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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2010

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 MATTHEW EVAN WINTER
Chief Financial Officer JOHN CHARLES PINTOZZI
Secretary SUSAN LeSUEUR LEES
Actuary ERROL CRAMER

OTHER

ROBERT KENNETH BECKER, # Senior Vice President
DAVID ANDREW BIRD, Senior Vice President
MICHAEL BRIAN BOYLE, Senior Vice President
MATTHEW STEPHEN EASLEY, # Senior Vice President
THOMAS WILLIAM EVANS, # Senior Vice President
MARK ATCHLEY GREEN, # Senior Vice President
JUDITH PEPPLE GREFFIN, Senior Vice President
SAMUEL HENRY PILCH,* Group Vice President
MARIO RIZZO, # Treasurer

DIRECTORS OR TRUSTEES

ROBERT KENNETH BECKER #
DAVID ANDREW BIRD
MICHAEL BRIAN BOYLE
DOGAN CIVGIN
MATTHEW STEPHEN EASLEY
MARK ATCHLEY GREEN #
JUDITH PEPPLE GREFFIN
JOSEPH PATRICK LACHER, JR. #
MARK RAYMOND LANEVE
SUSAN LeSUEUR LEES
SAMUEL HENRY PILCH
JOHN CHARLES PINTOZZI
THOMAS JOSEPH WILSON, II
MATTHEW EVAN WINTER

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.

MATTHEW EVAN WINTER	SUSAN LeSUEUR LEES	JOHN CHARLES PINTOZZI
President	Secretary	Chief Financial Officer

Subscribed and sworn to before me this 8TH day of NOVEMBER 2010

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

Miguel Saucedo
Notary
11/04/2012

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	41,175,635,734		41,175,635,734	42,947,651,939
2. Stocks:				
2.1 Preferred stocks	51,344,385		51,344,385	59,408,593
2.2 Common stocks	905,354,368	17,015,707	888,338,661	896,935,586
3. Mortgage loans on real estate:				
3.1 First liens	6,118,744,426		6,118,744,426	6,986,649,656
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 ($ 10,610,081), cash equivalents ($ 654,037,350) and short-term investments ($ 53,018,395)	717,665,826		717,665,826	1,182,147,465
6. Contract loans (including $ ..... premium notes)	799,538,912	965,805	798,573,107	784,946,971
7. Derivatives	336,031,725		336,031,725	666,277,824
8. Other invested assets	1,561,251,717	1,193,366	1,560,058,351	1,400,584,602
9. Receivables for securities	133,516,331	188,946	133,327,385	5,765,509
10. Aggregate write-ins for invested assets				
11. Subtotals, cash and invested assets (Lines 1 to 10)	51,799,083,423	19,363,823	51,779,719,599	54,930,368,145
12. Title plants less $ ..... charged off (for Title insurers only)				
13. Investment income due and accrued	493,071,138	401,814	492,669,324	476,670,458
14. Premiums and considerations:				
14.1 Uncollected premiums and agents' balances in the course of collection	9,201,848		9,201,848	11,642,018
14.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	249,281,557		249,281,557	276,461,892
14.3 Accrued retrospective premiums				
15. Reinsurance:				
15.1 Amounts recoverable from reinsurers	7,843,324	32,500	7,810,824	5,075,340
15.2 Funds held by or deposited with reinsured companies				
15.3 Other amounts receivable under reinsurance contracts	6,480,234		6,480,234	17,850,710
16. Amounts receivable relating to uninsured plans				
17.1 Current federal and foreign income tax recoverable and interest thereon				527,613,473
17.2 Net deferred tax asset	809,381,018	394,640,138	414,740,880	412,366,914
18. Guaranty funds receivable or on deposit	8,156,226		8,156,226	8,902,749
19. Electronic data processing equipment and software	671,667	671,667		
20. Furniture and equipment, including health care delivery assets ($ .....)	18,291	18,291		
21. Net adjustment in assets and liabilities due to foreign exchange rates				
22. Receivables from parent, subsidiaries and affiliates	12,113,875		12,113,875	8,829,940
23. Health care ($ .....) and other amounts receivable	1,752,583	1,752,583		
24. Aggregate write-ins for other than invested assets	648,059,709	607,341,748	40,717,961	55,460,065
25. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 11 to 24)	54,045,114,892	1,024,222,565	53,020,892,327	56,731,241,703
26. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	5,790,826,304		5,790,826,304	6,277,290,557
27. Total (Lines 25 and 26)	59,835,941,196	1,024,222,565	58,811,718,631	63,008,532,260
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)				
2401. Advanced benefits	37,321,930		37,321,930	47,035,410
2402. Accounts receivable	3,358,548	28,876	3,329,672	7,703,297
2403. Premium tax recoverable	78,272	14,542	63,730	721,357
2498. Summary of remaining write-ins for Line 24 from overflow page	607,300,958	607,298,330	2,629	
2499. Totals (Lines 2401 through 2403 plus 2498)(Line 24 above)	648,059,709	607,341,748	40,717,961	55,460,065

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 42,803,036,032 less $ ..... included in Line 6.3 (including $ ..... Modco Reserve)	42,803,036,032	44,150,623,683
2.	Aggregate reserve for accident and health contracts (including $ ..... Modco Reserve)	193,723,548	179,478,257
3.	Liability for deposit-type contracts (including $ ..... Modco Reserve)	5,721,259,370	7,514,105,034
4.	Contract claims:		
	4.1 Life	100,875,387	99,966,862
	4.2 Accident and health	12,475,802	11,574,957
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)	58,739	61,010
	6.2 Dividends not yet apportioned (including $ ..... Modco)		
	6.3 Coupons and similar benefits (including $ ..... Modco)	39,434	39,472
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ ..... discount; including $ 1,226,571 accident and health premiums	4,190,813	3,488,000
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 $ 89,791,820 assumed and $ 8,948,953 ceded	98,740,774	125,216,367
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 15,486,941 , accident and health $ 1,135,739 and deposit-type contract funds $	16,622,680	17,889,151
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	12,684,920	16,236,000
13.	Transfers to Separate Accounts due or accrued (net) (including $ (61,338,910) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(61,338,910)	(67,604,221)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	14,769,688	20,979,063
15.1	Current federal and foreign income taxes, including $ 90,121,718 on realized capital gains (losses)	16,528,490	
15.2	Net deferred tax liability		
16.	Unearned investment income	2,310,092	2,327,161
17.	Amounts withheld or retained by company as agent or trustee		135,051
18.	Amounts held for agents' account, including $ ..... agents' credit balances	494,639	1,053,214
19.	Remittances and items not allocated	44,565,293	58,438,314
20.	Net adjustment in assets and liabilities due to foreign exchange rates	36,430,400	203,671,958
21.	Liability for benefits for employees and agents if not included above	10,223,043	10,208,398
22.	Borrowed money $ ..... and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	27,146,403	
	24.02 Reinsurance in unauthorized companies		
	24.03 Funds held under reinsurance treaties with unauthorized reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	56,689,465	75,657,818
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	215,009,074	326,256,685
	24.09 Payable for securities	122,499,743	846,890
	24.10 Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	360,907,539	513,179,086
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	49,809,942,486	53,263,828,239
27.	From Separate Accounts Statement	5,790,826,304	6,277,290,557
28.	Total liabilities (Lines 26 and 27)	55,600,768,790	59,541,118,796
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	3,087,510,317	3,087,510,317
34.	Aggregate write-ins for special surplus funds	458,010,267	460,807,928
35.	Unassigned funds (surplus)	(739,973,342)	(486,307,381)
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)	3,205,547,241	3,462,010,864
38.	Totals of Lines 29, 30 and 37	3,210,949,841	3,467,413,464
39.	Totals of Lines 28 and 38	58,811,718,631	63,008,532,260
	DETAILS OF WRITE-INS		
2501.	Securities lending collateral	309,409,450	299,761,595
2502.	Deposit-type fund suspense	16,472,437	15,859,663
2503.	Reserve for uncashed checks	16,200,968	13,459,402
2598.	Summary of remaining write-ins for Line 25 from overflow page	18,824,684	184,098,425
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	360,907,539	513,179,086
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	319,763,307	323,352,290
3402.	Incremental deferred tax asset	138,246,960	137,455,638
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	458,010,267	460,807,928

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	1,897,110,747	2,527,897,330	3,261,846,774
2.	Considerations for supplementary contracts with life contingencies			
3.	Net investment income	1,883,206,519	1,683,158,319	2,299,054,802
4.	Amortization of Interest Maintenance Reserve (IMR)	(159,992,028)	(208,345,293)	(324,189,920)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	25,443,025	35,700,403	52,248,960
7.	Reserve adjustments on reinsurance ceded	(854,972,246)	(748,272,649)	(1,041,660,129)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	50,019,195	52,852,188	69,929,875
	8.2 Charges and fees for deposit-type contracts	5,464,702	5,340,701	7,721,943
	8.3 Aggregate write-ins for miscellaneous income	1,027,825	816,091	(384,104)
9.	Totals (Lines 1 to 8.3)	2,847,307,738	3,349,147,091	4,324,568,201
10.	Death benefits	467,240,980	439,714,753	610,447,616
11.	Matured endowments (excluding guaranteed annual pure endowments)	2,362,917	1,978,980	3,006,380
12.	Annuity benefits	1,158,493,432	1,191,517,158	1,558,146,387
13.	Disability benefits and benefits under accident and health contracts	30,021,857	27,791,540	37,910,563
14.	Coupons, guaranteed annual pure endowments and similar benefits	58,182	72,810	93,696
15.	Surrender benefits and withdrawals for life contracts	2,756,415,855	2,476,333,177	3,642,070,871
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	190,313,978	188,785,724	348,229,784
18.	Payments on supplementary contracts with life contingencies	94,647	95,422	123,283
19.	Increase in aggregate reserves for life and accident and health contracts	(1,333,342,359)	(146,854,707)	8,326,458,012
20.	Totals (Lines 10 to 19)	3,271,659,489	4,179,434,857	14,526,486,592
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	43,148,469	59,788,271	75,870,353
22.	Commissions and expense allowances on reinsurance assumed	136,915,894	102,846,908	149,758,208
23.	General insurance expenses	283,864,066	282,312,653	373,252,665
24.	Insurance taxes, licenses and fees, excluding federal income taxes	36,036,105	32,111,332	41,947,912
25.	Increase in loading on deferred and uncollected premiums	(7,850,797)	(4,342,738)	(8,752,695)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(840,221,768)	(1,061,269,184)	(10,422,335,692)
27.	Aggregate write-ins for deductions	12,805	(1,413)	(1,323)
28.	Totals (Lines 20 to 27)	2,923,564,264	3,590,880,685	4,736,226,020
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(76,256,525)	(241,733,595)	(411,657,819)
30.	Dividends to policyholders	43,245	46,756	62,621
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(76,299,770)	(241,780,351)	(411,720,440)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(130,062,412)	(170,293,073)	(411,347,734)
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)	53,762,642	(71,487,278)	(372,706)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 62,466,698 (excluding taxes of $ 195,728 transferred to the IMR)	(432,534,592)	(746,745,948)	(895,522,636)
35.	Net income (Line 33 plus Line 34)	(378,771,950)	(818,233,227)	(895,895,341)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	3,467,413,464	3,248,888,120	3,248,888,120
37.	Net income (Line 35)	(378,771,950)	(818,233,227)	(895,895,341)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 65,811,674	109,101,254	145,324,604	78,577,177
39.	Change in net unrealized foreign exchange capital gain (loss)	(3,280,063)	5,379,443	2,828,954
40.	Change in net deferred income tax	96,364,429	87,858,575	(172,851,025)
41.	Change in nonadmitted assets	(49,933,229)	169,401,243	143,024,064
42.	Change in liability for reinsurance in unauthorized companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(27,146,403)	180,281,958	198,413,886
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement		(34,883,511)	74,194,048
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles		(50,862,467)	(50,862,467)
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in		266,541,786	714,279,210
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(3,588,983)	(7,979,100)	(10,638,800)
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	791,322		137,455,638
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(256,463,623)	(57,170,696)	218,525,344
55.	Capital and surplus, as of statement date (Lines 36 + 54)	3,210,949,841	3,191,717,424	3,467,413,464
	DETAILS OF WRITE-INS			
08.301.	Fund manager fees	974,810	988,699	1,121,736
08.302.	Allocated share of gain (loss) on sale of fixed assets	51,764	(178,969)	(1,512,008)
08.303.	Miscellaneous income	753	5,262	4,957
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	498	1,100	1,210
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	1,027,825	816,091	(384,104)
2701.	Fines and penalties	12,805	(1,413)	22,178
2702.	Net change in discontinued operations liability			(23,501)
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	12,805	(1,413)	(1,323)
5301.	Incremental deferred tax asset	791,322		137,455,638
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)	791,322		137,455,638

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	1,935,284,862	2,555,184,735	3,252,633,449
2.	Net investment income	1,721,836,786	1,474,648,631	1,975,737,646
3.	Miscellaneous income	84,271,538	76,535,790	98,792,932
4.	Total (Lines 1 to 3)	3,741,393,186	4,106,369,156	5,327,164,027
5.	Benefit and loss related payments	5,299,818,815	4,904,794,193	6,866,226,190
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(846,487,078)	(975,846,580)	(9,374,026,873)
7.	Commissions, expenses paid and aggregate write-ins for deductions	510,257,742	479,195,752	637,028,049
8.	Dividends paid to policyholders	45,516	48,015	64,385
9.	Federal and foreign income taxes paid (recovered) net of $ (27,459,292) tax on capital gains (losses)	(624,476,301)	(570,657,251)	(534,357,337)
10.	Total (Lines 5 through 9)	4,339,158,694	3,837,534,129	(2,405,065,586)
11.	Net cash from operations (Line 4 minus Line 10)	(597,765,508)	268,835,027	7,732,229,613
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	9,741,279,287	10,876,802,947	14,611,490,664
	12.2 Stocks	28,743,213	1,743,294,205	1,753,784,181
	12.3 Mortgage loans	1,381,240,084	1,274,220,118	2,227,097,400
	12.4 Real estate			
	12.5 Other invested assets	230,852,054	44,600,437	94,305,893
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	4,871,018	860,167	(1,462,872)
	12.7 Miscellaneous proceeds			70,927,030
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	11,386,985,656	13,939,777,874	18,756,142,295
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	8,045,210,465	10,637,858,279	21,459,439,475
	13.2 Stocks	4,807,401	25,215,022	35,395,706
	13.3 Mortgage loans	541,053,297	110,933,465	2,408,106,536
	13.4 Real estate			
	13.5 Other invested assets	402,323,739	209,983,860	405,643,896
	13.6 Miscellaneous applications	82,056,475	89,574,381	
	13.7 Total investments acquired (Lines 13.1 to 13.6)	9,075,451,377	11,073,565,007	24,308,585,613
14.	Net increase (or decrease) in contract loans and premium notes	13,584,591	2,737,269	9,040,289
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	2,297,949,688	2,863,475,598	(5,561,483,607)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock		266,541,786	714,279,210
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(1,974,845,487)	(4,883,525,084)	(4,976,331,330)
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(189,820,333)	(48,455,285)	15,064,304
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(2,164,665,820)	(4,665,438,583)	(4,246,987,816)
	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)	(464,481,640)	(1,533,127,957)	(2,076,241,810)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	1,182,147,465	3,258,389,275	3,258,389,275
	19.2 End of period (Line 18 plus Line 19.1)	717,665,826	1,725,261,318	1,182,147,465

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

20.0001. Proceeds from bonds sold, matured or repaid	298,913,789	303,013,201	411,573,838
20.0002. Proceeds from equities sold		1,710,297,081	1,710,297,081
20.0003. Cost of bonds acquired	182,276,371	2,127,050,984	2,543,275,517
20.0004. Cost of equities acquired	4,065,050	10,243,196	20,752,749

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	387,993,864	458,294,934	640,898,934
3.	Ordinary individual annuities	123,347,457	381,623,410	432,632,254
4.	Credit life (group and individual)			
5.	Group life insurance	32,385,006	35,469,604	46,014,766
6.	Group annuities	44,515,123	254,591,465	276,310,933
7.	A & H - group	26,694,692	29,838,174	39,116,666
8.	A & H - credit (group and individual)			
9.	A & H - other	2,022,781	2,272,123	2,984,765
10.	Aggregate of all other lines of business			
11.	Subtotal	616,958,923	1,162,089,710	1,437,958,320
12.	Deposit-type contracts	105,663,380	100,113,912	142,284,965
13.	Total	722,622,304	1,262,203,622	1,580,243,284
	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, 2009 Annual Statement notes: 1(B, C), 2-4, 5(A2-A5, A9-A12, B2-B4, C, E-G), 6(A), 7, 8, 9(B, E, F), 10(D, F-L), 11, 12, 13(1-9, 11-13), 14(B-D), 15, 16(2), 17(A, B1, B3-B6), 18, 19, 20(A-F, G2, G4), 22, 23 and 25-34.

1. Summary of Significant Accounting Policies

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

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

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

1. The minimum and maximum lending rates for new mortgage loans for the first nine months of 2010 and in 2009 were 4.00% and 10.00% and 2.56% and 8.50%, respectively. All new mortgage loans in 2010 and 2009 were commercial.

(in millions)	September 30, 2010	December 31, 2009
6. Current year impaired loans with a related allowance for credit losses	$ 678	$ 906
a. Related allowance for credit losses	$ 58	$ 87
7. Impaired mortgage loans without an allowance for credit losses	$ 126	$ 243
8. Average recorded investment in impaired loans	$ 1,057	$ 661

B. Debt Restructuring

1. The total recorded investment in troubled debt restructurings was $56 million and $60 million at September 30, 2010 and December 31, 2009, respectively. The Company did not have investments in troubled loan restructurings at September 30, 2010 or December 31, 2009.

D. Loan-Backed Securities

1. Prepayment assumptions for loan-backed and structured securities were obtained from brokers and internal estimates.

2. Effective September 30, 2009, assessments of whether loan-backed or structured securities were other-than-temporarily impaired ("OTTI") were made in accordance with SSAP No. 43R, *Loan-backed and Structured Securities* ("SSAP No. 43R") guidance, while assessments made prior to this date were made in accordance with SSAP No. 43, *Loan-backed and Structured Securities* ("SSAP No. 43") guidance. In both cases, the Company is required to assess if an impairment is other than temporary when the fair value of a loan-backed or structured security is less than the amortized cost. The table below presents the aggregate amortized cost of loan-backed and structured securities before recognized OTTI, the amount of OTTI recognized and the fair value of those securities classified by the basis of impairment in accordance with the guidance of SSAP 43R.

(in millions)	2010			2009		
Basis of Impairment	Amortized Cost Before OTTI	OTTI	Fair Value	Amortized Cost Before OTTI	OTTI	Fair Value
1st Quarter						
Non-interest related	$ 667	$ (71)	$ 277	n/a	n/a	n/a
Intent to sell	174	(21)	117	n/a	n/a	n/a
Total 1st Quarter	$ 841	$ (92)	$ 394	n/a	n/a	n/a
2nd Quarter						
Non-interest related	$ 537	$ (90)	$ 237	n/a	n/a	n/a
Intent to sell	94	(26)	52	n/a	n/a	n/a
Total 2nd Quarter	$ 631	$ (116)	$ 289	n/a	n/a	n/a
3rd Quarter						
Non-interest related	$ 503	$ (69)	$ 273	$ 963	$ 440	$ 243
Intent to sell	36	(11)	25	-	-	-
Total 3rd Quarter	$ 539	$ (80)	$ 298	$ 963	$ 440	$ 243
Total year-to-date		$ (288)			$ 440	

The classification basis of intent to sell is considered an interest related OTTI. The Company did not have OTTI that resulted from the inability or lack of intent to retain an investment in a security for a period of time sufficient to recover the amortized cost basis in 2010 or the third quarter of 2009.

In accordance with the guidance of SSAP No. 43, the Company recognized $104 million of OTTI losses on loan-backed and structured securities due to the undiscounted estimated cash flows for each of these securities being less than their book values for the quarter ended June 30, 2009. The amortized cost of these loan-backed and structured securities at June 30, 2009 before OTTI adjustments was $454 million. For the quarter ended March 31, 2009, the Company recognized $140 million of OTTI losses on loan-backed and structured securities due to the undiscounted estimated cash flows for each of these securities being less than their book values. The amortized cost of these loan-backed and structured securities at March 31, 2009 before OTTI adjustments was $333 million.

NOTES TO FINANCIAL STATEMENTS

3. In accordance with the guidance of SSAP No. 43R, the following loan-backed and structured securities were OTTI at the end of each quarter presented, as a result of the discounted present value of the cash flows expected to be collected being less than amortized cost. The use of the discounted present value of cash flows in the calculation of OTTI was not allowed under the guidance of SSAP No. 43, therefore disclosures are unavailable prior to September 30, 2009.

($ in millions)

2010 Reporting Period	CUSIP	Amortized Cost Before OTTI Adjustments	OTTI Adjustments Recognized as Realized Losses	Amortized Cost After OTTI Adjustments	Fair Value
Quarter ended March 31, 2010	00441WAA4	$ 2	$ -	$ 2	$ 1
	00442BAD3	8	(1)	7	4
	02151LAA4	17	-	17	9
	02151NAB8	17	-	17	8
	04013BAB8	4	-	4	2
	07388PAN1	11	(4)	7	4
	07400WAA8	6	-	6	2
	1248MGAP9	10	-	10	6
	1248MMAB7	10	(2)	8	2
	12666RAF7	6	-	6	4
	126670GS1	10	-	10	3
	126670TG3	10	(1)	9	5
	126683AC5	7	(1)	6	2
	126683AD3	15	(3)	12	3
	126694X37	32	-	32	22
	14983AAA7	2	-	2	1
	172981AE2	2	(1)	1	1
	17309DAM5	7	(3)	4	3
	17311YAE3	17	(1)	16	9
	17312HAL3	5	(1)	4	1
	22545XAG8	31	(2)	29	12
	32029GAC8	15	(1)	14	7
	362437AG0	9	(3)	6	-
	36244MAA9	1	-	1	-
	36245EAG3	8	(4)	4	-
	38012TAC6	25	(2)	23	14
	40430FAG7	1	(1)	-	-
	43718MAD6	28	(1)	27	11
	43718VAD6	18	(2)	16	7
	43786YAA3	14	-	14	7
	46629BAF6	6	(1)	5	4
	46629QAH9	2	-	2	1
	46629QAJ5	1	-	1	-
	46629QAK2	1	-	1	-
	46630MAG7	12	(1)	11	7
	46630MAH5	2	(1)	1	1
	46630MAJ1	1	-	1	1
	46630MAK8	-	-	-	1
	46630MAL6	-	-	-	1
	46630MAM4	-	-	-	-
	46631BAM7	31	(12)	19	8
	48122CAB1	6	(1)	5	4
	52520MFB4	24	(1)	23	19
	52523KAL8	14	(1)	13	8
	52524MAX7	6	-	6	3
	576449AB8	12	-	12	5
	59023BAK0	10	(2)	8	4
	59023FAB1	5	(1)	4	3
	593171BJ9	23	(1)	22	3
	59317AAA9	16	(2)	14	3
	61749TAA2	4	(1)	3	1
	61750HAJ5	4	-	4	2
	61750SAE2	19	(1)	18	8
	64352VMC2	10	-	10	2
	68403BAH8	3	(1)	2	2
	70556JAC3	1	-	1	1
	75970HAK6	5	(2)	3	1
	75970JAJ5	38	(1)	37	19
	75970JAK2	6	(2)	4	2
	75970QAJ9	10	-	10	5
	75970QAK6	4	-	4	1
	76110VST6	15	(2)	13	2
	785778QJ3	5	(1)	4	1
	785779AA7	8	(1)	7	1
	83612LAE9	6	(1)	5	-
	84751WAD6	9	-	9	3
Total 1st quarter 2010		$ 667	$ (71)	$ 596	$ 277
Quarter ended June 30, 2010					
	00441WAA4	$ 1	$ -	$ 1	$ 1
	04013BAB8	5	(1)	4	2
	042059AB1	-	-	-	-
	05948KW54	7	-	7	6
	07388PAN1	7	(4)	3	4
	07400WAA8	6	(1)	5	2
	1248MGAP9	10	(1)	9	7
	1248MMAB7	7	(1)	6	2
	12666RAF7	6	-	6	4
	126670GS1	10	-	10	8
	126670GT9	5	-	5	4
	126670QV3	28	(3)	25	19
	126670TG3	10	(1)	9	3
	126670TH1	9	-	9	7
	126694X37	32	(1)	31	18

NOTES TO FINANCIAL STATEMENTS

	14983AAA7	1	-	1	1
	17310NAM0	2	-	2	-
	17310NAN8	2	(1)	1	-
	17311YAE3	16	(1)	15	8
	17312HAJ8	6	(3)	3	1
	17312HAK5	5	(3)	2	1
	17312HAL3	4	(3)	1	1
	22545XAG8	21	(7)	14	9
	362437AG0	6	(2)	4	-
	36244MAA9	1	-	1	-
	38012TAC6	22	(1)	21	14
	40431KAG5	-	-	-	-
	40431KAH3	-	-	-	-
	41161PHD8	3	(1)	2	2
	43718MAD6	27	(1)	26	5
	43786YAA3	14	(1)	13	6
	464125AC7	7	(2)	5	6
	464125AD5	13	(5)	8	4
	46412RAE5	22	(4)	18	9
	46629BAF6	5	-	5	3
	46629QAH9	2	-	2	-
	46629QAJ5	1	-	1	-
	46629QAK2	1	-	1	-
	46630JAS8	19	(11)	8	4
	46630MAG7	11	(1)	10	5
	46630MAH5	1	-	1	-
	46630MAJ1	1	-	1	-
	52524MAX7	5	-	5	4
	576449AB8	11	-	11	5
	59023FAB1	5	(1)	4	2
	593171BJ9	22	(4)	18	2
	59317AAA9	14	(1)	13	2
	61749TAA2	3	-	3	1
	61750GAW8	-	-	-	-
	61750SAE2	18	-	18	7
	64352VMC2	9	(2)	7	1
	68403BAH8	2	(1)	1	1
	69763NAB7	1	-	1	1
	69763NAC5	3	(1)	2	1
	70556JAC3	1	(1)	-	-
	748351AR4	8	(1)	7	3
	75970HAJ9	5	-	5	5
	75970HAK6	3	(2)	1	-
	75970JAJ5	22	(3)	19	17
	75970JAK2	4	(1)	3	1
	75970QAK6	3	(1)	2	1
	76110VJX7	11	(1)	10	7
	76110VST6	13	(4)	9	5
	76110WPD2	3	-	3	3
	785778QJ3	4	(1)	3	1
	785779AA7	6	(1)	5	1
	83612LAE9	5	(4)	1	-
Total 2nd quarter 2010		$ 537	$ (90)	$ 447	$ 237
Quarter ended September 30, 2010					
	00441WAA4	$ -	$ -	$ -	$ 1
	00442BAD3	7	-	7	3
	02151LAA4	16	-	16	5
	02151NAB8	16	-	16	8
	04013BAB8	4	-	4	2
	059523BB5	12	(1)	11	13
	07400WAA8	3	(2)	1	1
	1248MGAP9	9	(1)	8	7
	12666RAF7	6	-	6	4
	126670GS1	9	-	9	9
	126670GT9	5	-	5	4
	126670QV3	25	-	25	19
	14983AAA7	1	-	1	1
	161630BD9	16	(2)	14	17
	17309DAM5	4	(1)	3	3
	17311YAE3	15	(1)	14	8
	225470Q89	11	-	11	10
	225470W58	4	(2)	2	1
	32029GAC8	13	(1)	12	7
	362437AG0	4	(3)	1	-
	36244MAA9	-	-	-	-
	36245EAG3	5	(3)	2	-
	40430FAG7	-	-	-	1
	40431KAG5	-	-	-	-
	40431KAH3	-	-	-	-
	43718MAD6	25	(3)	22	5
	43718VAD6	16	(1)	15	12
	43718WAD4	24	(3)	21	8
	437863AA1	13	(4)	9	9
	43786YAA3	13	(4)	9	5
	46412RAE5	18	-	18	9
	46629QAH9	1	-	1	1
	46629QAJ5	1	-	1	1
	46629QAK2	1	-	1	-
	46630LAM6	3	-	3	-
	46630MAJ1	1	(1)	-	-
	46630MAK8	-	-	-	-
	46630MAL6	-	-	-	-
	46630MAM4	-	-	-	-
	46631BAM7	18	(2)	16	8

NOTES TO FINANCIAL STATEMENTS

	52521TBC0	7	-	7	2
	576449AB8	11	-	11	5
	59023BAK0	8	(3)	5	5
	59023FAB1	3	(1)	2	3
	593171AS0	12	(2)	10	1
	593171BJ9	18	(5)	13	3
	59317AAA9	13	(6)	7	2
	61749TAA2	1	(1)	-	1
	61750HAJ5	3	(1)	2	2
	61750SAE2	18	(3)	15	7
	61755EAB4	4	(1)	3	3
	64352VMC2	7	(1)	6	2
	65536VAD9	19	(2)	17	17
	748351AR4	7	-	7	3
	75970HAJ9	-	-	-	-
	75970HAK6	1	-	1	1
	75970JAJ5	-	-	-	-
	75970JAK2	3	(1)	2	3
	75970QAK6	2	(1)	1	2
	7609854U2	10	-	10	9
	76110HS42	10	-	10	7
	76110VST6	9	(1)	8	5
	76110WPD2	3	-	3	2
	785778QJ3	2	(1)	1	1
	785779AA7	3	(1)	2	1
	83612LAE9	1	(1)	-	-
	84751WAD6	9	(2)	7	4
Total 3rd quarter 2010		$ 503	$ (69)	$ 434	$ 273
2010 year-to-date			$ (230)		

2009 Reporting Period

Quarter ended September 31, 2009

	00389WAA8	$ 4	$ (3)	$ 1	$ 1
	00389WAB6	1	(1)	-	-
	00441WAA4	3	(1)	2	-
	00889XAB9	6	(6)	-	6
	009341AL2	10	(8)	2	3
	02151LAA4	18	(1)	17	7
	02151NAB8	21	(1)	20	9
	042059AB1	1	-	1	2
	05539GAB9	-	-	-	-
	05948KW54	8	-	8	6
	059523BB5	15	(1)	14	9
	07388YAY8	3	(3)	-	-
	07388YBA9	3	(3)	-	-
	07400WAA8	5	1	6	2
	1248M5AJ7	1	(1)	-	-
	12513YAM2	26	(19)	7	5
	12566TAN7	6	(3)	3	2
	126683AC5	9	(1)	8	2
	126683AD3	19	(1)	18	3
	12668BVD2	12	-	12	10
	12668WAR8	15	(2)	13	2
	12668WAS6	14	(9)	5	2
	14983AAA7	3	(1)	2	-
	16208NAD7	11	(5)	6	5
	16678RAV9	4	-	4	2
	16678RBT3	3	-	3	-
	16678RBW6	4	-	4	-
	16678RCE5	6	-	6	3
	16678RCM7	6	-	6	1
	16678RFD4	-	-	-	1
	172981AE2	4	(2)	2	2
	17309DAQ6	7	(7)	-	-
	17311YAE3	10	-	10	4
	20173QAL5	1	(1)	-	-
	20173QAN1	5	(5)	-	-
	20779MAE8	11	(11)	-	-
	20779MAJ7	17	(17)	-	-
	20779PAD3	10	(10)	-	1
	20779PAE1	12	(12)	-	-
	20779PAF8	10	(10)	-	-
	225470W58	4	-	4	2
	26249XAG8	18	(17)	1	6
	290908AC6	7	-	7	7
	314087AD9	2	-	2	2
	36244MAA9	3	(1)	2	-
	36298JAG8	9	(9)	-	-
	36298JAJ2	4	(4)	-	-
	36317KAC1	9	(9)	-	-
	363259AA0	35	(29)	6	11
	40430FAG7	14	(13)	1	-
	40431KAG5	1	(1)	-	-
	40431KAH3	2	(2)	-	-
	43718MAD6	30	(1)	29	10
	43718VAD6	10	-	10	3
	43718WAD4	15	(3)	12	5
	437863AA1	20	(6)	14	10
	43786YAA3	20	(5)	15	6
	46628GAF6	14	(1)	13	7
	46630JAW9	9	(9)	-	-
	490562AE5	1	(1)	-	-
	50180JAL9	2	(2)	-	-
	52521TAY3	8	-	8	1

NOTES TO FINANCIAL STATEMENTS

52521TBC0	7	-	7	1
52523KAL8	16	(2)	14	8
55659RAC2	2	(2)	-	-
59023BAK0	12	(3)	9	4
59023BAL8	11	(11)	-	-
59023BAM6	12	(12)	-	-
59023FAB1	11	(4)	7	3
593171AS0	15	(2)	13	1
593171BJ9	26	(3)	23	2
59317AAA9	23	(6)	17	2
617451FY0	-	-	-	-
617451FZ7	5	(5)	-	-
61748HVW8	17	-	17	11
61749TAA2	5	-	5	1
61750HAJ5	6	(2)	4	1
61755EAB4	8	(1)	7	3
62827GAA3	-	-	-	-
62827KAA4	-	-	-	-
65537MAC0	12	-	12	5
66858WAC7	20	(7)	13	1
66859HAE5	8	(8)	-	5
67085AAB0	10	(10)	-	7
67134BAD5	10	(5)	5	-
67571MAE9	7	(4)	3	2
67571MAL3	3	(2)	1	1
68403BAH8	6	(4)	2	1
70556JAC3	2	-	2	1
70556MAA0	9	(2)	7	3
74042EAC8	10	(9)	1	1
75902XAC2	10	(4)	6	2
75903AAC1	2	(1)	1	2
75970QAK6	5	(1)	4	1
78464QAA5	9	(9)	-	-
78466PAD9	14	(14)	-	-
78466PAE7	12	(12)	-	-
785778QJ3	6	(1)	5	1
785779AA7	5	3	8	1
80104LBH2	4	(4)	-	-
80104LBJ8	1	(1)	-	-
80104MBG2	12	(1)	11	8
80104MBH0	5	(5)	-	-
83612LAE9	9	-	9	-
864720AG2	13	(11)	2	2
88653PAA7	2	-	2	-
92719UAD4	3	(1)	2	1
98885YAD1	17	(17)	-	1
P8055KTM7	-	-	-	-
Total 3rd quarter 2009	$ 963	$ (440)	$ 523	$ 243
2009 year-to-date		$ (440)		

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

(in millions)	September 30, 2010		December 31, 2009	
	Fair Value	Unrealized Losses	Fair Value	Unrealized Losses
Less than 12 months	$ 768	$ (150)	$ 1,506	$ (358)
12 months or more	3,239	(1,180)	4,342	(1,930)
Total	$ 4,007	$ (1,330)	$ 5,848	$ (2,288)

5. See Note 1, Part C - Investments in the December 31, 2009 Annual Statement for the portfolio monitoring process for loan-backed and structured securities.

