENWORTH FINANCIAL INC	5,000,000	09/20/2013	0.0000%-5.0000%	09/18/2008	CITIBANK	600,000	536,036		2,468,073	2,468,073	(29,983)		(92,483)	52,896
CDS CS2518450 ON WINDSTREAM CORP	4,000,000	12/20/2013	0.0000%-3.2000%	09/18/2008	JP MORGAN CHASE BANK				(242,857)	(242,857)			(32,000)	43,479
CDS CS2518476 ON CITIZENS COMMUNICATIONS	4,000,000	09/20/2013	0.0000%-3.5200%	09/18/2008	BARCLAY'S CAPITAL				125,893	125,893			(35,200)	42,316
CDS CS2523542 ON MORGAN STANLEY	25,000,000	09/20/2013	0.0000%-5.7500%	09/19/2008	CITIBANK				(1,616,144)	(1,616,144)			(359,375)	264,478
CDS CS2523559 ON GOLDMAN SACHS GP INC	25,000,000	09/20/2013	0.0000%-3.8000%	09/19/2008	CITIBANK				(853,211)	(853,211)			(237,500)	264,478
CDS CS2528657 ON BK OF AMERICA CORPORATI	25,000,000	12/20/2013	0.0000%-1.5000%	09/23/2008	UBS AG				2,409,150	2,409,150			(93,750)	271,743
CDS CS2528665 ON AMERN EXPRESS CO	10,000,000	12/20/2013	0.0000%-2.7000%	09/23/2008	ROYAL BANK OF SCTLND				1,296,642	1,296,642			(67,500)	108,697
CDS CS2533764 ON SMITHFIELD FOODS, INC.	3,000,000	12/20/2011	0.0000%-5.6500%	09/25/2008	GOLDMAN SACHS				467,588	467,588			(42,375)	24,754
CDS CS2538904 ON RHD 500 12/20/2013	2,000,000	12/20/2013	0.0000%-5.0000%	09/30/2008	BANK OF AMERICA	1,000,000	904,204		1,712,582	1,712,582	(47,898)		(72,898)	21,739
CDS CS2544001 ON TESORO PETROLEUM CORPOR	4,000,000	12/20/2013	0.0000%-4.3500%	10/02/2008	GOLDMAN SACHS				37,233	37,233			(43,500)	43,479
CDS CS2544027 ON INTERPUBLIC GROUP OF CO	3,000,000	12/20/2013	0.0000%-5.3000%	10/02/2008	JP MORGAN CHASE BANK				618,942	618,942			(39,750)	32,609
CDS CS2544035 ON LIBERTY MEDIA CORP	1,750,000	12/20/2013	0.0000%-5.1500%	10/02/2008	JP MORGAN CHASE BANK				81,974	81,974			(22,531)	19,022
CDS CS2546568 ON WELLS FARGO & CO	15,000,000	12/20/2013	0.0000%-1.8500%	10/03/2008	BANK OF AMERICA				725,273	725,273			(69,375)	163,046
CDS CS2546576 ON WACHOVIA CORPORATION	15,000,000	12/20/2013	0.0000%-2.4500%	10/03/2008	BANK OF AMERICA				361,633	361,633			(91,875)	163,046
CDS CS2546584 ON UNUMPROVIDENT CORPORATI	2,500,000	12/20/2013	0.0000%-2.2500%	10/03/2008	CREDIT SUISSE FB				173,975	173,975			(14,063)	27,174
CDS CS2554240 ON JPMORGAN CHASE & CO	25,000,000	12/20/2013	0.0000%-1.5500%	10/08/2008	BARCLAY'S CAPITAL				534,465	534,465			(96,875)	271,743
CDS CS2554257 ON BK OF AMERICA CORPORATI	25,000,000	12/20/2013	0.0000%-1.7500%	10/08/2008	CITIBANK				2,166,908	2,166,908			(109,375)	271,743
CDS CS2554281 ON WINDSTREAM CORP	3,000,000	12/20/2013	0.0000%-3.5500%	10/08/2008	GOLDMAN SACHS				(227,387)	(227,387)			(26,625)	32,609
CDS CS2559371 ON DEERE & COMPANY	15,000,000	12/20/2013	0.0000%-0.9500%	10/10/2008	BARCLAY'S CAPITAL				183,196	183,196			(35,625)	163,046
CDS CS2559397 ON IDEARC INC	2,000,000	12/20/2010	0.0000%-5.0000%	10/10/2008	CITIBANK	1,160,000	910,063		1,899,242	1,899,242	(132,319)		(157,319)	13,127
CDS CS2561922 ON RHD 500 12/20/2013	2,000,000	12/20/2013	0.0000%-5.0000%	10/14/2008	BARCLAY'S CAPITAL	1,170,000	1,065,861		1,712,582	1,712,582	(56,461)		(81,461)	21,739
CDS CS2564488 ON UNION PACIFIC CORPORATI	10,000,000	12/20/2013	0.0000%-0.8800%	10/15/2008	BARCLAY'S CAPITAL				(16,415)	(16,415)			(22,000)	108,697
CDS CS2567044 ON KB HOME	3,000,000	12/20/2011	0.0000%-6.6500%	10/17/2008	GOLDMAN SACHS				(125,695)	(125,695)			(49,875)	24,754
CDS CS2587539 ON COMCAST CORP	10,000,000	12/20/2013	0.0000%-1.7500%	11/06/2008	CITIBANK				(98,176)	(98,176)			(43,750)	108,697
CDS CS2587547 ON NEWS AMERICA INC	10,000,000	12/20/2013	0.0000%-1.1500%	11/06/2008	CITIBANK				241,848	241,848			(28,750)	108,697
CDS CS2592646 ON EFHC 500 12/20/2014	5,000,000	12/20/2014	0.0000%-5.0000%	11/07/2008	MORGAN STANLEY	775,000	724,671		1,863,536	1,863,536	(31,676)		(94,176)	59,823
CDS CS2592653 ON EFHC 500 12/20/2014	5,000,000	12/20/2014	0.0000%-5.0000%	11/07/2008	DEUTSCHE BANK	775,000	724,671		1,863,536	1,863,536	(31,676)		(94,176)	59,823
CDS CS2595201 ON BANCO BILBAO VIZCAYA AR	10,000,000	12/20/2013	0.0000%-0.8200%	11/13/2008	CITIBANK				301,171	301,171			(20,500)	108,697
CDS CS2595219 ON DEVON ENERGY CORP.	10,000,000	12/20/2013	0.0000%-0.7500%	11/13/2008	GOLDMAN SACHS				37,024	37,024			(18,750)	108,697
CDS CS2620801 ON NWS-AMINC 180 12/20/201	10,000,000	12/20/2013	0.0000%-1.8000%	11/19/2008	BARCLAY'S CAPITAL				(37,795)	(37,795)			(45,000)	108,697
CDS CS2620868 ON DVN 97 12/20/2013	10,000,000	12/20/2013	0.0000%-0.9700%	11/19/2008	BARCLAY'S CAPITAL				(60,640)	(60,640)			(24,250)	108,697
CDS CS2628499 ON HD 335 03/20/2014	10,000,000	03/20/2014	0.0000%-3.3500%	12/05/2008	GOLDMAN SACHS				(673,950)	(673,950)			(85,611)	111,497
CDS CS2638720 ON TGT 243 12/20/2013	20,000,000	12/20/2013	0.0000%-2.4300%	12/11/2008	GOLDMAN SACHS				(841,408)	(841,408)			(121,500)	217,394
CDS CS2638738 ON HD 265 12/20/2013	20,000,000	12/20/2013	0.0000%-2.6500%	12/11/2008	GOLDMAN SACHS				(686,529)	(686,529)			(132,500)	217,394
CDS CS2641286 ON MHK 405 03/20/2014	10,000,000	03/20/2014	0.0000%-4.0500%	12/16/2008	DEUTSCHE BANK				47,822	47,822			(101,250)	111,497
CDS CS2643852 ON DISH-ESDBS 490 03/20/20	7,000,000	03/20/2014	0.0000%-4.9000%	12/17/2008	JP MORGAN CHASE BANK				(405,194)	(405,194)			(85,750)	78,048
CDS CS2648968 ON EOP-EOPOPL 110 09/20/20	2,500,000	09/20/2011	0.0000%-1.1000%	01/05/2009	GOLDMAN SACHS				(20,161)	(20,161)			(6,493)	19,661
CDS CS2648984 ON HOSHOT-HST 500 09/20/20	3,000,000	09/20/2012	0.0000%-5.0000%	01/05/2009	BARCLAY'S CAPITAL	255,000	238,752		381,910	381,910	(16,248)		(51,665)	27,969
CDS CS2651533 ON HOSHOT-HST 500 09/20/20	3,000,000	09/20/2012	0.0000%-5.0000%	01/06/2009	BARCLAY'S CAPITAL	210,000	196,767		381,910	381,910	(13,233)		(48,233)	27,969
CDS CS2651558 ON WINDS 258 03/20/2013	4,000,000	03/20/2013	0.0000%-2.5800%	01/06/2009	GOLDMAN SACHS				(122,352)	(122,352)			(24,080)	39,863
CDS CS2651566 ON XEL-NRGINC 525 03/20/20	5,000,000	03/20/2013	0.0000%-5.2500%	01/06/2009	CREDIT SUISSE FB				32,233	32,233			(61,250)	49,828
CDS CS2654099 ON GA PACIFIC LLC	3,000,000	03/20/2013	0.0000%-7.0500%	01/07/2009	DEUTSCHE BANK				55,015	55,015			(48,763)	29,897
CDS CS2654107 ON GA PACIFIC LLC	5,000,000	03/20/2013	0.0000%-7.0500%	01/07/2009	DEUTSCHE BANK				91,692	91,692			(81,271)	49,828
CDS CS2654115 ON PHM 260 03/20/2014	10,000,000	03/20/2014	0.0000%-2.6000%	01/07/2009	GOLDMAN SACHS				29,361	29,361			(59,944)	111,497
CDS CS2654123 ON CTX 345 03/20/2014	10,000,000	03/20/2014	0.0000%-3.4500%	01/07/2009	GOLDMAN SACHS				287,874	287,874			(79,542)	111,497
CDS CS2654149 ON PRU 550 03/20/2014	10,000,000	03/20/2014	0.0000%-5.5000%	01/07/2009	DEUTSCHE BANK				1,547,417	1,547,417			(126,806)	111,497
CDS CS2654156 ON CB 833 03/20/2014	10,000,000	03/20/2014	0.0000%-8.3300%	01/07/2009	DEUTSCHE BANK				83,999	83,999			(44,156)	111,497
CDS CS2654164 ON MET 445 03/20/2014	10,000,000	03/20/2014	0.0000%-4.4500%	01/07/2009	BANK OF AMERICA				1,404,452	1,404,452			(102,597)	111,497
CDS CS2666895 ON TSO 620 03/20/2014	1,000,000	03/20/2014	0.0000%-6.2000%	01/13/2009	GOLDMAN SACHS				(63,867)	(63,867)			(13,261)	11,150
CDS CS2666903 ON FLEX 585 03/20/2013	2,000,000	03/20/2013	0.0000%-5.8500%	01/13/2009	CITIBANK				99,330	99,330			(25,025)	19,931
CDS CS2669451 ON SANM 500 03/20/2014	1,000,000	03/20/2014	0.0000%-5.0000%	01/14/2009	MORGAN STANLEY	380,000	364,515		288,205	288,205	(15,485)		(26,041)	11,150
CDS CS2669477 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

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CDS CS2677140 ON PRU 610 03/20/2014	10,000,000	03/20/2014	0.0000%-6.1000%	01/20/2009	GOLDMAN SACHS				1,359,828	1,359,828			(118,611)	111,497