6. Joint Ventures, Partnerships and Limited Liability Companies

B. The Company recognized impairment write-downs totaling $35 million on nine partnerships and one limited liability company investment during the first nine months of 2010. Impairment write-downs of $29 million were recognized on five partnerships which experienced large decreases in value due to exposure to market conditions. Impairment write-downs of $6 million were recognized on four partnerships and one limited liability company deemed to be OTTI due to the length of time and extent to which fair values of their underlying investments were depressed. The fair value of these nine partnerships and one limited liability company was determined by assessing the market value of the investments that the partnerships and limited liability company were holding.

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

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)	September 30, 2010	December 31, 2009
Ordinary	$ 852	$ 811
Capital	513	608
Total of gross deferred tax assets	1,365	1,419
Ordinary	(192)	(177)
Capital	(364)	(451)
Total of gross deferred tax liabilities	(556)	(628)
Net deferred tax asset	809	791
Ordinary	335	328
Capital	59	51
Deferred tax asset nonadmitted	394	379
Net admitted deferred tax asset	$ 415	$ 412
(Increase) decrease in nonadmitted asset	$ (15)	

Since the Company believes it is more likely that not that the deferred tax assets will be realized without a valuation allowance, the adjusted gross deferred tax assets used in the calculation of the admitted deferred tax assets were the same as those in the table above at September 30, 2010 and December 31, 2009.

The Company elected to admit deferred tax assets pursuant to paragraph 10e of SSAP No. 10R, *Income Taxes – Revised, a Temporary Replacement of SSAP No. 10* ("SSAP No. 10") at September 30, 2010 and December 31, 2009.

The amount of admitted adjusted gross deferred tax assets admitted under each component of SSAP No. 10R was:

(in millions)	September 30, 2010		
	Ordinary	Capital	Total
Gross deferred tax assets at the enacted tax rate	$ 852	$ 513	$ 1,365
Adjusted deferred tax assets at the enacted tax rate	$ 852	$ 513	$ 1,365
Admitted gross deferred tax assets paragraph 10a	$ -	$ -	$ -
Admitted gross deferred tax assets paragraph 10b.i	$ 231	$ 79	$ 310
Admitted gross deferred tax assets paragraph 10b.ii	$ 198	$ 79	$ 277
Lesser of 10b.i or 10b.ii	$ 198	$ 79	$ 277
Admitted gross deferred tax assets paragraph 10c	$ 191	$ 364	$ 555
Total admitted adjusted gross deferred tax assets	$ 389	$ 443	$ 832
Total gross deferred tax liabilities	$ (192)	$ (364)	$ (556)
Net admitted deferred tax assets	$ 197	$ 79	$ 276
Net deferred tax assets nonadmitted	$ 463	$ 70	$ 533
Gross deferred tax assets at the enacted tax rate	$ 852	$ 513	$ 1,365
Adjusted deferred tax assets at the enacted tax rate	$ 852	$ 513	$ 1,365
Admitted gross deferred tax assets paragraph 10e.i	$ -	$ -	$ -
Admitted gross deferred tax assets paragraph 10e.ii.(a)	$ 410	$ 90	$ 500
Admitted gross deferred tax assets paragraph 10e.ii.(b)	$ 325	$ 90	$ 415
Lesser of 10e.ii.(a) or 10.e.ii.(b)	$ 325	$ 90	$ 415
Admitted gross deferred tax assets paragraph 10e.iii	$ 191	$ 364	$ 555
Total admitted adjusted gross deferred tax assets	$ 516	$ 454	$ 970
Total gross deferred tax liabilities	$ (192)	$ (364)	$ (556)
Net admitted deferred tax assets	$ 324	$ 90	$ 414
Net deferred tax assets nonadmitted	$ 336	$ 59	$ 395
Increased net admitted adjusted gross deferred tax assets resulting from the use of paragraph 10e	$ 127	$ 11	$ 138

(in millions)	December 31, 2009		
	Ordinary	Capital	Total
Gross deferred tax assets at the enacted tax rate	$ 811	$ 608	$ 1,419
Adjusted deferred tax assets at the enacted tax rate	$ 811	$ 608	$ 1,419
Admitted gross deferred tax assets paragraph 10a	$ -	$ -	$ -
Admitted gross deferred tax assets paragraph 10b.i	$ 218	$ 95	$ 313
Admitted gross deferred tax assets paragraph 10b.ii	$ 180	$ 95	$ 275
Lesser of 10b.i or 10b.ii	$ 180	$ 95	$ 275
Admitted gross deferred tax assets paragraph 10c	$ 177	$ 451	$ 628
Total admitted adjusted gross deferred tax assets	$ 357	$ 546	$ 903
Total gross deferred tax liabilities	$ (177)	$ (451)	$ (628)
Net admitted deferred tax assets	$ 180	$ 95	$ 275
Net deferred tax assets nonadmitted	$ 454	$ 62	$ 516
Gross deferred tax assets at the enacted tax rate	$ 811	$ 608	$ 1,419
Adjusted deferred tax assets at the enacted tax rate	$ 811	$ 608	$ 1,419
Admitted gross deferred tax assets paragraph 10e.i	$ -	$ -	$ -
Admitted gross deferred tax assets paragraph 10e.ii.(a)	$ 392	$ 106	$ 498
Admitted gross deferred tax assets paragraph 10e.ii.(b)	$ 306	$ 106	$ 412
Lesser of 10e.ii.(a) or 10.e.ii.(b)	$ 306	$ 106	$ 412
Admitted gross deferred tax assets paragraph 10e.iii	$ 177	$ 451	$ 628
Total admitted adjusted gross deferred tax assets	$ 483	$ 557	$ 1,040
Total gross deferred tax liabilities	$ (177)	$ (451)	$ (628)
Net admitted deferred tax assets	$ 306	$ 106	$ 412
Net deferred tax assets nonadmitted	$ 328	$ 51	$ 379
Increased net admitted adjusted gross deferred tax assets resulting from the use of paragraph 10e	$ 126	$ 11	$ 137

NOTES TO FINANCIAL STATEMENTS

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

(in millions)	2010	2009
Federal income tax – excluding utilization of net operating loss carryforward, net capital gains (losses) and utilization of net capital loss carryforward	$ (130)	$ 78
Utilization of net operating loss carryforward	-	(248)
Federal income tax on net capital gains (losses)	63	(33)
Utilization of net capital loss carryforward	-	(25)
Federal income taxes incurred	$ (67)	$ (228)

The provision for income tax incurred did not include foreign income taxes for the nine months ended September 30, 2010 or 2009.

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

(in millions)	September 30, 2010	December 31, 2009
Deferred tax assets:		
Investments	$ 613	$ 585
Tax deferred acquisition costs	356	366
Unrealized losses	128	194
Reserves	124	129
Sale of variable annuity business	99	99
Nonadmitted assets	15	14
Deferred gain	13	14
Other	17	18
Total deferred tax assets	1,365	1,419
Nonadmitted deferred tax assets	394	379
Admitted deferred tax assets	971	1,040
Deferred tax liabilities:		
Market value adjustment	(300)	(428)
Investments	(183)	(166)
Reserve strengthening	(52)	(16)
Prepaid commissions	(12)	(10)
Unrealized gains	(7)	(6)
Interest expense	(1)	(1)
Other	(1)	(1)
Total deferred tax liabilities	(556)	(628)
Net admitted deferred tax asset	$ 415	$ 412

There were no material changes in the net deferred income tax between the periods of September 30, 2010 and December 31, 2009 and September 30, 2009 and December 31, 2008. These analyses were exclusive of nonadmitted assets, as the change in nonadmitted assets was reported separately from the change in net deferred income tax in the surplus section of the Quarterly Statement.

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

(in millions)	2010	Effective Tax Rate
Provision computed at statutory rate	$ (223)	35.0 %
Change in net deferred income taxes	96	(15.1)
Interest maintenance reserve ("IMR") amortization	56	(8.8)
Adjustment of prior year tax liabilities	13	(2.0)
Other	(9)	1.5
Total statutory income taxes	$ (67)	10.6 %

(in millions)	2009	Effective Tax Rate
Provision computed at statutory rate	$ (363)	35.0 %
Change in net deferred income taxes	84	(8.1)
IMR amortization	73	(7.0)
Adjustment of prior year tax liabilities	-	-
Other	(22)	2.1
Total statutory income taxes	$ (228)	22.0 %

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

A.,
B. &
C. The following transactions were entered into by the Company with related parties in the first nine months of 2010 and in 2009 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 Road Bay Investments, LLC ("RBI")

The Company made the following capital contributions, in the form of commercial mortgage loans, to RBI, a wholly-owned subsidiary:

(in millions)

Date	2010	2009
March 26	$ 146	$ -
May 21	-	22
June 3	8	-
June 17	16	-
September 22	8	-
September 25	-	41
November 6	-	28
December 14	-	69
Total	$ 178	$ 160

In addition, on June 17, 2010, RBI paid a dividend of $147 million to the Company, which consisted of $80 million of cash and commercial mortgage loans with statutory book values of $67 million.

NOTES TO FINANCIAL STATEMENTS

Transactions with Allstate Insurance Company ("AIC")

On December 17, 2009, the Company received a capital contribution in securities with a fair value of $443 million plus accrued interest of $5 million from its parent, AIC.

On March 31, 2009, the Company received a cash capital contribution of $250 million from AIC.

The Company issued $32 million and $30 million of structured settlement annuities ("SSA's"), a type of immediate annuity, in the first nine months of 2010 and 2009, 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, $9 million and $4 million related to SSA's with life contingencies were included in premium income for the nine month period ending September 30, 2010 and 2009, respectively. 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 $3.65 billion and $3.58 billion at September 30, 2010 and December 31, 2009, respectively.

E. Structured settlement guarantees

The Company has 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 $3.10 billion and $3.00 billion at September 30, 2010 and December 31, 2009, respectively.

The Company has also 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 $508 million and $529 million at September 30, 2010 and December 31, 2009, respectively.

In addition, 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 Allstate Life Insurance Company of New York ("ALNY") is unable to make such payments. Reserves recorded by LBL and ALNY reinsurance contracts for obligations covered by this guarantee were $23 million and $25 million at September 30, 2010 and December 31, 2009, respectively.

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

10. Cumulative unrealized gains and losses increased unassigned funds by $219 million and $114 million at September 30, 2010 and December 31, 2009, respectively.

14. Contingencies

A. Contingent Commitments

The Company made the following contingent commitments with external parties.

Commitments to acquire financial interests or make capital contributions

The Company made commitments to invest in limited partnerships interests of $651 million and $802 million at September 30, 2010 and December 31, 2009, respectively. These commitments are generally for making additional capital contributions or acquiring financial interests.

Credit guarantee

The Company owns certain bonds under which it is obligated to exchange credit risk or to 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 $111 million and $160 million at September 30, 2010 and December 31, 2009, respectively. The obligations associated with these bonds expire at various dates during the next five years.

Other guarantee

In 2006, the Company, ALNY and The Allstate Corporation ("Corporation") disposed of the Company's variable annuity business through a combination of coinsurance and modified coinsurance reinsurance agreements ("Reinsurance Agreements") with Prudential Financial Inc. and its subsidiary, The Prudential Insurance Company of America (collectively "Prudential"). In connection with this transaction the Company, ALNY and the Corporation agreed to indemnify Prudential for certain pre-closing contingent liabilities (including extra contractual liabilities of the Company and ALNY and liabilities specifically excluded from the transaction) that the Company and ALNY have agreed to retain. In addition, the Company, ALNY and the Corporation will each indemnify Prudential for certain post-closing liabilities that may arise from the acts of the Company, ALNY and their agents, including in connection with the Company's and ALNY's provision of transition services. The Reinsurance Agreements contain no limitations or indemnifications with regard to insurance risk transfer, and transferred all the future risks and responsibilities for performance on the underlying variable annuity contracts to Prudential, including those related to benefit guarantees. Management does not believe this agreement will have a material adverse effect on results of operations, cash flows or the financial position of the Company.

E. All Other Contingencies

Regulation and compliance

The Company is subject to changing social, economic and regulatory conditions. From time to time, regulatory authorities or legislative bodies seek to impose additional regulations regarding agent and broker compensation, regulate the nature of and amount of investments, and otherwise expand overall regulation of insurance products and the insurance industry. The Company has established procedures and policies to facilitate compliance with laws and regulations, to foster prudent business operations, and to support financial reporting. The Company routinely reviews its practices to validate compliance with laws and regulations and with internal procedures and policies. As a result of these reviews, from time to time the Company may decide to modify some of its procedures and policies. Such modifications, and the reviews that led to them, may be accompanied by payments being made and costs being incurred. The ultimate changes and eventual effects of these actions on the Company's business, if any, are uncertain.

NOTES TO FINANCIAL STATEMENTS

Legal and regulatory proceedings and inquiries

Background

The Company and certain 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 on 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. The outcome may also be affected by future state or federal legislation, the timing or substance of which cannot be predicted.

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

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

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

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

Proceedings

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

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

- These matters include a lawsuit filed in 2001 by the U.S. Equal Employment Opportunity Commission ("EEOC") alleging retaliation under federal civil rights laws (the "EEOC I" suit) and a class action filed in 2001 by former employee agents alleging retaliation and age discrimination under the Age Discrimination in Employment Act, 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 U.S. Court of Appeals for the Third Circuit ("Third Circuit") issued an order in December 2007 stating that the notice of appeal was not taken from a final order within the meaning of the federal law and thus not appealable at this time. In March 2008, the Third Circuit decided that the appeal should not summarily be dismissed and that the question of whether the matter is appealable at this time will be addressed by the Third Circuit along with the merits of the appeal. In July 2009, the Third Circuit vacated the decision which granted AIC's summary judgment motions, remanded the cases to the trial court for additional discovery, and directed that the cases be assigned to another trial court judge. In January 2010, the cases were assigned to a new judge for further proceedings in the trial court.

- 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 Third Circuit along with the merits of the appeal. In July 2009, the Third Circuit vacated the decision which granted AIC's motion to dismiss the case, remanded the case back to the trial court for additional discovery, and directed that the case be reassigned to another trail court judge. In January 2010, the case was assigned to a new judge for further proceedings in the trial court.

In these agency program reorganization 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 pending from time to time 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.

NOTES TO FINANCIAL STATEMENTS

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 volume, statement value and fair value of the Company's derivative financial instruments:

($ in millions)	September 30, 2010			
	Volume			
	Notional Amount	Number of Contracts	Statement Value	Fair Value
Interest rate contracts				
Interest rate swap agreements	$ 8,724	n/a	$ 37	$ (198)
Interest rate swaption agreements	750	n/a	2	2
Financial futures contracts	n/a	2,170	-	-
Interest rate cap and floor agreements	3,263	n/a	(28)	(28)
Total interest rate contracts	12,737	2,170	11	(224)
Equity and index contracts				
Option contracts	123	46,900	134	134
Index futures contracts	-	2,424	-	(1)
Total equity and index contracts	123	49,324	134	133
Foreign currency contracts				
Foreign currency swap agreements	727	n/a	15	36
Foreign currency forward contracts	-	n/a	-	-
Total foreign currency contracts	727	n/a	15	36
Other derivative financial instruments				
Credit default swap agreements - buying protection	543	n/a	(3)	(3)
Credit default swap agreements - selling protection	344	n/a	(36)	(67)
Total other derivative financial instruments	887	n/a	(39)	(70)
Total derivative financial instruments	$ 14,474	51,494	$ 121	$ (125)

($ in millions)	December 31, 2009			
	Volume			
	Notional Amount	Number of Contracts	Statement Value	Fair Value
Interest rate contracts				
Interest rate swap agreements	$ 9,281	n/a	$ 59	$ (155)
Interest rate swaption agreements	1,000	n/a	15	15
Financial futures contracts	n/a	404	-	-
Interest rate cap and floor agreements	3,621	n/a	(14)	(14)
Total interest rate contracts	13,902	404	60	(154)
Equity and index contracts				
Option contracts	107	39,480	173	173
Index futures contracts	n/a	418	-	(1)
Total equity and index contracts	107	39,898	173	172
Foreign currency contracts				
Foreign currency swap agreements	1,175	n/a	180	215
Foreign currency forward contracts	185	n/a	3	3
Total foreign currency contracts	1,360	n/a	183	218
Other derivative financial instruments				
Credit default swap agreements - buying protection	633	n/a	(32)	(32)
Credit default swap agreements - selling protection	1,084	n/a	(44)	(60)
Total other derivative financial instruments	1,717	n/a	(76)	(92)
Total derivative financial instruments	$ 17,086	40,302	$ 340	$ 144

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

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

(in millions)	September 30, 2010	December 31, 2009
Interest rate swap agreements	$ 57	$ 66
Foreign currency swap agreements	36	201
Interest rate swaption agreements	2	15
Credit default swap agreements - buying protection	1	(2)
Option contracts	1	6
Interest rate cap and floor agreements	(3)	(1)
Total derivative financial instruments	$ 94	$ 285

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

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4. The Company's policy for requiring collateral is discussed in Note 8, Part A in the December 31, 2009 Annual Statement. In general, the collateral pledged by the Company is in the custody of a counterparty or an exchange. However, the Company has access to this collateral at any time, subject to replacement. For exchange traded derivatives, the exchange requires margin deposits as well as daily cash settlements of margin accounts. At September 30, 2010, the Company pledged $23 million of securities and $297 thousand of cash in the form of margin deposits. At December 31, 2009, the Company pledged $8 million of securities and $1 million of cash in the form of margin deposits. Usually, the Company pledges U.S. Treasury bonds to satisfy this collateral requirement. The Company uses master netting agreements for over-the-counter derivative transactions. These agreements permit either party to net payments due for transactions covered by the agreements. Under the provisions of the agreements, collateral is either pledged or obtained when certain predetermined exposure limits are exceeded. At September 30, 2010, counterparties pledged $13 million in securities and $4 million in cash to the Company, and the Company pledged $285 million in securities to counterparties. At December 31, 2009, counterparties pledged $168 million in cash to the Company, and the Company pledged $158 million in securities to counterparties.

Other than derivative financial instruments

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

(in millions)	September 30, 2010	December 31, 2009
Commitments to invest in limited partnership interests	$ 651	$ 802
Credit guarantees	111	160
Private placement commitments	130	7
Commitments to extend mortgage loans	77	3
Unfunded bank loan commitments	9	-
Commitments to invest - other	1	3

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

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

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

B. Transfer and Servicing of Financial Assets

2. The Company entered into securities lending agreements using U.S. Treasury and corporate bonds within the General Account in 2010 and 2009. 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 $300 million and $289 million at September 30, 2010 and December 31, 2009, respectively. The Company receives collateral for securities loaned in an amount generally equal to between 102% and 105% of the fair value of securities and records the related obligations to return the collateral within liabilities. For more information on securities lending collateral please see Note 5, Part E3 in the December 31, 2009 Annual Statement. The Company did not have securities lending agreements outstanding in the Separate Accounts at September 30, 2010 or December 31, 2010.

C. In the course of managing the Company's investment portfolio, securities may be sold and reacquired within 30 days of the sale date. Such transactions are referred to as wash sales. The Company had no wash sales during the third quarter of 2010 or 2009 that required disclosure per SSAP No. 91R, *Accounting for Transfers and Servicing of Financial Assets and Extinguishments of Liabilities.*

20. Other Items

G. Subprime Mortgage Related Risk Exposure

1. The Company identified it had exposure to subprime residential mortgage related risk in the form of asset-backed residential mortgage-backed securities ("ABS RMBS") and asset-backed collateralized debt obligations ("ABS CDO"). The ABS RMBS portfolio includes securities that are collateralized by mortgage loans issued to borrowers that cannot qualify for prime or alternative financing terms due in part to an impaired or limited credit history. It also includes securities that are collateralized by certain second lien mortgages regardless of the borrower's credit profile. The ABS CDO portfolio contains securities collateralized by a variety of residential mortgage-backed and other securities, which may include subprime residential mortgage-backed securities. At September 30, 2010, the ABS RMBS portfolio had net unrealized losses of $359 million, of which $366 million were gross unrealized losses and $7 million were gross unrealized gains. At December 31, 2009, the ABS RMBS portfolio had net unrealized losses of $519 million, of which $520 million were gross unrealized losses and $1 million were gross unrealized gains. At both September 30, 2010 and December 31, 2009, the ABS CDO portfolio did not have unrealized gains or losses.

In addition, the Company owns Alt-A residential mortgage-backed securities ("Alt-A"), which it does not consider to be a component of its exposure to subprime mortgage related risk. The Alt-A portfolio consists of mortgage-backed securities at fixed or variable rates and includes certain securities that are collateralized by residential mortgage loans issued to borrowers with stronger credit profiles than subprime borrowers, but do not qualify for prime financing terms due to high loan-to-value ratios or limited supporting documentation. At September 30, 2010, the Alt-A portfolio had net unrealized losses of $55 million, of which $67 million were gross unrealized losses and $12 million were gross unrealized gains. At December 31, 2009, the Alt-A portfolio had net unrealized losses of $108 million, of which $111 million were gross unrealized losses and $3 million were gross unrealized gains.

ABS RMBS, ABS CDO and Alt-A securities are considered loan-backed, and included in bonds on the Company's Asset page.

The Company has a comprehensive portfolio monitoring process to identify and evaluate, on a case-by-case basis, investments whose carrying value may be OTTI. See Note 1, Part C – Investments in the December 31, 2009 Annual Statement for more details. The Company recorded investment write-downs related to asset impairments in the ABS RMBS and ABS CDO portfolios of $137 million and $52 million for the nine months ended September 30, 2010 and 2009, respectively. The Company recorded investment write-downs of $38 million in the ABS RMBS portfolio for the nine months ended September 30, 2010 for the potential sale of assets to meet future cash flow requirements. The Company did not record investment write-downs in the ABS RMBS in 2009 or in the ABS CDO portfolio in 2010 or 2009 for the potential sale of assets to meet future cash flow requirements. Investment write-downs recorded in the Alt-A portfolio of $7 million and $9 million were related to asset impairments for the nine months ended September 30, 2010 and 2009, respectively. There were no investment write-downs recorded in 2010 or 2009 in the Alt-A portfolio due to the potential sale of assets to meet future cash flow requirements. The Company continues to believe the unrealized losses on these securities are not necessarily predictive of the performance of the underlying collateral. In the absence of further deterioration in the collateral relative to the Company's positions in the securities' respective capital structures, which could require recognition of OTTI, the unrealized losses should reverse over the remaining lives of the securities.

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

NOTES TO FINANCIAL STATEMENTS

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

(in millions)	September 30, 2010		
Type of Investment	Actual Cost	Book/Adjusted Carrying Value	Fair Value
ABS RMBS	$ 1,397	$ 1,238	$ 879
ABS CDO	37	1	1
Total	$ 1,434	$ 1,239	$ 880

(in millions)	December 31, 2009		
Type of Investment	Actual Cost	Book/Adjusted Carrying Value	Fair Value
ABS RMBS	$ 1,859	$ 1,519	$ 1,000
ABS CDO	40	2	2
Total	$ 1,899	$ 1,521	$ 1,002

OTTI losses for the nine months ended September 30 were as follows:

(in millions)

Type of Investment	2010	2009
ABS RMBS	$ 172	$ 46
ABS CDO	3	6
Total	$ 175	$ 52

In addition, the Company had Alt-A securities with the following actual cost, book/adjusted carrying value, fair value and OTTI losses:

(in millions)	September 30, 2010	December 31, 2009
Actual cost	$ 451	$ 443
Book/adjusted carrying value	446	435
Fair value	391	327

For the nine months ended June 30, 2010 and 2009, OTTI losses for Alt-A securities were $7 million and $9 million, respectively.

21. Events Subsequent

An evaluation of subsequent events was made through November 10, 2010 for the statutory statement issued on November 12, 2010. There were no significant subsequent events requiring adjustment to or disclosure in the financial statements.

24. Change in Incurred Losses and Loss Adjustment Expenses

For life and accident and health insurance products within the Company's book of business at September 30, 2010 and December 31, 2009, both the incurred losses and loss adjustment expenses and the changes in incurred losses and loss adjustment expenses were immaterial.