CDS CS2679690 ON JPM 160 03/20/2014	10,000,000	03/20/2014	0.0000%-1.6000%	01/20/2009	BANK OF AMERICA				197,129	197,129			(31,111)	111,497
CDS CS2684815 ON NWS-AMINC 130 03/20/201	20,000,000	03/20/2014	0.0000%-1.3000%	01/22/2009	BARCLAY'S CAPITAL				379,579	379,579			(49,111)	222,993
CDS CS2684823 ON BSY 210 03/20/2014	10,000,000	03/20/2014	0.0000%-2.1000%	01/22/2009	BARCLAY'S CAPITAL				(333,261)	(333,261)			(39,667)	111,497
CDS CS2687362 ON PBI 117 03/20/2014	10,000,000	03/20/2014	0.0000%-1.1700%	01/26/2009	GOLDMAN SACHS				(167,009)	(167,009)			(20,800)	111,497
CDS CS2689921 ON M 675 03/20/2014	5,000,000	03/20/2014	0.0000%-6.7500%	01/27/2009	GOLDMAN SACHS				(26,118)	(26,118)			(59,063)	55,748
CDS CS2700173 ON TYELETD 245 03/20/2014	10,000,000	03/20/2014	0.0000%-2.4500%	01/29/2009	GOLDMAN SACHS				445,992	445,992			(41,514)	111,497
CDS CS2707848 ON NWS-AMINC 120 03/20/201	10,000,000	03/20/2019	0.0000%-1.2000%	02/03/2009	DEUTSCHE BANK				397,777	397,777			(18,667)	157,919
CDS CS2723209 ON BACORP 215 03/20/2014	25,000,000	03/20/2014	0.0000%-2.1500%	02/18/2009	BARCLAY'S CAPITAL				1,832,643	1,832,643			(61,215)	278,742
CDS CS2730881 ON NCX 605 03/20/2012	4,000,000	03/20/2012	0.0000%-6.0500%	02/23/2009	GOLDMAN SACHS				34,651	34,651			(24,200)	34,482
CDS CS2733455 ON IP 745 03/20/2014	3,000,000	03/20/2014	0.0000%-7.4500%	02/25/2009	GOLDMAN SACHS				(270,337)	(270,337)			(21,108)	33,449
CDS CS2736003 ON MWV 180 03/20/2012	20,000,000	03/20/2012	0.0000%-1.8000%	02/26/2009	ROYAL BANK OF SCTLND				(217,118)	(217,118)			(33,000)	172,412
CDS CS2736011 ON AIG 0 03/20/2014	15,000,000	03/20/2014	0.0000%-5.0000%	02/26/2009	DEUTSCHE BANK	2,925,000	2,870,447		5,740,517	5,740,517	(54,553)		(123,303)	167,245
CDS CS2756480 ON IBERDU 127 03/20/2014	20,000,000	03/20/2014	0.0000%-1.2700%	03/11/2009	BARCLAY'S CAPITAL				224,167	224,167			(14,111)	222,993
CDS CS2761605 ON URI-NORTHA 500 03/20/20	3,000,000	03/20/2012	0.0000%-5.0000%	03/17/2009	BARCLAY'S CAPITAL	390,000	385,314		362,583	362,583	(4,686)		(10,519)	25,862
CDS CS2764161 ON LLL-CORP 180 03/20/2014	3,000,000	03/20/2014	0.0000%-1.8000%	03/18/2009	BANK OF AMERICA				13,379	13,379			(1,950)	33,449
CDS CS2764187 ON WINDS 195 03/20/2014	5,000,000	03/20/2014	0.0000%-1.9500%	03/18/2009	JP MORGAN CHASE BANK				(33,586)	(33,586)			(3,521)	55,748
CDS CS2764195 ON DISHN-DDBS 390 10/20/20	2,000,000	03/20/2014	0.0000%-3.9000%	03/18/2009	CITIBANK				(30,313)	(30,313)			(2,817)	22,299
CDS CS2776967 ON FRCA 445 03/20/2014	3,000,000	03/20/2014	0.0000%-4.4500%	03/19/2009	JP MORGAN CHASE BANK				(6,449)	(6,449)			(4,450)	33,449
CDS CS2776975 ON TSO 515 03/20/2014	2,000,000	03/20/2014	0.0000%-5.1500%	03/19/2009	MORGAN STANLEY				(42,773)	(42,773)			(3,433)	22,299
CDS CS2776983 ON DTV-HLDGS 265 03/20/201	3,000,000	03/20/2014	0.0000%-2.6500%	03/19/2009	CITIBANK				(47,019)	(47,019)			(2,650)	33,449
CDS CS2782080 ON LLL-CORP 165 06/20/2013	3,000,000	06/20/2013	0.0000%-1.6500%	03/20/2009	BARCLAY'S CAPITAL				5,801	5,801			(1,513)	30,831
CDS CXB087067 ON LCDX.NA SERIES 10 VERSI	23,750,000	06/20/2013	0.0000%-3.2500%	01/12/2009	BANK OF AMERICA	4,976,100	4,738,994		6,407,621	6,407,621	(244,134)		(404,422)	244,078
CDS CXB888324 ON CDX.NA.IG.10	97,600,000	06/20/2013	0.0000%-1.5500%	07/15/2008	ROYAL BANK OF SCOTLAND	(622,614)	(421,660)		3,970,381	3,970,381	24,983		(353,217)	1,003,034
CDS CXB888324 ON CDX.NA.IG.10	146,400,000	06/20/2013	0.0000%-1.5500%	07/18/2008	BANK OF AMERICA	(887,083)	(874,957)		5,955,571	5,955,571	51,841		(515,459)	1,504,551
CDS CXB983042 ON CDX.NA.IG.11	5,000,000	12/20/2013	0.0000%-1.5000%	11/19/2008	BANK OF AMERICA	169,264	157,492		181,132	181,132	(8,343)		(99,582)	54,349
INT RATE SWAP0018 ON VARIABLE RATE SECURITIES	1,000,000	06/11/2018	8.6750%-1M LIBOR	06/08/1992	BANQUE AIG				2,839,367	2,839,367			86,501	15,168
INT RATE SWAP0019 ON VARIABLE RATE SECURITIES	1,000,000	06/10/2019	8.6950%-1M LIBOR	06/08/1992	BANQUE AIG				3,199,496	3,199,496			86,984	15,969
INT RATE SWAP0020 ON VARIABLE RATE SECURITIES	1,000,000	06/10/2020	8.7150%-1M LIBOR	06/08/1992	BANQUE AIG				3,573,516	3,573,516			87,469	16,735
INT RATE SWAP0021 ON VARIABLE RATE SECURITIES	1,000,000	06/10/2021	8.7350%-1M LIBOR	06/08/1992	BANQUE AIG				3,969,797	3,969,797			87,955	17,466
INT RATE SWAP0022 ON VARIABLE RATE SECURITIES	1,000,000	06/10/2022	8.7550%-1M LIBOR	06/08/1992	BANQUE AIG				4,392,876	4,392,876			88,444	18,168
INT RATE SWAP0175 ON FIXED RATE SECURITIES	20,000,000	05/29/2009	3M LIBOR-6.6280%	07/15/1999	DEUTSCHE BANK	(219,567)			(87,135)	(174,269)		219,567	(240,436)	40,205
INT RATE SWAP180 ON EMTN LIAB	157,232,699	01/14/2010	4.2600%-SF0003M+0.10%	11/30/1999	UBS AG			@		6,208,102				699,545
INT RATE SWAP181 ON EMTN LIAB	157,232,699	01/14/2010	CHF SF0003M0.10-3M LIBOR+.40%	11/30/1999	UBS AG			@	62,393,058	63,204,470				699,545
INT RATE SWAP0189 ON FIXED RATE SECURITIES	21,000,000	12/15/2009	3M LIBOR-7.5150%	04/09/2001	BANQUE AIG					(930,297)			(296,046)	88,449
INT RATE SWAP0193 ON FIXED RATE SECURITIES	26,000,000	04/11/2010	3M LIBOR-7.1825%	04/05/2000	BANQUE AIG	(131,354)			(122,019)	(1,586,248)		131,354	(351,341)	131,944
INT RATE SWAP196 ON EMTN LIAB	120,591,000	05/12/2010	CHF 4.760%-3M LIBOR+0.36%	04/04/2000	UBS AG			@	55,109,608	64,046,489				636,701
INT RATE SWAP213 ON EMTN LIAB	213,450,000	01/17/2011	GBP 6.375%-3M LIBOR+0.5%	11/16/2000	MERRILL LYNCH			@	1,776,562	20,118,025				1,431,866
INT RATE SWAP0219 ON FIXED RATE SECURITIES	35,000,000	11/01/2010	3M LIBOR-6.8400%	11/21/2000	UBS AG					(3,038,041)			(433,203)	220,600
INT RATE SWAP0221 ON FIXED RATE SECURITIES	15,000,000	10/02/2010	3M LIBOR-6.8000%	11/22/2000	CREDIT SUISSE FB					(1,231,438)			(200,097)	92,065
INT RATE SWAP0239 ON FIXED RATE SECURITIES	23,000,000	02/15/2011	3M LIBOR-6.1140%	02/14/2001	BANK OF AMERICA				(8,758)	(2,014,442)			(248,427)	157,657
INT RATE SWAP241 ON EMTN LIAB	74,715,940	01/17/2011	GBP 6.375%-3M LIBOR+0.45%	02/16/2001	MERRILL LYNCH			@	(2,973,753)	3,031,946				501,210
INT RATE SWAP0245 ON FIXED RATE SECURITIES	56,500,000	03/01/2011	3M LIBOR-5.7980%	10/09/2002	BANQUE AIG	(1,097,754)			(1,461,665)	(4,719,091)		1,097,754	(552,182)	391,220
INT RATE SWAP0246 ON FIXED RATE SECURITIES	29,000,000	03/01/2011	3M LIBOR-5.9030%	03/06/2001	BANK OF AMERICA					(2,479,632)			(291,033)	200,803
INT RATE SWAP0247 ON FIXED RATE SECURITIES	8,000,000	02/15/2011	3M LIBOR-5.8540%	03/09/2001	UBS AG					(662,322)			(81,267)	54,837
INT RATE SWAP248 ON EMTN LIAB	88,080,000	01/17/2011	GBP 6.375%-3M LIBOR+0.44%	03/09/2001	MORGAN STANLEY			@	(1,989,375)	5,246,021				590,859
INT RATE SWAP0253 ON FIXED RATE SECURITIES	20,000,000	09/01/2010	3M LIBOR-5.7130%	03/16/2001	SALOMON SWAPCO					(1,247,619)			(191,213)	119,244
INT RATE SWAP0257 ON FIXED RATE SECURITIES	12,155,000	02/14/2011	3M LIBOR-5.8930%	05/10/2002	BANQUE AIG	(1,014,877)			(1,017,790)	(1,017,790)		1,014,877	(126,895)	83,258
INT RATE SWAP0261 ON FIXED RATE SECURITIES	7,065,000	05/15/2011	3M LIBOR-5.9970%	10/09/2002	GOLDMAN SACHS					(673,503)			(75,444)	51,474
INT RATE SWAP0263 ON FIXED RATE SECURITIES	10,000,000	06/01/2011	3M LIBOR-6.1600%	07/29/2002	MORGAN STANLEY					(1,004,135)			(106,781)	73,652
INT RATE SWAP0267 ON FIXED RATE SECURITIES	21,780,000	06/01/2011	3M LIBOR-6.1120%	07/29/2002	UBS AG					(2,164,750)			(229,956)	160,415
INT RATE SWAP0268 ON FIXED RATE SECURITIES	10,000,000	06/15/2011	3M LIBOR-6.1340%	03/13/2009	GOLDMAN SACHS					(1,012,671)			(106,449)	74,300