GENERAL INTERROGATORIES

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. 12/31/2008

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). 07/19/2010

6.4 By what department or departments?
ILLINOIS

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 OTS	6 FDIC	7 SEC
ALFS, INC.	3100 SANDERS ROAD, NORTHBROOK, IL 60062					YES
ALLSTATE BANK	3100 SANDERS ROAD, NORTHBROOK, IL 60062			YES		
ALLSTATE DISTRIBUTORS, LLC	3100 SANDERS ROAD, NORTHBROOK, IL 60062					YES
ALLSTATE FINANCIAL ADVISORS, LLC	3100 SANDERS ROAD, NORTHBROOK, IL 60062					YES
ALLSTATE FINANCIAL SERVICES, LLC	2920 SOUTH 84TH STREET, LINCOLN, NE 68506					YES
ALLSTATE 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:
$384,089,099 PLEDGED AS COLLATERAL, $263,861,504 LETTER STOCK OR SECURITIES RESTRICTED TO SALE, $19,224,028 ON DEPOSIT WITH STATE OR OTHER REGULATORY BODY.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $276,935,046

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	$ 870,359,255	$ 853,958,767
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$ 508,721,496	$ 588,431,936
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,379,080,751	$ 1,442,390,703
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, F - 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	227 W. MONROE STREET, 25TH 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. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

		1 Amount
1.1 Long-Term Mortgages In Good Standing		
1.11 Farm Mortgages	$	
1.12 Residential Mortgages	$	
1.13 Commercial Mortgages	$	6,119,051,722
1.14 Total Mortgages in Good Standing	$	6,119,051,722
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)	$	6,119,051,722
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	$	

2. Operating Percentages:

2.1 A&H loss percent	68.400 %
2.2 A&H cost containment percent	0.100 %
2.3 A&H expense percent excluding cost containment expenses	31.500 %

3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

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)
60534	58-0781901	07/01/2010	American Heritage Life Insurance Company	Jacksonville, FL	CO/I	YES

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
States, Etc.		Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	6,515,725	462,453	559,342		7,537,519	
2. Alaska	AK	L	1,233,602	34,598	93,843		1,362,043	
3. Arizona	AZ	L	7,851,581	1,981,063	417,249		10,249,894	
4. Arkansas	AR	L	3,001,553	438,020	448,278		3,887,851	
5. California	CA	L	53,814,288	11,613,337	3,724,092		69,151,717	60,000
6. Colorado	CO	L	5,650,166	1,289,649	368,623		7,308,438	
7. Connecticut	CT	L	6,777,200	1,521,001	314,402		8,612,603	
8. Delaware	DE	L	1,140,455	806,903	77,665		2,025,023	
9. District of Columbia	DC	L	350,803	636,575	39,928		1,027,305	
10. Florida	FL	L	32,696,932	12,216,368	3,340,698		48,253,998	
11. Georgia	GA	L	15,678,811	683,755	1,150,835		17,513,401	
12. Hawaii	HI	L	2,393,582	813,738	338,171		3,545,491	
13. Idaho	ID	L	1,388,558	1,091,754	117,513		2,597,826	
14. Illinois	IL	L	36,407,073	8,496,890	1,168,863		46,072,826	
15. Indiana	IN	L	11,475,314	1,557,048	532,572		13,564,934	
16. Iowa	IA	L	1,499,073	655,177	156,179		2,310,429	
17. Kansas	KS	L	2,177,736	531,332	240,416		2,949,484	
18. Kentucky	KY	L	8,054,802	2,844,968	501,663		11,401,432	
19. Louisiana	LA	L	11,081,592	1,880,831	568,974		13,531,397	98,988
20. Maine	ME	L	1,320,588	117,424	68,886		1,506,898	
21. Maryland	MD	L	11,476,763	2,455,236	453,320		14,385,318	
22. Massachusetts	MA	L	3,572,977	610,183	559,493		4,742,652	
23. Michigan	MI	L	17,810,696	4,713,297	658,501		23,182,493	
24. Minnesota	MN	L	3,274,755	3,407,965	327,271		7,009,991	
25. Mississippi	MS	L	4,037,882	533,630	335,983		4,907,496	
26. Missouri	MO	L	4,681,586	2,625,999	577,016		7,884,601	40,541
27. Montana	MT	L	859,284	165,488	94,906		1,119,677	
28. Nebraska	NE	L	1,579,361	52,052,031	104,942		53,736,334	77,243,319
29. Nevada	NV	L	4,200,493	421,804	222,677		4,844,975	
30. New Hampshire	NH	L	1,998,226	395,921	100,733		2,494,880	
31. New Jersey	NJ	L	8,753,264	5,821,087	1,333,840		15,908,192	
32. New Mexico	NM	L	3,236,732	127,896	216,189		3,580,818	
33. New York	NY	Q	1,355,598	869,983	480,649		2,706,230	
34. North Carolina	NC	L	13,733,923	1,799,575	771,364		16,304,863	
35. North Dakota	ND	L	290,468	92,470	45,201		428,139	
36. Ohio	OH	L	24,990,835	5,447,558	907,107		31,345,501	
37. Oklahoma	OK	L	3,981,491	279,455	363,928		4,624,873	
38. Oregon	OR	L	4,378,915	432,344	72,712		4,883,971	
39. Pennsylvania	PA	L	26,864,807	17,046,034	1,651,876		45,562,717	
40. Rhode Island	RI	L	1,813,778	66,968	75,820		1,956,566	
41. South Carolina	SC	L	6,165,437	1,077,570	281,560		7,524,567	
42. South Dakota	SD	L	389,366	1,008,678	59,175		1,457,218	
43. Tennessee	TN	L	8,695,108	1,465,793	699,929		10,860,830	
44. Texas	TX	L	39,808,818	6,708,051	1,919,485		48,436,353	
45. Utah	UT	L	2,882,642	414,895	113,052		3,410,589	
46. Vermont	VT	L	553,011	234,697	99,690		887,398	
47. Virginia	VA	L	13,697,574	1,945,318	1,161,937		16,804,830	
48. Washington	WA	L	9,288,590	331,561	216,230		9,836,380	
49. West Virginia	WV	L	2,076,670	497,313	157,187		2,731,170	
50. Wisconsin	WI	L	4,240,929	3,685,205	352,030		8,278,163	
51. Wyoming	WY	L	582,375	19,545	63,212		665,132	
52. American Samoa	AS	N	536		248		784	
53. Guam	GU	N	10,705		525		11,230	
54. Puerto Rico	PR	L	36,461	1,894	10,356		48,711	
55. U.S. Virgin Islands	VI	N	15,701		2,921		18,622	
56. Northern Mariana Islands	MP	N	3,942		64		4,006	
57. Canada	CN	N	40,109		4,773		44,882	
58. Aggregate Other Aliens	OT	XXX	355,760	1,434,256	15,097		1,805,114	28,220,533
59. Subtotal		(a) 51	442,245,003	167,862,581	28,739,191		638,846,775	105,663,380
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	950,338				950,338	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	443,195,341	167,862,581	28,739,191		639,797,113	105,663,380
96. Plus Reinsurance Assumed		XXX	977,314,338	503,264,601	61,035,045		1,541,613,984	14,799,803
97 Totals (All Business)		XXX	1,420,509,679	671,127,181	89,774,236		2,181,411,096	120,463,183
98. Less Reinsurance Ceded		XXX	199,488,805	19,600,325	26,867,540		245,956,670	
99. Totals (All Business) less Reinsurance Ceded		XXX	1,221,020,875	651,526,856	62,906,696		1,935,454,427	120,463,183
DETAILS OF WRITE-INS								
5801. ARGENTINA		XXX	10		148		158	
5802. AUSTRALIA		XXX	7,130		1,083		8,213	
5803. BARBADOS		XXX		1,383,888			1,383,888	28,220,533
5898. Summary of remaining write-ins for Line 58 from overflow page		XXX	348,620	50,368	13,866		412,854	
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)		XXX	355,760	1,434,256	15,097		1,805,114	28,220,533
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						

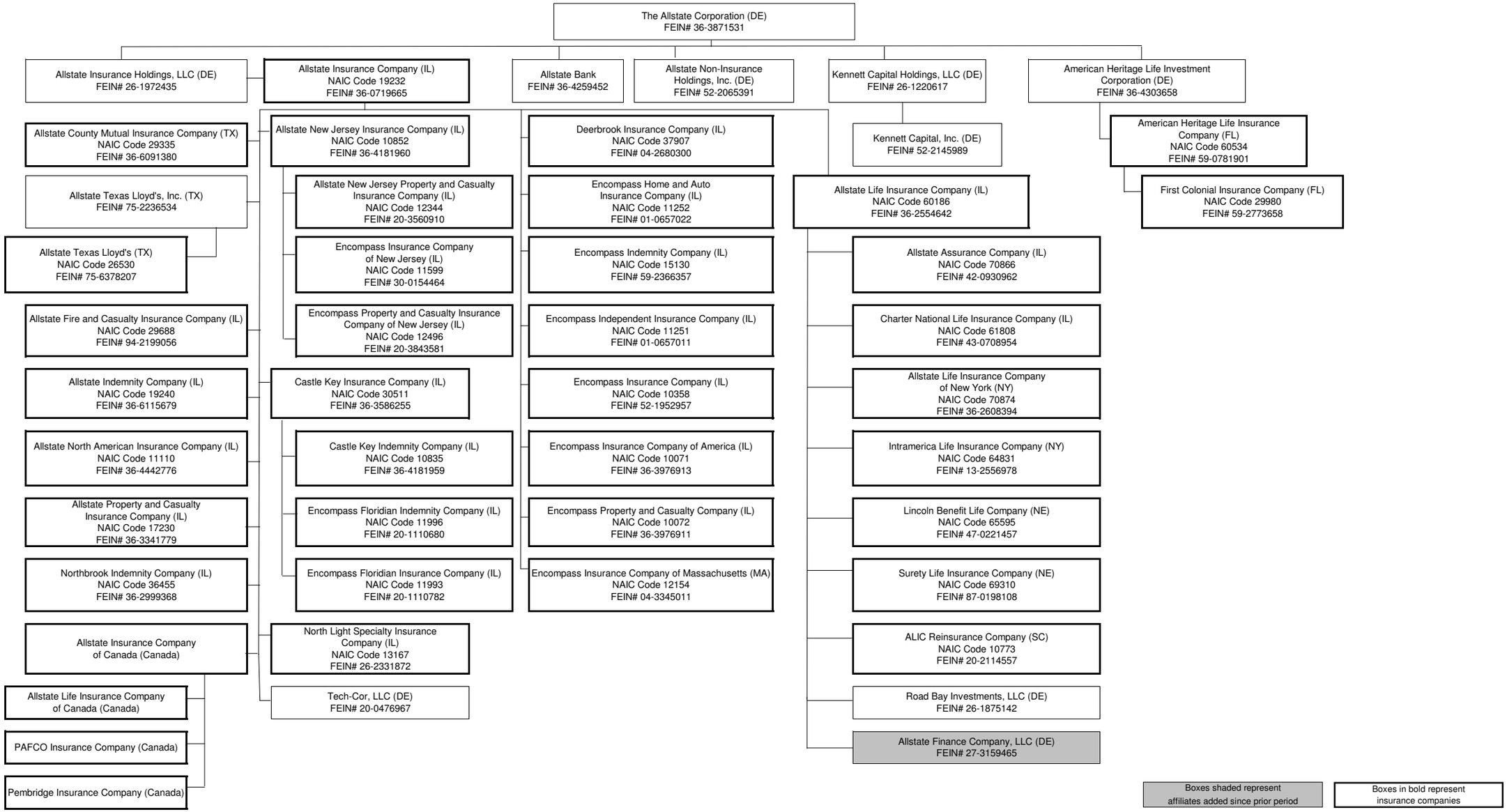
(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business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

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

STATEMENT AS OF SEPTEMBER 30, 2010 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]

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

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

6 0 1 8 6 2 0 1 0 3 6 5 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 24

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2404. Investment accounts receivable	2,629		2,629	
2405. Prepaid expenses	2,500,000	2,500,000		
2406. Customer receivable	544,431	544,431		
2407. Negative interest maintenance reserve	570,332,527	570,332,527		
2408. Prepaid commissions	33,921,371	33,921,371		
2497. Summary of remaining write-ins for Line 24 from overflow page	607,300,958	607,298,330	2,629	

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Accounts payable	11,381,385	12,236,110
2505. Deferred fee income	3,668,290	3,891,067
2506. Swap collateral	3,540,698	167,736,938
2507. Discontinued operations	234,311	234,311
2597. Summary of remaining write-ins for Line 25 from overflow page	18,824,684	184,098,425

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Service fees	498	1,100	1,210
08.397. Summary of remaining write-ins for Line 5 from overflow page	498	1,100	1,210

Additional Write-ins for Schedule T Line 58

States, Etc.	1 Active Status	Direct Business Only: Life Contracts 2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
5804. BELGIUM	XXX	1,250				1,250	
5805. BERMUDA	XXX	107		259		366	
5806. BRAZIL	XXX		44,741	367		45,108	
5807. BAHAMAS	XXX			89		89	
5808. BOLIVIA	XXX			79		79	
5809. COLOMBIA	XXX	469		25		494	
5810. CHINA	XXX	983		256		1,239	
5811. CHILE	XXX	3		24		27	
5812. COSTA RICA	XXX	454				454	
5813. CAPE VERDE	XXX			65		65	
5814. ECUADOR	XXX			191		191	
5815. EGYPT	XXX	21		43		64	
5816. ENGLAND	XXX	2,681		90		2,771	
5817. FINLAND	XXX	118				118	
5818. FIJI	XXX			88		88	
5819. FRANCE	XXX	2,864		242		3,106	
5820. GHANA	XXX	176		89		266	
5821. GREECE	XXX	186		179		365	
5822. GERMANY	XXX	4,836		2,767		7,603	
5823. HONG KONG	XXX			180		180	
5824. HONDURAS	XXX			95		95	
5825. CROATIA	XXX			157		157	
5826. HUNGARY	XXX	53				53	
5827. IRELAND	XXX			121		121	
5828. INDONESIA	XXX			77		77	
5829. ISRAEL	XXX	1,723		249		1,972	
5830. ITALY	XXX	406		173		579	
5831. JAPAN	XXX	2,569		176		2,745	
5832. KENYA	XXX			67		67	
5833. SOUTH KOREA	XXX	287				287	
5834. LITHUANIA	XXX			89		89	
5835. MALDIVES	XXX			38		38	
5836. MEXICO	XXX	447		478		924	
5837. NIGERIA	XXX			9		9	
5838. NETHERLANDS	XXX	4,895		257		5,152	
5839. NICARAGUA	XXX	182		31		214	
5840. NEW ZEALAND	XXX	540		64		604	
5841. Other Foreign	XXX	269,505				269,505	
5842. PHILIPPINES	XXX			90		90	
5843. POLAND	XXX			89		89	
5844. PERU	XXX			119		119	
5845. SWITZERLAND	XXX	2,146		192		2,338	
5846. RUSSIAN FEDERATION	XXX	13		46		59	
5847. SWEDEN	XXX	377	1,494	78		1,949	
5848. SINGAPORE	XXX			40		40	
5849. SOUTH AFRICA	XXX	671				671	
5850. THAILAND	XXX	497		66		563	
5851. SCOTLAND	XXX			78		78	
5852. TRINIDAD AND TOBAGO	XXX			50		50	
5853. TAIWAN	XXX	64				64	
5854. UNITED KINGDOM	XXX	979		553		1,532	
5855. ARMY & FLEET POST OFFICE	XXX	49,114	4,133	5,353		58,600	
5897. Summary of remaining write-ins for Line 58 from overflow page	XXX	348,620	50,368	13,866		412,854	

OVERFLOW PAGE FOR WRITE-INS

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	7,073,179,081	7,035,306,082
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	530,421,195	2,371,361,132
	2.2 Additional investment made after acquisition	2,916,097	26,886,648
3.	Capitalized deferred interest and other	7,716,005	9,858,757
4.	Accrual of discount	5,748,770	3,652,597
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals	(7,162,342)	(58,688,288)
7.	Deduct amounts received on disposals	1,381,240,084	2,227,097,400
8.	Deduct amortization of premium and mortgage interest points and commitment fees	5,592,582	8,441,439
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized	49,683,043	79,659,007
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	6,176,303,097	7,073,179,081
12.	Total valuation allowance	(57,558,671)	(86,529,425)
13.	Subtotal (Line 11 plus Line 12)	6,118,744,426	6,986,649,656
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	6,118,744,426	6,986,649,656

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	1,402,001,870	1,368,963,965
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	45,800,000	55,733,155
	2.2 Additional investment made after acquisition	344,629,339	334,186,413
3.	Capitalized deferred interest and other	11,894,400	15,724,329
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	16,357,534	(172,861,735)
6.	Total gain (loss) on disposals	4,290,527	696,657
7.	Deduct amounts received on disposals	230,852,054	71,429,543
8.	Deduct amortization of premium and depreciation	277,360	295,207
9.	Total foreign exchange change in book/adjusted carrying value	2,582,504	(850,101)
10.	Deduct current year's other than temporary impairment recognized	35,175,043	127,866,063
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,561,251,717	1,402,001,870
12.	Deduct total nonadmitted amounts	1,193,366	1,417,268
13.	Statement value at end of current period (Line 11 minus Line 12)	1,560,058,351	1,400,584,602

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	43,920,061,338	39,361,818,084
2.	Cost of bonds and stocks acquired	8,050,017,866	21,494,835,181
3.	Accrual of discount	160,976,388	256,387,912
4.	Unrealized valuation increase (decrease)	140,430,416	(106,957,059)
5.	Total gain (loss) on disposals	79,789,738	305,446,648
6.	Deduct consideration for bonds and stocks disposed of	9,770,022,499	16,365,274,844
7.	Deduct amortization of premium	96,163,706	86,198,859
8.	Total foreign exchange change in book/adjusted carrying value	(4,990,862)	39,074,422
9.	Deduct current year's other than temporary impairment recognized	347,764,191	979,070,148
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	42,132,334,488	43,920,061,338
11.	Deduct total nonadmitted amounts	17,015,707	16,065,218
12.	Statement value at end of current period (Line 10 minus Line 11)	42,115,318,782	43,903,996,120

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)	25,841,756,607	13,197,840,610	13,363,730,443	34,458,204	26,877,379,254	25,841,756,607	25,710,324,979	27,304,393,035
2. Class 2 (a)	12,927,246,670	609,942,401	703,285,499	(109,143,952)	12,994,817,022	12,927,246,670	12,724,759,620	13,296,794,358
3. Class 3 (a)	1,994,197,645	157,426,243	152,424,798	109,635,808	1,953,723,102	1,994,197,645	2,108,834,898	1,881,570,507
4. Class 4 (a)	940,248,582	43,525,918	86,096,294	(23,645,166)	956,547,836	940,248,582	874,033,041	995,346,564
5. Class 5 (a)	319,191,967	577,579	15,013,812	43,937,348	456,791,928	319,191,967	348,693,083	582,094,458
6. Class 6 (a)	118,689,053	142,437	2,360,031	(425,600)	97,086,445	118,689,053	116,045,859	50,017,126
7. Total Bonds	42,141,330,524	14,009,455,188	14,322,910,875	54,816,643	43,336,345,587	42,141,330,524	41,882,691,479	44,110,216,047
PREFERRED STOCK								
8. Class 1	17,889,835				17,889,835	17,889,835	17,889,835	20,799,035
9. Class 2	23,426,255		5,049,219	(35,372)	23,466,310	23,426,255	18,341,663	24,096,540
10. Class 3	15,089,035				17,462,539	15,089,035	15,089,035	13,962,796
11. Class 4								
12. Class 5	78,973			(55,122)	629,214	78,973	23,852	550,223
13. Class 6								
14. Total Preferred Stock	56,484,098		5,049,219	(90,494)	59,447,897	56,484,098	51,344,385	59,408,593
15. Total Bonds and Preferred Stock	42,197,814,622	14,009,455,188	14,327,960,094	54,726,149	43,395,793,484	42,197,814,622	41,934,035,865	44,169,624,640

(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 $ 707,055,745 ; 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	53,018,395	XXX	53,013,554	6,388	

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	58,016,080	1,170,716,477
2.	Cost of short-term investments acquired	217,804,513	1,515,109,247
3.	Accrual of discount	80,126	5,127,947
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(144,111)	334,163
6.	Deduct consideration received on disposals	222,637,364	2,632,635,481
7.	Deduct amortization of premium		636,274
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized	100,850	
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	53,018,395	58,016,080
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	53,018,395	58,016,080

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 8, prior year)	340,021,140
2.	Cost (Paid)/Consideration Received on additions	121,184,472
3.	Unrealized Valuation increase/(decrease)	(16,488,872)
4.	Total gain (loss) on termination recognized	(60,527,792)
5.	Considerations received/(paid) on terminations	112,262,079
6.	Amortization	50,255,510
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	(33,121,871)
8.	Total foreign exchange change in Book/Adjusted Carrying Value	(168,037,858)
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	121,022,650
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	121,022,650

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year				
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote)				
3.1	Change in variation margin on open contracts				15,626,475
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 16, current year to date minus				
	3.22 Section 1, Column 16, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 15, current year to date minus	17,158,362			
	3.24 Section 1, Column 15, prior year	1,531,887	15,626,475	15,626,475	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Variation margin on terminated contracts during the year			(9,940,228)	
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	(9,940,228)	(9,940,228)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Recognized				
	5.2 Used to adjust basis of hedged items				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
079860A@1	BELLSOUTH CORP due 09/20/2011, CDS attached to Cash Security-PLAINS ALL AMER PIPELINE	1FE	5,000,000	5,361,996	5,602,818	08/05/2004	09/20/2011	CDS SPZ500FI1 ON BELLSOUTH CORP		17,093	72650R-AP-7	PLAINS ALL AMER PIPELINE	2FE	5,361,996	5,585,725
260568CM6	ALLSTATE BESPOKE AA due 06/20/2014, CDS attached to Cash Security-COBANK, ABC	3FE	9,687,034	4,160,938	4,225,289	03/20/2009	06/20/2014	CDS CX4722570 ON ALLSTATE BESPOKE AA	(5,526,097)	(3,310,594)	19075Q-AA-0	COBANK, ABC	1FE	9,687,034	7,535,883
260568CM6	ALLSTATE BESPOKE AA due 06/20/2014, CDS attached to Cash Security-GANNETT PEAK CLO, A-1A LOANS	3FE	21,408,346	9,195,672	12,058,141	03/20/2009	06/20/2014	CDS CX4722570 ON ALLSTATE BESPOKE AA	(12,212,674)	(7,316,412)	364731-AA-7	GANNETT PEAK CLO, A-1A LOANS	1FE	21,408,346	19,374,553
260568CM6	ALLSTATE BESPOKE AA due 06/20/2014, CDS attached to Cash Security-STATE STREET CAP TR IV	3FE	33,904,620	14,563,282	12,865,172	03/20/2009	06/20/2014	CDS CX4722570 ON ALLSTATE BESPOKE AA	(19,341,338)	(11,587,078)	85748D-AA-7	STATE STREET CAP TR IV	2FE	33,904,620	24,452,249
742718F#1	PG 100 12/20/2014 due 12/20/2014, CDS attached to Cash Security-PROCTER & GAMBLE CO	1FE	10,000,000	10,186,804	11,166,208	10/19/2009	12/20/2014	CDS CS2986889 ON PG 100 12/20/2014	218,157	247,178	742718-DM-8	PROCTER & GAMBLE CO	1FE	9,968,648	10,919,030
459200L*0	IBM 100 12/20/2014 due 12/20/2014, CDS attached to Cash Security-PANOCHE ENERGY CENTER SENIOR SECURED	1FE	20,000,000	20,543,310	22,672,927	11/05/2009	12/20/2014	CDS CS3009921 ON IBM 100 12/20/2014	543,310	545,927	698525-AA-0	PANOCHE ENERGY CENTER SENIOR SECURED	2FE	20,000,000	22,127,000
462846B*6	IRMD 500 12/20/2014 due 12/20/2014, CDS attached to Cash Security-DEERE & COMPANY	4FE	2,000,000	2,051,223	2,324,095	12/17/2009	12/20/2014	CDS CS3038086 ON IRMD 500 12/20/2014	58,557	99,251	244199-BD-6	DEERE & COMPANY	1FE	1,992,665	2,224,844
36962*AC4	GE-CAPCORP 100 12/20/20 due 12/20/2014, CDS attached to Cash Security-FLORIDA ST BRD ED BABS 09 F	1FE	10,000,000	9,565,063	9,940,638	12/17/2009	12/20/2014	CDS CS3038094 ON GE-CAPCORP 100 12/20/20	(283,985)	(294,462)	341426-G2-4	FLORIDA ST BRD ED BABS 09 F	1FE	9,849,048	10,235,100
205887X@6	CONAGRA FOODS INC due 12/20/2010, CDS attached to Cash Security-NEW YORK LIFE GLOBAL FDG	2FE	10,000,000	10,028,303	10,868,726	10/19/2005	12/20/2010	CDS SPG4025N1 ON CONAGRA FOODS INC		7,926	64952W-AJ-2	NEW YORK LIFE GLOBAL FDG	1FE	10,028,303	10,860,800
20825CA*5	CONOCO PHILLIPS due 03/20/2012, CDS attached to Cash Security-AGFIRST FARM CREDIT BANK	1FE	10,000,000	10,000,000	7,728,374	01/21/2005	03/20/2012	CDS SPS500V67 ON CONOCO PHILLIPS		12,324	00845W-AD-0	AGFIRST FARM CREDIT BANK	1FE	10,000,000	7,716,050
244217B@3	JOHN DEERE CAPITAL CORP due 06/20/2012, CDS attached to Cash Security-IIRSA NORTE FINANCE LIMITED (PERU) SEN S	1FE	5,000,000	5,000,000	5,778,870	06/07/2005	06/20/2012	CDS SP1500V82 ON JOHN DEERE CAPITAL CORP		3,870	451738-AA-6	IIRSA NORTE FINANCE LIMITED (PERU) SEN S	2FE	5,000,000	5,775,000
294549C*9	EQUITABLE RESOURCES INC due 12/20/2010, CDS attached to Cash Security-L-3 COMMUNICATIONS CORP	2FE	10,000,000	9,966,984	10,793,089	12/14/2005	12/20/2010	CDS SPH402610 ON EQUITABLE RESOURCES INC		(16,491)	502413-AY-3	L-3 COMMUNICATIONS CORP	2FE	9,966,984	10,809,580
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-HENDERSON LAND DEVELOPMENT CO., LTD. 12-	1FE	26,916,693	26,916,693	19,419,011	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET		(9,540,473)	Y3175#-AD-4	HENDERSON LAND DEVELOPMENT CO., LTD. 12-	1	26,916,693	28,959,484
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-NEW YORK NY HSG DEV CORP MULTI FAM 06A	1FE	22,430,577	22,524,754	15,018,293	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET		(7,950,394)	64970M-XT-5	NEW YORK NY HSG DEV CORP MULTI FAM 06A	1FE	22,524,754	22,968,687
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-PENNSYLVANIA COMWLTH FIN AUTH 2006 B	1FE	23,736,037	23,736,037	16,843,223	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET		(8,413,107)	20281P-BB-7	PENNSYLVANIA COMWLTH FIN AUTH 2006 B	1FE	23,736,037	25,256,330
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-STOCKLAND TRUST GROUP 2007 11-YR	1FE	26,916,693	26,916,693	18,925,760	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET		(9,540,473)	08773#-AS-5	STOCKLAND TRUST GROUP 2007 11-YR	1	26,916,693	28,466,233
370334E@9	GENERAL MILLS INC due 09/20/2012, CDS attached to Cash Security-PRINCIPAL LIFE GLOBAL	2FE	10,000,000	10,127,167	10,782,779	07/22/2005	09/20/2012	CDS SPH300MI8 ON GENERAL MILLS INC		45,219	7425A0-A5-9	PRINCIPAL LIFE GLOBAL	1FE	10,127,167	10,737,560
548661D*5	LOWES COMPANIES due 09/20/2014, CDS attached to Cash Security-RREEF AMERICA REIT II, 5.29% SR. NTS	1FE	5,000,000	5,316,030	5,244,378	07/01/2004	09/20/2014	CDS SPI200TT8 ON LOWES COMPANIES		(61,482)	74986@-AC-5	RREEF AMERICA REIT II, 5.29% SR. NTS	1	5,316,030	5,305,860

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
55295*AC2	MBIA INSURANCE CORPORAT due 09/20/2012, CDS attached to Cash Security-SEMINOLE TRIBE OF FLORIDA 2007B SERIES B	3FE	10,000,000	10,654,206	5,795,782	08/02/2007	09/20/2012	CDS CS2211205 ON MBIA INSURANCE CORPORAT		(4,214,590)	81683R-AJ-3	SEMINOLE TRIBE OF FLORIDA 2007B SERIES B	3FE	10,654,206	10,010,372
574599C#1	MASCO CORP due 12/20/2010, CDS attached to Cash Security-SCHERING-PLOUGH	3FE	5,000,000	5,240,885	5,622,002	11/15/2005	12/20/2010	CDS SPM401X05 ON MASCO CORP		(11,178)	806605-AE-1	SCHERING-PLOUGH	1FE	5,240,885	5,633,180
62618#AL4	CITY OF NEW YORK RR40% due 12/20/2017, CDS attached to Cash Security-FIFTH THIRD CAP TRUST IV	1FE	10,119,048	10,116,530	7,093,796	11/08/2007	12/20/2017	CDS CS2275200 ON CITY OF NEW YORK RR40%		(2,557,245)	316781-AA-1	FIFTH THIRD CAP TRUST IV	2FE	10,116,530	9,651,042
62618#AL4	CITY OF NEW YORK RR40% due 12/20/2017, CDS attached to Cash Security-KFW	1FE	14,880,952	16,072,287	13,757,023	11/08/2007	12/20/2017	CDS CS2275200 ON CITY OF NEW YORK RR40%		(3,760,655)	500769-DJ-0	KFW	1FE	16,072,287	17,517,679
931142H#3	WAL MART STORES INC due 12/20/2014, CDS attached to Cash Security-WAL-MART STORES INC	1FE	10,000,000	10,796,018	12,317,276	10/19/2009	12/20/2014	CDS CS2986897 ON WAL MART STORES INC	205,997	260,826	931142-CM-3	WAL-MART STORES INC	1FE	10,590,021	12,056,450
14911RB*9	CAT-FINSER 100 12/20/20 due 12/20/2014, CDS attached to Cash Security-XTO ENERGY INC	1FE	10,000,000	11,805,851	12,457,766	10/20/2009	12/20/2014	CDS CS2989446 ON CAT-FINSER 100 12/20/20		57,596	98385X-AL-0	XTO ENERGY INC	1FE	11,805,851	12,400,170
604059A#2	MMM 100 12/20/2014 due 12/20/2014, CDS attached to Cash Security-WASHINGTON DC MET TRAN BABS 09	1FE	10,000,000	10,093,489	11,236,243	10/23/2009	12/20/2014	CDS CS2994560 ON MMM 100 12/20/2014	255,203	290,343	938782-CW-7	WASHINGTON DC MET TRAN BABS 09	1FE	9,838,286	10,945,900
608190C*3	MHK 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-DELPHI FINANCIAL GROUP	3FE	2,000,000	1,915,777	2,114,406	05/07/2010	06/20/2015	CDS CS3155930 ON MHK 100 06/20/2015	(84,127)	(125,794)	247131-AF-2	DELPHI FINANCIAL GROUP	2FE	1,999,905	2,240,200
APPLIED	ACE 100 09/20/2015 due 09/20/2015, CDS attached to Cash Security-ABBOTT LABORATORIES	1FE	3,333,333	3,292,412	3,612,264	06/21/2010	09/20/2015	CDS CS3199367 ON ACE 100 09/20/2015	(15,311)	(5,246)	002824-AY-6	ABBOTT LABORATORIES	1FE	3,307,722	3,617,510
APPLIED	ACE 100 09/20/2015 due 09/20/2015, CDS attached to Cash Security-ACE INA HOLDINGS	1FE	6,666,667	6,578,801	7,747,188	06/21/2010	09/20/2015	CDS CS3199367 ON ACE 100 09/20/2015	(30,621)	(10,492)	00440E-AM-9	ACE INA HOLDINGS	1FE	6,609,422	7,757,680
9999999 - Totals				312,727,205	284,011,542	XXX	XXX	XXX	(36,212,929)	(67,128,609)	XXX	XXX	XXX	348,940,133	351,140,151

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	55	951,672,692	41	492,473,600	35	457,115,142			55	951,672,692
2. Add: Opened or Acquired Transactions	5	38,319,146	13	81,361,484	4	58,428,544			22	178,109,173
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	4,437,285	XXX	6,269,471	XXX	3,172,869	XXX		XXX	13,879,625
4. Less: Closed or Disposed of Transactions	19	390,347,710	19	116,189,699	11	199,538,610			49	706,076,019
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	111,607,814	XXX	6,799,713	XXX	6,450,741	XXX		XXX	124,858,267
7. Ending Inventory	41	492,473,600	35	457,115,142	28	312,727,205			28	312,727,205

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	121,022,650	
2.	Part B, Section 1, Net Broker Cash Deposit Write-in (Footnote)		
3.	Part B, Section 1 Column 17		
4.	Subtotal (Line 2 minus Line 3)		
5.	Total (Line 1 plus Line 4)		121,022,650
6.	Part D, Column 5	439,558,800	
7.	Part D, Column 6	(318,536,150)	
8.	Total (Line 5 minus Line 6 minus Line 7)		
		Fair Value Check	
9.	Part A, Section 1, Column 16	(124,296,792)	
10.	Part B, Section 1, Column 2 (Number of Contracts) multiplied by Column 12 (Reporting Date Price)		
11.	Total (Line 9 plus Line 10)		(124,296,792)
12.	Part D, Column 8	475,877,006	
13.	Part D, Column 9	(600,173,798)	
14	Total (Line 11 minus Line 12 minus Line 13)		
		Potential Exposure Check	
15.	Part A, Section 1, Column 21	428,532,249	
16.	Part B, Section 1, Column 18	37,320,260	
17.	Part D, Column 11	465,852,509	
18.	Total (Line 15 plus Line 16 minus Line 17)		

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,104,548,026	2,088,806,326
2.	Cost of cash equivalents acquired	31,325,624,959	70,878,589,111
3.	Accrual of discount	1,273,245	7,565,920
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(1,474)	8,040
6.	Deduct consideration received on disposals	31,777,407,408	71,870,421,371
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)	654,037,349	1,104,548,026
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	654,037,349	1,104,548,026