INT RATE SWAP0269 ON FIXED RATE SECURITIES	4,750,000	04/15/2011	3M LIBOR-6.1370%	03/18/2009	CREDIT SUISSE FB					(451,229)			(53,124)	33,931
INT RATE SWAP0270 ON FIXED RATE SECURITIES	10,000,000	05/15/2011	3M LIBOR-6.0850%	06/11/2001	MERRILL LYNCH					(971,651)			(108,985)	72,858
INT RATE SWAP0272 ON FIXED RATE SECURITIES	20,000,000	04/01/2011	3M LIBOR-6.0350%	06/21/2001	JP MORGAN CHASE BANK					(1,826,721)			(228,640)	141,518
INT RATE SWAP0293 ON FIXED RATE SECURITIES	10,000,000	10/01/2011	3M LIBOR-5.3360%	03/18/2009	CREDIT SUISSE FB					(931,815)			(96,845)	79,122
INT RATE SWAP0300 ON EMTN LIAB	58,592,000	01/17/2011	GBP 6.375%-3M LIBOR+0.45%	11/08/2001	MORGAN STANLEY			@	(1,198,250)	3,615,794				393,047

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INT RATE SWAP0302 ON FIXED RATE SECURITIES	19,575,000	08/15/2011	3M LIBOR-5.3800%	11/19/2001	MORGAN STANLEY					(1,768,370)			(175,912)	150,846
INT RATE SWAP0309 ON FIXED RATE SECURITIES	15,000,000	02/01/2011	3M LIBOR-5.8790%	03/23/2009	BANQUE AIG					(1,226,771)			(149,621)	101,765
INT RATE SWAP0311 ON FIXED RATE SECURITIES	15,000,000	10/15/2011	3M LIBOR-5.8890%	12/14/2001	SALOMON SWAPCO					(1,629,971)			(156,005)	119,588
INT RATE SWAP0312 ON FIXED RATE SECURITIES	10,000,000	12/15/2011	3M LIBOR-5.8750%	12/21/2001	BANK OF AMERICA					(1,132,572)			(99,974)	82,304
INT RATE SWAP0313 ON VARIABLE RATE SECURITIES	30,000,000	01/04/2010	5.6320%-3M LIBOR	03/16/2004	BANQUE AIG				1,008,032	1,008,032			314,164	131,144
INT RATE SWAP0322 ON FIXED RATE SECURITIES	18,500,000	05/01/2009	3M LIBOR-5.4290%	01/24/2002	GOLDMAN SACHS					(64,592)			(163,720)	26,957
INT RATE SWAP0343 ON FIXED RATE SECURITIES	7,000,000	06/01/2012	3M LIBOR-6.1290%	03/18/2009	MORGAN STANLEY					(950,408)			(74,204)	62,341
INT RATE SWAP0357 ON FIXED RATE SECURITIES	5,000,000	08/01/2009	3M LIBOR-4.3010%	08/12/2002	MORGAN STANLEY					(51,507)			(30,149)	14,513
INT RATE SWAP0359 ON VARIABLE RATE SECURITIES	1,800,000	08/01/2011	H15I5Y-3M LIBOR	08/16/2002	DEUTSCHE BANK				37,902	37,902			10,840	13,758
INT RATE SWAP0393 ON FIXED RATE SECURITIES	6,500,000	08/31/2009	3M LIBOR-3.2500%	10/21/2003	UBS AG				407,194	(55,197)			(22,879)	21,042
INT RATE SWAP0399 ON FIXED RATE SECURITIES	25,000,000	04/15/2011	3M LIBOR-4.3938%	07/30/2003	BANK OF AMERICA					(1,507,458)			(167,594)	178,584
INT RATE SWAP0402 ON FIXED RATE SECURITIES	11,190,320	11/15/2010	3M LIBOR-4.4650%	07/31/2003	GOLDMAN SACHS					(569,640)			(75,249)	71,377
INT RATE SWAP0406 ON FIXED RATE SECURITIES	39,487,600	10/01/2010	3M LIBOR-4.4350%	07/31/2003	SALOMON SWAPCO				(28)	(1,859,239)			(288,608)	242,142
INT RATE SWAP0409 ON FIXED RATE SECURITIES	33,956,000	07/20/2010	3M LIBOR-4.4830%	07/31/2003	GOLDMAN SACHS					(1,426,003)			(223,359)	193,885
INT RATE SWAP0422 ON FIXED RATE SECURITIES	19,864,000	06/01/2011	3M LIBOR-4.6390%	09/08/2003	CREDIT SUISSE FB					(1,357,734)			(136,577)	146,303
INT RATE SWAP0432 ON FIXED RATE SECURITIES	47,000,000	12/15/2015	3M LIBOR-4.8125%	03/18/2009	BANK OF AMERICA					(6,662,975)			(386,466)	608,842
INT RATE SWAP0434 ON FIXED RATE SECURITIES	20,000,000	12/15/2010	3M LIBOR-4.0750%	12/12/2003	UBS AG					(924,646)			(109,949)	130,751
INT RATE SWAP0445 ON FIXED RATE SECURITIES	9,305,000	05/11/2014	3M LIBOR-4.6200%	01/29/2004	UBS AG					(1,078,357)			(68,233)	105,223
INT RATE SWAP0447 ON FIXED RATE SECURITIES	32,500,000	02/11/2014	USD 5.800%-GBP 6.670%	04/23/2008	MERRILL LYNCH				8,678,730	7,236,779			53,479	358,652
INT RATE SWAP0455 ON FIXED RATE SECURITIES	8,971,000	05/01/2014	3M LIBOR-4.5075%	03/17/2009	BANK OF AMERICA					(988,805)			(69,376)	101,174
INT RATE SWAP0463 ON FIXED RATE SECURITIES	10,000,000	07/31/2009	3M LIBOR-3.8530%	03/08/2004	BANK OF AMERICA				476,789	(88,402)			(48,876)	28,907
INT RATE SWAP0464 ON FIXED RATE SECURITIES	18,800,000	04/30/2009	3M LIBOR-3.7800%	03/08/2004	MORGAN STANLEY		(70,939)		747,315	(40,520)		70,939	(87,774)	26,949
INT RATE SWAP0466 ON FIXED RATE SECURITIES	4,855,000	03/31/2011	3M LIBOR-3.7340%	03/08/2004	JP MORGAN CHASE BANK				344,256	(223,762)			122,583	34,330
INT RATE SWAP0470 ON FIXED RATE SECURITIES	20,000,000	04/15/2011	USD 4.680%-JPY 1.990%	03/11/2004	BANK OF AMERICA				(2,362,984)	(1,910,898)			131,774	142,867
INT RATE SWAP0472 ON FIXED RATE SECURITIES	8,300,000	07/01/2014	3M LIBOR-4.1500%	03/17/2009	UBS AG					(787,377)			(76,594)	95,132
INT RATE SWAP0480 ON FIXED RATE SECURITIES	8,500,000	05/01/2013	3M LIBOR-3.9460%	03/18/2009	UBS AG					(654,279)			(43,709)	85,926
INT RATE SWAP0481 ON FIXED RATE SECURITIES	2,594,000	04/15/2012	3M LIBOR-3.7870%	03/17/2009	CREDIT SUISSE FB					(162,091)			(22,098)	22,628
INT RATE SWAP0486 ON FIXED RATE SECURITIES	30,000,000	06/01/2009	3M LIBOR-3.1950%	03/26/2004	GOLDMAN SACHS		535,345		(63,021)	(94,532)		(535,345)	(97,969)	61,822
INT RATE SWAP0487 ON FIXED RATE SECURITIES	10,000,000	05/04/2011	3M LIBOR-3.7160%	03/26/2004	CREDIT SUISSE FB					(472,661)			(45,263)	72,339
INT RATE SWAP0492 ON FIXED RATE SECURITIES	31,811,000	02/10/2014	3M LIBOR-4.5390%	03/18/2009	CREDIT SUISSE FB					(3,504,484)			(221,747)	350,949
INT RATE SWAP0494 ON FIXED RATE SECURITIES	25,000,000	10/10/2010	3M LIBOR-3.9150%	03/16/2009	MORGAN STANLEY					(997,736)			(135,863)	154,554
INT RATE SWAP0495 ON FIXED RATE SECURITIES	15,827,000	06/10/2014	3M LIBOR-4.6730%	03/17/2009	UBS AG					(1,885,795)			(106,945)	180,408
INT RATE SWAP0500 ON FIXED RATE SECURITIES	15,500,000	02/15/2013	3M LIBOR-4.6920%	03/17/2009	MORGAN STANLEY				(101,728)	(1,596,265)			(138,979)	152,700
INT RATE SWAP0504 ON FIXED RATE SECURITIES	9,461,426	06/15/2014	USD 5.790%-CAD 5.990%	04/30/2004	UBS AG				1,777,950	(1,572,506)			(16,557)	107,990
INT RATE SWAP0505 ON FIXED RATE SECURITIES	14,000,000	05/15/2014	3M LIBOR-4.9880%	03/18/2009	JP MORGAN CHASE BANK					(1,874,835)			(114,184)	158,485
INT RATE SWAP0509 ON FIXED RATE SECURITIES	23,500,000	09/20/2009	3M LIBOR-4.6290%	05/19/2004	CREDIT SUISSE FB					(375,445)			(184,220)	80,894
INT RATE SWAP0513 ON FIXED RATE SECURITIES	5,200,000	08/15/2014	3M LIBOR-5.1980%	05/26/2004	UBS AG					(768,740)			(45,892)	60,296
INT RATE SWAP0514 ON FIXED RATE SECURITIES	18,800,000	08/11/2010	3M LIBOR-4.5545%	05/26/2004	MORGAN STANLEY					(841,505)			(134,781)	109,798
INT RATE SWAP0516 ON FIXED RATE SECURITIES	16,000,000	09/24/2014	3M LIBOR-5.2460%	03/18/2009	UBS AG					(2,430,147)			(152,056)	187,406
INT RATE SWAP0522 ON FIXED RATE SECURITIES	30,000,000	10/15/2013	3M LIBOR-4.9750%	03/18/2009	UBS AG					(3,771,475)			(248,368)	319,792
INT RATE SWAP0525 ON FIXED RATE SECURITIES	1,000,000	08/09/2014	3M LIBOR-4.9910%	03/18/2009	JP MORGAN CHASE BANK					(137,070)			(8,133)	11,578
INT RATE SWAP0526 ON FIXED RATE SECURITIES	25,257,116	04/10/2012	3M LIBOR-4.6800%	03/17/2009	MORGAN STANLEY					(2,249,894)			(190,486)	219,829
INT RATE SWAP0529 ON FIXED RATE SECURITIES	34,000,000	09/15/2011	3M LIBOR-4.7370%	07/28/2004	UBS AG					(2,625,966)			(238,709)	266,649
INT RATE SWAP0530 ON FIXED RATE SECURITIES	40,000,000	06/16/2014	3M LIBOR-5.0800%	03/18/2009	JP MORGAN CHASE BANK					(5,574,846)			(348,538)	456,671
INT RATE SWAP0531 ON FIXED RATE SECURITIES	10,000,000	05/04/2013	3M LIBOR-4.7525%	08/03/2004	UBS AG					(1,095,564)			(71,176)	101,192
INT RATE SWAP0532 ON FIXED RATE SECURITIES	32,600,000	03/12/2012	3M LIBOR-4.5740%	03/18/2009	MORGAN STANLEY					(2,747,748)			(215,633)	279,994
INT RATE SWAP0547 ON FIXED RATE SECURITIES	8,000,000	09/15/2014	3M LIBOR-4.4700%	03/18/2009	JP MORGAN CHASE BANK					(890,162)			(68,149)	93,492
INT RATE SWAP0554 ON GMTN LIABILITIES CPI	85,000,000	11/25/2016	CPURNSA-3M LIBOR+0.19%	01/01/2005	MERRILL LYNCH				2,393,233	2,393,233			479,551	1,176,281
INT RATE SWAP0562 ON FIXED RATE SECURITIES	8,479,600	12/31/2014	3M LIBOR-4.0100%	03/16/2009	CREDIT SUISSE FB					(406,098)			(54,140)	101,721
INT RATE SWAP0568 ON FIXED RATE SECURITIES	8,333,333	12/21/2014	3M LIBOR-4.5910%	03/18/2009	MORGAN STANLEY					(1,000,891)			(64,496)	99,729
INT RATE SWAP0573 ON FIXED RATE SECURITIES	9,140,000	01/02/2012	3M LIBOR-3.9720%	03/16/2009	JP MORGAN CHASE BANK					(328,947)			(57,301)	75,907
INT RATE SWAP0575 ON FIXED RATE SECURITIES	10,000,000	10/01/2011	3M LIBOR-4.2200%	01/21/2005	UBS AG					(658,520)			(68,945)	79,122
INT RATE SWAP0576 ON FIXED RATE SECURITIES	10,000,000	01/12/2011	3M LIBOR-4.1440%	01/21/2005	JP MORGAN CHASE BANK					(492,293)			(61,471)	66,826
INT RATE SWAP0578 ON FIXED RATE SECURITIES	12,500,000	02/17/2015	3M LIBOR-4.6070%	03/18/2009	JP MORGAN CHASE BANK					(1,528,269)			(90,426)	151,653
INT RATE SWAP0582 ON GMTN LIABILITIES CPI	100,000,000	03/01/2010	CPURNSA1.05-3M LIBOR+0.	02/10/2005	MORGAN STANLEY				(753,520)	(753,520)			182,471	479,012
INT RATE SWAP0587 ON FIXED RATE SECURITIES	10,000,000	10/16/2013	3M LIBOR-4.2980%	03/18/2009	MORGAN STANLEY					(987,406)			(65,585)	106,630
INT RATE SWAP0588 ON FIXED RATE SECURITIES	16,000,000	01/18/2015	3M LIBOR-4.5240%	03/17/2009	MORGAN STANLEY					(1,874,536)			(127,185)	192,757
INT RATE SWAP0589 ON GMTN LIABILITIES	500,000,000	02/26/2010	4.3450%-1M LIBOR+0.09%	02/22/2005	JP MORGAN CHASE BANK		16,548,901		15,639,025	15,639,025		(16,548,901)	1,425,515	2,384,309
INT RATE SWAP0595 ON FIXED RATE SECURITIES	5,000,000	10/01/2009	USD 6M LIBOR3.20-CAD 5.23	03/17/2005	UBS AG		(487,482)		(340,614)	(185,157)		487,482	22,764	17,750
INT RATE SWAP0597 ON VARIABLE RATE SECURITIES	10,000,000	05/05/2015	USD 5.500%-BBSW6M+0.65	03/23/2005	CITIBANK				976,482	2,358,264			17,578	123,477
INT RATE SWAP0598 ON FIXED RATE SECURITIES	24,500,000	04/04/2015	3M LIBOR-4.9740%	03/24/2009	MORGAN STANLEY					(3,533,305)			(209,802)	300,405

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
INT RATE SWAP0599 ON FIXED RATE SECURITIES	7,000,000	03/13/2014	3M LIBOR-4.9240%	03/18/2009	JP MORGAN CHASE BANK					(898,248)			(53,712)	77,897
INT RATE SWAP0600 ON FIXED RATE SECURITIES	15,000,000	03/22/2011	3M LIBOR-4.7140%	03/31/2005	MORGAN STANLEY					(970,641)			(120,705)	105,410
INT RATE SWAP0601 ON FIXED RATE SECURITIES	10,000,000	05/15/2013	3M LIBOR-4.8640%	03/31/2005	UBS AG					(1,136,289)			(78,460)	101,563
INT RATE SWAP0602 ON FIXED RATE SECURITIES	30,800,000	08/15/2012	3M LIBOR-4.8255%	03/16/2009	JP MORGAN CHASE BANK					(3,064,786)			(242,821)	283,045
INT RATE SWAP0605 ON FIXED RATE SECURITIES	4,000,000	11/30/2009	3M LIBOR-4.4510%	04/14/2005	MORGAN STANLEY					(86,610)			(26,089)	16,352
INT RATE SWAP0608 ON FIXED RATE SECURITIES	7,500,000	05/05/2015	3M LIBOR-4.6400%	03/17/2009	MORGAN STANLEY		(879,836)		(946,492)	(946,492)		879,836	(52,018)	92,608
INT RATE SWAP0609 ON FIXED RATE SECURITIES	8,000,000	06/26/2010	3M LIBOR-4.3490%	05/03/2005	CITIBANK					(306,076)			(58,953)	44,513
INT RATE SWAP0611 ON FIXED RATE SECURITIES	24,243,049	03/01/2019	3M LIBOR-4.7150%	03/13/2009	UBS AG					(3,528,991)			(171,463)	381,843
INT RATE SWAP0613 ON FIXED RATE SECURITIES	4,545,000	09/30/2009	3M LIBOR-4.2050%	05/10/2005	JP MORGAN CHASE BANK					(68,340)			(62,109)	16,091
INT RATE SWAP0619 ON FIXED RATE SECURITIES	22,000,000	07/11/2012	3M LIBOR-4.3600%	03/18/2009	MORGAN STANLEY					(1,825,098)			(141,635)	199,285
INT RATE SWAP0628 ON FIXED RATE SECURITIES	21,630,000	09/01/2012	3M LIBOR-4.1810%	03/17/2009	JP MORGAN CHASE BANK					(1,646,762)			(124,431)	200,141
INT RATE SWAP0633 ON FIXED RATE SECURITIES	12,500,000	06/01/2010	3M LIBOR-4.1030%	06/23/2005	UBS AG					(418,813)			(69,195)	67,600
INT RATE SWAP0635 ON FIXED RATE SECURITIES	19,000,000	07/27/2012	3M LIBOR-4.3890%	03/17/2009	MORGAN STANLEY					(1,607,918)			(120,470)	173,255
INT RATE SWAP0637 ON FIXED RATE SECURITIES	19,900,000	06/13/2015	3M LIBOR-4.6950%	03/18/2009	CITIBANK					(2,587,547)			(141,303)	247,862
INT RATE SWAP0647 ON VARIABLE RATE SECURITIES	30,000,000	10/27/2017	USD 5.250%-BBSW6M+0.83	08/25/2005	CITIBANK				2,479,462	6,251,210			(24,476)	439,396
INT RATE SWAP0648 ON VARIABLE RATE SECURITIES	10,000,000	10/27/2015	USD 5.100%-NFIX6M+0.71	08/25/2005	CITIBANK				1,809,053	3,007,390			(66,884)	128,239
INT RATE SWAP0649 ON FIXED RATE SECURITIES	23,359,996	09/01/2014	3M LIBOR-4.5120%	03/17/2009	BANK OF AMERICA					(2,497,252)			(153,838)	272,038
INT RATE SWAP0657 ON VARIABLE RATE SECURITIES	48,000,000	11/07/2009	5.0200%-1M LIBOR	11/03/2005	BANK OF AMERICA				1,230,514	1,230,514			535,469	186,750
INT RATE SWAP0662 ON VARIABLE RATE SECURITIES	39,000,000	01/26/2013	3M LIBOR-5.0500%	12/01/2005	MORGAN STANLEY					(4,505,561)			(314,996)	381,493
INT RATE SWAP0664 ON FIXED RATE SECURITIES	6,000,000	12/15/2015	3M LIBOR-5.1000%	03/23/2009	UBS AG					(958,071)			(48,360)	77,724
INT RATE SWAP0669 ON FIXED RATE SECURITIES	30,000,000	11/15/2015	3M LIBOR-5.0850%	03/16/2009	CREDIT SUISSE FB					(4,737,522)			(251,955)	386,236
INT RATE SWAP0670 ON FIXED RATE SECURITIES	10,000,000	12/15/2015	3M LIBOR-5.0900%	03/23/2009	UBS AG					(1,590,558)			(80,349)	129,541
INT RATE SWAP0671 ON FIXED RATE SECURITIES	30,000,000	01/15/2016	3M LIBOR-5.0985%	03/16/2009	MORGAN STANLEY					(4,824,468)			(257,631)	391,073
INT RATE SWAP0673 ON FIXED RATE SECURITIES	27,700,000	12/01/2010	3M LIBOR-4.9740%	12/02/2005	CREDIT SUISSE FB					(1,668,552)			(213,654)	179,048
INT RATE SWAP0674 ON FIXED RATE SECURITIES	12,000,000	09/17/2011	3M LIBOR-4.9960%	12/02/2005	MORGAN STANLEY					(1,003,467)			(96,521)	94,216
INT RATE SWAP0675 ON FIXED RATE SECURITIES	20,000,000	10/13/2010	3M LIBOR-4.9675%	12/02/2005	UBS AG					(1,118,284)			(161,650)	123,975
INT RATE SWAP0676 ON FIXED RATE SECURITIES	23,000,000	09/01/2015	3M LIBOR-5.0330%	03/17/2009	JP MORGAN CHASE BANK					(3,376,034)			(180,794)	291,489
INT RATE SWAP0677 ON FIXED RATE SECURITIES	19,000,000	10/01/2012	3M LIBOR-5.0170%	03/17/2009	UBS AG					(2,069,940)			(168,853)	177,903
INT RATE SWAP0678 ON FIXED RATE SECURITIES	20,148,000	12/20/2012	USD 6M LIBOR0.76-GBP 5.47	12/08/2005	BARCLAY'S CAPITAL		(853,472)		5,937,869	2,290,573		853,472	(93,552)	194,458
INT RATE SWAP0679 ON FIXED RATE SECURITIES	20,148,000	12/20/2015	USD 6M LIBOR0.82-GBP 5.47	12/08/2005	BARCLAY'S CAPITAL		(752,600)		5,677,982	2,030,686		752,600	(90,328)	261,265
INT RATE SWAP0682 ON FIXED RATE SECURITIES	46,525,000	01/10/2028	3M LIBOR-5.1625%	03/16/2009	CITIBANK					(9,427,408)			(398,005)	1,008,417
INT RATE SWAP0689 ON FIXED RATE SECURITIES	15,000,000	06/01/2014	3M LIBOR-4.9000%	03/23/2009	UBS AG					(1,951,186)			(112,922)	170,575
INT RATE SWAP0694 ON FIXED RATE SECURITIES	6,165,000	09/15/2015	3M LIBOR-4.8580%	03/23/2009	JP MORGAN CHASE BANK					(875,945)			(45,960)	78,365
INT RATE SWAP0697 ON FIXED RATE SECURITIES	10,000,000	01/15/2016	3M LIBOR-4.8255%	03/23/2009	UBS AG					(1,452,761)			(79,052)	130,358
INT RATE SWAP0700 ON FIXED RATE SECURITIES	60,000,000	03/01/2016	USD 5.920%-EUR 4.485%	02/10/2006	JP MORGAN CHASE BANK				(6,876,015)	(3,381,170)			276,994	789,364
INT RATE SWAP0711 ON FIXED RATE SECURITIES	15,759,000	04/20/2016	USD 5.521%-GBP 4.860%	03/06/2006	BARCLAY'S CAPITAL				2,845,406	4,062,520			61,373	209,368
INT RATE SWAP0714 ON FIXED RATE SECURITIES	17,333,383	05/29/2010	3M LIBOR-5.2030%	03/08/2006	GOLDMAN SACHS					(452,376)			(145,640)	93,409