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 AND ADDITIONS MADE 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								
122959	NEW YORK	NY		07/19/2007	3.182		8,173	1,815,139
123216	GOLETA	CA		07/29/2010	6.030	6,250,000		14,000,000
123219	CAMARILLO	CA		09/30/2010	4.730	13,500,000		24,400,000
123220	PHILADELPHIA	PA		08/17/2010	5.000	35,444,414		36,289,886
123221	LOMBARD	IL		08/10/2010	6.500	11,940,322		16,000,000
123224	HARTSDALE	NY		07/28/2010	5.540	8,000,000		14,812,903
123231	MIAMI	FL		09/23/2010	6.100	52,500,000		64,328,676
123236	PORTLAND	OR		09/15/2010	5.000	22,678,276		36,394,809
123237	SEATTLE	WA		09/15/2010	5.000	19,694,105		26,114,955
123240	PLANO	TX		09/22/2010	4.000	15,500,000		24,252,941
0599999. Mortgages in good standing - Commercial mortgages-all other						185,507,117	8,173	258,409,309
0699999. Mortgages in good standing - Mezzanine Loans								
0799999. Mortgages in good standing not shown on Lines 0199999-0699999								
0899999. Total Mortgages in good standing						185,507,117	8,173	258,409,309
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								
2699999. Mortgages in process of foreclosure-Residential mortgages-insured or guaranteed								

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE 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
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						185,507,117	8,173	258,409,309

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
104000	PITTSBURGH	PA		08/27/1990	09/07/2010	166,187							166,187	166,187			
122174	GOLETA	CA		07/18/2002	07/29/2010	5,067,510							5,067,510	5,067,510			
122177	CINCINNATI	OH		08/07/2002	07/30/2010	3,110,169			(1,021,462)		1,021,462		4,131,631	4,131,631			
122429	SAN FRANCISCO	CA		09/01/2004	09/01/2010	25,680,081		11,718			11,718		25,691,799	26,030,296		338,497	338,497
122598	OVERLAND PARK	KS		02/28/2005	07/27/2010	9,391,475							9,391,475	9,391,475			
122664	PORTLAND	OR		09/29/2005	09/15/2010	24,688,379		31,621			31,621		24,720,000	24,720,000			
122665	SEATTLE	WA		09/29/2005	09/15/2010	22,620,000							22,620,000	22,620,000			
122693	TINICUM TOWNSHIP	PA		09/30/2005	08/17/2010	35,318,092							35,318,092	35,318,092			
122706	CARSON	CA		03/20/2006	07/01/2010	17,500,000							17,500,000	17,500,000			
122863	MCLEAN	VA		10/12/2006	07/22/2010	22,826,753		(281)			(281)		22,826,472	22,820,360		(6,112)	(6,112)
122923	CAMARILLO	CA		12/19/2006	09/30/2010	13,500,000							13,500,000	13,500,000			
122955	MIAMI	FL		05/04/2007	09/23/2010	52,500,000							52,500,000	52,500,000			
123037	LOMBARD	IL		07/10/2007	08/09/2010	12,096,242							12,096,242	12,096,242			
123180	LOMBARD	IL		05/09/2008	08/09/2010	111,412							111,412	111,412			
123212	MEMPHIS	TN		04/21/2010	07/23/2010	65,218,291		941			941		65,219,232	65,285,000		65,767	65,767
500005	AUSTIN	TX		06/26/2006	07/20/2010	12,000,000							12,000,000	12,000,000			
0199999. Mortgages closed by repayment						321,794,592		43,999	(1,021,462)		1,065,461		322,860,053	323,258,205		398,152	398,152
107008	CANTON	OH		02/28/1997		99,900		(3,202)			(3,202)		96,697	96,697			
107009	NORTH CANTON	OH		02/28/1997		40,984		(1,314)			(1,314)		39,671	39,671			
107010	IRVING	TX		10/22/1990		257,199							257,199	257,199			
111001	SAN DIEGO	CA		04/22/1999		52,160		1,231			1,231		53,391	53,391			
118038	NEW YORK	NY		10/02/1998		92,912		(1,816)			(1,816)		91,096	91,096			
121021	CUYAHOGA FALLS	OH		11/05/1990		122,804							122,804	122,804			
121022	PITTSBURGH	PA		11/05/1990		68,084							68,084	68,084			
121023	PITTSBURGH	PA		11/05/1990		36,574							36,574	36,574			
121024	PITTSBURGH	PA		11/05/1990		22,929							22,929	22,929			
121067	SAN ANTONIO	TX		12/20/1995		53,346							53,346	53,346			
121071	REDMOND	WA		02/15/1996		77,981							77,981	77,981			
121281	CITY OF INDUSTRY	CA		07/09/1998		28,172							28,172	28,172			
121347	BUTLER	PA		07/29/1994		281,986		24			24		282,010	282,010			
121361	BUTLER	PA		09/30/1994		36,554							36,554	36,554			
121374	WILMETTE	IL		05/15/1995		409,968		(857)			(857)		409,111	409,111			
121408	NEW YORK	NY		10/23/1995		87,595		25			25		87,619	87,619			
121429	RENTON	WA		10/26/1995		70,430							70,430	70,430			

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
121443	SAN ANTONIO	TX		12/20/1995		44,555							44,555	44,555			
121460	MURRAY	UT		05/07/1996		52,276							52,276	52,276			
121463	REDMOND	WA		05/15/1996		36,261							36,261	36,261			
121466	AUBURN	WA		05/03/1996		19,666							19,666	19,666			
121485	SALT LAKE CITY	UT		07/22/1996		60,164		(2,728)			(2,728)		57,436	57,436			
121489	LOS ANGELES	CA		07/18/1996		39,512		(772)			(772)		38,739	38,739			
121493	PHOENIX	AZ		08/07/1996		29,927							29,927	29,927			
121499	COLUMBIA	SC		08/30/1996		147,937		(387)			(387)		147,549	147,549			
121507	SAN DIEGO	CA		12/02/1996		49,716		(6)			(6)		49,710	49,710			
121544	SEATTLE	WA		09/05/1997		107,465		(642)			(642)		106,823	106,823			
121557	HAUPPAUGE	NY		09/30/1997		29,863		414			414		30,277	30,277			
121560	SHELTON	CT		09/11/1997		91,862		551			551		92,414	92,414			
121562	KANSAS CITY	MO		09/18/1997		51,192		780			780		51,972	51,972			
121563	CARROLLTON	TX		10/06/1997		132,064							132,064	132,064			
121567	CARSON	CA		12/12/1997		88,770							88,770	88,770			
121581	LAS VEGAS	NV		12/16/1999		104,746							104,746	104,746			
121583	LINCOLNSHIRE	IL		12/15/1997		29,762		(852)			(852)		28,910	28,910			
121594	O'HARA TOWNSHIP	PA		01/27/1998		69,359		(2,184)			(2,184)		67,175	67,175			
121599	YORK	SC		06/03/1998		44,184		(19)			(19)		44,165	44,165			
121600	GREENWOOD VILLAGE	CO		03/26/1998		51,464		(276)			(276)		51,188	51,188			
121607	CHARLOTTE	NC		06/04/1998		34,638		106			106		34,744	34,744			
121609	GARDENA	CA		04/08/1998		25,101		(197)			(197)		24,904	24,904			
121611	BURLINGTON	MA		04/27/1998		66,467		(87)			(87)		66,380	66,380			
121623	SEATTLE	WA		05/29/1998		20,498		1,582			1,582		22,079	22,079			
121651	SUNRISE	FL		08/25/1998		49,200		(1,331)			(1,331)		47,869	47,869			
121652	LOMBARD	IL		10/14/1998		45,765		(209)			(209)		45,556	45,556			
121656	IRWINDALE	CA		09/15/1998		33,946		(367)			(367)		33,579	33,579			
121658	RANCHO CUCAMONGA	CA		12/29/1998		36,817		149			149		36,965	36,965			
121659	IRWINDALE	CA		09/15/1998		33,709		13			13		33,722	33,722			
121665	FT. COLLINS	CO		08/27/1998		22,070		(14)			(14)		22,056	22,056			
121688	SAN DIEGO	CA		03/01/1999		8,775		1,119			1,119		9,895	9,895			
121692	MIDDLETON	WI		02/19/1999		24,332							24,332	24,332			
121697	ALEXANDRIA	VA		03/30/1999		100,640		267			267		100,908	100,908			
121709	PITTSBURGH	PA		04/01/1999		372,866		(1,807)			(1,807)		371,059	371,059			
121713	KENT	WA		03/25/1999		43,925		1,578			1,578		45,503	45,503			
121714	GREENVILLE	SC		04/27/1999		10,851		26,588			26,588		37,439	37,439			
121715	CHARLOTTE	NC		04/15/1999		23,801		24			24		23,825	23,825			
121733	SEATTLE	WA		05/13/1999		65,734		1,596			1,596		67,330	67,330			
121734	PITTSBURGH	PA		06/30/1999		79,222							79,222	79,222			
121753	RANCHO CORDOVA	CA		09/03/1999		89,837		1,067			1,067		90,903	90,903			
121754	RANCHO CORDOVA	CA		09/02/1999		67,399							67,399	67,399			
121755	NEWARK	NJ		09/30/1999		46,548		202			202		46,750	46,750			
121759	MINNEAPOLIS	MN		11/09/1999		71,465		300			300		71,765	71,765			
121765	LOS ANGELES	CA		11/10/1999		11,960		(96)			(96)		11,864	11,864			
121766	CARSON	CA		11/10/1999		17,355		(138)			(138)		17,217	17,217			
121767	RANCHO DOMINGQUEZ	CA		11/10/1999		19,108		(155)			(155)		18,953	18,953			
121785	ALPHARETTA	GA		12/22/1999		38,589		236			236		38,825	38,825			
121795	ROCK HILL	SC		02/18/2000		47,278							47,278	47,278			
121820	MILFORD	OH		01/20/2000		230,991		1,517			1,517		232,508	232,508			
121825	SAN DIEGO	CA		03/27/2000		114,601		(371)			(371)		114,231	114,231			
121838	EL PASO	TX		04/25/2000		27,472		925			925		28,396	28,396			
121843	FAIRFAX	VA		05/31/2000		129,216		2,778			2,778		131,995	131,995			
121845	LOWELL	MA		09/29/2000		69,666		(1,774)			(1,774)		67,893	67,893			
121848	BATAVIA	IL		06/14/2000		67,532		(3,065)			(3,065)		64,468	64,468			
121852	CARLSBAD	CA		06/14/2000		77,193							77,193	77,193			
121873	MINNETONKA	MN		09/22/2000		63,087		(1,719)			(1,719)		61,368	61,368			
121874	PALO ALTO	CA		07/21/2000		47,074							47,074	47,074			
121876	ALEXANDRIA	VA		08/22/2000		54,616		(650)			(650)		53,966	53,966			
121891	PINELLAS PARK	FL		10/05/2000		53,004							53,004	53,004			
121897	COLUMBIA	MD		12/05/2000		144,413		(147)			(147)		144,266	144,266			
121898	COLUMBIA	SC		10/31/2000		47,086		(246)			(246)		46,840	46,840			

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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
121900	PORT ORCHARD	WA		10/04/2000		59,776							59,776	59,776			
121911	BRAINTREE	MA		12/28/2000		108,166							108,166	108,166			
121931	SAN MARCOS	CA		01/05/2001		31,175							31,175	31,175			
121938	MENTOR	OH		01/19/2001		15,528		(529)			(529)		14,999	14,999			
121945	FT COLLINS	CO		01/24/2001		121,566		(60)			(60)		121,506	121,506			
121946	BAINBRIDGE ISLAND	WA		03/14/2001		118,639							118,639	118,639			
121952	JERSEY CITY	NJ		09/20/2001		171,627							171,627	171,627			
121954	HAUPPAUGE	NY		02/09/2001		50,159							50,159	50,159			
121959	WARREN	OH		05/04/2001		17,157		(70)			(70)		17,087	17,087			
121970	LEVITTOWN	NY		03/15/2001		105,805							105,805	105,805			
121977	IRVING	TX		03/16/2001		39,368							39,368	39,368			
121980	PINEVILLE	NC		06/19/2001		98,025							98,025	98,025			
121987	DES MOINES	IA		05/23/2001		32,862							32,862	32,862			
122019	GARDENDALE	AL		12/11/2001		30,279							30,279	30,279			
122077	NASHVILLE	TN		09/04/2001		42,913							42,913	42,913			
122087	MASPETH	NY		10/29/2001		94,813							94,813	94,813			
122088	OVERLAND PARK	KS		11/20/2001		25,060							25,060	25,060			
122089	OVERLAND PARK	KS		11/20/2001		45,503							45,503	45,503			
122090	ROSCOE	IL		11/16/2001		27,009							27,009	27,009			
122091	APPLETON	WI		11/20/2001		36,340							36,340	36,340			
122092	BELOIT	WI		11/16/2001		36,398							36,398	36,398			
122093	GREEN BAY	WI		11/16/2001		35,251							35,251	35,251			
122101	BLOOMINGTON	MN		11/15/2001		106,496							106,496	106,496			
122106	FOUNTAIN VALLEY	CA		12/21/2001		74,462							74,462	74,462			
122112	SHAKOPEE	MN		12/20/2001		35,781							35,781	35,781			
122113	SHEBOYGAN	WI		12/20/2001		31,496							31,496	31,496			
122116	ALPHARETTA	GA		11/27/2001		27,015							27,015	27,015			
122117	WESLEY CHAPEL	FL		12/13/2001		18,716							18,716	18,716			
122118	DULUTH	GA		12/07/2001		20,155							20,155	20,155			
122119	LAWRENCEVILLE	GA		12/05/2001		30,233							30,233	30,233			
122122	ALEXANDRIA	VA		12/26/2001		43,180		(16,242)			(16,242)		26,938	26,938			
122132	DREXEL HILL	PA		02/01/2002		152,101							152,101	152,101			
122159	CANTON	OH		08/01/2002		80,718							80,718	80,718			
122171	PHILADELPHIA	PA		05/30/2002		37,448							37,448	37,448			
122173	BALTIMORE	MD		08/29/2002		63,795							63,795	63,795			
122183	PURCHASE	NY		08/16/2002		324,683							324,683	324,683			
122185	HIGHLAND HEIGHTS	OH		08/20/2002		31,685							31,685	31,685			
122186	SOLON	OH		08/20/2002		38,616							38,616	38,616			
122196	CRANBURY	NJ		09/30/2002		1,276,827		(131,492)			(131,492)		1,145,334	1,145,334			
122197	FLORHAM PARK	NJ		12/16/2002		41,031							41,031	41,031			
122198	CHATAM	NJ		12/16/2002		68,959							68,959	68,959			
122199	GARWOOD	NJ		12/16/2002		43,100							43,100	43,100			
122200	STIRLING	NJ		12/16/2002		37,583							37,583	37,583			
122207	STERLING HEIGHTS	MI		03/31/2003		52,163							52,163	52,163			
122215	ORLANDO	FL		10/25/2002		44,074							44,074	44,074			
122216	PORT ST. LUCIE	FL		10/29/2002		36,988							36,988	36,988			
122218	EL PASO	TX		10/10/2002		82,773							82,773	82,773			
122221	MIAMI	FL		10/29/2002		46,357							46,357	46,357			
122223	EDINA	MN		12/18/2002		139,479							139,479	139,479			
122224	HOLLAND	MI		11/27/2002		55,352							55,352	55,352			
122226	GREAT NECK	NY		12/10/2002		38,814							38,814	38,814			
122227	GREAT NECK	NY		12/19/2002		74,344							74,344	74,344			
122242	DANA POINT	CA		12/23/2002		30,201							30,201	30,201			
122250	AUBURN	WA		02/04/2003		45,741							45,741	45,741			
122252	ONTARIO	CA		04/24/2003		28,013							28,013	28,013			
122259	METTAWA	IL		03/06/2003		417,032							417,032	417,032			
122266	SAN JOSE	CA		04/21/2003		98,183							98,183	98,183			
122274	MACUNGIE	PA		05/01/2003		34,730							34,730	34,730			
122276	COLUMBIA	SC		05/29/2003		68,254							68,254	68,254			
122278	WOODBURY	NY		04/11/2003		65,301							65,301	65,301			
122282	SHIRLEY	NY		08/08/2003		71,806							71,806	71,806			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
122287	STOCKTON	CA		02/04/2004		151,392							151,392	151,392			
122290	NAPLES	FL		09/29/2003		24,172							24,172	24,172			
122291	MARIETTA	GA		09/29/2003		129,009							129,009	129,009			
122293	BUFFALO	NY		11/25/2003		59,834							59,834	59,834			
122295	DRAPER	UT		09/04/2003		34,573							34,573	34,573			
122296	SALT LAKE CITY	UT		09/04/2003		33,056							33,056	33,056			
122297	SALT LAKE CITY	UT		09/04/2003		18,909							18,909	18,909			
122298	CHICAGO	IL		07/31/2003		104,529							104,529	104,529			
122305	CERRITOS	CA		10/29/2003		13,473							13,473	13,473			
122307	HENDERSON	NV		07/01/2003		45,133		721			721		45,854	45,854			
122315	LIBERTYVILLE	IL		07/31/2003		136,566							136,566	136,566			
122316	SAN DIEGO	CA		11/06/2003		15,542							15,542	15,542			
122324	SAN MARCOS	CA		12/09/2003		43,789							43,789	43,789			
122326	GREENSBORO	NC		03/09/2004		178,081							178,081	178,081			
122362	MURFREESBORO	TN		02/13/2004		18,996							18,996	18,996			
122369	AUSTIN	TX		11/24/2003		112,643							112,643	112,643			
122370	GLENDALE	WI		12/12/2003		127,638							127,638	127,638			
122374	HAMDEN	CT		02/17/2004		51,336		6,613			6,613		57,949	57,949			
122376	HOUSTON	TX		12/03/2003		31,033							31,033	31,033			
122378	EDISON	NJ		01/14/2004		81,532							81,532	81,532			
122387	COLUMBUS	OH		02/20/2004		60,895		1,411			1,411		62,306	62,306			
122389	DARIEN	CT		03/17/2004		48,590							48,590	48,590			
122394	CHEEKTOWAGA	NY		03/18/2004		197,938							197,938	197,938			
122401	LOS ANGELES	CA		03/01/2004		39,371		(13,170)			(13,170)		26,201	26,201			
122405	SAN DIEGO	CA		06/21/2004		35,355							35,355	35,355			
122407	FOLSOM	CA		02/27/2004		387,022							387,022	387,022			
122410	PITTSBURGH	PA		03/15/2004		235,673		9,692			9,692		245,365	245,365			
122415	MENTOR	OH		05/11/2004		109,716		(27,606)			(27,606)		82,110	82,110			
122416	RENO	NV		04/15/2004		244,695		8,807			8,807		253,502	253,502			
122417	HARRISBURG	PA		04/15/2004		234,977		8,401			8,401		243,377	243,377			
122418	LAS VEGAS	NV		04/15/2004		126,151		23,712			23,712		149,864	149,864			
122420	GREENVALE	NY		04/08/2004		60,484		(4,382)			(4,382)		56,102	56,102			
122422	PHOENIXVILLE	PA		05/28/2004		50,637							50,637	50,637			
122423	WHITESTONE	NY		06/09/2004		62,580							62,580	62,580			
122424	TUSTIN	CA		03/31/2004		94,888		7,088			7,088		101,976	101,976			
122425	PALM HARBOR	FL		04/30/2004		93,589							93,589	93,589			
122430	FREEHOLD	NJ		09/21/2004		60,141							60,141	60,141			
122431	BUTLER	PA		05/14/2004		36,381		(83)			(83)		36,298	36,298			
122433	HOUSTON	TX		05/26/2004		53,253		10,539			10,539		63,792	63,792			
122434	MAITLAND	FL		05/26/2004		108,274		18,816			18,816		127,090	127,090			
122435	PLEASANTON	CA		05/03/2004		70,062							70,062	70,062			
122437	CLAYTON	MO		06/09/2004		27,704							27,704	27,704			
122440	DAYTON	OH		12/01/2004		129,974							129,974	129,974			
122441	PHOENIX	AZ		06/15/2004		160,350		(36,369)			(36,369)		123,982	123,982			
122444	LAS VEGAS	NV		05/27/2004		21,496							21,496	21,496			
122445	W. CHESTER TOWNSHIP	OH		12/15/2004		20,169							20,169	20,169			
122447	TEMPE	AZ		06/15/2004		19,917							19,917	19,917			
122451	MURRIETA	CA		06/28/2004		36,980							36,980	36,980			
122452	TEMPE	AZ		05/27/2004		83,183							83,183	83,183			
122453	ALEXANDRIA	VA		05/25/2004		25,104		(6,699)			(6,699)		18,405	18,405			
122454	HOUSTON	TX		05/19/2004		50,536							50,536	50,536			
122456	OCEAN	NJ		12/21/2004		152,174							152,174	152,174			
122457	RED BANK	NJ		04/29/2005		55,866							55,866	55,866			
122458	SEA GIRT	NJ		06/24/2004		93,334		4,444			4,444		97,778	97,778			
122459	DREXEL HILL	PA		06/11/2004		101,152							101,152	101,152			
122466	STERLING	VA		07/01/2004		110,357		1,085			1,085		111,442	111,442			
122469	NORTH BRANCH	MN		07/26/2004		74,485		4,937			4,937		79,422	79,422			
122480	ALLENTOWN	PA		07/01/2004		86,591							86,591	86,591			
122503	PHOENIX	AZ		08/25/2004		95,053		4,855			4,855		99,908	99,908			
122506	SEWICKLEY	PA		01/14/2005		30,129							30,129	30,129			
122509	DENVER	CO		10/15/2004		28,033		5,462			5,462		33,495	33,495			

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
122510	DENVER	CO		02/01/2005		120,306		16,152			16,152		136,459	136,459			
122523	MAITLAND	FL		09/07/2004		1,262,274			1,218,837		(1,218,837)		43,437	43,437			
122529	MAITLAND	FL		09/07/2004		557,603			538,415		(538,415)		19,188	19,188			
122537	PALM SPRINGS	CA		04/01/2005		45,466							45,466	45,466			
122544	EDEN PRAIRE	MN		11/30/2004		88,102		17,746			17,746		105,848	105,848			
122545	STAMFORD	CT		11/22/2005		131,610							131,610	131,610			
122547	VIRGINIA BEACH	VA		08/01/2005		71,796							71,796	71,796			
122554	ROCKVILLE	MD		02/18/2005		36,557		9,528			9,528		46,085	46,085			
122555	ROCKVILLE	MD		02/18/2005		48,186							48,186	48,186			
122556	CHICAGO	IL		01/21/2005		81,831							81,831	81,831			
122560	KENOSHA	WI		01/26/2005		34,488							34,488	34,488			
122568	COLUMBUS	OH		04/28/2005		47,332		19,736			19,736		67,069	67,069			
122569	ONTARIO	CA		03/31/2005		30,153							30,153	30,153			
122575	DENVER	CO		02/22/2005		32,883		29,754			29,754		62,637	62,637			
122577	CHICAGO	IL		02/01/2005		11,380							11,380	11,380			
122578	CHICAGO	IL		02/01/2005		10,710							10,710	10,710			
122581	SAN DIEGO	CA		04/15/2005		43,604							43,604	43,604			
122586	FEDERAL WAY	WA		04/22/2005		75,299							75,299	75,299			
122594	WESTMONT	IL		03/04/2005		51,209							51,209	51,209			
122603	RICHARDSON	TX		04/29/2005		(29,957)		59,000			59,000		29,043	29,043			
122615	COSTA MESA	CA		05/31/2005		39,699							39,699	39,699			
122618	GREENSBORO	NC		08/02/2005		52,475							52,475	52,475			
122621	MAHWAH	NJ		06/17/2005		45,399		(17,318)			(17,318)		28,082	28,082			
122632	CHULA VISTA	CA		07/25/2005		50,683							50,683	50,683			
122634	PARK CITY	IL		09/06/2005		35,995							35,995	35,995			
122635	LAS VEGAS	NV		08/10/2005		42,364							42,364	42,364			
122640	FREEHOLD	NJ		07/25/2005		87,644							87,644	87,644			
122643	WILLIAMSBURG	VA		01/19/2006		144,407							144,407	144,407			
122645	NEWTOWN SQUARE	PA		08/22/2005		148,218							148,218	148,218			
122646	NEWTOWN SQUARE	PA		08/22/2005		25,474		25,199			25,199		50,673	50,673			
122647	NEWTOWN SQUARE	PA		08/22/2005		17,102							17,102	17,102			
122657	SACRAMENTO	CA		09/08/2005		83,125		13,465			13,465		96,590	96,590			
122659	WEST HENRIETTA	NY		03/07/2006		87,670							87,670	87,670			
122660	JACKSONVILLE	FL		08/22/2005		235,782							235,782	235,782			
122661	ONTARIO	CA		07/08/2005		173,301		39,721		(79,823)	(40,102)		133,198	133,198			
122673	ADDISON	TX		10/17/2005		44,893							44,893	44,893			
122675	LOUISVILLE	KY		05/24/2006		92,693							92,693	92,693			
122678	HERNDON	VA		11/01/2005		39,817							39,817	39,817			
122684	BLUE SPRINGS	MO		10/14/2005		39,087							39,087	39,087			
122687	MELVILLE	NY		11/30/2005		48,601							48,601	48,601			
122694	DAVENPORT	IA		12/22/2005		51,209							51,209	51,209			
122695	ST. LOUIS	MO		12/08/2005		42,397							42,397	42,397			
122697	ST. LOUIS	MO		12/08/2005		64,360							64,360	64,360			
122700	FAIRFAX	VA		11/23/2005		47,995							47,995	47,995			
122707	LAKEWOOD	CA		03/20/2006		1,750,000							1,750,000	1,750,000			
122712	CHICAGO	IL		12/08/2005		44,669							44,669	44,669			
122714	INDIO	CA		11/30/2005		32,446							32,446	32,446			
122715	TUALATIN	OR		11/15/2006		131,311							131,311	131,311			
122718	LOS ANGELES	CA		12/14/2005		35,392							35,392	35,392			
122720	NAPERVILLE	IL		12/21/2005		36,827							36,827	36,827			
122722	SALT LAKE CITY	UT		03/23/2006		158,320							158,320	158,320			
122759	CHANDLER	AZ		02/08/2006		80,053							80,053	80,053			
122764	BALTIMORE	MD		01/20/2006		34,463							34,463	34,463			
122765	MORENO VALLEY	CA		05/04/2006		73,957							73,957	73,957			
122766	NORCROSS	GA		02/14/2006		309,111		(47,755)			(47,755)		261,356	261,356			
122776	LOS ANGELES	CA		03/28/2006		332,936		(155,881)			(155,881)		177,055	177,055			
122779	MIDDLETOWN	NJ		11/29/2006		18,355							18,355	18,355			
122782	NEW YORK	NY		01/05/2006		67,156							67,156	67,156			
122787	GREAT NECK	NY		05/17/2006		12,901							12,901	12,901			
122789	SACRAMENTO	CA		04/17/2006		32,459							32,459	32,459			
122791	FREEHOLD	NJ		05/01/2006		51,512							51,512	51,512			

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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
122795	SHIREMANSTOWN	PA		05/15/2006		109,116							109,116	109,116			
122796	CHICAGO	IL		03/15/2006		431,975							431,975	431,975			
122799	GLENVIEW	IL		03/22/2006		24,478		(591)			(591)		23,886	23,886			
122805	TACOMA	WA		04/25/2006		43,900							43,900	43,900			
122806	CHICAGO	IL		05/25/2006		112,216							112,216	112,216			
122809	ASHEVILLE	NC		07/27/2006		253,870							253,870	253,870			
122817	DENVER	CO		06/01/2006		34,238							34,238	34,238			
122818	CHICO	CA		05/19/2006		49,533							49,533	49,533			
122822	DETROIT	MI		06/06/2006		30,392							30,392	30,392			
122828	ELK GROVE VILLAGE	IL		06/26/2006		34,169							34,169	34,169			
122830	DENVER	CO		07/19/2006		117,247							117,247	117,247			
122834	PHOENIX	AZ		08/16/2006		101,944		(361)			(361)		101,583	101,583			
122835	SAN DIEGO	CA		08/17/2006		57,252		2,350			2,350		59,602	59,602			
122836	GOSHEN	NY		08/29/2006		82,370							82,370	82,370			
122842	CITY OF INDUSTRY	CA		07/13/2006		13,043							13,043	13,043			
122845	SAN ANTONIO	TX		07/20/2006		12,743		10,353			10,353		23,096	23,096			
122850	SCOTTS VALLEY	CA		11/29/2006		21,055							21,055	21,055			
122855	ROUND ROCK	TX		09/22/2006		35,434							35,434	35,434			
122856	STUDIO CITY	CA		08/15/2006		34,110							34,110	34,110			
122857	SAN JOSE	CA		09/27/2006		18,694							18,694	18,694			
122858	RNCHO SNTA MARGARITA	CA		09/20/2006		49,278							49,278	49,278			
122866	SAN ANTONIO	TX		08/25/2006		7,317							7,317	7,317			
122870	VENTURA	CA		11/20/2006		35,935		1,372			1,372		37,307	37,307			
122873	SAN JOSE	CA		09/27/2006		6,502							6,502	6,502			
122876	SEATTLE	WA		11/17/2006		105,033							105,033	105,033			
122878	BRAINTREE	MA		11/20/2006		10,142							10,142	10,142			
122879	BRAINTREE	MA		11/20/2006		13,879							13,879	13,879			
122880	BRAINTREE	MA		11/20/2006		23,960							23,960	23,960			
122881	BRAINTREE	MA		11/20/2006		14,110							14,110	14,110			
122882	BRAINTREE	MA		11/20/2006		9,690							9,690	9,690			
122884	ATLANTA	GA		07/20/2007		192,148							192,148	192,148			
122890	WOOD DALE	IL		10/26/2006		52,965		18,363			18,363		71,327	71,327			
122891	SPRING VALLEY	CA		12/28/2006		83,452							83,452	83,452			
122896	HONOLULU	HI		01/25/2007		164,449							164,449	164,449			
122897	HONOLULU	HI		01/10/2007		82,730							82,730	82,730			
122898	ANNAPOLIS	MD		12/28/2006		(15,159)		93,098			93,098		77,939	77,939			
122899	CORONA	CA		12/06/2006		36,424							36,424	36,424			
122902	MESA	AZ		12/07/2006		173,918							173,918	173,918			
122913	LOS ANGELES	CA		01/25/2007		187,195		3,196			3,196		190,391	190,391			
122914	SPARKS	NV		12/19/2006		72,578							72,578	72,578			
122917	KENOSHA	WI		02/07/2007		36,087							36,087	36,087			
122919	LA MIRADA	CA		12/28/2006		31,094							31,094	31,094			
122921	EAST LONGMEADOW	MA		03/29/2007		23,337							23,337	23,337			
122925	SAN DIEGO	CA		02/16/2007		50,368							50,368	50,368			
122929	HIGHLANDS RANCH	CO		02/16/2007		27,379		20,177			20,177		47,556	47,556			
122934	SHIRLEY	NY		02/28/2007		7,800							7,800	7,800			
122944	SAN DIEGO	CA		03/15/2007		31,132							31,132	31,132			
122947	HOUSTON	TX		03/30/2007		83,339							83,339	83,339			
122949	LAKE OSWEGO	OR		04/26/2007		24,492							24,492	24,492			
122952	PORTLAND	ME		03/06/2007		30,199							30,199	30,199			
122953	MURRIETA	CA		04/26/2007		13,793							13,793	13,793			
122954	CERRITOS	CA		04/26/2007		26,866							26,866	26,866			
122956	WINSTON-SALEM	NC		04/13/2007		177,388							177,388	177,388			
122961	BOCA RATON	FL		05/24/2007		137,494							137,494	137,494			
122962	VIRGINIA BEACH	VA		04/30/2007		8,444							8,444	8,444			
122964	MINNEAPOLIS	MN		04/09/2007		19,360		1,414			1,414		20,774	20,774			
122966	UNIVERSITY CITY	MO		05/17/2007		172,607							172,607	172,607			
122970	BRENTWOOD	NY		05/23/2007		179,499							179,499	179,499			
122972	SAN DIEGO	CA		05/21/2007		31,548							31,548	31,548			
122974	PARAMOUNT	CA		04/14/2008		68,850							68,850	68,850			
122975	HAWAIIAN GARDENS	CA		05/30/2007		11,950							11,950	11,950			

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
122978	CLEVELAND	OH		05/01/2007		24,863							24,863	24,863			
122979	PENSACOLA	FL		06/27/2007		56,654							56,654	56,654			
122980	DALLAS	TX		04/20/2007		15,988							15,988	15,988			
122981	BRENTWOOD	NY		05/23/2007		73,995							73,995	73,995			
122983	NAPERVILLE	IL		06/13/2007		52,694							52,694	52,694			
122984	PORTLAND	OR		06/26/2007		27,340							27,340	27,340			
122998	SAN DIEGO	CA		05/15/2007		16,278							16,278	16,278			
123000	NEWTOWN SQUARE	PA		06/20/2007		11,398		10,828			10,828		22,226	22,226			
123008	NASHVILLE	TN		04/01/2008		20,074							20,074	20,074			
123010	THORNWOOD	NY		08/27/2007		81,252							81,252	81,252			
123011	EAST HANOVER	NJ		10/01/2007		27,503		12,285			12,285		39,788	39,788			
123012	DENVER	CO		07/31/2007		28,137							28,137	28,137			
123014	ONTARIO	CA		06/12/2007		278,457							278,457	278,457			
123016	COLUMBUS	OH		09/28/2007		9,915							9,915	9,915			
123017	COLUMBUS	OH		09/28/2007		20,338							20,338	20,338			
123018	SAN DIEGO	CA		08/08/2007		38,604							38,604	38,604			
123019	SIMI VALLEY	CA		06/28/2007		24,837							24,837	24,837			
123023	AURORA	CO		07/19/2007		5,584		1,651			1,651		7,235	7,235			
123024	DENVER	CO		07/19/2007		4,274		1,264			1,264		5,538	5,538			
123025	AURORA	CO		07/19/2007		15,602		2,581			2,581		18,183	18,183			
123027	MADISON	WI		08/08/2007		43,105							43,105	43,105			
123029	DARIEN	CT		06/29/2007		40,610							40,610	40,610			
123031	HAWTHORNE	CA		06/28/2007		77,216		(1,533)			(1,533)		75,683	75,683			
123033	HOUSTON	TX		08/08/2007		248		29,459			29,459		29,708	29,708			
123043	BRANCHBURG	NJ		10/25/2007		21,292							21,292	21,292			
123044	WHITSETT	NC		08/27/2007		239,028							239,028	239,028			
123051	DENVER	CO		06/27/2007		8,774							8,774	8,774			
123052	DENVER	CO		06/27/2007		4,203							4,203	4,203			
123053	DENVER	CO		06/27/2007		9,029							9,029	9,029			
123054	BLAINE	MN		12/21/2007		34,718							34,718	34,718			
123059	RALEIGH	NC		08/06/2007		188,700							188,700	188,700			
123065	BALTIMORE	MD		09/25/2007		66,234							66,234	66,234			
123067	MATAWAN	NJ		09/27/2007		20,273							20,273	20,273			
123068	WEYMOUTH	MA		10/12/2007		10,773							10,773	10,773			
123069	QUINCY	MA		10/12/2007		6,182							6,182	6,182			
123070	BIRMINGHAM	AL		10/02/2007		67,171							67,171	67,171			
123073	PASADENA	CA		10/09/2007		170,032		(60,945)			(60,945)		109,086	109,086			
123074	CITY OF INDUSTRY	CA		09/12/2007		116,555		(45,564)			(45,564)		70,992	70,992			
123081	RALEIGH	NC		11/06/2007		42,683							42,683	42,683			
123082	HIGH POINT	NC		12/07/2007		17,724							17,724	17,724			
123084	SHREWSBURY	NJ		09/26/2007		293,054		(111,758)			(111,758)		181,296	181,296			
123088	PHOENIX	AZ		09/10/2007		19,079							19,079	19,079			
123089	ANNAPOLIS	MD		12/26/2007		23,295							23,295	23,295			
123090	CAMBRIDGE	MA		10/18/2007		20,472							20,472	20,472			
123094	SAN YSIDRO	CA		10/24/2007		152,400							152,400	152,400			
123097	VALLEY VIEW	OH		01/22/2008		34,297							34,297	34,297			
123104	SANDY	UT		11/20/2007		69,123							69,123	69,123			
123105	TEMPE	AZ		10/24/2007		22,332							22,332	22,332			
123107	SAN ANTONIO	TX		10/18/2007		59,010							59,010	59,010			
123108	EVERETT	WA		12/03/2007		21,885							21,885	21,885			
123109	FOSTER CITY	CA		09/27/2007		157,733							157,733	157,733			
123117	FRANKLIN TOWNSHIP	NJ		12/20/2007		14,508							14,508	14,508			
123118	MIRA LOMA	CA		12/12/2007		21,191							21,191	21,191			
123120	ALBUQUERQUE	NM		11/20/2007		16,730							16,730	16,730			
123121	NEW BRAUNFELS	TX		12/21/2007		35,870							35,870	35,870			
123122	NEW BRAUNFELS	TX		12/21/2007		35,484							35,484	35,484			
123124	BUFFALO GROVE	IL		11/15/2007		10,871		(3,859)			(3,859)		7,012	7,012			
123125	PHILADELPHIA	PA		12/17/2007		119,002							119,002	119,002			
123126	MEDFORD	MA		12/07/2007		31,445							31,445	31,445			
123127	NEW WINDSOR	NY		03/17/2008		8,619							8,619	8,619			
123128	LENEXA	KS		01/15/2008		47,005		2,681			2,681		49,686	49,686			

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
123129	SAN FRANCISCO	CA		12/10/2007		46,082							46,082	46,082			
123130	OGDEN	UT		03/13/2008		82,434							82,434	82,434			
123133	VISTA	CA		01/24/2008		56,464		(958)			(958)		55,506	55,506			
123136	HOCKESSIN	DE		02/11/2008		80,295							80,295	80,295			
123137	RIVERSIDE	CA		01/10/2008		11,479							11,479	11,479			
123138	MIDDLEBURG HEIGHTS	OH		03/21/2008		31,444							31,444	31,444			
123139	TAMPA	FL		01/15/2008		74,158							74,158	74,158			
123140	PACOINA	CA		01/24/2008		17,138							17,138	17,138			
123141	BRANCHBURG	NJ		02/05/2008		45,984							45,984	45,984			
123143	HOCKESSIN	DE		04/10/2008		14,279							14,279	14,279			
123145	BOSTON	MA		02/14/2008		175,594							175,594	175,594			
123146	LAYTON	UT		02/22/2008		35,349							35,349	35,349			
123151	SHREWSBURY	NJ		02/13/2008		39,931							39,931	39,931			
123152	PHOENIX	AZ		01/31/2008		62,414							62,414	62,414			
123154	SAN MARCOS	CA		03/19/2008		16,410							16,410	16,410			
123158	SALT LAKE CITY	UT		04/01/2008		15,792							15,792	15,792			
123161	PHILADELPHIA	PA		03/31/2008		31,806							31,806	31,806			
123164	PALM HARBOR	FL		03/24/2008		10,425							10,425	10,425			
123169	ALEXANDRIA CITY	VA		03/31/2008		40,493							40,493	40,493			
123171	HOUSTON	TX		03/31/2008		52,008							52,008	52,008			
123173	WARMINSTER	PA		06/03/2008		16,305							16,305	16,305			
123174	BOUND BROOK	NJ		06/18/2008		31,639							31,639	31,639			
123178	TOWSON	MD		06/26/2008		119,367							119,367	119,367			
123184	WOODLAWN	MD		05/30/2008		22,526							22,526	22,526			
123192	MORAINE	OH		06/01/2009		9,398							9,398	9,398			
123193	VARIOUS	MI		05/29/2009		1,783,156		(60,350)			(60,350)		1,722,806	1,722,806			
123195	BROOKHAVEN	NY		12/11/2009		55,223							55,223	55,223			
123196	WALLINGFORD	CT		11/20/2009		65,754		(14)			(14)		65,740	65,740			
123197	JOLIET	IL		12/30/2009		267,187		(33,536)			(33,536)		233,651	233,651			
123199	ARLINGTON	TX		01/29/2010		65,782							65,782	65,782			
123200	PLANO	TX		01/27/2010		34,082							34,082	34,082			
123201	SAN JOSE	CA		05/19/2010		27,208							27,208	27,208			
123204	BLUFFTON	SC		05/04/2010		21,683		(153)			(153)		21,530	21,530			
123205	LAKEWOOD	WA		05/04/2010		86,922		(3,244)			(3,244)		83,678	83,678			
123206	TOWSON	MD		05/04/2010		25,422							25,423	25,423			
123207	BEL AIR	MD		05/04/2010		87,028		(180)			(180)		86,848	86,848			
123209	DARIEN	IL		05/04/2010		38,916		(1,949)			(1,949)		36,966	36,966			
123210	WINTER SPRINGS	FL		05/04/2010		9,049							9,049	9,049			
123213	NORTHBROOK	IL		04/30/2010		270,124							270,124	270,124			
123216	GOLETA	CA		07/29/2010		8,977							8,977	8,977			
123224	HARTSDALE	NY		07/28/2010		12,385							12,385	12,385			
325005	GREENSBORO	NC		12/07/1998		45,575		(550)			(550)		45,025	45,025			
500002	GLENDALE	CA		11/17/2005		166,306		9,907			9,907		176,212	176,212			
500004	TAMPA	FL		04/27/2006		559,757							559,757	559,757			
500007	HONOLULU	HI		12/20/2006		96,065		38,352			38,352		134,417	134,417			
550005	NEW YORK	NY		06/29/2007		73,971							73,971	73,971			
0299999. Mortgages with partial repayments						36,317,737		(161,343)	1,757,252	(79,823)	(1,998,418)		34,319,319	34,319,319			
122957	EL PASO	TX		05/30/2007	09/22/2010	2,574,813							2,574,813	2,574,813			
122958	EL PASO	TX		05/30/2007	09/22/2010	4,931,422							4,931,422	4,931,422			
0399999. Mortgages disposed						7,506,236							7,506,236	7,506,236			
0499999. Mortgages transferred																	
0599999 - Totals						365,618,565		(117,343)	735,790	(79,823)	(932,957)		364,685,608	365,083,760		398,152	398,152

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE 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	H/2 SPECIAL OPPORTUNITIES	STAMFORD	CT	H/2 SECURED CREDIT		05/11/2009			1,714,387			4.460
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated									1,714,387			XXX
000000-00-0	1903 EQUITY FUND, LP	Boston	MA	GORDON BROTHERS		09/30/2008			129,427		3,147,220	3.470
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	EG	ACTIS CAPITAL		01/02/2008			3,396,922		15,229,201	1.670
000000-00-0	AIG HIGHSTAR CAPITAL III	New York	NY	AIG GLOBAL INV GRP		09/30/2008			517,004		4,039,398	1.790
000000-00-0	APOLLO INVESTMENT FUND VI	New York	NY	APOLLO MANAGEMENT		09/30/2008			624,463		3,261,731	0.260
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	APOLLO MANAGEMENT		01/28/2008			1,062,804		13,090,839	0.150
000000-00-0	ARGAN CAPITAL LP	London	EG	Argan Capital		09/30/2008			116,750			2.700
000000-00-0	AUDAX MEZZANINE FUND II	Boston	MA	AUDAX GROUP		05/11/2009			5,511,846		2,285,474	3.540
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	BLACKSTONE GROUP		09/30/2008			314,812		1,215,098	0.070
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	BLACKSTONE		05/11/2009			209,874		900,869	0.070
25588#-10-3	DLJ INVESTMENT PARTNERS II, L.P.	New York	NY	DLJ PARTNERS		12/31/2008			45			2.200
000000-00-0	DOUGHTY HANSON & CO V	London	EG	DOUGHTY HANSON & CO		09/30/2008			169,631		11,317,994	0.540
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	Toronto	ON	EDGESTONE		12/31/2008			2,708		4,830,503	4.620
000000-00-0	ELEVATION PARTNERS, LP	Menlo Park	CA	ELEVATION ASSOC		05/11/2009			193,929			0.850
000000-00-0	EQT V FUND	St Peter Port	GR	MOURANT		12/31/2008			552,869		3,617,665	0.290
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	IS	FIMI OPPORTUNITY LTD		01/07/2008			278,605		6,070,540	4.640
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	FRANCISCO PARTNERS		05/11/2009			824,250		1,923,250	0.680
000000-00-0	GTCR FUND IX	Chicago	IL	GTCR GOLDER RAUNER		12/31/2007			1,939,851		5,934,293	1.110
000000-00-0	HURON FUND III LP	Detroit	MI	HURON CAPITAL PTRS		03/28/2008			756,000		8,631,200	3.200
000000-00-0	KOHLBERG INVESTORS V, LP	Mount Kisco	NY	Kohlberg & Co		09/30/2008			4,679		1,242,713	3.320
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	KOHLBERG & CO		09/30/2008			24,072		8,965,245	2.490
000000-00-0	KRG CAPITAL FUND III, LP	Denver	CO	KRG CAPITAL PTRS		09/30/2008			70,407		2,481,997	1.680
000000-00-0	KRG CAPITAL FUND IV, LP	Denver	CO	KRG CAPITAL PTRS		01/04/2008			2,021,213		13,934,954	1.170
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	LEXINGTON PRTNRS		12/31/2008			116,995			2.340
000000-00-0	LEXINGTON V, LP	New York	NY	LEXINGTON PRTNRS		09/30/2008			24,948			0.500
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LINCOLNSHIRE PTRS		09/30/2008			10,000			2.600
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNRS		08/05/2009			2,007		16,930,905	2.160
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY CO		09/30/2008			329,168		2,445,833	0.660
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MatlinPatterson Glob		09/30/2008			1,342,065		4,200,007	0.300
000000-00-0	MERIT MEZZANINE FUND IV	Chicago	IL	MERIT CPTL PTNRS		12/31/2008			743,956			4.400
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	NGP ENERGY CAPITAL		03/28/2008			146,180		5,396,659	0.270
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	ODYSSEY PRTNRS		03/11/2008			10,608			2.670
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	ODYSSEY PARTNERS		12/10/2008			12,405		10,824,660	1.020
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	London	EG	PARTNERS GROUP MGMT		09/30/2008			347,819			3.910
000000-00-0	PATRIA III, LP	Sao Paulo	BR	PATRIA BRAZILIAN		10/16/2008			1,360,033		6,641,018	1.760
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE_EQUITY		09/30/2008			2,448,592		7,929,072	0.220
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	PRUDENTIAL CAP GROUP		05/11/2009			92,905			1.940
74461@-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP	Chicago	IL	PRUDENTIAL CAP GROUP		10/16/2008			1,035,391		19,142,843	4.640
000000-00-0	SEGULAH IV, LP	Stockholm	SW	SEGULAH		04/28/2008			879,038		6,912,300	1.450
000000-00-0	SENTINEL CAPITAL PARTNERS III, LP	New York	NY	SENTINEL PRTNRS		09/30/2007			598,194			3.490
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	SILVER LAKE PARTNERS		09/30/2008			2,652,708		7,039,599	0.170
000000-00-0	STERLING CAPITAL PARTNERS II, LP	Westport	CT	STERLING PRTNRS		09/30/2008			341,557		114,966	2.760
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	TENASKA INC		09/30/2008			1,666,584		8,544,353	0.880
000000-00-0	TENASKA POWER FUND, LP	Omaha	NE	TENASKA, INC		09/30/2008			4,072			1.490
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	St Peter Port	GR	TERRA FIRMA INVT		04/30/2007			972,663		9,609,383	0.380
000000-00-0	TPG V	Fort Worth	TX	Texas Pacific Group		09/30/2008			353,155		1,630,582	0.080
000000-00-0	TPG VI	Fort Worth	TX	Texas Pacific Group		05/22/2008			1,724,627		15,149,425	0.120
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP	New York	NY	TRILANTIC CAPITAL		09/30/2008			200,168			2.580
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	VISTA EQUITY PARTNER		11/04/2008			662,257		4,710,339	1.840
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	WARBURG PINCUS		09/30/2008			1,938,000		13,485,250	0.220
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	Wayzata	MN	WAYZATA INVEST PARTN		05/11/2009			1,438,125			0.990
000000-00-0	WCAS XI	New York	NY	Welsh Carson Anderso		02/13/2009			3,178,794		16,923,908	0.390
1599999. Joint Venture Interests - Common Stock - Unaffiliated									43,355,176		269,751,286	XXX
02001@-AH-6	ALLSTATE FINANCE COMPANY	DOVER	DE	ALLSTATE LIFE INSURANCE COMPANY		08/19/2010		100,000				100.000
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	BRAZOS PVT EQU PARTN		09/30/2008			207,840		2,884,867	4.300
000000-00-0	FIMI OPPORTUNITY FUND II	Tel-Aviv	IS	FIMI OPPORTUNITY LTD		09/30/2008			204,682		906,169	7.490
02001@-AC-7	ROAD BAY INVESTMENTS, LLC	DOVER	DE	DIRECT		06/30/2008			7,459,091			100.000
000000-00-0	SUMMER STREET CAPITAL II LP	Buffalo	NY	SUMMER STREET CAP PT		09/30/2008			1,546,630		4,234,925	8.330
1699999. Joint Venture Interests - Common Stock - Affiliated								100,000	9,418,243		8,025,961	XXX
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	BLACKSTONE GROUP		09/30/2008			706,512		14,914,666	0.270
000000-00-0	CABOT INDUSTRIAL VALUE FUND III	Boston	MA	CABOT PROPERTIES		03/31/2009			441,500		17,057,000	2.990
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CB Richard Ellis		09/30/2008			3,604,772		13,857,240	3.530
000000-00-0	JER FUND III	McLean	VA	JER PARTNERS		12/31/2008			5,884			1.700

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE 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	KTR INDUSTRIAL FUND II	New York	NY	KTR CAPITAL PTRS		08/20/2010		2,000,000			18,000,000	2.860
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PRTNRS		09/30/2008			190,150			4.410
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY		07/22/2009			834,505		22,912,492	0.330
000000-00-0	RLJ REAL ESTATE FUND III, LP	Bethesda	MD	RLJ CAPITAL PARTNS		03/31/2009			1,296,924		11,187,003	1.340
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS V	White Plains	NY	ROCKWOOD CAPITAL		09/30/2008			72,391			1.960
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	ROCKWOOD CAPITAL		09/30/2008			2,466,129			1.810
000000-00-0	STARWOOD CAPITAL HOSPITALITY FUND II	Greenwich	CT	STARWOOD CAPITAL GRP		04/28/2010			3,120,000		19,680,000	1.200
1799999. Joint Venture Interests - Real Estate - Unaffiliated								2,000,000	12,738,767		117,608,401	XXX
13139#-10-3	CALTIUS PARTNERS IV	Los Angeles	CA	CALTIUS CAPITAL		10/21/2008			2,662,376		25,385,895	6.890
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	ENERVEST MANGEMENT		12/31/2008			541,297		1,079,764	4.250
1999999. Joint Venture Interests - Other - Unaffiliated									3,203,673		26,465,659	XXX
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 36 LLC	ST PETERSBURG	FL	RJTCF-36 LLC		08/31/2010		17,500,000			16,187,500	8.750
000000-00-0	USA INSTITUTIONAL TAX CR FUND LXXX LP	GREENWICH	CT	RICHMAN USA TAX CRED		07/31/2010		25,000,000			23,876,674	10.640
3299999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated								42,500,000			40,064,174	XXX
3999999. Total - Unaffiliated								2,000,000	61,012,002		413,825,346	XXX
4099999. Total - Affiliated								42,600,000	9,418,243		48,090,135	XXX
4199999 - Totals								44,600,000	70,430,245		461,915,481	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 MEZZANINE FUND I	New York	NY	DEUTSCHE BANK	09/30/2008	09/30/2010	51,026	326,632				326,632		377,658	377,658				(328,635)
000000-00-0	DB REALTY MEZZ FUND II	New York	NY	DEUTSCHE BANK	12/31/2006	09/30/2010	15,340	156,979				156,979		172,319	172,319				(161,374)
000000-00-0	H/2 SPECIAL OPPORTUNITIES	STAMFORD	CT	H/2 SECURED CREDIT	05/11/2009	07/29/2010	(678,782)	(18,679)				(18,679)		(697,461)	(697,461)				35,440
40450#-AA-5	HD SUPPLY / HUGHES SUPPLY / MIAMI CTL, DUE 2024	MIAMI	FL	DIRECT	01/01/2008	09/30/2010	31,138							31,138	31,138				
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							(581,278)	464,931				464,931		(116,346)	(116,346)				(454,569)
000000-00-0	ALLBRIDGE INVESTMENTS FUND	New York	NY	ALLIED CAPITAL CORP	09/30/2008	09/30/2010	(161,178)	(78,700)				(78,700)		(239,879)	(239,879)				8,830
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated							(161,178)	(78,700)				(78,700)		(239,879)	(239,879)				8,830
05558#-10-1	BHC INTERIM FUNDING II	New York	NY	BHC MANAGEMENT	09/30/2008	09/08/2010	(322,962)	(12,022)			1,782	(10,240)		(333,201)	(333,201)				22,949
13138@-10-6	CALTIUS PARTNERS III	Los Angeles	CA	CALTIUS CAPITAL	12/31/2008	09/21/2010	931,898	(1,399)			2,785	1,385		933,283	933,283				24,600
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated							608,936	(13,421)			4,567	(8,854)		600,082	600,082				47,549
000000-00-0	1903 EQUITY FUND, LP	Boston	MA	GORDON BROTHERS	09/30/2008	07/12/2010	89,154	(2,642)			4,723	2,081		91,235	91,235				
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Central	HK	AFFINITY EQUITY PRTN	09/30/2008	07/19/2010	63,470				2,209	2,209		65,679	65,679				
000000-00-0	AIG HIGHSTAR CAPITAL II	New York	NY	AIG HIGHSTAR PRTNRS	05/11/2009	09/22/2010	64,908	10			524	534		65,442	65,442				(202)
000000-00-0	AIG HIGHSTAR CAPITAL III	New York	NY	AIG GLOBAL INV GRP	09/30/2008	09/21/2010	139,000	(1,497)			1,179	(318)		138,682	138,682				341
000000-00-0	APOLLO INVESTMENT FUND VI	New York	NY	APOLLO MANAGEMENT	09/30/2008	09/01/2010	837,766							837,766	837,766				
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	APOLLO MANAGEMENT	01/28/2008	09/24/2010	297,662	(2,603)			3,306	703		298,365	298,365				2,532
000000-00-0	ARCAP HIGH YIELD CMBS FUND II	IRVING	TX	ARCAP REIT, INC	05/31/2009	07/23/2010									53,875		53,875	53,875	
000000-00-0	ARGAN CAPITAL LP	London	EG	Argan Capital	09/30/2008	09/30/2010	(240,254)	(5,753)			2,178	(3,575)	(1,351)	(245,180)	(245,180)				5,929
000000-00-0	AUDAX MEZZANINE FUND II	Boston	MA	AUDAX GROUP	05/11/2009	09/30/2010	1,932,621	173,623			12,954	186,577		2,119,198	2,119,198				(132,896)
05069#-10-3	AUDAX MEZZANINE FUND, L.P.	Boston	MA	AUDAX GROUP	09/30/2008	08/25/2010	1,247,062				3,691	3,691		1,250,754	1,250,754				
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV, LP	New York	NY	AVENUE CAPITAL	09/30/2008	09/30/2010	109,268	(4,180)				(4,180)		105,088	105,088				195
000000-00-0	B IV	Waltham	MA	DDJ Capital Mgmt	09/30/2008	07/01/2010	204,685	76,656				76,656		281,341	281,341				
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	BLACKSTONE GROUP	09/30/2008	09/24/2010	51,248	3,390			181	3,571		54,819	54,819				

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	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	BLACKSTONE	05/11/2009	09/24/2010	33,664				148	148		33,812	33,812				
25588#-10-3	DLJ INVESTMENT PARTNERS II, L.P.	New York	NY	DLJ PARTNERS	12/31/2008	09/29/2010	52,487				851	851		53,338	53,338				
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	Toronto	ON	EDGESTONE	12/31/2008	09/24/2010	(16,436)	413			156	569		(15,867)	(15,867)				85
000000-00-0	ELEVATION PARTNERS, LP	Menlo Park	CA	ELEVATION ASSOC	05/11/2009	07/02/2010	4,156,180				22,156	22,156		4,178,336	4,178,336				
000000-00-0	ETHOS PE FUND V	Johannesburg	SF	ETHOS CAPITAL	09/30/2008	09/22/2010	167,698	2,038			4,905	6,943		174,641	174,641				
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	FRANCISCO PARTNERS	05/11/2009	09/30/2010	75,983	58				58		76,041	76,041				(475)
000000-00-0	KOHLBERG INVESTORS V, LP	Mount Kisco	NY	Kohlberg & Co	09/30/2008	09/30/2010	4,437	(160)				(160)		4,277	4,277				(2)
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	KOHLBERG & CO	09/30/2008	09/30/2010	(790,439)	29,253			10,269	39,521		(750,918)	(750,918)				61,960
000000-00-0	KRG CAPITAL FUND III, LP	Denver	CO	KRG CAPITAL PTRS	09/30/2008	08/02/2010	(27,896)	(3,630)			15	(3,615)		(31,511)	(31,511)				149
000000-00-0	KRG CAPITAL FUND IV, LP	Denver	CO	KRG CAPITAL PTRS	01/04/2008	08/16/2010	8,893	101			126	227		9,120	9,120				
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	New York	NY	LEEDS WELD ASSOC	12/31/2008	09/30/2010	(2,051,422)	(824,398)				(824,398)		(2,875,820)	(2,875,820)				577,133
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	LEXINGTON PRTNRS	12/31/2008	09/30/2010	163,002	4,140			26	4,167		167,169	167,169				3,057
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LINCOLNSHIRE PTRS	09/30/2008	09/21/2010	(729,452)	(245,189)			6,921	(238,268)		(967,719)	(967,719)				305,028
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY CO	09/30/2008	09/27/2010	1,117,889	2,823			6,029	8,853		1,126,742	1,126,742				
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MatlinPatterson Glob	09/30/2008	07/08/2010	1,828,539							1,828,539	1,828,539				
000000-00-0	MERIT MEZZANINE FUND IV	Chicago	IL	MERIT CPTL PTNRS	12/31/2008	07/07/2010	2,963	69				69		3,031	3,031				45
000000-00-0	MT HOLDINGS LLC	NEW YORK	NY	Hancock Partners	07/22/2009	09/21/2010	44,122							44,122	197,929		153,807	153,807	
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	NGP ENERGY CAPITAL	03/28/2008	08/19/2010	195,771	17,428			2,240	19,667		215,438	215,438				
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	OAK HILL PRTNRS	09/30/2008	09/30/2010	(249,117)	(12,569)			1,347	(11,222)		(260,339)	(260,339)				3,648
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	ODYSSEY PRTNRS	03/11/2008	09/30/2010	(116,778)	6,519			553	7,072		(109,706)	(109,706)				838
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 B	London	GR	PARTNERS GROUP MGMT	09/30/2008	09/30/2010	(193,257)	(16,517)				(16,517)	(3,681)	(213,455)	(213,455)				7,472
000000-00-0	PATRIA III, LP	Sao Paulo	BR	PATRIA BRAZILIAN	10/16/2008	09/22/2010	930,465	(7,525)			34,632	27,107		957,571	957,571				
70712#-10-8	PENINSULA FUND IV	Detroit	MI	PENINSULA PRTNRS	12/31/2008	09/30/2010	1,661,525	(16,859)				(16,859)		1,644,666	1,644,666				(72,960)
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE_EQUITY	09/30/2008	09/27/2010	620,799	59,891			6,127	66,018		686,817	686,817				
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	PRUDENTIAL CAP GROUP	05/11/2009	07/27/2010	791,114	(11,491)			3,657	(7,833)		783,281	783,281				22,373
74461@-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP	Chicago	IL	PRUDENTIAL CAP GROUP	10/16/2008	09/29/2010	179,396	4,757			3,963	8,719		188,115	188,115				
000000-00-0	SEGULAH IV, LP	Stockholm	SW	SEGULAH	04/28/2008	08/20/2010	160,007	(207,847)				(207,847)	178,082	130,242	130,242				
000000-00-0	SENTINEL CAPITAL PARTNERS III, LP	New York	NY	SENTINEL PRTNRS	09/30/2007	08/23/2010	3,102,248	102,692				102,692		3,204,940	3,204,940				318,491
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP	New York	NY	SENTINEL CAPITAL PTR	01/29/2009	09/30/2010	34,260	4,920			1,052	5,972		40,232	40,232				
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	SILVER LAKE PARTNERS	09/30/2008	09/30/2010	38,612	(606)			171	(436)		38,176	38,176				381
000000-00-0	STERLING CAPITAL PARTNERS II, LP	Westport	CT	STERLING PRTNRS	09/30/2008	09/30/2010	1,240,513	(4,433)				(4,433)		1,236,081	1,236,081				(1,596)
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	TENASKA INC	09/30/2008	07/01/2010	77,750	(206)			1,608	1,402		79,152	79,152				
000000-00-0	TENASKA POWER FUND, LP	Omaha	NE	TENASKA, INC	09/30/2008	08/19/2010	1,195,439	1,307			14,050	15,357		1,210,796	1,210,796				(19,055)
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	London	GR	TERRA FIRMA INVT	04/30/2007	09/30/2010	415,326	(83,367)			(732)	(84,100)	(18,579)	312,648	312,648				
000000-00-0	TPG V	Fort Worth	TX	Texas Pacific Group	09/30/2008	09/23/2010	108,278				187	187		108,465	108,465				
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP	New York	NY	TRILANTIC CAPITAL	09/30/2008	08/18/2010	420,885	20,723			1,653	22,375		443,261	443,261				(8,250)
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	New York	NY	WARBURG PINCUS	12/28/2009	09/30/2010	653,729	11,604				11,604		665,333	665,333				
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	Wayzata	MN	WAYZATA INVEST PARTN	05/11/2009	09/30/2010	66,549	(602)				(602)		65,947	65,947				(272)
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	WIND POINT PRTNRS	09/30/2008	09/30/2010	(19,542)	1,389				1,389		(18,153)	(18,153)				34
1599999. Joint Venture Interests - Common Stock - Unaffiliated							20,150,774	(928,271)			153,056	(775,216)	154,471	19,530,030	19,737,712		207,683	207,683	1,073,983
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	BRAZOS PVT EQU PARTN	09/30/2008	07/07/2010	19,987				79	79		20,066	20,066				(11)
000000-00-0	CALTIUS MEZZANINE PARTNERS II-A, L.P.	Los Angeles	CA	Caltius Capital	12/31/2008	09/21/2010	188,191	22,541				22,541		210,732	210,732				3,970
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	ON	EDGESTONE	12/31/2008	09/24/2010	2,862	84			36	120		2,982	2,982				
000000-00-0	EXCELLERE CAPITAL FUND LP	Denver	CO	EXCELLERE PARTNERS	09/30/2008	09/21/2010	7,980,942	621,664				621,664		8,602,606	8,602,606				
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PRTNRS	09/30/2008	09/30/2010	423,894	8,694				8,694		432,588	432,588				3,557
000000-00-0	TPF GENCO CO-INVESTMENT FUND LP	Omaha	NE	TENASKA, INC	09/30/2008	07/01/2010	35,177	(635)				(635)		34,542	34,542				
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	BIRCH HILL EQU PARTN	09/30/2008	07/20/2010	187,429	(5,871)			573	(5,299)	356	182,486	182,486				1,164
1699999. Joint Venture Interests - Common Stock - Affiliated							8,838,481	646,477			688	647,165	356	9,486,002	9,486,002				8,680
000000-00-0	CERBERUS INST PARTNERS LP	New York	NY	BLACKACRE CAPITAL	12/31/2008	09/30/2010	338,148	(3,031)				(3,031)		335,116	335,116				(6,533)
000000-00-0	JER FUND III	McLean	VA	JER PARTNERS	12/31/2008	09/28/2010	1,687,468	104,255			33,719	137,974		1,825,442	1,825,442				15,174
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PTRS	12/31/2008	07/01/2010	(10,817)	29			54	84		(10,733)	(10,733)				70
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PRTNRS	09/30/2008	09/30/2010	68,289	(5,479)				(5,479)		62,810	62,810				
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V - U.S	NEW YORK	NY	Morgan Stanley Real	09/30/2008	08/24/2010	51,458				4,341	4,341		55,799	55,799				
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	San Francisco	CA	ROCKPOINT GROUP	09/30/2008	08/24/2010	261,503	(7,625)			1,613	(6,012)		255,491	255,491				
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	WESTBROOK PARTNERS	12/28/2009	08/31/2010	908,926	126,355			36,998	163,353		1,072,279	1,072,279				
0000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	WESTBROOK PRTNRS	09/30/2007	09/30/2010	37,723	(143)			333	191		37,914	37,914				(332)