INT RATE SWAP0716 ON FIXED RATE SECURITIES	6,000,000	10/29/2009	3M LIBOR-5.2290%	03/10/2006	CITIBANK					(140,442)			(49,828)	22,864
INT RATE SWAP0717 ON FIXED RATE SECURITIES	8,333,200	10/31/2011	3M LIBOR-5.2375%	03/16/2009	CITIBANK					(434,369)			(67,197)	67,007
INT RATE SWAP0719 ON FIXED RATE SECURITIES	20,000,000	04/24/2011	3M LIBOR-5.1660%	03/27/2006	CITIBANK					(1,525,390)			(167,249)	143,727
INT RATE SWAP0720 ON VARIABLE RATE SECURITIES	35,000,000	04/04/2009	5.2575%-1M LIBOR	03/31/2006	MORGAN STANLEY				13,219	13,219			414,470	18,320
INT RATE SWAP0722 ON VARIABLE RATE SECURITIES	30,000,000	04/11/2009	5.2950%-1M LIBOR	04/07/2006	CITIBANK				38,591	38,591			352,177	26,040
INT RATE SWAP0724 ON FIXED RATE SECURITIES	10,000,000	04/15/2016	3M LIBOR-5.6280%	03/23/2009	UBS AG					(1,982,797)			(99,114)	132,727
INT RATE SWAP0725 ON FIXED RATE SECURITIES	20,000,000	01/15/2016	3M LIBOR-5.6200%	03/16/2009	UBS AG					(3,872,966)			(197,829)	260,716
INT RATE SWAP0728 ON FIXED RATE SECURITIES	7,000,000	05/11/2016	3M LIBOR-5.6335%	03/23/2009	UBS AG					(1,398,276)			(69,067)	93,377
INT RATE SWAP0729 ON FIXED RATE SECURITIES	10,000,000	05/01/2013	3M LIBOR-5.5560%	03/23/2009	MORGAN STANLEY					(1,402,826)			(91,672)	101,090
INT RATE SWAP0737 ON FIXED RATE SECURITIES	19,000,000	06/15/2013	3M LIBOR-5.5080%	05/24/2006	JP MORGAN CHASE BANK					(2,673,448)			(172,519)	194,946
INT RATE SWAP0741 ON FIXED RATE SECURITIES	25,000,000	11/28/2011	USD 7.350%-EUR 5.780%	06/02/2006	BARCLAY'S CAPITAL				(688,389)	4,758			96,244	203,984
INT RATE SWAP0742 ON FIXED RATE SECURITIES	11,205,000	06/01/2013	3M LIBOR-5.4690%	06/02/2006	CITIBANK					(1,551,227)			(215,158)	114,442
INT RATE SWAP0743 ON FIXED RATE SECURITIES	57,000,000	06/13/2016	3M LIBOR-5.5785%	03/23/2009	CREDIT SUISSE FB					(11,245,504)			(530,636)	765,172
INT RATE SWAP0745 ON FIXED RATE SECURITIES	33,250,000	08/01/2013	-1M LIBOR-5.4600%	03/17/2009	MORGAN STANLEY					(4,948,216)			(482,815)	346,332
INT RATE SWAP0747 ON FIXED RATE SECURITIES	20,000,000	06/20/2016	3M LIBOR-5.5170%	03/23/2009	MORGAN STANLEY					(3,871,228)			(201,183)	268,838
INT RATE SWAP0751 ON FIXED RATE SECURITIES	15,000,000	05/04/2016	3M LIBOR-5.6285%	03/16/2009	UBS AG					(2,399,394)			(139,614)	199,824
INT RATE SWAP0752 ON FIXED RATE SECURITIES	18,696,581	06/30/2018	USD 6.440%-CAD 5.760%	06/16/2006	JP MORGAN CHASE BANK				2,040,490	2,627,994			61,254	284,391
INT RATE SWAP0753 ON FIXED RATE SECURITIES	35,123,000	04/20/2016	-1M LIBOR-5.6020%	03/23/2009	JP MORGAN CHASE BANK					(7,191,866)			(452,401)	466,630
INT RATE SWAP0754 ON FIXED RATE SECURITIES	30,113,000	08/12/2015	1M LIBOR-5.6410%	03/16/2009	CITIBANK					(5,894,592)			(381,506)	380,005
INT RATE SWAP0755 ON VARIABLE RATE SECURITIES	30,000,000	06/21/2011	5.6400%-1M LIBOR	06/19/2006	GOLDMAN SACHS				2,910,780	2,910,780			389,815	223,729
INT RATE SWAP0756 ON FIXED RATE SECURITIES	12,674,000	03/15/2016	1M LIBOR-5.6605%	06/19/2006	JP MORGAN CHASE BANK					(2,623,740)			(162,075)	167,201
INT RATE SWAP0757 ON FIXED RATE SECURITIES	19,500,000	06/11/2015	1M LIBOR-5.6525%	03/23/2009	BANK OF AMERICA					(3,773,247)			(273,640)	242,773
INT RATE SWAP0758 ON FIXED RATE SECURITIES	39,635,000	06/15/2016	1M LIBOR-5.6738%	06/21/2006	BANK OF AMERICA					(8,404,462)			(508,165)	532,265
INT RATE SWAP0759 ON FIXED RATE SECURITIES	5,000,000	06/15/2016	1M LIBOR-5.7000%	03/23/2009	GOLDMAN SACHS					(1,068,996)			(64,434)	67,146

SCHEDULE DB - PART C - SECTION 1

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INT RATE SWAP0760 ON FIXED RATE SECURITIES	15,750,000	07/01/2011	1M LIBOR-5.6530%	07/05/2006	UBS AG					(1,554,694)			(204,112)	118,179
INT RATE SWAP0761 ON FIXED RATE SECURITIES	24,000,000	07/10/2016	1M LIBOR-5.7380%	03/23/2009	UBS AG					(5,221,076)			(307,041)	323,826
INT RATE SWAP0762 ON FIXED RATE SECURITIES	15,000,000	06/15/2016	3M LIBOR-5.8445%	03/16/2009	UBS AG					(3,225,821)			(148,818)	201,437
INT RATE SWAP0768 ON VARIABLE RATE SECURITIES	50,000,000	08/04/2011	5.4225%-1M LIBOR	08/02/2006	UBS AG				4,805,703	4,805,703			612,726	382,852
INT RATE SWAP0772 ON FIXED RATE SECURITIES	57,500,000	04/01/2013	1M LIBOR-5.4130%	08/15/2006	MORGAN STANLEY		(1,679,967)		(4,172,398)	(7,997,096)		1,679,967	(710,670)	575,394
INT RATE SWAP0774 ON FIXED RATE SECURITIES	59,700,000	11/21/2010	1M LIBOR-5.3050%	08/16/2006	CITIBANK		(3,436,285)		(4,167,788)	(4,167,788)		3,436,285	(725,735)	382,713
INT RATE SWAP0776 ON FIXED RATE SECURITIES	30,751,000	05/01/2010	1M LIBOR-5.2800%	08/16/2006	UBS AG				(1,479,338)	(1,479,338)			(369,842)	160,151
INT RATE SWAP0777 ON FIXED RATE SECURITIES	56,700,000	05/01/2015	1M LIBOR-5.3875%	08/16/2006	UBS AG		(767,920)		(5,245,378)	(9,913,765)		767,920	(697,168)	699,485
INT RATE SWAP0778 ON FIXED RATE SECURITIES	100,500,000	12/20/2015	1M LIBOR-5.4000%	08/16/2006	UBS AG		(5,397,208)		(14,787,054)	(18,576,236)		5,397,208	(1,243,734)	1,303,213
INT RATE SWAP0780 ON FIXED RATE SECURITIES	13,338,857	10/01/2012	US0001M-5.3400%	08/16/2006	UBS AG					(1,672,945)			(162,427)	124,896
INT RATE SWAP0783 ON FIXED RATE SECURITIES	28,768,200	09/01/2012	1M LIBOR-5.2825%	08/16/2006	UBS AG					(3,428,034)			(346,629)	266,190
INT RATE SWAP0784 ON FIXED RATE SECURITIES	28,368,500	06/10/2015	1M LIBOR-5.3270%	08/16/2006	UBS AG					(4,711,086)			(334,412)	353,107
INT RATE SWAP0785 ON FIXED RATE SECURITIES	27,066,224	10/01/2013	1M LIBOR-5.3320%	08/16/2006	UBS AG					(2,571,790)			(329,043)	287,299
INT RATE SWAP0787 ON FIXED RATE SECURITIES	25,000,000	06/01/2019	1M LIBOR-5.3910%	08/16/2006	UBS AG					(3,613,631)			(307,612)	398,735
INT RATE SWAP0791 ON VARIABLE RATE SECURITIES	50,000,000	09/20/2011	5.3050%-1M LIBOR	09/18/2006	UBS AG				4,866,543	4,866,543			606,898	393,222
INT RATE SWAP0812 ON FIXED RATE SECURITIES	17,000,000	12/15/2021	3M LIBOR-4.9840%	03/16/2009	BANK OF AMERICA					(2,899,008)			(132,089)	303,127
INT RATE SWAP0816 ON FIXED RATE SECURITIES	69,170,000	02/01/2014	3M LIBOR-4.8420%	03/17/2009	JP MORGAN CHASE BANK					(8,575,367)			(510,628)	761,171
INT RATE SWAP0828 ON FIXED RATE SECURITIES	38,000,000	11/15/2016	3M LIBOR-5.0620%	03/23/2009	MORGAN STANLEY					(6,460,496)			(365,831)	524,926
INT RATE SWAP0832 ON VARIABLE RATE SECURITIES	50,000,000	01/11/2012	5.0480%-1M LIBOR	01/09/2007	MORGAN STANLEY				4,965,166	4,965,166			556,087	417,100
INT RATE SWAP0835 ON VARIABLE RATE SECURITIES	30,000,000	01/30/2012	5.3030%-1M LIBOR	01/26/2007	MORGAN STANLEY				3,236,300	3,236,300			363,546	252,589
INT RATE SWAP0843 ON FIXED RATE SECURITIES	25,500,000	06/01/2014	3M LIBOR-4.9130%	03/17/2009	MORGAN STANLEY					(3,362,926)			(192,796)	289,978
INT RATE SWAP0848 ON FIXED RATE SECURITIES	28,748,000	02/11/2017	3M LIBOR-5.0800%	03/23/2009	BANK OF AMERICA					(4,943,058)			(243,868)	403,343
INT RATE SWAP0852 ON FIXED RATE SECURITIES	47,320,000	03/15/2017	3M LIBOR-5.1375%	03/24/2009	UBS AG					(8,386,476)			(385,832)	667,600
INT RATE SWAP0853 ON FIXED RATE SECURITIES	10,013,000	03/12/2017	3M LIBOR-5.1670%	03/23/2009	JP MORGAN CHASE BANK					(1,794,773)			(81,075)	141,192
INT RATE SWAP0856 ON FIXED RATE SECURITIES	67,362,000	04/15/2017	3M LIBOR-5.1800%	03/23/2009	MERRILL LYNCH					(12,374,273)			(592,210)	955,412
INT RATE SWAP0857 ON FIXED RATE SECURITIES	48,000,000	04/01/2014	3M LIBOR-5.0375%	03/17/2009	UBS AG					(6,512,193)			(429,037)	536,950
INT RATE SWAP0859 ON FIXED RATE SECURITIES	19,688,000	12/01/2017	-1M LIBOR-5.1175%	03/17/2009	JP MORGAN CHASE BANK					(3,596,884)			(229,048)	289,967