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
1799999. Joint Venture Interests - Real Estate - Unaffiliated							3,342,699	214,361			77,058	291,419		3,634,118	3,634,118				8,380
000000-00-0	ARCLIGHT ENERGY PARTNERS II, LP	Boston	MA	ARCLIGHT PARTNERS	05/11/2009	08/24/2010	(256,449)	9,174				9,174		(247,275)	(247,275)				29,121
13139#-10-3	CALTIUS PARTNERS IV	Los Angeles	CA	CALTIUS CAPITAL	10/21/2008	08/31/2010	2,080,138	(14,429)				(14,429)		2,065,709	2,065,709				
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	ENERVEST MANGEMENT	12/31/2008	09/30/2010	1,391,950	6,993			7,381	14,374		1,406,323	1,406,323				13,454
66705@-10-7	NORTHSTAR MEZZANINE PARTNER V	Minneapolis	MN	NORTHSTAR CAPITAL	09/30/2008	07/30/2010	127,941							127,941	127,941				
71603@-10-0	PETERMAN HOLDINGS CO, LLC	BOSTON	MA	HANCOCK MEZZ PARTNER	12/31/2008	07/22/2010									4,632		4,632	4,632	
000000-00-0	SAFE HARBOR LP	GRAND CAYMAN CAM ISL	CI	BEACON HILL ASSET MG	09/30/2008	08/19/2010									297		297	297	
1999999. Joint Venture Interests - Other - Unaffiliated							3,343,580	1,737			7,381	9,118		3,352,698	3,357,627		4,929	4,929	42,574
000000-00-0	MMA RENEWABLE VENTURES SOLAR FUND IV	NELLIS	NV	MMA RENEWABLE VENTUR	07/20/2007	07/01/2010	61,974	910				910		62,884	62,884				
2099999. Joint Venture Interests - Other - Affiliated							61,974	910				910		62,884	62,884				
00935Q-10-2	US AIRWAYS	WILMINGTON	DE	EXCHANGE	07/30/2003	09/30/2010									73,055		73,055	73,055	
00935S-10-8	US AIRWAYS	WILMINGTON	DE	EXCHANGE	07/30/2003	09/30/2010									61,076		61,076	61,076	
00935T-10-6	US AIRWAYS	WILMINGTON	DE	EXCHANGE	07/30/2003	09/30/2010									61,076		61,076	61,076	
3799999. Any Other Class of Assets - Unaffiliated															195,206		195,206	195,206	
3999999. Total - Unaffiliated							26,864,711	(260,662)			242,062	(18,601)	154,471	27,000,582	27,408,400		407,818	407,818	717,917
4099999. Total - Affiliated							8,739,277	568,686			688	569,374	356	9,309,007	9,309,007				17,509
4199999 - Totals							35,603,988	308,024			242,749	550,773	154,827	36,309,589	36,717,407		407,818	407,818	735,426

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)
465139-TK-9	AID 0.00 11/15/26 11/15/2026	F	08/13/2010	UNION BANK OF SWITZERLAND		10,537,724	20,600,000		1
465139-QX-4	AID-ISRAEL 08/15/2019	F	07/13/2010	UNION BANK OF SWITZERLAND		12,021,636	16,775,000		1
465139-RJ-4	AID-ISRAEL 02/15/2025	F	08/11/2010	CANTOR FITZGERALD		12,272,217	21,677,000		1
465139-SW-4	AID-ISRAEL 05/15/2020	F	07/13/2010	UNION BANK OF SWITZERLAND		22,750,156	33,358,000		1
465139-US-0	AID-ISRAEL 05/01/2019	F	07/19/2010	FTN FINANCIAL		7,708,516	10,425,000		1
465139-VE-0	AID-ISRAEL 11/01/2024	F	07/19/2010	FTN FINANCIAL		10,323,524	19,135,000		1
31315P-DZ-9	FARMER MAC 07/22/2015		07/15/2010	BANK OF AMERICA		9,994,800	10,000,000		1FE
31315P-GT-0	FARMER MAC 09/15/2015		09/09/2010	SALOMON SMITH BARNEY		6,986,770	7,000,000		1FE
313370-NE-4	FEDERAL HOME LOAN BANK 08/20/2015		08/11/2010	SALOMON SMITH BARNEY		25,000,000	25,000,000		1FE
31771K-AA-5	FICO STRIP PRINC 09/26/2019		07/29/2010	HSBC SECURITIES, INC.		15,940,551	21,990,000		1FE
31771K-AE-7	FICO STRIP PRINC 02/08/2018		08/11/2010	HSBC SECURITIES, INC.		5,738,971	7,000,000		1FE
31771E-AM-3	FICO STRIP PRN12 12/06/2018		08/11/2010	HSBC SECURITIES, INC.		5,513,935	7,000,000		1
31771E-AP-6	FICO STRIP PRN15 03/07/2019		07/29/2010	HSBC SECURITIES, INC.		16,377,783	21,870,000		1
31771E-AN-1	FINANCING CORP PRINCIPAL STRI 12/27/2018		08/16/2010	HSBC SECURITIES, INC.		48,921,843	62,851,000		1
465138-QU-2	ISRAEL ST BDS 02/15/2020		08/11/2010	HSBC SECURITIES, INC.		19,196,762	26,000,000		1
76116E-CJ-7	RESOLUTION TR CORP 04/15/2018		08/13/2010	UNION BANK OF SWITZERLAND		15,056,511	18,157,000		1
76116E-FS-4	RESOLUTION TR CORP 07/15/2018		08/11/2010	HSBC SECURITIES, INC.		13,848,914	17,000,000		1
76116E-GM-6	RESOLUTION TR CORP 01/15/2028		08/11/2010	UNION BANK OF SWITZERLAND		7,739,690	15,968,000		1
76116E-HN-3	RESOLUTION TR CORP 10/15/2029		08/11/2010	UNION BANK OF SWITZERLAND		4,584,859	10,405,000		1
76116F-AA-5	RFCO STRIP PRINC 10/15/2019		08/11/2010	Various		56,083,035	75,000,000		1
76116F-AE-7	RFCSP 0 10/15/20 10/15/2020		08/18/2010	FTN FINANCIAL		19,506,563	26,740,000		1
465139-BM-4	STATE OF ISRAEL GOVT LOAN TR 03/15/2019		07/27/2010	CANTOR FITZGERALD		16,542,730	21,991,000		1
465139-BN-2	STATE OF ISRAEL GOVT LOAN TR 09/15/2019		08/13/2010	FTN FINANCIAL		7,546,985	9,975,000		1
465139-HY-2	STATE OF ISRAEL GOVT LOAN TR 05/15/2020		08/11/2010	HSBC SECURITIES, INC.		13,805,229	19,000,000		1
880591-DS-8	TEN VAL AUTH 12/15/2016		08/10/2010	MORGAN STANLEY DEAN WITTER		11,560,900	10,000,000	75,833	1
880591-EH-1	TENN VALLEY AUTHORITY 09/15/2039		08/10/2010	MORGAN STANLEY DEAN WITTER		5,587,300	5,000,000	106,458	1
912810-PV-4	TSY INFL IX N/B 01/15/2028		08/10/2010	BARCLAYS BANK		85,134,387	81,300,000	84,497	1
912828-ET-3	TSY INFL IX N/B 01/15/2016		08/16/2010	Various		59,605,636	50,000,000	76,145	1
912828-FL-9	TSY INFL IX N/B 07/15/2016		07/30/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		30,079,882	25,000,000	33,026	1
912828-HN-3	TSY INFL IX N/B 01/15/2018		08/12/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		27,929,420	25,000,000	33,328	1
912828-JX-9	TSY INFL IX N/B 01/15/2019		08/12/2010	SALOMON SMITH BARNEY		56,466,141	50,000,000	83,589	1
912828-MF-4	TSY INFL IX N/B 01/15/2020		07/30/2010	GOLDMAN, SACHS & CO.		25,566,188	24,700,000	16,760	1
912828-MY-3	TSY INFL IX N/B 04/15/2015		08/13/2010	MORGAN STANLEY DEAN WITTER		77,315,991	75,000,000	124,763	1
912828-NM-8	TSY INFL IX N/B 07/15/2020		08/11/2010	Various		103,481,949	101,000,000	86,222	1
912828-MR-8	US TREASURY N/B 02/28/2015		08/13/2010	MORGAN STANLEY DEAN WITTER		26,170,005	25,000,000	272,673	1
912828-NP-1	US TREASURY N/B 07/31/2015		08/12/2010	Various		33,462,970	33,000,000	22,303	1
912828-NQ-9	US TREASURY N/B 07/31/2012		08/17/2010	Various		496,055,668	495,000,000	135,105	1
912828-NV-8	US TREASURY N/B 08/31/2015		08/25/2010	Various		99,368,148	100,000,000		1
912828-NW-6	US TREASURY N/B 08/31/2017		08/27/2010	GOLDMAN, SACHS & CO.		24,678,810	25,000,000		1
0399999. Bonds - U.S. Governments						1,546,463,095	1,649,917,000	1,150,703	XXX
05957A-AA-7	BANCO DEL ESTADO -CHILE 10/07/2020	F	09/30/2010	DEUTSCHE BANK SECURITIES		5,954,400	6,000,000		1FE
105756-BR-0	FED REPUBLIC OF BRAZIL 01/07/2041		09/14/2010	HSBC SECURITIES, INC.		7,448,490	7,000,000	80,938	2FE
053017-39-8	IDBI BANK LTD/DIFC DUBAI 02/05/2016	F	07/29/2010	HSBC SECURITIES, INC.		2,998,290	3,000,000		2FE
500630-BS-6	KOREA DEVELOPMENT BANK 03/09/2016	F	09/01/2010	CITIBANK		15,646,870	15,650,000		1FE
669827-FX-0	NOVA SCOTIA PROVINCE 07/21/2015	A	07/14/2010	CIBC WORLD MARKETS		4,995,100	5,000,000		1FE
71656L-AD-3	PETROLEOS MEXICANOS 01/21/2021	F	07/13/2010	Various		11,881,320	12,000,000		2FE
74733W-AB-4	QATARI DIAR FINANCE QSC 07/21/2020	F	07/14/2010	BARCLAYS BANK		9,996,900	10,000,000		1FE
748148-RU-9	QUEBEC PROVINCE 07/29/2020	A	07/22/2010	BANK OF AMERICA		29,882,100	30,000,000		1FE
168863-AV-0	REPUBLIC OF CHILE 08/05/2020	F	07/29/2010	CITIBANK		4,993,850	5,000,000		1FE
698299-AX-2	REPUBLIC OF PANAMA 01/30/2020	F	07/19/2010	FAHNESTOCK & CO., INC.		2,126,000	2,000,000	69,044	2FE
731011-AS-1	REPUBLIC OF POLAND 07/16/2015	F	07/08/2010	HSBC SECURITIES, INC.		7,976,240	8,000,000		1FE
1099999. Bonds - All Other Governments						103,899,560	103,650,000	149,982	XXX
917542-QV-7	UTAH ST G O BABS 2010 B 07/01/2025		09/24/2010	GOLDMAN, SACHS & CO.		10,000,000	10,000,000		1FE
1799999. Bonds - U.S. States, Territories and Possessions						10,000,000	10,000,000		XXX
360046-Q9-0	FULTON CNTY GA G O LIBR BABS 07/01/2039		09/15/2010	CITIGROUP GLOBAL MARKETS		8,000,000	8,000,000		1FE
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						8,000,000	8,000,000		XXX
31335H-2K-8	FED HOME LOAN MTG CORP #C9077 08/01/2023		08/02/2010	INCAPITAL		2,754,217	2,593,730	3,566	1
3128E2-7C-4	FED HOME LOAN MTG CORP #D9629 08/01/2023		08/02/2010	INCAPITAL		665,758	627,149	862	1
3128M4-JJ-3	FED HOME LOAN MTG CORP GOLD # 03/01/2037		08/13/2010	INCAPITAL		2,982,287	2,787,184	5,536	1
31371M-AA-5	FED NATL MTG ASSOC #255701 04/01/2025		07/30/2010	CANTOR FITZGERALD		20,591,059	19,199,123	29,332	1
79575D-E6-3	SALT RIVER PROJ AZ ELEC BABS 01/01/2041		09/30/2010	MORGAN STANLEY DEAN WITTER		15,000,000	15,000,000		1FE
196632-LD-3	COLORADO SPRINGS CO UTIL SYS 11/15/2040		09/30/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		15,000,000	15,000,000		1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
915137-5R-0	UNIVERSITY OF TX REV BABS 20 08/15/2046		09/15/2010	J. P. MORGAN SECURITIES, INC.		10,000,000	10,000,000		1FE
3199999. Bonds - U.S. Special Revenues						66,993,321	65,207,186	39,296	XXX
002824-AX-8	ABBOTT LABORATORIES 05/27/2015		08/17/2010	ROYAL BANK OF SCOTLAND PLC		14,668,780	14,000,000	87,150	1FE
00508X-AD-6	ACTUANT CORPORATION 06/15/2017		07/22/2010	STERNE AGEE & LEACH		1,360,125	1,350,000	10,828	3FE
007903-AS-6	ADVANCED MICRO DEVICES 08/01/2020		07/26/2010	J. P. MORGAN SECURITIES, INC.		450,000	450,000		4FE
008252-AL-2	AFFILIATED MANAGERS GROU 3.95 08/15/2038		08/30/2010	MCMAHAN SECURITIES CO LP		494,500	500,000	933	2FE
990501-9B-6	AFFINION GROUP HOLDINGS, INC. 03/01/2012		08/31/2010	SCHEDULED PAY UP		118,109	118,109		5FE
02660T-JJ-3	AHMT 2006-1 M1 03/25/2046		07/01/2010	VARIOUS		3,072,930	3,072,930		1Z*
009363-AJ-1	AIRGAS INC 10/01/2015		09/27/2010	BANK OF AMERICA		4,992,450	5,000,000		2FE
991209-9A-7	AL GULF COAST TERMINALS TERM 07/22/2016		07/30/2010	BARCLAYS BANK		2,425,000	2,500,000		3FE
018490-AN-2	ALLERGAN INC 09/15/2020		09/07/2010	GOLDMAN, SACHS & CO.		8,623,791	8,650,000		1FE
02005F-AD-9	ALLY AUTO RECEIVABLES TRUST 10/15/2015		08/26/2010	WACHOVIA SECURITIES		10,562,785	10,100,000	13,467	1FE
021345-AA-1	ALTA WIND HOLDINGS, LLC ALTA 06/30/2035		07/14/2010	CITICORP SECURITIES		5,000,000	5,000,000		2FE
0258M0-DA-4	AMER EXPRESS CREDIT CO 09/15/2015		09/08/2010	GOLDMAN, SACHS & CO.		9,941,600	10,000,000		1FE
02360X-AF-4	AMERENENERGY 11/01/2010		09/07/2010	VARIOUS		4,231			2FE
02666Q-G6-4	AMERICAN HONDA FINANCE 09/21/2015		09/14/2010	J. P. MORGAN SECURITIES, INC.		9,990,700	10,000,000		1FE
029912-BC-5	AMERICAN TOWER CORP 09/01/2020		08/11/2010	CITIBANK		9,988,000	10,000,000		2FE
03063P-AD-4	AMERICREDIT AUTOMOBILE RECEIV 09/08/2015		09/15/2010	BARCLAYS BANK		3,998,946	4,000,000		1FE
03063P-AE-2	AMERICREDIT AUTOMOBILE RECEIV 04/08/2016		09/15/2010	BARCLAYS BANK		3,679,676	3,680,000		1FE
03073E-AG-0	AMERISOURCEBERGEN CORP 11/15/2019		08/03/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		5,247,350	5,000,000	54,844	2FE
031162-BD-1	AMGEN INC 10/01/2020		09/13/2010	MORGAN STANLEY DEAN WITTER		9,713,828	9,750,000		1FE
031652-BB-5	AMKOR TECHNOLOGIES INC 05/01/2018		07/21/2010	BARCLAYS BANK		2,029,000	2,000,000	32,860	3FE
032511-BH-9	ANADARKO PETROLEUM CORP 09/15/2017		08/09/2010	J. P. MORGAN SECURITIES, INC.		9,650,000	9,650,000		2FE
034863-AC-4	ANGLO AMERICAN CAPITAL 09/27/2013	F	09/20/2010	BARCLAYS BANK		7,993,280	8,000,000		2FE
037389-AV-5	AON CORP 09/30/2015		09/07/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		9,702,908	9,750,000		2FE
04363U-AA-4	ASCIANO FINANCE 09/23/2015	F	09/16/2010	MORGAN STANLEY DEAN WITTER		6,739,740	6,750,000		2FE
04363U-AB-2	ASCIANO FINANCE 09/23/2020	F	09/16/2010	MORGAN STANLEY DEAN WITTER		9,977,000	10,000,000		2FE
00206R-AV-4	AT&T INC 08/15/2015		08/17/2010	Various		19,054,450	19,000,000	12,500	1FE
06052D-AD-7	BANK OF AMERICA AUTO TRUST 06/15/2016		08/26/2010	MORGAN STANLEY DEAN WITTER		31,429,689	30,000,000	46,933	1FE
06741C-AA-2	BARCLAYS BANK PLC 09/21/2015	F	09/14/2010	BARCLAYS BANK		19,976,600	20,000,000		1FE
064255-AC-6	BK TOKYO-MITSUBISHI UFJ 09/11/2013	F	09/08/2010	MORGAN STANLEY DEAN WITTER		24,748,515	24,750,000		1FE
096629-AA-8	BOARDWALK PIPELINES LLC 02/01/2017		08/17/2010	BARCLAYS BANK		2,166,480	2,000,000	5,806	2FE
110122-AP-3	BRISTOL-MYERS SQUIBB CO 11/15/2036		09/21/2010	Various		7,487,900	6,500,000	128,516	1FE
110122-AQ-1	BRISTOL-MYERS SQUIBB CO 05/01/2038		08/12/2010	PARIBAS CAPITAL MARKETS		4,121,460	3,500,000	63,122	1FE
120111-BK-4	BUILDING MATERIALS CORP 08/15/2018		09/27/2010	Various		3,970,000	4,000,000	35,521	4FE
12800U-AD-2	CAISSE CENTRALE DESJARDN 09/16/2013	A	09/09/2010	MORGAN STANLEY DEAN WITTER		14,742,625	14,750,000		1FE
131347-BS-4	CALPINE CORP 07/31/2020		07/20/2010	Various		3,149,159	3,150,000		4FE
136069-DP-3	CANADIAN IMP BK COMM NY 09/13/2013	A	09/07/2010	BARCLAYS BANK		24,472,070	24,500,000		1FE
13645R-AK-0	CANADIAN PACIFIC LTD 03/15/2023	A	09/20/2010	MORGAN STANLEY DEAN WITTER		12,695,813	12,750,000		2FE
13974C-AF-5	CAPITAL AUTO RECEIVABLES ASSE 02/18/2014		08/31/2010	BARCLAYS BANK		6,908,281	6,500,000	18,720	1FE
147528-E@-8	CASEY'S GENERAL STORES, INC. 08/09/2020		08/05/2010	DIRECT		10,000,000	10,000,000		2Z
1248EP-AJ-2	CCO HLDGS LLC/CAP CORP 04/30/2018		07/08/2010	WARBURG DILLION READ LLC		2,040,000	2,000,000	32,813	4FE
1248EP-AR-4	CCO HLDGS LLC/CAP CORP 10/30/2017		09/20/2010	CITIBANK		3,000,000	3,000,000		4FE
165167-CD-7	CHESAPEAKE ENERGY CORP 02/15/2015		07/14/2010	OPPENHEIMER & CO. INC		4,490,000	4,000,000	162,556	3FE
165167-CE-5	CHESAPEAKE ENERGY CORP 08/15/2018		08/09/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		1,500,000	1,500,000		3FE
12519B-AA-2	CHRYSLER FINANCIAL AUTO SECUR 11/10/2014		06/09/2010	SALOMON SMITH BARNEY				(2,725)	2FE
17121D-AD-1	CHRYSLER FINANCIAL AUTO SECUR 11/08/2013		09/24/2010	BARCLAYS BANK		4,799,970	4,800,000		1FE
17121D-AE-9	CHRYSLER FINANCIAL AUTO SECUR 01/08/2014		09/24/2010	BARCLAYS BANK		5,999,521	6,000,000		1FE
17121D-AF-6	CHRYSLER FINANCIAL AUTO SECUR 08/08/2016		09/24/2010	BARCLAYS BANK		7,199,122	7,200,000		2FE
990173-9B-4	CINCINNATI BELL INC TERM LOAN 06/11/2017		07/14/2010	BANK OF AMERICA		2,056,097	2,119,688		3FE
18683K-AB-7	CLIFFS NATURAL RESOURCES 10/01/2020		09/15/2010	BANK OF AMERICA		9,729,818	9,750,000		2FE
191216-AL-4	COCA-COLA CO 03/15/2014		08/13/2010	RBC DOMINION SECURITIES		10,787,700	10,000,000	154,063	1FE
200340-AN-7	COMERICA INC 09/16/2015		09/13/2010	J. P. MORGAN SECURITIES, INC.		8,739,150	8,750,000		1FE
219023-AE-8	CORN PRODUCTS INTL INC 11/01/2015		09/14/2010	J. P. MORGAN SECURITIES, INC.		4,741,593	4,750,000		2FE
219350-AU-9	CORNING INC 08/15/2020		08/03/2010	DEUTSCHE BANK SECURITIES		2,972,460	3,000,000		2FE
219350-AV-7	CORNING INC 08/15/2040		08/03/2010	DEUTSCHE BANK SECURITIES		3,972,800	4,000,000		2FE
22025Y-AK-6	CORRECTIONS CORP OF AMER 06/01/2017		07/14/2010	OPPENHEIMER & CO. INC		2,105,000	2,000,000	20,667	3FE
126193-AB-7	CPS AUTO TRUST 03/15/2016		09/22/2010	CITIGROUP GLOBAL MARKETS		2,499,842	2,500,000		1FE
126193-AC-5	CPS AUTO TRUST 03/15/2016		09/22/2010	CITIGROUP GLOBAL MARKETS		999,975	1,000,000		2FE
12619R-AD-0	CPS AUTO TRUST 11/15/2013		08/26/2010	GREENWICH CAPITAL MARKETS, INC.		5,260,848	5,139,586	11,536	2FE
22822R-AX-8	CROWN CASTLE TOWERS LLC 08/15/2017		07/29/2010	MORGAN STANLEY DEAN WITTER		10,000,000	10,000,000		1FE
126304-AK-0	CSC HOLDINGS INC 07/15/2018		07/26/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		1,582,500	1,500,000	4,448	3FE
126304-AG-9	CSC HOLDINGS LLC 02/15/2018		07/19/2010	Various		2,085,000	2,000,000	68,250	3FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
245217-AR-5	DEL MONTE FOODS CO 10/15/2019		08/13/2010	OPPENHEIMER & CO. INC		2,115,000	2,000,000	51,250	3FE
24702R-AD-3	DELL INC 04/15/2013		07/22/2010	ROYAL BANK OF SCOTLAND PLC		20,566,515	18,970,000	252,617	1FE
24702R-AK-7	DELL INC 09/10/2013		09/07/2010	BARCLAYS BANK		13,984,040	14,000,000		1FE
247367-BH-7	DELTA AIR LINES 2007-1 A 08/10/2022		09/23/2010	PIPER JAFFRAY INC.		4,296,402	4,062,792	36,950	2FE
25459H-AN-5	DIRECTV HOLDINGS LLC 03/15/2015		09/30/2010	GREENWICH CAPITAL MARKETS, INC.		2,083,420	2,000,000	3,944	2FE
27876G-BH-0	DISH DBS CORP 05/31/2015		07/22/2010	Various		6,541,250	6,250,000	71,418	3FE
255100-AA-7	DIVERSEY INC 11/15/2019		07/08/2010	BARCLAYS BANK		1,245,000	1,200,000	15,950	4FE
25746U-BJ-7	DOMINION RESOURCES INC 09/01/2015		08/30/2010	MORGAN STANLEY DEAN WITTER		2,995,620	3,000,000		2FE
26157V-9D-1	DRESSER INC 1ST LIEN TERM LOA 05/04/2014		04/13/2010	MORGAN STANLEY DEAN WITTER		974,614	991,974		4FE
23336D-AC-2	DT AUTO OWNER TRUST 04/15/2013		09/16/2010	DEUTSCHE BANK SECURITIES		2,624,737	2,625,000		1FE
23336D-AD-0	DT AUTO OWNER TRUST 01/15/2014		09/16/2010	DEUTSCHE BANK SECURITIES		4,249,667	4,250,000		1FE
92718B-AB-1	DT AUTO OWNER TRUST 10/15/2015		09/23/2010	JEFFERIES & COMPANY, INC.		4,563,672	4,375,000	7,552	1Z
92718B-AD-7	DT AUTO OWNER TRUST 10/15/2015		09/22/2010	DEUTSCHE BANK SECURITIES		3,796,154	3,533,874	12,663	1Z
263901-AC-4	DUKE ENERGY INDIANA INC 07/15/2020		08/13/2010	Various		8,072,700	8,000,000	8,125	1FE
266233-AC-9	DUQUENSE LIGHT HLDGS INC 09/15/2020		09/08/2010	BARCLAYS BANK		3,970,880	4,000,000		3FE
27876G-BE-7	ECHOSTAR DBS CORP 02/01/2016		07/08/2010	J. P. MORGAN SECURITIES, INC.		762,188	750,000	24,047	3FE
281020-AF-4	EDISON INTERNATIONAL 09/15/2017		09/14/2010	CITIBANK		6,737,243	6,750,000		2FE
28264Q-T5-3	EKSPORTFINANS A/S 09/15/2015	F	09/08/2010	MORGAN STANLEY DEAN WITTER		17,455,375	17,500,000		1FE
28336L-BQ-1	EL PASO CORPORATION 06/15/2017		07/01/2010	CITADEL SECURITIES		498,750	500,000	2,139	3FE
28336L-BR-9	EL PASO NATURAL GAS 06/01/2018		07/26/2010	BARCLAYS BANK		1,575,000	1,500,000	17,521	3FE
29255W-AJ-9	ENCORE ACQUISITION CO 05/01/2016		07/20/2010	JEFFERIES & COMPANY, INC.		681,250	625,000	13,524	4FE
29379V-AR-4	ENTERPRISE PRODUCTS OPER 06/01/2015		08/19/2010	ROYAL BANK OF SCOTLAND PLC		3,640,840	3,500,000	33,814	2FE
303250-C*-3	FAIR ISAAC CORP 2010 7 YEAR S 07/14/2017		06/16/2010	USBANK		18,000,000	18,000,000		2Z
31620M-AA-4	FIDELITY NATIONAL INFORM 07/15/2017		07/14/2010	Various		6,608,000	6,400,000	3,813	3FE
31620M-AC-0	FIDELITY NATIONAL INFORM 07/15/2020		07/09/2010	Various		9,563,875	9,250,000		3FE
995424-9C-4	FIDELITY NATIONAL INFORMATION 07/18/2016		07/29/2010	J. P. MORGAN SECURITIES, INC.		990,000	1,000,000		3FE
337738-AH-1	FISERV INC 10/01/2015		09/14/2010	WELLS FARGO BROKERAGE SERVICES		4,739,218	4,750,000		2FE
338906-B*-0	FLEXI-VAN LEASING SER. 2004-A 11/16/2011		07/06/2010	VARIOUS		(33,000)			2FE
340711-AR-1	FLORIDA GAS TRANSMISSION 07/15/2015		07/08/2010	J. P. MORGAN SECURITIES, INC.		4,999,100	5,000,000		2FE
34382#-AC-7	FLUID ENTERPRISES CORP. (HOMA 10/31/2012		06/30/2010	SCHEDULED PAY UP		700	700		5
34382#-AD-5	FLUID ENTERPRISES CORP. (HOMA 11/02/2013		06/30/2010	SCHEDULED PAY UP		1,327	1,327		5
34528X-AF-6	FORD CREDIT AUTO OWNER TRUST 04/15/2013		08/27/2010	MORGAN STANLEY DEAN WITTER		11,139,418	10,554,000	24,204	1FE
345397-VL-4	FORD MOTOR CREDIT CO LLC 10/01/2014		07/20/2010	CITIBANK		3,202,500	3,000,000	81,200	3FE
345397-VP-5	FORD MOTOR CREDIT CO LLC 08/15/2017		07/28/2010	CITIBANK		1,772,730	1,800,000		3FE
302570-BJ-4	FPL GROUP CAPITAL INC 09/01/2015		08/26/2010	BARCLAYS BANK		9,646,816	9,650,000		2FE
35177P-AU-1	FRANCE TELECOM 09/16/2015	F	09/07/2010	BANK OF AMERICA		12,433,500	12,500,000		1FE
35906A-AD-0	FRONTIER COMMUNICATIONS CORP 04/15/2015		07/09/2010	BARCLAYS BANK		1,026,250	1,000,000	20,125	3FE
35906A-AF-5	FRONTIER COMMUNICATIONS CORP 04/15/2017		07/13/2010	BARCLAYS BANK		1,033,750	1,000,000	21,542	3FE
302941-AH-2	FTI CONSULTING INC 10/01/2020		09/27/2010	Various		4,030,000	4,000,000	1,125	3FE
370334-BJ-2	GENERAL MILLS INC 06/15/2040		08/12/2010	GOLDMAN, SACHS & CO.		5,365,450	5,000,000	57,000	2FE
990390-9B-4	GENTIVA HEALTH SERVICES TERM 08/17/2016		08/27/2010	BANK OF AMERICA		1,920,000	2,000,000		3FE
372917-AP-9	GENZYME CORP-GENL DIVISN 06/15/2015		08/23/2010	Various		7,235,890	7,000,000	33,531	2FE
373334-JS-1	GEORGIA POWER COMPANY 09/01/2040		08/26/2010	BARCLAYS BANK		1,980,720	2,000,000		1FE
373298-CF-3	GEORGIA-PACIFIC LLC 01/15/2024		09/22/2010	OPPENHEIMER & CO. INC		1,695,000	1,500,000	24,000	3FE
37373W-AA-8	GERDAU TRADE INC 01/30/2021	F	09/23/2010	HSBC SECURITIES, INC.		9,905,100	10,000,000		2FE
382388-AX-4	GOODRICH CORP 02/01/2021		09/08/2010	BANK OF AMERICA		12,972,440	13,000,000		2FE
389914-AD-4	GREAT CANADIAN GAMING CO 02/15/2015		07/13/2010	GOLDMAN, SACHS & CO.		1,006,250	1,000,000	30,410	4FE
39248#-9A-6	GREEKTOWN HOLDINGS, LLC INCRE 12/03/2012		06/30/2010	SCHEDULED PAY UP		80,762	80,762		6FE
40052V-AA-2	GRUPO BIMBO SAB DE CV 06/30/2020	F	07/09/2010	HSBC SECURITIES, INC.		4,999,100	5,000,000	9,479	2FE
41283J-AD-2	HARLEY-DAVIDSON MOTORCYCLE TR 07/15/2014		09/21/2010	J. P. MORGAN SECURITIES, INC.		9,648,771	9,412,000	5,647	1FE
41283U-AF-2	HARLEY-DAVIDSON MOTORCYCLE TR 04/15/2015		08/25/2010	WACHOVIA SECURITIES		2,076,250	2,000,000	4,617	2FE
42809H-AD-9	HESS CORP 02/15/2041		08/05/2010	GOLDMAN, SACHS & CO.		11,916,480	12,000,000		2FE
43812U-AD-3	HONDA AUTO RECEIVABLES OWNER 07/15/2015		08/26/2010	BARCLAYS BANK		13,480,651	12,650,000	24,906	1FE
43812W-AD-9	HONDA AUTO RECEIVABLES OWNER 09/15/2015		08/27/2010	MIZUHO SECURITIES USA INC		7,270,003	6,930,000	10,164	1FE
44107T-AD-8	HOST HOTELS & RESORTS LP 11/01/2014		07/12/2010	WELLS FARGO		4,030,000	4,000,000	56,528	3FE
44107T-AH-9	HOST HOTELS & RESORTS LP 05/15/2017		07/13/2010	WELLS FARGO		1,623,750	1,500,000	375	3FE
44328M-AC-8	HSBC BANK PLC 08/12/2020	F	08/05/2010	HSBC SECURITIES, INC.		14,910,150	15,000,000		1FE
404201-AE-7	HSBC BANK USA NA 08/24/2020		08/17/2010	HSBC SECURITIES, INC.		7,995,600	8,000,000		1FE
451102-AD-9	ICAHN ENTERPRISES/FIN 01/15/2016		07/30/2010	EXCHANGE		2,815,792	2,875,000	9,284	3FE
457153-AE-4	INGRAM MICRO INC 09/01/2017		08/16/2010	MORGAN STANLEY DEAN WITTER		9,999,800	10,000,000		2FE
45763P-AC-0	INMARSAT FINANCE PLC 12/01/2017		07/08/2010	BARCLAYS BANK		2,055,000	2,000,000	17,208	3FE
45822E-AJ-9	INTELSAT SUBSIDIARY HLDG 01/15/2015	F	07/14/2010	WARBURG DILLION READ LLC		2,593,750	2,500,000	2,465	4FE
4581X0-BQ-0	INTER-AMERICAN DEVEL BK 08/15/2017		08/05/2010	ROYAL BANK OF SCOTLAND PLC		34,756,050	35,000,000		1FE

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459284-AA-3	INTERNATIONAL CCE INC 09/15/2015		09/07/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		29,889,600	30,000,000		2FE
46185R-AM-2	INVITROGEN CORPORATION 3.2500 06/15/2025		07/29/2010	MCMAHAN SECURITIES CO LP		3,236,940	3,000,000	13,000	2FE
471109-AD-0	JARDEN CORP 01/15/2020		07/21/2010	DEUTSCHE BANK SECURITIES		1,259,375	1,250,000	2,865	4FE
471171-9A-8	JASON INC TERM LOAN A 09/21/2014		09/21/2010	EXCHANGE		980,562	980,562		4FE
471171-9B-6	JASON INC TERM LOAN B 09/21/2014		09/21/2010	EXCHANGE		383,023	383,023		4FE
445658-CB-1	JB HUNT TRANSPRT SVCS 09/15/2015		09/15/2010	DEUTSCHE BANK SECURITIES		3,737,250	3,750,000		2FE
472319-AG-7	JEFFERIES GROUP INC 3.875000% 11/01/2029		09/22/2010	CITIGROUP GLOBAL MARKETS		1,012,280	1,000,000	15,715	2FE
G4986*-AA-1	JLT GROUP PLC 7 YEAR 09/30/2017	F	07/22/2010	BARCLAYS BANK		6,000,000	6,000,000		3FE
24422E-QZ-5	JOHN DEERE CAPITAL CORP 09/18/2017		09/13/2010	DEUTSCHE BANK SECURITIES		9,732,158	9,750,000		1FE
478160-AW-4	JOHNSON & JOHNSON 09/01/2020		08/12/2010	CITIBANK		12,777,570	13,000,000		1FE
481239-AF-8	JP MORGAN AUTO RECEIVABLES TR 07/15/2015		09/21/2010	J. P. MORGAN SECURITIES, INC.		1,095,513	1,076,506	1,405	1FE
492914-AR-7	KEY ENERGY SERVICES INC 12/01/2014		07/22/2010	DEUTSCHE BANK SECURITIES		1,027,500	1,000,000	13,028	4FE
49326E-EC-3	KEYCORP 08/13/2015		08/10/2010	J. P. MORGAN SECURITIES, INC.		9,987,800	10,000,000		2FE
C4932*-AB-8	KEYERA 2010 TRANSACTION 2020 09/08/2020	A	06/24/2010	RBC DOMINION SECURITIES		16,000,000	16,000,000		2Z
494368-BE-2	KIMBERLY-CLARK 08/01/2020		07/26/2010	J. P. MORGAN SECURITIES, INC.		9,222,250	9,250,000		1FE
494368-AY-9	KIMBERLY-CLARK CORP 08/15/2015		08/19/2010	DEUTSCHE BANK SECURITIES		9,300,177	8,100,000	9,872	1FE
501044-CN-9	KROGER CO/THE 07/15/2040		07/06/2010	BANK OF AMERICA		3,964,760	4,000,000		2FE
995121-9B-8	LAKE AT LAS VEGAS 1ST LIEN 06/30/2012		07/02/2010	SCHEDULED PAY UP		159,112	159,112		5FE
513075-AV-3	LAMAR MEDIA CORP 04/01/2014		07/22/2010	BARCLAYS BANK		1,005,750	900,000	28,275	3FE
028191-69-0	LANDWIRTSCH. RENTENBANK 01/10/2014	F	07/14/2010	MORGAN STANLEY DEAN WITTER		16,556,550	15,000,000	383,906	1FE
542515-AB-7	LBMLT 2006-A, A2 05/25/2036		09/25/2010	Various		386,294	386,294		1Z*
521865-AR-6	LEAR CORP 03/15/2018		07/16/2010	MORGAN STANLEY DEAN WITTER		688,500	675,000	16,980	4FE
52736R-AV-4	LEVI STRAUSS & CO 04/01/2016		07/14/2010	OPPENHEIMER & CO. INC		811,813	775,000	20,634	4FE
53219L-AJ-8	LIFEPOINT HOSPITALS INC 10/01/2020		09/23/2010	OPPENHEIMER & CO. INC		1,513,125	1,500,000	1,380	3FE
532716-AR-8	LIMITED BRANDS INC 06/15/2019		07/08/2010	Various		2,176,813	2,000,000	13,222	3FE
53947N-AA-2	LLOYDS TSB BANK PLC 09/14/2020	F	09/07/2010	GOLDMAN, SACHS & CO.		6,957,440	7,000,000		2FE
55659R-AA-6	MADISON AVENUE CDO LTD 2A-A 03/24/2014	F	08/27/2010	CITADEL SECURITIES		1,116,843	1,142,551	4,654	1FE
55907R-AA-6	MAGELLAN MIDSTREAM PARTN 02/01/2021		08/04/2010	J. P. MORGAN SECURITIES, INC.		9,963,300	10,000,000		2FE
966602-AA-2	MAGMA CDO, CLASS A INVESTME 11/15/2012	F	08/27/2010	CITADEL SECURITIES		321,303	324,139	1,026	1FE
57037@-AE-5	MARK ANDY 15% SR SUB NOTES (H 04/08/2014		09/15/2010	SCHEDULED PAY UP		39,835	39,835		5
570506-AH-8	MARKWEST ENERGY PART/FIN 04/15/2018		07/23/2010	J. P. MORGAN SECURITIES, INC.		715,500	675,000	16,898	3FE
57629W-BM-1	MASSMUTUAL GLOBAL FUNDIN 09/28/2015		09/20/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		9,993,900	10,000,000		1FE
577081-AT-9	MATTEL INC 10/01/2020		09/23/2010	BANK OF AMERICA		5,986,500	6,000,000		2FE
58013M-EJ-9	MCDONALD'S CORP 07/15/2020		07/28/2010	BANK OF AMERICA		27,888,560	28,000,000		1FE
581557-AU-9	MCKESSON HBOC INC 03/01/2013		07/21/2010	GREENWICH CAPITAL MARKETS, INC.		7,601,527	6,971,000	147,408	1FE
55382*-AB-8	MCNEIL TECH SR SUB (HANCOCK M 09/13/2013		07/01/2010	SCHEDULED PAY UP		5,984	5,984		5
58405U-AF-9	MEDCO HEALTH SOLUTIONS I 09/15/2015		09/07/2010	DEUTSCHE BANK SECURITIES		9,746,783	9,750,000		2FE
59001A-AN-2	MERITAGE HOMES CORP 04/15/2020		07/21/2010	JEFFERIES & COMPANY, INC.		2,639,000	2,900,000	59,325	4FE
59217G-AC-3	MET LIFE GLOB FUNDING I 09/29/2015		09/22/2010	DEUTSCHE BANK SECURITIES		4,497,705	4,500,000		1FE
59156R-AX-6	METLIFE INC 02/08/2021		08/03/2010	WARBURG DILLION READ LLC		12,646,838	12,650,000		1FE
594918-AG-9	MICROSOFT CORP 09/25/2015		09/22/2010	J. P. MORGAN SECURITIES, INC.		10,951,710	11,000,000		1FE
594918-AH-7	MICROSOFT CORP 10/01/2020		09/22/2010	J. P. MORGAN SECURITIES, INC.		38,663,040	39,000,000		1FE
594918-AE-4	MICROSOFT CORP 0% 06/15/2013 06/15/2013		09/30/2010	Various		4,103,562	4,000,000		1FE
60040#-AA-0	MILLENNIUM PIPELINE, LLC (201 06/30/2027		07/20/2010	J. P. MORGAN SECURITIES, INC.		7,000,000	7,000,000		2FE
608190-AH-7	MOHAWK INDUSTRIES INC 01/15/2016		09/23/2010	Various		6,029,750	5,850,000	35,311	3FE
617446-7P-8	MORGAN STANLEY 07/24/2020		07/21/2010	MORGAN STANLEY DEAN WITTER		7,959,360	8,000,000		1FE
55406*-AA-2	MULTIAD SVC INC 14.5% SR SUB 11/07/2014		07/31/2010	SCHEDULED PAY UP		6,974	6,974		5
628530-AL-1	MYLAN INC 07/15/2020		07/19/2010	JEFFERIES & COMPANY, INC.		1,314,063	1,250,000	17,227	4FE
629855-AP-2	NALCO CO 05/15/2017		07/27/2010	Various		2,508,125	2,375,000	36,122	3FE
63934E-AM-0	NAVISTAR INTL CORP 11/01/2021		07/29/2010	Various		3,620,100	3,445,000	66,841	3FE
62875U-AJ-4	NBC UNIVERSAL 04/01/2016		09/27/2010	J. P. MORGAN SECURITIES, INC.		9,994,500	10,000,000		2FE
62875U-AN-5	NBC UNIVERSAL 04/01/2041		09/27/2010	GOLDMAN, SACHS & CO.		4,986,050	5,000,000		2FE
S05400-29-6	NEDER WATERSCHAPSBANK 09/09/2015	F	09/01/2010	RBC DOMINION SECURITIES		2,999,880	3,000,000		1FE
64952W-AX-1	NEW YORK LIFE GLOBAL FDG 12/13/2013		07/09/2010	BANK OF AMERICA		9,994,800	10,000,000		1FE
651229-AK-2	NEWELL RUBBERMAID INC 08/15/2020		08/02/2010	BARCLAYS BANK		13,994,400	14,000,000		2FE
65504R-AG-9	NOBLE GROUP LTD 08/05/2015	F	07/30/2010	J. P. MORGAN SECURITIES, INC.		9,634,753	9,650,000		2FE
65504L-AB-3	NOBLE HOLDING INTL LTD 08/01/2015	F	07/21/2010	BARCLAYS BANK		5,000,000	5,000,000		1FE
65504L-AC-1	NOBLE HOLDING INTL LTD 08/01/2020	F	07/21/2010	BARCLAYS BANK		6,631,713	6,650,000		1FE
65504L-AD-9	NOBLE HOLDING INTL LTD 08/01/2040	F	07/21/2010	BARCLAYS BANK		4,998,600	5,000,000		1FE
66989H-AB-4	NOVARTIS CAPITAL CORP 04/24/2013		08/11/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		10,244,300	10,000,000	79,167	1FE
66989H-AC-2	NOVARTIS CAPITAL CORP 04/24/2015		08/23/2010	ROYAL BANK OF SCOTLAND PLC		10,475,300	10,000,000	128,889	1FE
629377-AX-0	NRG ENERGY INC 01/15/2017		07/15/2010	DEUTSCHE BANK SECURITIES		3,282,500	3,250,000	3,022	3FE
67059T-AB-1	NUSTAR LOGISTICS LP 09/01/2020		08/09/2010	J. P. MORGAN SECURITIES, INC.		14,621,726	14,650,000		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)
681904-AM-0	OMNICARE INC 06/01/2020		09/30/2010	BARCLAYS BANK		2,306,250	2,250,000	66,359	3FE
682134-AC-5	OMNICOM GROUP INC 08/15/2020		08/02/2010	J. P. MORGAN SECURITIES, INC.		9,965,400	10,000,000		2FE
68389X-AJ-4	ORACLE CORP 07/15/2020		07/12/2010	BANK OF AMERICA		14,966,850	15,000,000		1FE
688225-AB-7	OSHKOSH CORP 03/01/2017		07/21/2010	BANK OF AMERICA		2,095,000	2,000,000	64,854	4FE
690113-A*-6	OUTLOOK (FKA - VISTA) GROUP C 07/26/2014		06/30/2010	SCHEDULED PAY UP		5,287	5,287		5
69073T-AP-8	OWENS-BROCKWAY 05/15/2016		07/06/2010	Various		1,356,875	1,300,000	41,843	3FE
70109H-AK-1	PARKER-HANNIFIN CORP 09/15/2022		09/07/2010	BANK OF AMERICA		7,660,720	7,750,000		1FE
713291-AR-3	PEPCO HOLDINGS INC 10/01/2015		09/27/2010	ROYAL BANK OF SCOTLAND PLC		11,978,280	12,000,000		2FE
72165#-9A-6	PILOT TRAVEL CENTERS TERM B 06/30/2016		07/09/2010	BANK OF AMERICA		854,089	862,716		3FE
727610-AD-9	PLASTIPAK HOLDINGS INC 12/15/2015		09/24/2010	OPPENHEIMER & CO. INC		3,395,910	3,297,000	80,960	4FE
693476-BL-6	PNC FUNDING CORP 08/11/2020		08/04/2010	J. P. MORGAN SECURITIES, INC.		14,918,400	15,000,000		1FE
74042E-AC-8	PREFERRED TERM SECURITIES XVI 06/23/2035		09/23/2010	SCHEDULED PAY UP		61,675	61,675		6FE
74112K-AC-9	PRESTIGE AUTO RECEIVABLES TRU 08/15/2014		08/31/2010	BARCLAYS BANK		4,398,483	4,257,454	11,878	1FE
74114#-AA-2	PRESTOLITE ELECTRIC TERM LOAN 06/30/2012		07/01/2010	SCHEDULED PAY UP		8,326	8,326		5*
69368W-AA-8	PTTEP AUST INTL FIN PTY 07/19/2015	F	07/14/2010	GREENWICH CAPITAL MARKETS, INC.		5,000,000	5,000,000		2FE
74733V-AA-8	QEP RESOURCES INC 03/01/2021		08/13/2010	CHAPDELAINE COMPANY		2,017,000	2,000,000	764	3FE
749818-AB-6	RACE POINT CLO 1A A2 11/14/2013	F	08/23/2010	CITICORP SECURITIES		4,376,867	4,454,826	1,951	1FE
751028-A@-0	RALCORP HOLDINGS, SER B, DUE 12/22/2010		07/14/2010	VARIOUS		2,339			2
75281A-AL-3	RANGE RESOURCES CORP 08/01/2020		07/29/2010	Various		1,005,313	1,000,000		3FE
75405U-AB-2	RASGAS 3 2016 09/30/2016		07/01/2010	VARIOUS		19,163	19,163		1FE
762397-AS-6	RHODIA SA 09/15/2020	F	09/23/2010	OPPENHEIMER & CO. INC		1,815,750	1,800,000	344	4FE
77340R-AH-0	ROCKIES EXPRESS PIPELINE 04/15/2015		08/05/2010	BANK OF AMERICA		5,017,100	5,000,000	74,750	2FE
779382-AN-0	ROWAN COMPANIES INC 09/01/2017		08/19/2010	WELLS FARGO BROKERAGE SERVICES		4,975,200	5,000,000		2FE
78008K-BS-1	ROYAL BANK OF CANADA 12/15/2015	A	07/07/2010	RBC DOMINION SECURITIES		19,952,000	20,000,000		1FE
78355H-JP-5	RYDER SYSTEM INC 03/01/2016		08/26/2010	WELLS FARGO BROKERAGE SERVICES		9,638,999	9,650,000		2FE
786514-BS-7	SAFEWAY INC 08/15/2020		07/27/2010	MORGAN STANLEY DEAN WITTER		9,607,154	9,650,000		2FE
80007P-AC-3	SANDRIDGE ENERGY INC 06/01/2018		07/26/2010	RBC DOMINION SECURITIES		1,490,625	1,500,000	19,333	4FE
80007P-AH-2	SANDRIDGE ENERGY INC 05/15/2016		07/22/2010	WELLS FARGO		1,590,000	1,500,000	29,625	4FE
80282F-AG-2	SANTANDER DRIVE AUTO RECEIVAB 06/15/2017		07/14/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		4,034,531	4,000,000	1,062	1FE
803111-AR-4	SARA LEE CORP 09/15/2015		08/30/2010	BANK OF AMERICA		19,638,014	19,650,000		2FE
805649-AA-8	SAYARRA LTD 10/29/2021		09/17/2010	PARIBAS CAPITAL MARKETS		15,000,000	15,000,000		1FE
78401F-AC-1	SBA TELECOMMUNICATIONS 08/15/2016		07/08/2010	CITIBANK		783,750	750,000	24,667	3FE
78401F-AD-9	SBA TELECOMMUNICATIONS 08/15/2019		07/16/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		1,689,188	1,575,000	56,306	3FE
78403D-AA-8	SBA TOWER TRUST 04/15/2015		07/21/2010	BARCLAYS BANK		10,506,000	10,000,000	12,998	1FE
810186-AH-9	SCOTTS MIRACLE-GRO CO/TH 01/15/2018		07/14/2010	J. P. MORGAN SECURITIES, INC.		659,750	650,000	524	4FE
812141-AP-4	SEALY MATTRESS CO 04/15/2016		07/26/2010	J. P. MORGAN SECURITIES, INC.		2,531,250	2,250,000	70,688	3FE
990079-9B-3	SKILLED HEALTHCARE GROUP TERM 04/09/2016		07/07/2010	EXCHANGE		68,948	69,450		5FE
854616-AM-1	STANLEY BLACK & DECKER I 05/ 05/17/2012		08/30/2010	MCMAHAN SECURITIES CO LP		942,813	875,000		2FE
85628U-AA-4	STATE BANK INDIA LONDON 07/27/2015	F	07/22/2010	BANK OF AMERICA		2,492,700	2,500,000		2FE
85771P-AB-8	STATOIL ASA 08/17/2017	F	08/10/2010	J. P. MORGAN SECURITIES, INC.		19,257,926	19,300,000		1FE
865622-AE-4	SUMITOMO MITSUI BANKING 07/22/2015	F	07/14/2010	GOLDMAN, SACHS & CO.		14,980,050	15,000,000		1FE
871503-AH-1	SYMANTEC CORP 09/15/2020		09/13/2010	MORGAN STANLEY DEAN WITTER		16,934,040	17,000,000		2FE
871503-AF-5	SYMANTEC CORP 1.000000% 06/15 06/15/2013		09/16/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,595,910	1,500,000	4,000	2
87612E-AV-8	TARGET CORP 07/15/2020		08/11/2010	Various		19,289,180	19,000,000	29,063	1FE
87235M-AJ-4	TCW LEVERAGED INCOME TRUST II 12/15/2010		12/15/2009	DIRECT			289,537		6FE
878742-AR-6	TECK RESOURCES LIMITED 08/15/2017	A	08/03/2010	BANK OF AMERICA		6,996,640	7,000,000		2FE
878742-AS-4	TECK RESOURCES LIMITED 08/15/2040	A	09/08/2010	Various		4,542,220	4,500,000	14,583	2FE
878742-AT-2	TECK RESOURCES LIMITED 01/15/2021	A	09/08/2010	J. P. MORGAN SECURITIES, INC.		4,998,750	5,000,000		2FE
87938W-AL-7	TELEFONICA EMISIONES SAU 04/27/2015	F	09/01/2010	ROYAL BANK OF SCOTLAND PLC		7,243,530	7,000,000	94,986	1FE
87971M-AC-7	TELUS CORP 06/01/2011		09/16/2010	VARIOUS		204,769			2FE
88031R-AA-6	TENASKA ALABAMA 03/30/2023		08/10/2010	PIPER JAFFRAY INC.		206,815	201,770	1,476	2FE
880349-AM-7	TENNECO INC 08/15/2018		07/29/2010	DEUTSCHE BANK SECURITIES		450,000	450,000		4FE
884315-AG-7	THOMAS & BETTS CORP 11/15/2021		07/30/2010	BANK OF AMERICA		3,277,980	3,000,000	37,031	2FE
884903-BA-2	THOMSON REUTERS CORP 07/15/2013		07/30/2010	MORGAN STANLEY DEAN WITTER		5,617,050	5,000,000	15,701	1FE
88732J-AW-8	TIME WARNER CABLE INC 02/01/2020		08/12/2010	WELLS FARGO BROKERAGE SERVICES		5,262,750	5,000,000	11,111	2FE
887317-AG-0	TIME WARNER INC 01/15/2021		07/07/2010	J. P. MORGAN SECURITIES, INC.		19,952,400	20,000,000		2FE
887317-AH-8	TIME WARNER INC 07/15/2040		07/07/2010	CITIBANK		6,995,170	7,000,000		2FE
887317-AJ-4	TIME WARNER INC 07/15/2015		07/07/2010	BARCLAYS BANK		9,988,100	10,000,000		2FE
88947E-AJ-9	TOLL BROS FINANCE CORP 11/01/2019		07/20/2010	DEUTSCHE BANK SECURITIES		751,875	750,000	11,531	2FE
891145-LV-4	TORONTO-DOMINION BANK 07/29/2015	A	07/22/2010	ROYAL BANK OF SCOTLAND PLC		14,978,850	15,000,000		1FE
89469A-AA-2	TREEHOUSE FOODS INC 03/01/2018		07/13/2010	BANK OF AMERICA		4,200,000	4,000,000	115,389	3FE
87264M-AA-7	TRW AUTOMOTIVE INC 03/15/2014		07/07/2010	GOLDMAN, SACHS & CO.		1,980,000	2,000,000	45,500	3FE
90261X-GD-8	UBS AG STAMFORD CT 08/04/2020	F	07/28/2010	WARBURG DILLION READ LLC		6,136,532	6,150,000		1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
91159H-GY-0	US BANCORP 09/13/2013		09/08/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		14,730,973	14,750,000		1FE
92203P-AE-6	VANGUARD HLT HDG LLC/INC 02/01/2018		08/02/2010	Various		1,763,775	1,755,000	60,227	4FE
92203P-AF-3	VANGUARD HLT HDG LLC/INC 02/01/2018		07/23/2010	STERNE AGEE & LEACH		1,751,250	1,750,000	69,611	4FE
991197-9B-2	VETCOR PROFESSIONAL PRACTICES 02/01/2015		09/02/2010	GOLUB CAPITAL		100,000	100,000		4Z
991197-9C-0	VETCOR PROFESSIONAL PRACTICES 02/01/2015		09/02/2010	GOLUB CAPITAL		100,000	100,000		4Z
991197-9D-8	VETCOR PROFESSIONAL PRACTICES 02/01/2015		09/02/2010	GOLUB CAPITAL		100,000	100,000		4Z
92769X-AC-9	VIRGIN MEDIA SECURED FIN 01/15/2018	F	07/01/2010	BARCLAYS BANK		2,475,000	2,500,000	9,931	3FE
92849T-AJ-7	VITERRA INC 08/01/2020	A	07/30/2010	MORGAN STANLEY DEAN WITTER		14,922,150	15,000,000		3FE
928670-AB-4	VOLKSWAGEN INTL FIN NV 08/12/2020	F	08/05/2010	BANK OF AMERICA		9,910,500	10,000,000		1FE
92928B-AA-9	WAHA AEROSPACE BV 07/28/2020	F	07/21/2010	DEUTSCHE BANK A.G.		5,000,000	5,000,000		1FE
990457-9J-4	WARNER CHILCOTT COMPANY TERM 02/20/2016		09/07/2010	J. P. MORGAN SECURITIES, INC.		242,647	245,098		3FE
990457-9K-1	WC LUXCO S.A.R.L. TERM B-3 LO 02/20/2016	F	09/07/2010	J. P. MORGAN SECURITIES, INC.		747,352	754,901		3FE
94973V-AS-6	WELLPOINT INC 08/15/2020		08/09/2010	WARBURG DILLION READ LLC		11,633,108	11,650,000		2FE
95806A-AB-9	WEST CORP FED CRED UNION 11/02/2012		08/13/2010	BANK OF AMERICA		10,205,800	10,000,000	51,528	1FE
961815-A#-4	WESTWOOD ONE, INC. 15.00% SEN 07/15/2012		09/30/2010	SCHEDULED PAY UP		162,977	162,977		5
97314V-AA-6	WIND RIVER CLO, 2004-1A CLASS 12/19/2016	F	09/24/2010	GOLDMAN, SACHS & CO.		23,250,000	25,000,000	3,884	1FE
97381W-AK-0	WINDSTREAM CORP 09/01/2018		07/14/2010	MORGAN STANLEY DEAN WITTER		5,018,750	5,000,000		3FE
976656-CA-4	WISC ELEC POWER 04/01/2014		09/24/2010	ROYAL BANK OF SCOTLAND PLC		5,783,400	5,000,000	148,333	1FE
92933B-AB-0	WMG ACQUISITION CORP 06/15/2016		08/03/2010	Various		3,808,750	3,500,000	41,826	3FE
980888-AC-5	WOOLWORTHS LIMITED 09/22/2015	F	09/14/2010	CITIBANK		4,994,150	5,000,000		1FE
980888-AD-3	WOOLWORTHS LIMITED 09/22/2020	F	09/14/2010	CITIBANK		4,744,158	4,750,000		1FE
98156Y-AF-8	WORLD OMNI AUTO RECEIVABLES T 05/15/2014		08/26/2010	BARCLAYS BANK		4,013,978	3,725,000	8,476	1FE
98310W-AB-4	WYNDHAM WORLDWIDE 12/01/2016		07/12/2010	WELLS FARGO		1,693,125	1,750,000	12,708	3FE
98310W-AE-8	WYNDHAM WORLDWIDE 03/01/2020		08/04/2010	MORGAN STANLEY DEAN WITTER		1,202,250	1,145,000	38,469	3FE
983130-AQ-8	WYNN LAS VEGAS LLC/CORP 08/15/2020		07/22/2010	Various		4,278,406	4,250,000		3FE
983919-AE-1	XILINX INC 2.625000% 06/15/20 06/15/2017		08/25/2010	J. P. MORGAN SECURITIES, INC.		1,071,163	1,000,000	5,906	2FE
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						1,747,237,548	1,728,303,901	4,458,290	XXX
878091-BC-0	TEACHERS INSUR & ANNUITY 12/16/2039		08/03/2010	GOLDMAN, SACHS & CO.		5,963,200	5,000,000	47,569	1FE
4899999. Bonds - Hybrid Securities						5,963,200	5,000,000	47,569	XXX
8399997. Total - Bonds - Part 3						3,488,556,724	3,570,078,086	5,845,841	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						3,488,556,724	3,570,078,086	5,845,841	XXX
8999997. Total - Preferred Stocks - Part 3							XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX		XXX
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		09/22/2010	CITIGROUP GLOBAL MARKETS	45.000	2,826			L
806407-10-2	SCHEIN HENRY INC		09/08/2010	CONVERSION	3,052.000	143,106			L
78462F-10-3	SPDR S&P 500 ETF TRUST		08/31/2010	CITIGROUP GLOBAL MARKETS	2,975.000	322,889			L
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						468,821	XXX		XXX
9799997. Total - Common Stocks - Part 3						468,821	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						468,821	XXX		XXX
9899999. Total - Preferred and Common Stocks						468,821	XXX		XXX
9999999 - Totals						3,489,025,545	XXX	5,845,841	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)
465139-QX-4	AID-ISRAEL	F	08/11/2010	HSBC SECURITIES, INC.		12,665,360	16,775,000	12,021,636			32,060		32,060		12,053,696		611,663	611,663		08/15/2019	1
465139-SW-4	AID-ISRAEL	F	08/13/2010	UNION BANK OF SWITZERLAND		23,950,377	33,358,000	22,750,156			78,713		78,713		22,828,869		1,121,507	1,121,507		05/15/2020	1
465139-US-0	AID-ISRAEL	F	08/13/2010	FTN FINANCIAL		7,985,342	10,425,000	7,708,516			19,269		19,269		7,727,785		257,557	257,557		05/01/2019	1
465139-VE-0	AID-ISRAEL	F	08/18/2010	FTN FINANCIAL		11,010,853	19,135,000	10,323,524			38,455		38,455		10,361,979		648,874	648,874		11/01/2024	1
31315P-DZ-9	FARMER MAC		08/12/2010	SALOMON SMITH BARNEY		10,154,000	10,000,000	9,994,800			68		68		9,994,868		159,132	159,132	16,493	07/22/2015	1FE
3133XW-X9-5	FEDERAL HOME LOAN BANK		08/11/2010	SALOMON SMITH BARNEY		26,356,250	25,000,000	25,012,250			(969)		(969)		25,011,281		1,344,969	1,344,969	376,215	03/13/2015	1FE
31771K-AA-5	FICO STRIP PRINC		08/11/2010	HSBC SECURITIES, INC.		16,382,022	21,990,000	15,940,551			19,595		19,595		15,960,146		421,876	421,876		09/26/2019	1FE
31771E-AP-6	FICO STRIP PRN15		08/11/2010	HSBC SECURITIES, INC.		16,782,929	21,870,000	16,377,783			19,243		19,243		16,397,025		385,903	385,903		03/07/2019	1
31771E-AN-1	FINANCING CORP PRINCIPAL STRIP		08/11/2010	HSBC SECURITIES, INC.		19,550,450	25,000,000	18,966,145			25,138		25,138		18,991,283		559,167	559,167		12/27/2018	1