INT RATE SWAP0863 ON FIXED RATE SECURITIES	27,655,000	05/01/2012	3M LIBOR-4.9720%	03/16/2009	UBS AG					(2,740,009)			(213,143)	242,974
INT RATE SWAP0864 ON FIXED RATE SECURITIES	33,837,500	02/01/2010	3M LIBOR-4.9940%	05/10/2007	MERRILL LYNCH					(1,074,004)			(262,654)	155,164
INT RATE SWAP0865 ON FIXED RATE SECURITIES	17,500,000	04/15/2017	3M LIBOR-5.3130%	03/23/2009	JP MORGAN CHASE BANK					(3,385,899)			(159,669)	248,207
INT RATE SWAP0866 ON FIXED RATE SECURITIES	19,700,000	07/01/2012	3M LIBOR-5.1520%	03/17/2009	BARCLAY'S CAPITAL					(2,131,769)			(190,281)	177,704
INT RATE SWAP0869 ON FIXED RATE SECURITIES	22,911,000	07/01/2010	3M LIBOR-5.3145%	05/31/2007	UBS AG					(1,159,962)			(220,650)	128,182
INT RATE SWAP0874 ON FIXED RATE SECURITIES	24,205,000	06/22/2014	3M LIBOR-5.6370%	03/16/2009	CREDIT SUISSE FB					(4,084,894)			(250,631)	276,778
INT RATE SWAP0880 ON FIXED RATE SECURITIES	25,800,000	08/01/2017	-1M LIBOR-5.6230%	06/19/2007	GOLDMAN SACHS					(5,783,586)			(332,419)	372,595
INT RATE SWAP0882 ON FIXED RATE SECURITIES	45,100,000	06/15/2017	3M LIBOR-5.7580%	03/23/2009	CREDIT SUISSE FB					(10,316,079)			(444,700)	646,273
INT RATE SWAP0884 ON FIXED RATE SECURITIES	28,325,000	06/15/2015	3M LIBOR-5.6630%	03/23/2009	JP MORGAN CHASE BANK					(5,325,234)			(268,165)	352,955
INT RATE SWAP0885 ON FIXED RATE SECURITIES	3,000,000	01/15/2014	3M LIBOR-5.5790%	03/23/2009	MORGAN STANLEY					(471,813)			(29,367)	32,854
INT RATE SWAP0887 ON FIXED RATE SECURITIES	12,600,000	09/15/2015	3M LIBOR-5.6330%	03/23/2009	MORGAN STANLEY					(2,400,213)			(118,345)	160,161
INT RATE SWAP0888 ON FIXED RATE SECURITIES	12,940,000	12/15/2016	3M LIBOR-5.6345%	03/23/2009	JP MORGAN CHASE BANK					(2,735,342)			(121,587)	179,711
INT RATE SWAP0889 ON FIXED RATE SECURITIES	37,212,000	06/15/2017	3M LIBOR-5.6210%	03/23/2009	GOLDMAN SACHS					(8,130,053)			(348,395)	533,240
INT RATE SWAP0892 ON FIXED RATE SECURITIES	30,898,000	01/03/2018	3M LIBOR-5.5580%	03/16/2009	UBS AG					(4,552,017)			(310,323)	457,435
INT RATE SWAP0894 ON FIXED RATE SECURITIES	21,900,000	09/01/2017	3M LIBOR-5.6690%	03/17/2009	GOLDMAN SACHS					(4,938,833)			(206,969)	317,878
INT RATE SWAP0896 ON FIXED RATE SECURITIES	7,576,000	02/15/2017	3M LIBOR-5.6319%	03/23/2009	GOLDMAN SACHS					(1,621,325)			(73,985)	106,368
INT RATE SWAP0925 ON VARIABLE RATE SECURITIES	49,793,000	06/30/2012	USD 3M LIBOR1.79-EUR006M+125	11/16/2007	DEUTSCHE BANK	1,174,009	1,174,009		9,070,948	4,450,474			(87,540)	448,970
INT RATE SWAP0927 ON FIXED RATE SECURITIES	5,000,000	01/01/2013	3M LIBOR-4.3650%	11/21/2007	ROYAL BANK OF SCTLND					(449,712)			(36,285)	48,470
INT RATE SWAP0930 ON GMTN LIAB FFR	50,000,000	02/26/2010	FEDL010.92-3M LIBOR+0.56	02/22/2008	JP MORGAN CHASE BANK				(213,031)	(213,031)			(162,760)	238,431
INT RATE SWAP0934 ON FIXED RATE SECURITIES EFF.05/28/09	375,000,000	05/28/2019	3M LIBOR-4.9400%	05/28/2008	ROYAL BANK OF SCTLND	221,000	221,000		(66,562,168)	(66,562,168)				5,977,806
INT RATE SWAP0937 ON FIXED RATE SECURITIES EFF.06/08/09	175,000,000	06/06/2019	3M LIBOR-4.8738%	06/04/2008	BANK OF AMERICA				(29,863,044)	(29,863,044)				2,793,024
INT RATE SWAP0939 ON FIXED RATE SECURITIES EFF.06/08/09	290,000,000	06/06/2019	3M LIBOR-4.8275%	06/04/2008	UBS AG				(48,311,638)	(48,311,638)				4,628,440
INT RATE SWAP0942 ON FIXED RATE SECURITIES EFF.07/01/09	250,000,000	07/01/2019	3M LIBOR-4.9425%	06/30/2008	UBS AG				(43,697,998)	(43,697,998)				4,003,423
INT RATE SWAP0943 ON FIXED RATE SECURITIES EFF.07/01/09	250,000,000	07/01/2019	3M LIBOR-4.9290%	06/30/2008	GOLDMAN SACHS				(43,402,588)	(43,402,588)				4,003,423
INT RATE SWAP0958 ON FIXED RATE SECURITIES	20,000,000	01/15/2011	3M LIBOR-3.2350%	09/05/2008	GOLDMAN SACHS					(669,677)			(78,579)	133,960
INT RATE SWAP0959 ON FIXED RATE SECURITIES	43,000,000	05/15/2010	3M LIBOR-3.0225%	09/05/2008	GOLDMAN SACHS					(870,659)			(139,417)	227,868
INT RATE SWAP0960 ON FIXED RATE SECURITIES	15,000,000	02/15/2010	3M LIBOR-2.9750%	09/05/2008	GOLDMAN SACHS					(232,888)			(48,092)	70,334
INT RATE SWAP0981 ON MTN LIAB EFF.03/24/10	250,000,000	03/24/2020	3M LIBOR-3.2625%	03/24/2009	DEUTSCHE BANK				(2,229,156)	(2,229,156)				4,143,715
INT RATE SWAP0982 ON MTN LIAB EFF.03/24/10	250,000,000	03/24/2020	3M LIBOR-3.2650%	03/24/2009	CREDIT SUISSE FB				(2,282,639)	(2,282,639)				4,143,715
0599999. Subtotal - Swaps - Hedging						22,344,676	21,470,162	XXX	(7,635,090)	(343,563,685)	(1,024,873)	(294,985)	(31,336,100)	90,208,130
CDS CN9297281 ON FTD BASKET	100,000,000	07/20/2017	0.7000%(0.0000%)	07/19/2007	MERRILL LYNCH					(41,359,733)			175,000	1,441,318
CDS CS2275200 ON CITY OF NEW YORK RR40%	25,000,000	12/20/2017	1.3000%(0.0000%)	11/08/2007	CITIBANK					(10,782,229)			81,244	369,306
CDS CS2346894 ON SOUTH AFRICA, GOVERNMENT OF	5,000,000	03/20/2013	2.0000%(0.0000%)	02/29/2008	BARCLAY'S CAPITAL					(282,979)			25,000	49,828
CDS CS2354567 ON SOUTH AFRICA, GOVERNMENT OF	5,000,000	03/20/2013	2.0700%(0.0000%)	03/06/2008	BARCLAY'S CAPITAL					(270,583)			25,875	49,828

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 CS2359681 ON UNITED MEXICAN STATES	5,000,000	03/20/2013	1.5900%(0.0000%)	03/13/2008	BARCLAY'S CAPITAL					(367,311)			19,875	49,828
CDS CS2359699 ON FEDERATIVE REPUBLIC OF BRAZIL	5,000,000	03/20/2013	1.9200%(0.0000%)	03/13/2008	JP MORGAN CHASE BANK					(197,369)			24,000	49,828
CDS CS2436489 ON SOCIALIST REPUBLIC OF VIETNAM	5,000,000	06/20/2013	3.3500%(0.0000%)	05/28/2008	CITIBANK					(267,455)			41,875	51,385
CDS CX4722570 ON ALLSTATE BESPOKE AA	65,000,000	06/20/2014	0.6000%(0.0000%)	03/20/2009	GOLDMAN SACHS	(52,338,615)	(52,033,999)		(52,033,998)	(52,454,585)	304,616		317,616	742,869
CDS SP1500U34 ON WASTE MANAGEMENT INC	5,000,000	06/20/2010	0.6000%(0.0000%)	05/24/2005	MORGAN STANLEY					(18,083)			7,500	27,635
CDS SP1500V82 ON JOHN DEERE CAPITAL CORP	5,000,000	06/20/2012	0.3700%(0.0000%)	06/07/2005	DEUTSCHE BANK					(111,916)			4,625	44,893
CDS SPF401A57 ON 140,000,080,080, 116 10	10,000,000	03/20/2010	1.1600%(0.0000%)	03/18/2005	GOLDMAN SACHS					(799,965)			29,000	49,241
CDS SPG4023G8 ON PARKER HANNIFIN CORP	10,000,000	09/20/2010	0.2300%(0.0000%)	09/21/2005	MORGAN STANLEY					(127,186)			5,750	60,704
CDS SPG4025B7 ON SOUTH CAROLINA ELECTRIC	6,250,000	09/20/2010	0.3000%(0.0000%)	10/14/2005	MERRILL LYNCH					(43,629)			4,688	37,940
CDS SPG4025N1 ON CONAGRA FOODS INC	10,000,000	12/20/2010	0.5400%(0.0000%)	10/19/2005	JP MORGAN CHASE BANK					23,104			13,500	65,637
CDS SPH300L73 ON GENERAL ELECTRIC CAPITAL	10,000,000	06/20/2010	0.3000%(0.0000%)	06/10/2005	GOLDMAN SACHS					(999,031)			7,500	55,270
CDS SPH300L81 ON CVX,UPS,CLX,ADM,	15,000,000	09/20/2010	0.5000%(0.0000%)	06/10/2005	MERRILL LYNCH					(693,113)			18,750	91,055
CDS SPH300M18 ON GENERAL MILLS INC	10,000,000	09/20/2012	0.5000%(0.0000%)	07/22/2005	JP MORGAN CHASE BANK					(69,188)			12,500	93,230
CDS SPH4014W3 ON SUNCOR ENERGY INC.	5,000,000	12/20/2009	0.3100%(0.0000%)	09/22/2004	MERRILL LYNCH					(125,828)			3,875	21,262
CDS SPH4026I0 ON EQUITABLE RESOURCES INC	10,000,000	12/20/2010	0.2800%(0.0000%)	12/14/2005	MERRILL LYNCH					(196,135)			7,000	65,637
CDS SPI2014A4 ON CAT,DD,GD,GE,IBM	15,000,000	03/20/2010	0.5800%(0.0000%)	02/17/2005	JP MORGAN CHASE BANK					(1,426,925)			21,750	73,861
CDS SPI2014S5 ON SO,BHI,BDX,TJX,COST	15,000,000	06/20/2010	0.5000%(0.0000%)	03/23/2005	CREDIT SUISSE FB					(405,804)			18,750	82,905
CDS SPJ3IG9G1 ON SCHWAB CHARLES	5,000,000	06/20/2009	0.2500%(0.0000%)	05/14/2004	DEUTSCHE BANK					(7,786)			3,125	11,777
CDS SPJ600LG4 ON IBM CORP	10,000,000	06/20/2009	0.2600%(0.0000%)	05/12/2004	MORGAN STANLEY					(6,330)			6,500	23,554
CDS SPJ600M40 ON MARTIN MAR MTLS	5,000,000	06/20/2009	0.2700%(0.0000%)	05/21/2004	GOLDMAN SACHS					(25,696)			3,375	11,777
CDS SPJ600MG3 ON CSX CORP	5,000,000	06/20/2009	0.6300%(0.0000%)	05/27/2004	MERRILL LYNCH					(6,651)			7,875	11,777
CDS SPJ600N98 ON VULCAN MATERIALS	5,000,000	09/20/2009	0.2300%(0.0000%)	06/24/2004	GOLDMAN SACHS					(67,444)			2,875	17,211
CDS SPJ6000K2 ON APACHE CORP	5,000,000	09/20/2009	0.2600%(0.0000%)	07/20/2004	CREDIT SUISSE FB					(8,859)			3,250	17,211
CDS SPK4015X6 ON 140,140,150,080,118	10,000,000	03/20/2010	1.1800%(0.0000%)	03/02/2005	GOLDMAN SACHS					(851,704)			29,500	49,241
CDS SPK4015Y4 ON PX,PG,APA,ED,AIG	15,000,000	03/20/2010	0.6200%(0.0000%)	03/02/2005	MERRILL LYNCH					(3,784,422)			23,250	73,861
CDS SPM401X05 ON MASCO CORP	5,000,000	12/20/2010	0.6200%(0.0000%)	11/15/2005	MERRILL LYNCH					(379,953)			7,750	32,819
CDS SPO100WP7 ON 110,130,160,140, 100	15,000,000	03/20/2010	1.0000%(0.0000%)	01/18/2005	GOLDMAN SACHS					(1,284,714)			37,500	73,861
CDS SPQ400NL8 ON SUNCOR ENERGY INC	5,000,000	09/20/2009	0.3800%(0.0000%)	08/12/2004	SALOMON BROTHERS					(81,679)			4,750	17,211
CDS SPS500V67 ON CONOCO PHILLIPS	10,000,000	03/20/2012	0.2800%(0.0000%)	01/21/2005	GOLDMAN SACHS					(122,154)			7,000	86,206
CDS SPT100RN3 ON MARTIN MARIETTA MATERIALS	10,000,000	09/20/2009	0.2500%(0.0000%)	09/10/2004	MORGAN STANLEY					(109,886)			6,250	34,423
0799999. Subtotal - Swaps - Other						(52,338,615)	(52,033,999)	XXX	(52,033,998)	(117,713,219)	304,616		1,008,673	4,034,392
0899999. Subtotal - Swaps						(29,993,939)	(30,563,837)	XXX	(59,669,088)	(461,276,904)	(720,256)	(294,985)	(30,327,428)	94,242,522
FXFWD0145 (0.7836EUR) / 1 USD FORWARD	9,315,939	06/17/2009	(0.7836EUR) / 1 USD	03/11/2009	CITIGROUP					(382,616)	(382,616)			21,533
0999999. Subtotal - Forwards - Hedging								XXX	(382,616)	(382,616)				21,533
1299999. Subtotal - Forwards								XXX	(382,616)	(382,616)				21,533
2599999. Subtotal - Hedging						22,344,676	21,470,162	XXX	(8,017,705)	(343,946,301)	(1,024,873)	(294,985)	(31,336,100)	90,229,663
2799999. Subtotal - Other						(52,338,615)	(52,033,999)	XXX	(52,033,998)	(117,713,219)	304,616		1,008,673	4,034,392
9999999 - Totals						(29,993,939)	(30,563,837)	XXX	(60,051,704)	(461,659,520)	(720,256)	(294,985)	(30,327,428)	94,264,055

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
EURO DOLLAR	194	03/19/2012	47,106,168	47,183,225	77,057	03/24/2009	CME		77,057			213,400
EURO DOLLAR	5	06/15/2009	1,239,737	1,236,250	(3,487)	01/12/2009	CME		(3,487)			5,500
EURO DOLLAR	18	09/19/2011	4,384,850	4,393,800	8,950	03/24/2009	CME		8,950			19,800
EURO DOLLAR	5	09/14/2009	1,232,949	1,236,313	3,364	03/18/2009	CME		3,364			5,500
INDEX FUTURES - EMINI S & P 500	1,158	06/19/2009	47,024,044	46,018,920	(1,005,124)	03/31/2009	CME		(1,005,124)			5,211,000
0199999. Subtotal - Long Futures - Hedging			100,987,748	100,068,508	(919,241)	XXX	XXX		(919,241)			5,455,200
0499999. Subtotal - Long Futures			100,987,748	100,068,508	(919,241)	XXX	XXX		(919,241)			5,455,200
INDEX FUTURES - EMINI DOW JONES IND	122	06/19/2009	4,380,733	4,612,820	(232,087)	03/17/2009	CBOT		(232,087)			671,000
EURO DOLLAR	212	03/15/2010	52,090,356	52,311,000	(220,644)	03/13/2009	CME		(220,644)			233,200

SCHEDULE DB - PART D - SECTION 1

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

1	2	3	4	5	6	7	8	9	Variation Margin Information			13
									10	11	12	
Description	Number of Contracts	Maturity Date	Original Value	Current Value	Variation Margin	Date of Opening Position	Exchange or Counterparty	Cash Deposit	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure
EURO DOLLAR	467	03/14/2011	113,934,130	114,450,025	(515,895)	03/17/2009	CME		(515,895)			513,700
EURO DOLLAR	56	03/18/2013	13,385,243	13,558,300	(173,057)	09/18/2008	CME		(173,057)			61,600
EURO DOLLAR	287	06/14/2010	70,465,521	70,706,038	(240,516)	03/17/2009	CME		(240,516)			315,700
EURO DOLLAR	82	06/13/2011	19,946,270	20,056,175	(109,905)	03/10/2009	CME		(109,905)			90,200
EURO DOLLAR	106	06/18/2012	25,469,928	25,742,100	(272,172)	09/18/2008	CME		(272,172)			116,600
EURO DOLLAR	56	06/17/2013	13,376,143	13,545,700	(169,557)	09/18/2008	CME		(169,557)			61,600
EURO DOLLAR	777	06/15/2009	191,394,424	192,113,250	(718,826)	03/13/2009	CME		(718,826)			854,700
EURO DOLLAR	387	09/13/2010	94,833,254	95,187,488	(354,234)	03/17/2009	CME		(354,234)			425,700
EURO DOLLAR	106	09/17/2012	25,450,503	25,711,625	(261,122)	09/18/2008	CME		(261,122)			116,600
EURO DOLLAR	56	09/16/2013	13,367,743	13,535,200	(167,457)	09/18/2008	CME		(167,457)			61,600
EURO DOLLAR	702	09/14/2009	172,815,684	173,578,275	(762,591)	03/13/2009	CME		(762,591)			772,200
EURO DOLLAR	257	12/13/2010	62,865,418	63,080,650	(215,232)	03/17/2009	CME		(215,232)			282,700
EURO DOLLAR	132	12/19/2011	31,979,930	32,150,250	(170,320)	03/10/2009	CME		(170,320)			145,200
EURO DOLLAR	106	12/17/2012	25,427,653	25,678,500	(250,847)	09/18/2008	CME		(250,847)			116,600
EURO DOLLAR	762	12/14/2009	187,353,241	188,128,275	(775,034)	03/13/2009	CME		(775,034)			838,200
INDEX FUTURES - EMINI S & P 500	350	06/19/2009	13,189,803	13,909,000	(719,198)	03/17/2009	CME		(719,198)			1,575,000
INDEX FUTURES - EMINI RUSSELL 2000	36	06/19/2009	1,390,235	1,516,680	(126,445)	03/17/2009	ICE		(126,445)			144,000
INDEX FUTURES - S & P 500	205	06/18/2009	39,424,117	40,733,500	(1,309,384)	03/19/2009	CME		(1,309,384)			4,612,500
0599999. Subtotal - Short Futures - Hedging			1,172,540,332	1,180,304,850	(7,764,518)	XXX	XXX		(7,764,518)			12,008,600
0899999. Subtotal - Short Futures			1,172,540,332	1,180,304,850	(7,764,518)	XXX	XXX		(7,764,518)			12,008,600
2099999. Subtotal - Insurance Futures Call Options						XXX	XXX					
2499999. Subtotal - Insurance Futures Put Options						XXX	XXX					
2599999. Subtotal - Hedging			1,273,528,081	1,280,373,358	(8,683,759)	XXX	XXX		(8,683,759)			17,463,800
2799999. Subtotal - Other						XXX	XXX					
9999999 - Totals			1,273,528,081	1,280,373,358	(8,683,759)	XXX	XXX		(8,683,759)			17,463,800

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					3,647,193	5,851,399	499,663	XXX
Bank of New York Mellon	New York, New York		0.050	77		657,798	(3,077,064)	2,573,998	XXX
J.P. Morgan Chase Bank N.A	New York, New York					21,314,981	23,916,271	19,852,550	XXX
First Bank	Creve Coeur, Missouri							(96,250)	XXX
Citibank, N.A	New York, New York		0.200	23,629		58,464,267	29,451,641	193,302,414	XXX
Harris N.A	Chicago, Illinois		1.060	6,345		(16,562,510)	(17,956,576)	(28,588,546)	XXX
The Northern Trust Company	Chicago, Illinois					(15,389,186)	(17,485,858)	(13,327,178)	XXX
Bank of America N.A	New York, New York								XXX
Wells Fargo Bank N.A	Charlotte, North Carolina					(34,393,616)	(41,250,392)	(28,713,740)	XXX
UMB Bank N.A	Kansas City, Missouri					1,149,899	150,107	5,715,145	XXX
US Bank	St Paul, Minnesota					409,166	428,678	442,281	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	30,051		19,297,992	(19,971,795)	151,660,337	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	30,051		19,297,992	(19,971,795)	151,660,337	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	30,051		19,297,992	(19,971,795)	151,660,337	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	01/12/2009	0.000	04/02/2009	2,499,995		384
TREASURY BILL		02/18/2009	0.000	04/09/2009	99,994,544		28,644
TREASURY BILL	C	01/30/2009	0.000	04/23/2009	2,999,707		813
0199999. U.S. Governments - Issuer Obligations					105,494,246		29,842
0399999. Total - U.S. Government Bonds					105,494,246		29,842
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
ABBOTT LABS		03/31/2009	0.000	05/05/2009	61,990,044		293
ABBOTT LABS		03/27/2009	0.000	05/29/2009	24,993,153		590
AMERICAN HONDA FINANCE CORP.		03/24/2009	0.000	04/23/2009	19,992,667		2,667
AMERICAN HONDA FINANCE CORP.		03/27/2009	0.000	04/28/2009	29,988,751		2,083
AVERY DENNISON CORP		03/31/2009	0.000	04/01/2009	15,000,000		354
BP AMOCO		02/12/2009	0.000	05/06/2009	33,341,894		11,117
BNP PARIBAS FINANCE INC		03/24/2009	0.000	04/07/2009	24,999,083		1,223
BECTON DICKINSON		03/27/2009	0.000	04/29/2009	39,829,804		1,106
CME GROUP INC		03/17/2009	0.000	04/16/2009	33,494,417		5,583
CADBURY SCHWEPPES FIN PLC		03/26/2009	0.000	04/03/2009	13,499,475		1,575
CADBURY SCHWEPPES FIN PLC		03/27/2009	0.000	04/06/2009	17,597,922		2,078
CAMPBELL SOUP		01/30/2009	0.000	04/20/2009	49,993,931		19,486
CAMPBELL SOUP		03/27/2009	0.000	05/19/2009	29,992,001		833
CHEVRON TEXACO FUNDING CORP.		02/20/2009	0.000	04/03/2009	24,999,542		9,167
CINTAS CORPORATION NO 2		03/26/2009	0.000	04/08/2009	8,499,504		425
CINTAS CORPORATION NO 2		03/30/2009	0.000	04/28/2009	9,998,500		111
COCA COLA CO		03/27/2009	0.000	05/18/2009	19,994,778		556
COCA COLA CO		03/31/2009	0.000	05/27/2009	23,992,533		133
COCA COLA CO		03/31/2009	0.000	06/26/2009	23,986,814		153
COLGATE-PALMOLIVE CO		03/30/2009	0.000	04/21/2009	43,497,101		290
COLONIAL PIPELINE CO		03/31/2009	0.000	04/09/2009	10,999,462		67
CONOCOPHILLIIPS QATAR		03/18/2009	0.000	04/14/2009	36,944,663		5,748
DTE ENERGY COMPANY		03/30/2009	0.000	04/03/2009	4,999,764		236
DANAHER CORP		03/27/2009	0.000	04/03/2009	41,299,587		1,033
JOHN DEERE LTD		03/17/2009	0.000	04/08/2009	4,999,689		667
JOHN DEERE LTD		03/23/2009	0.000	04/24/2009	10,997,400		1,018
DELL INC		03/31/2009	0.000	04/01/2009	20,000,000		112
DEVON ENERGY CORP		03/31/2009	0.000	04/01/2009	44,700,000		720
DOVER CORPORATION		03/03/2009	0.000	04/02/2009	20,999,860		4,060
DUKE ENERGY CORPORATION		03/23/2009	0.000	04/06/2009	19,998,139		3,351
EOG RESOURCES INC		03/31/2009	0.000	04/01/2009	20,000,000		322
E.ON AG		03/20/2009	0.000	05/18/2009	11,737,728		3,133
E.ON AG		03/19/2009	0.000	06/16/2009	17,960,101		6,825
ELECTRICITE DE FRANCE		02/06/2009	0.000	05/04/2009	49,965,625		56,250
EMERSON ELECTRIC CO		03/25/2009	0.000	04/29/2009	39,992,845		1,789
EMERSON ELECTRIC CO		03/27/2009	0.000	06/17/2009	24,989,305		695
EQUIFAX INC		03/31/2009	0.000	04/14/2009	29,988,626		875
GDF SUEZ		03/25/2009	0.000	04/16/2009	14,998,000		934
GDF SUEZ		03/23/2009	0.000	04/22/2009	39,992,300		3,300
GDF SUEZ		03/23/2009	0.000	04/28/2009	24,992,875		2,375
GEORGIA TRANSMISSION CORP.		01/14/2009	0.000	04/09/2009	9,994,444		53,472
HEINZ (HJ) FINANCE		03/20/2009	0.000	04/03/2009	19,998,833		6,999
HENKEL CORP.		03/19/2009	0.000	04/07/2009	22,298,699		2,818
IDACORP INC		03/18/2009	0.000	04/01/2009	10,000,000		4,278
IDAHO POWER		03/18/2009	0.000	04/01/2009	10,000,000		4,278
ILLINOIS TOOL WORKS INC		01/13/2009	0.000	04/08/2009	4,999,757		2,708
INTEGRYS ENERGY GROUP		03/26/2009	0.000	04/08/2009	29,994,167		5,000
IBM CORP		03/30/2009	0.000	04/28/2009	20,283,174		135
IBM CORP		03/27/2009	0.000	05/11/2009	39,993,333		833
JOHNSON & JOHNSON		01/20/2009	0.000	04/06/2009	49,998,611		19,721
JOHNSON (S.C.) & SON INC		03/24/2009	0.000	04/07/2009	19,997,667		3,111
LACLEDE GAS COMPANY		03/25/2009	0.000	04/15/2009	9,997,667		1,167
LACLEDE GAS COMPANY		03/26/2009	0.000	04/16/2009	7,198,350		660
LACLEDE GAS COMPANY		03/31/2009	0.000	04/21/2009	8,747,035		148
ELI LILLY & CO		03/27/2009	0.000	04/16/2009	44,996,250		1,250

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
ELI LILLY & CO		03/27/2009	0.000	04/17/2009	34,997,200		875
MCCORMICK & COMPANY		03/26/2009	0.000	05/07/2009	19,988,000		2,000
MCGRAW HILL		03/17/2009	0.000	04/14/2009	24,997,563		2,813
MCGRAW HILL		03/31/2009	0.000	05/05/2009	14,097,736		67
MICHIGAN CONS GAS		03/25/2009	0.000	04/03/2009	9,999,461		1,886
MICHIGAN CONS GAS		03/27/2009	0.000	04/08/2009	4,999,125		625
MICROSOFT CORP		02/13/2009	0.000	05/06/2009	49,985,417		19,582
NISSAN MOTOR ACCEPTANCE		03/20/2009	0.000	04/03/2009	9,999,167		5,000
NOVARTIS FINANCE CORP		03/31/2009	0.000	04/06/2009	23,834,503		99
NSTAR		03/18/2009	0.000	04/01/2009	34,000,000		2,910
NSTAR		03/30/2009	0.000	04/27/2009	44,994,476		425
NSTAR ELECTRIC		03/25/2009	0.000	04/15/2009	16,998,546		727
OMNICOM CAPITAL INC.		03/31/2009	0.000	04/01/2009	15,000,000		354
PACIFIC GAS & ELEC CO		03/30/2009	0.000	04/09/2009	7,498,166		458
PARKER-HANNIFIN CORP		02/11/2009	0.000	04/08/2009	9,999,028		6,806
PEARSON HOLDINGS INC		03/31/2009	0.000	04/07/2009	7,099,113		148
PEPSIAMERICAS INC.		03/25/2009	0.000	04/13/2009	29,997,001		1,750
PITNEY BOWES INC.		02/11/2009	0.000	04/02/2009	14,999,896		5,104
PITNEY BOWES INC.		02/12/2009	0.000	04/09/2009	14,999,167		5,000
QUESTAR CORP		03/31/2009	0.000	04/03/2009	4,499,837		81
ROCHE HOLDINGS INC		03/18/2009	0.000	04/13/2009	49,996,167		4,472
ROCHE HOLDINGS INC		03/18/2009	0.000	05/29/2009	24,987,917		2,917
ROCKWELL COLLINS INC		03/18/2009	0.000	04/16/2009	10,925,862		1,062
ROCKWELL AUTOMATION		03/17/2009	0.000	04/13/2009	24,997,000		3,750
RYDER SYSTEMS INC		03/30/2009	0.000	04/08/2009	29,994,750		1,500
SAN DIEGO GAS & ELECTRIC CO		03/30/2009	0.000	04/06/2009	33,999,150		340
SANOFI-AVENTIS		01/20/2009	0.000	04/09/2009	21,998,582		12,583
SHELL INTERNATIONAL FINANCE		01/06/2009	0.000	04/02/2009	14,999,833		14,167
SIGMA-ALDRICH CORP		03/27/2009	0.000	04/02/2009	23,920,874		632
SIGMA-ALDRICH CORP		03/26/2009	0.000	04/03/2009	39,999,578		1,266
SIGMA-ALDRICH CORP		03/26/2009	0.000	04/23/2009	16,830,840		589
SOUTHERN COMPANY		01/22/2009	0.000	04/22/2009	24,993,438		21,563
SPECTRA ENERGY LLC		03/31/2009	0.000	04/06/2009	12,498,003		639
STANLEY WORKS		03/27/2009	0.000	05/05/2009	8,495,986		590
STANLEY WORKS		03/27/2009	0.000	05/19/2009	15,238,817		1,165
TELSTRA CORP.		01/29/2009	0.000	04/17/2009	24,994,445		21,527
TOTAL FINA ELF CAPITAL		01/05/2009	0.000	04/03/2009	9,999,811		8,122
TRANSOCEAN INC		03/26/2009	0.000	04/09/2009	21,995,844		3,117
UNILEVER CAPITAL CORPORATION		02/12/2009	0.000	04/08/2009	8,014,532		3,206
UNILEVER CAPITAL CORPORATION		03/27/2009	0.000	06/15/2009	39,980,001		1,333
UNITED PARCEL SERVICE		03/27/2009	0.000	04/13/2009	74,998,999		417
UNITED TECHNOLOGIES		03/26/2009	0.000	04/23/2009	24,997,097		792
VECTREN UTILITY HOLDINGS		03/31/2009	0.000	04/01/2009	13,100,000		436
VERIZON GLOBAL		03/27/2009	0.000	06/16/2009	12,759,765		1,331
VIRGINIA ELECTRIC POWER		03/26/2009	0.000	04/06/2009	24,996,527		4,167
VODAFONE AIRTOUCH		03/31/2009	0.000	04/01/2009	20,000,000		362
WHEELS INC.		03/23/2009	0.000	04/17/2009	12,996,823		1,787
WISCONSIN GAS CO		03/30/2009	0.000	04/07/2009	32,498,645		452
ARMY & AIRFORCE EXCHANGE SERVICE		03/31/2009	0.800	04/14/2009	20,000,000	444	
NATIONAL RURAL UTILITIES		03/31/2009	0.750	04/14/2009	5,000,000	104	
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					2,466,928,555	549	431,424
3899999. Total - Industrial and Miscellaneous Bonds (Unaffiliated)					2,466,928,555	549	431,424
4199999. Total - Credit Tenant Loans							
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					2,572,422,801	549	461,266
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					2,572,422,801	549	461,266
8699999 - Total Cash Equivalents					2,572,422,801	549	461,266