36209V-6W-9	GOVT NATL MTG ASSN #483385		09/01/2010	SCHEDULED REDEMPTION		4	4	4	4						4					05/15/2029	1
362076-7M-7	GOVT NATL MTG ASSOC I # 45900		09/01/2010	SCHEDULED REDEMPTION		386	386	375	385		1		1		386				39	06/15/2011	1
362077-VP-1	GOVT NATL MTG ASSOC I # 46522		09/01/2010	SCHEDULED REDEMPTION		124	124	127	124						124				12	04/15/2011	1
362079-3Y-9	GOVT NATL MTG ASSOC I # 48515		09/01/2010	SCHEDULED REDEMPTION		310	310	307	310						310				31	06/15/2011	1
362096-M2-2	GOVT NATL MTG ASSOC I #063377		09/01/2010	SCHEDULED REDEMPTION		474	474	531	481		(7)		(7)		474				36	04/15/2013	1
36214E-DR-3	GOVT NATL MTG ASSOC I #103712		09/01/2010	SCHEDULED REDEMPTION		6	6	6	6						6				1	10/15/2013	1
36215H-U8-8	GOVT NATL MTG ASSOC I #135707		09/01/2010	SCHEDULED REDEMPTION		201	201	250	210		(9)		(9)		201				14	02/15/2016	1
36215N-3T-9	GOVT NATL MTG ASSOC I #140410		09/01/2010	SCHEDULED REDEMPTION		36	36	39	38		(2)		(2)		36				3	03/15/2016	1
362153-NM-6	GOVT NATL MTG ASSOC I #152596		09/01/2010	SCHEDULED REDEMPTION		236	236	257	256		(20)		(20)		236				14	06/15/2016	1
362157-XA-2	GOVT NATL MTG ASSOC I #156473		09/01/2010	SCHEDULED REDEMPTION		7	7	8	8		(1)		(1)		7				1	05/15/2016	1
36216A-N9-8	GOVT NATL MTG ASSOC I #158916		09/01/2010	SCHEDULED REDEMPTION		1,152	1,152	1,197	1,177		(25)		(25)		1,152				75	09/15/2016	1
36216N-A9-4	GOVT NATL MTG ASSOC I #169332		09/01/2010	SCHEDULED REDEMPTION		29	29	30	30		(1)		(1)		29				2	10/15/2016	1
36216V-HR-9	GOVT NATL MTG ASSOC I #175840		09/01/2010	SCHEDULED REDEMPTION		35	35	42	43		(8)		(8)		35				3	01/15/2020	1
362164-R8-0	GOVT NATL MTG ASSOC I #183311		09/01/2010	SCHEDULED REDEMPTION		23	23	26	24		(1)		(1)		23				2	09/15/2016	1
362165-KQ-4	GOVT NATL MTG ASSOC I #184003		09/01/2010	SCHEDULED REDEMPTION		1,107	1,107	1,212	1,183		(76)		(76)		1,107				64	06/15/2017	1
362167-D8-8	GOVT NATL MTG ASSOC I #185627		09/01/2010	SCHEDULED REDEMPTION		72	72	75	76		(4)		(4)		72				5	03/15/2017	1
362169-JT-2	GOVT NATL MTG ASSOC I #186674		09/01/2010	SCHEDULED REDEMPTION		183	183	191	187		(4)		(4)		183				13	12/15/2016	1
362169-TR-5	GOVT NATL MTG ASSOC I #186960		09/01/2010	SCHEDULED REDEMPTION		626	626	617	619		7		7		626				29	08/15/2029	1
36217D-3Z-5	GOVT NATL MTG ASSOC I #190816		09/01/2010	SCHEDULED REDEMPTION		1,032	1,032	1,072	1,056		(24)		(24)		1,032				67	03/15/2017	1
36217G-W7-8	GOVT NATL MTG ASSOC I #193370		09/01/2010	SCHEDULED REDEMPTION		53	53	59	59		(6)		(6)		53				4	09/15/2017	1
36217J-P9-6	GOVT NATL MTG ASSOC I #194948		09/01/2010	SCHEDULED REDEMPTION		21	21	23	23		(3)		(3)		21				1	07/15/2017	1
36217W-YC-0	GOVT NATL MTG ASSOC I #206007		09/01/2010	SCHEDULED REDEMPTION		604	604	661	635		(30)		(30)		604				35	06/15/2017	1
362171-K6-6	GOVT NATL MTG ASSOC I #209217		09/01/2010	SCHEDULED REDEMPTION		1,235	1,235	1,352	1,313		(78)		(78)		1,235				72	03/15/2017	1
362171-UB-4	GOVT NATL MTG ASSOC I #209478		09/01/2010	SCHEDULED REDEMPTION		1,365	1,365	1,495	1,408		(43)		(43)		1,365				79	06/15/2017	1
362172-CW-6	GOVT NATL MTG ASSOC I #209885		09/01/2010	SCHEDULED REDEMPTION		309	309	307	307		2		2		309				19	02/15/2017	1
362172-DF-2	GOVT NATL MTG ASSOC I #209902		09/01/2010	SCHEDULED REDEMPTION		315	315	345	324		(10)		(10)		315				18	05/15/2017	1
362172-V4-7	GOVT NATL MTG ASSOC I #210435		09/01/2010	SCHEDULED REDEMPTION		8,739	8,739	9,567	9,349		(610)		(610)		8,739				523	05/15/2017	1
36218E-B5-9	GOVT NATL MTG ASSOC I #219760		09/01/2010	SCHEDULED REDEMPTION		2,115	2,115	2,315	2,215		(101)		(101)		2,115				122	05/15/2017	1
36218F-NG-9	GOVT NATL MTG ASSOC I #220991		09/01/2010	SCHEDULED REDEMPTION		214	214	248	234		(20)		(20)		214				15	12/15/2017	1
36218L-M9-3	GOVT NATL MTG ASSOC I #225484		09/01/2010	SCHEDULED REDEMPTION		243	243	282	259		(17)		(17)		243				17	11/15/2018	1
36218P-LY-0	GOVT NATL MTG ASSOC I #228143		09/01/2010	SCHEDULED REDEMPTION		67	67	68	68		(1)		(1)		67				4	08/15/2017	1
36218R-H9-6	GOVT NATL MTG ASSOC I #229856		09/01/2010	SCHEDULED REDEMPTION		34	34	36	37		(2)		(2)		34				2	09/15/2019	1
36218R-N6-5	GOVT NATL MTG ASSOC I #230013		09/01/2010	SCHEDULED REDEMPTION		437	437	482	452		(15)		(15)		437				27	07/15/2017	1
36218S-TK-6	GOVT NATL MTG ASSOC I #231054		09/01/2010	SCHEDULED REDEMPTION		30	30	33	39		(8)		(8)		30				2	11/15/2021	1
362181-AD-1	GOVT NATL MTG ASSOC I #237704		09/01/2010	SCHEDULED REDEMPTION		337	337	370	346		(10)		(10)		337				21	06/15/2020	1
36219H-R5-4	GOVT NATL MTG ASSOC I #249908		09/01/2010	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17				1	08/15/2018	1
36219Q-V9-1	GOVT NATL MTG ASSOC I #256340		09/01/2010	SCHEDULED REDEMPTION		209	209	230	215		(6)		(6)		209				13	11/15/2022	1
36219Q-XU-2	GOVT NATL MTG ASSOC I #256391		09/01/2010	SCHEDULED REDEMPTION		458	458	501	486		(28)		(28)		458				27	04/15/2023	1
36219T-CP-0	GOVT NATL MTG ASSOC I #258478		09/01/2010	SCHEDULED REDEMPTION		202	202	257	210		(8)		(8)		202				15	06/15/2018	1
36219W-ZT-0	GOVT NATL MTG ASSOC I #261854		09/01/2010	SCHEDULED REDEMPTION		321	321	335	325		(4)		(4)		321				22	02/15/2019	1
362191-PL-6	GOVT NATL MTG ASSOC I #264227		09/01/2010	SCHEDULED REDEMPTION		321	321	309	307		14		14		321				17	09/15/2023	1
362196-Y8-4	GOVT NATL MTG ASSOC I #269035		09/01/2010	SCHEDULED REDEMPTION		75	75	78	79		(4)		(4)		75				5	12/15/2018	1
362196-ZF-7	GOVT NATL MTG ASSOC I #269042		09/01/2010	SCHEDULED REDEMPTION		5	5	6	6						5					12/15/2018	1
36220J-HM-1	GOVT NATL MTG ASSOC I #279336		09/01/2010	SCHEDULED REDEMPTION		166	166	193	183		(17)		(17)		166				11	08/15/2019	1
36220J-QZ-2	GOVT NATL MTG ASSOC I #279572		09/01/2010	SCHEDULED REDEMPTION		871	871	1,077	1,081		(210)		(210)		871				56	12/15/2019	1
36220M-3L-1	GOVT NATL MTG ASSOC I #282603		09/01/2010	SCHEDULED REDEMPTION		5	5	5	5						5					01/15/2023	1
36220X-CN-3	GOVT NATL MTG ASSOC I #290877		09/01/2010	SCHEDULED REDEMPTION		48	48	46	40		8		8		48				3	07/15/2020	1
362200-BM-8	GOVT NATL MTG ASSOC I #292644		09/01/2010	SCHEDULED REDEMPTION		80	80	88	86		(6)		(6)		80				5	04/15/2021	1
362200-J3-2	GOVT NATL MTG ASSOC I #292882		09/01/2010	SCHEDULED REDEMPTION		133	133	130	129		3		3		133				9	08/15/2020	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
362204-Z6-9	GOVT NATL MTG ASSOC I #296965		09/01/2010	SCHEDULED REDEMPTION		495	495	529	526		(30)		(30)		495				25	10/15/2023	1
362208-PS-3	GOVT NATL MTG ASSOC I #300233		09/01/2010	SCHEDULED REDEMPTION		95	95	100	102		(6)		(6)		95				7	12/15/2020	1
36223A-S6-0	GOVT NATL MTG ASSOC I #302141		09/01/2010	SCHEDULED REDEMPTION		93	93	97	96		(4)		(4)		93				6	04/15/2021	1
36223S-WZ-2	GOVT NATL MTG ASSOC I #316664		09/01/2010	SCHEDULED REDEMPTION		25	25	27	29		(4)		(4)		25				1	03/15/2023	1
36223W-EJ-9	GOVT NATL MTG ASSOC I #319737		09/01/2010	SCHEDULED REDEMPTION		725	725	796	752		(27)		(27)		725				44	01/15/2022	1
36224A-RK-9	GOVT NATL MTG ASSOC I #322790		09/01/2010	SCHEDULED REDEMPTION		207	207	213	211		(4)		(4)		207				13	03/15/2022	1
36224H-NH-5	GOVT NATL MTG ASSOC I #328992		09/01/2010	SCHEDULED REDEMPTION		490	490	536	508		(18)		(18)		490				29	02/15/2023	1
36224J-BK-7	GOVT NATL MTG ASSOC I #329542		09/01/2010	SCHEDULED REDEMPTION		2,881	2,881	3,152	3,086		(206)		(206)		2,881				172	07/15/2022	1
36224J-2K-7	GOVT NATL MTG ASSOC I #330278		09/01/2010	SCHEDULED REDEMPTION		112	112	121	130		(18)		(18)		112				6	08/15/2023	1
36224K-EQ-8	GOVT NATL MTG ASSOC I #330543		09/01/2010	SCHEDULED REDEMPTION		66	66	72	70		(4)		(4)		66				4	10/15/2022	1
36224N-3N-1	GOVT NATL MTG ASSOC I #333905		09/01/2010	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12				1	08/15/2022	1
36224N-4F-7	GOVT NATL MTG ASSOC I #333922		09/01/2010	SCHEDULED REDEMPTION		65	65	71	69		(4)		(4)		65				4	09/15/2022	1
36224Q-ZK-5	GOVT NATL MTG ASSOC I #335646		09/01/2010	SCHEDULED REDEMPTION		495	495	541	532		(38)		(38)		495				29	03/15/2023	1
36224Q-ZL-3	GOVT NATL MTG ASSOC I #335647		09/01/2010	SCHEDULED REDEMPTION		102	102	112	113		(10)		(10)		102				6	03/15/2023	1
36224Q-2T-2	GOVT NATL MTG ASSOC I #335686		09/01/2010	SCHEDULED REDEMPTION		348	348	380	374		(26)		(26)		348				20	05/15/2023	1
36224S-YF-3	GOVT NATL MTG ASSOC I #337410		09/01/2010	SCHEDULED REDEMPTION		73	73	73	73						73				4	05/15/2023	1
36224V-CS-2	GOVT NATL MTG ASSOC I #339481		09/01/2010	SCHEDULED REDEMPTION		1,302	1,302	1,424	1,398		(96)		(96)		1,302				77	03/15/2023	1
36224V-7K-5	GOVT NATL MTG ASSOC I #340298		09/01/2010	SCHEDULED REDEMPTION		7	7	7	7						7					02/15/2023	1
36224W-GP-2	GOVT NATL MTG ASSOC I #340506		09/01/2010	SCHEDULED REDEMPTION		631	631	629	630		1		1		631				33	04/15/2023	1
36203C-KB-7	GOVT NATL MTG ASSOC I #345090		09/01/2010	SCHEDULED REDEMPTION		10,053	10,053	9,021	8,651		1,401		1,401		10,053				509	11/15/2023	1
36203E-AY-4	GOVT NATL MTG ASSOC I #346623		09/01/2010	SCHEDULED REDEMPTION		121	121	122	122						121				6	06/15/2023	1
36203M-L7-3	GOVT NATL MTG ASSOC I #353250		09/01/2010	SCHEDULED REDEMPTION		647	647	707	686		(39)		(39)		647				37	04/15/2023	1
36203N-3U-0	GOVT NATL MTG ASSOC I #354611		09/01/2010	SCHEDULED REDEMPTION		511	511	491	489		22		22		511				26	07/15/2023	1
36203N-5U-8	GOVT NATL MTG ASSOC I #354659		09/01/2010	SCHEDULED REDEMPTION		113	113	123	127		(14)		(14)		113				7	09/15/2023	1
36203N-6W-3	GOVT NATL MTG ASSOC I #354685		09/01/2010	SCHEDULED REDEMPTION		4,030	4,030	3,618	3,607		423		423		4,030				204	11/15/2023	1
36203P-AV-5	GOVT NATL MTG ASSOC I #354720		09/01/2010	SCHEDULED REDEMPTION		10,319	10,319	10,512	10,561		(243)		(243)		10,319				507	01/15/2024	1
36203P-BA-0	GOVT NATL MTG ASSOC I #354733		09/01/2010	SCHEDULED REDEMPTION		2,195	2,195	2,161	2,158		37		37		2,195				103	01/15/2024	1
36203P-CA-9	GOVT NATL MTG ASSOC I #354765		09/01/2010	SCHEDULED REDEMPTION		4,221	4,221	3,795	3,772		449		449		4,221				213	02/15/2024	1
36203S-TE-7	GOVT NATL MTG ASSOC I #357949		09/01/2010	SCHEDULED REDEMPTION		596	596	637	641		(45)		(45)		596				30	10/15/2023	1
36203T-P6-6	GOVT NATL MTG ASSOC I #358745		09/01/2010	SCHEDULED REDEMPTION		177	177	193	195		(18)		(18)		177				10	09/15/2023	1
36203X-G6-7	GOVT NATL MTG ASSOC I #362121		09/01/2010	SCHEDULED REDEMPTION		26,370	26,370	25,385	25,065		1,305		1,305		26,370				1,475	10/15/2023	1
36203X-JV-9	GOVT NATL MTG ASSOC I #362176		09/01/2010	SCHEDULED REDEMPTION		15,354	15,354	15,850	15,895		(542)		(542)		15,354				856	01/15/2024	1
36204C-QH-7	GOVT NATL MTG ASSOC I #365956		09/01/2010	SCHEDULED REDEMPTION		476	476	509	499		(22)		(22)		476				24	10/15/2023	1
36204D-AC-3	GOVT NATL MTG ASSOC I #366403		09/01/2010	SCHEDULED REDEMPTION		21,440	21,440	21,099	21,107		334		334		21,440				1,038	01/15/2024	1
36204D-GR-4	GOVT NATL MTG ASSOC I #366608		09/01/2010	SCHEDULED REDEMPTION		164	164	148	121		42		42		164				8	02/15/2024	1
36204G-PV-8	GOVT NATL MTG ASSOC I #369536		09/01/2010	SCHEDULED REDEMPTION		276	276	283	285		(9)		(9)		276				17	09/15/2024	1
36204H-MN-7	GOVT NATL MTG ASSOC I #370365		09/01/2010	SCHEDULED REDEMPTION		5,569	5,569	5,093	4,914		655		655		5,569				301	10/15/2023	1
36204H-6E-5	GOVT NATL MTG ASSOC I #370869		09/01/2010	SCHEDULED REDEMPTION		728	728	778	772		(44)		(44)		728				37	10/15/2023	1
36204J-DK-9	GOVT NATL MTG ASSOC I #371006		09/01/2010	SCHEDULED REDEMPTION		1,378	1,378	1,403	1,402		(24)		(24)		1,378				71	01/15/2024	1
36204J-5P-7	GOVT NATL MTG ASSOC I #371754		09/01/2010	SCHEDULED REDEMPTION		3,096	3,096	2,846	2,848		248		248		3,096				157	04/15/2024	1
36204Q-DD-9	GOVT NATL MTG ASSOC I #376400		09/01/2010	SCHEDULED REDEMPTION		4,212	4,212	4,116	4,102		110		110		4,212				199	02/15/2024	1
36204Q-MK-3	GOVT NATL MTG ASSOC I #376662		09/01/2010	SCHEDULED REDEMPTION		216	216	219	218		(2)		(2)		216				10	02/15/2024	1
36204R-B7-2	GOVT NATL MTG ASSOC I #377262		09/01/2010	SCHEDULED REDEMPTION		71	71	73	74		(2)		(2)		71				4	08/15/2026	1
36204R-RQ-3	GOVT NATL MTG ASSOC I #377695		09/01/2010	SCHEDULED REDEMPTION		458	458	460	462		(4)		(4)		458				26	02/15/2026	1
36204U-SE-2	GOVT NATL MTG ASSOC I #380417		09/01/2010	SCHEDULED REDEMPTION		4,601	4,601	4,689	4,692		(91)		(91)		4,601				232	01/15/2024	1
36204X-WC-5	GOVT NATL MTG ASSOC I #383243		09/01/2010	SCHEDULED REDEMPTION		109	109	98	100		10		10		109				5	05/15/2024	1
36205C-QY-9	GOVT NATL MTG ASSOC I #386671		09/01/2010	SCHEDULED REDEMPTION		240	240	249	254		(13)		(13)		240				16	02/15/2025	1
36205E-K3-9	GOVT NATL MTG ASSOC I #388314		09/01/2010	SCHEDULED REDEMPTION		29,366	29,366	28,906	28,886		480		480		29,366				1,408	02/15/2024	1
36205J-U3-7	GOVT NATL MTG ASSOC I #392202		09/01/2010	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23				1	05/15/2024	1
36205L-JN-1	GOVT NATL MTG ASSOC I #393669		09/01/2010	SCHEDULED REDEMPTION		74	74	76	78		(5)		(5)		74				5	01/15/2025	1
36205M-PA-0	GOVT NATL MTG ASSOC I #394717		09/01/2010	SCHEDULED REDEMPTION		7	7	7	7						7				1	03/15/2030	1
36205R-T9-8	GOVT NATL MTG ASSOC I #398476		09/01/2010	SCHEDULED REDEMPTION		3,470	3,470	3,470	3,471		(1)		(1)		3,470				169	03/15/2026	1
36205S-BB-0	GOVT NATL MTG ASSOC I #398834		09/01/2010	SCHEDULED REDEMPTION		42	42	44	44		(2)		(2)		42				3	08/15/2026	1
36205X-WP-5	GOVT NATL MTG ASSOC I #403954		09/01/2010	SCHEDULED REDEMPTION		159	159	165	169		(9)		(9)		159				10	09/15/2024	1
36205X-2N-3	GOVT NATL MTG ASSOC I #404081		09/01/2010	SCHEDULED REDEMPTION		283	283	311	303		(20)		(20)		283				17	04/15/2025	1
36206A-QK-2	GOVT NATL MTG ASSOC I #405558		09/01/2010	SCHEDULED REDEMPTION		637	637	640	643		(6)		(6)		637				32	01/15/2026	1
36206F-QA-3	GOVT NATL MTG ASSOC I #410049		09/01/2010	SCHEDULED REDEMPTION		1,815	1,815	1,988	2,055		(240)		(240)		1,815				99	07/15/2025	1
36206H-5L-8	GOVT NATL MTG ASSOC I #412251		09/01/2010	SCHEDULED REDEMPTION		6	6	6	6		(1)		(1)		6					11/15/2030	1
36206N-E3-5	GOVT NATL MTG ASSOC I #416054		09/01/2010	SCHEDULED REDEMPTION		186	186	187	187		(1)		(1)		186				10	01/15/2026	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)
36206T-KY-7	GOVT NATL MTG ASSOC I #420711		09/01/2010	SCHEDULED REDEMPTION		5	5	5	5						5					02/15/2026	1
36206U-HB-8	GOVT NATL MTG ASSOC I #421526		09/01/2010	SCHEDULED REDEMPTION		210	210	212	214		(5)		(5)		210				12	01/15/2027	1
36206V-KT-3	GOVT NATL MTG ASSOC I #422506		09/01/2010	SCHEDULED REDEMPTION		329	329	329	330						329				16	03/15/2026	1
36206V-TC-1	GOVT NATL MTG ASSOC I #422747		09/01/2010	SCHEDULED REDEMPTION		5	5	5	5						5					05/15/2026	1
36206V-VU-8	GOVT NATL MTG ASSOC I #422827		09/01/2010	SCHEDULED REDEMPTION		145	145	147	150		(5)		(5)		145				8	06/15/2026	1
36206V-YJ-0	GOVT NATL MTG ASSOC I #422913		07/01/2010	SCHEDULED REDEMPTION		6,651	6,651	6,740	6,817		(166)		(166)		6,651				310	06/15/2026	1
36206V-YY-7	GOVT NATL MTG ASSOC I #422927		09/01/2010	SCHEDULED REDEMPTION		77	77	78	79		(2)		(2)		77				5	06/15/2026	1
36206W-B2-0	GOVT NATL MTG ASSOC I #423157		09/01/2010	SCHEDULED REDEMPTION		22	22	23	24		(2)		(2)		22				1	10/15/2029	1
36206W-NP-6	GOVT NATL MTG ASSOC I #423498		09/01/2010	SCHEDULED REDEMPTION		14,087	14,087	14,087	14,090		(3)		(3)		14,087				686	02/15/2026	1
36206W-7M-1	GOVT NATL MTG ASSOC I #424000		09/01/2010	SCHEDULED REDEMPTION		454	454	455	458		(4)		(4)		454				26	09/15/2026	1
36206X-6F-5	GOVT NATL MTG ASSOC I #424870		09/01/2010	SCHEDULED REDEMPTION		152	152	149	149		4		4		152				8	11/15/2027	1
36206Y-6M-8	GOVT NATL MTG ASSOC I #425776		07/01/2010	SCHEDULED REDEMPTION		5,665	5,665	5,686	5,716		(51)		(51)		5,665				247	09/15/2026	1
36207A-K6-8	GOVT NATL MTG ASSOC I #426117		09/01/2010	SCHEDULED REDEMPTION		15	15	15	15						15				1	06/15/2026	1
36207A-LG-5	GOVT NATL MTG ASSOC I #426127		09/01/2010	SCHEDULED REDEMPTION		103	103	103	104		(1)		(1)		103				6	07/15/2026	1
36207E-AZ-7	GOVT NATL MTG ASSOC I #429424		09/01/2010	SCHEDULED REDEMPTION		312	312	314	315		(3)		(3)		312				17	04/15/2026	1
36207J-VR-1	GOVT NATL MTG ASSOC I #433624		09/01/2010	SCHEDULED REDEMPTION		746	746	714	709		37		37		746				35	02/15/2028	1
36207J-YS-6	GOVT NATL MTG ASSOC I #433721		09/01/2010	SCHEDULED REDEMPTION		3,495	3,495	3,631	3,514		(19)		(19)		3,495				189	04/15/2013	1
36207J-5P-4	GOVT NATL MTG ASSOC I #433854		09/01/2010	SCHEDULED REDEMPTION		5,038	5,038	5,234	5,063		(24)		(24)		5,038				274	06/15/2013	1
36207J-7J-6	GOVT NATL MTG ASSOC I #433897		09/01/2010	SCHEDULED REDEMPTION		1,391	1,391	1,444	1,399		(8)		(8)		1,391				75	07/15/2013	1
36207K-HU-7	GOVT NATL MTG ASSOC I #434143		09/01/2010	SCHEDULED REDEMPTION		540	540	539	539						540				24	01/15/2029	1
36207K-RX-0	GOVT NATL MTG ASSOC I #434402		09/01/2010	SCHEDULED REDEMPTION		3,459	3,459	3,457	3,457		2		2		3,459				155	06/15/2029	1
36207K-TU-4	GOVT NATL MTG ASSOC I #434463		09/01/2010	SCHEDULED REDEMPTION		12	12	12	12						12				1	07/15/2029	1
36207L-BK-3	GOVT NATL MTG ASSOC I #434842		09/01/2010	SCHEDULED REDEMPTION		17	17	17	17		(1)		(1)		17				1	08/15/2030	1
36207L-W9-5	GOVT NATL MTG ASSOC I #435472		09/01/2010	SCHEDULED REDEMPTION		247	247	253	267		(20)		(20)		247				15	07/15/2026	1
36207M-RP-3	GOVT NATL MTG ASSOC I #436194		09/01/2010	SCHEDULED REDEMPTION		529	529	529	529						529				25	02/15/2028	1
36207N-4P-6	GOVT NATL MTG ASSOC I #437430		09/01/2010	SCHEDULED REDEMPTION		98	98	96	95		2		2		98				5	11/15/2027	1
36207N-6M-1	GOVT NATL MTG ASSOC I #437476		09/01/2010	SCHEDULED REDEMPTION		11	11	11	11						11				1	03/15/2029	1
36207Q-MB-0	GOVT NATL MTG ASSOC I #438754		09/01/2010	SCHEDULED REDEMPTION		692	692	708	706		(15)		(15)		692				35	10/15/2028	1
36207U-BG-2	GOVT NATL MTG ASSOC I #442039		09/01/2010	SCHEDULED REDEMPTION		40	40	40	41						40				2	10/15/2026	1
36207V-6C-5	GOVT NATL MTG ASSOC I #443767		09/01/2010	SCHEDULED REDEMPTION		2,547	2,547	2,555	2,554		(7)		(7)		2,547				129	12/15/2027	1
36207W-XQ-2	GOVT NATL MTG ASSOC I #444487		09/01/2010	SCHEDULED REDEMPTION		221	221	216	214		6		6		221				11	10/15/2027	1
36207Y-J3-5	GOVT NATL MTG ASSOC I #445882		09/01/2010	SCHEDULED REDEMPTION		325	325	320	319		6		6		325				15	04/15/2029	1
36207Y-MM-9	GOVT NATL MTG ASSOC I #445964		09/01/2010	SCHEDULED REDEMPTION		238	238	238	238						238				10	01/15/2029	1
36207Y-ZN-3	GOVT NATL MTG ASSOC I #446349		09/01/2010	SCHEDULED REDEMPTION		374	374	382	386		(12)		(12)		374				20	09/15/2027	1
36208D-MD-4	GOVT NATL MTG ASSOC I #447756		09/01/2010	SCHEDULED REDEMPTION		28	28	28	28						28				2	07/15/2027	1
36208D-NL-5	GOVT NATL MTG ASSOC I #447795		09/01/2010	SCHEDULED REDEMPTION		2,274	2,274	2,362	2,280		(6)		(6)		2,274				123	05/15/2013	1
36208E-TY-9	GOVT NATL MTG ASSOC I #448867		09/01/2010	SCHEDULED REDEMPTION		324	324	317	317		7		7		324				16	10/15/2027	1
36208E-ZF-3	GOVT NATL MTG ASSOC I #449042		09/01/2010	SCHEDULED REDEMPTION		37	37	38	38		(1)		(1)		37				2	06/15/2028	1
36208F-J7-6	GOVT NATL MTG ASSOC I #449486		09/01/2010	SCHEDULED REDEMPTION		8,826	8,826	8,978	8,976		(150)		(150)		8,826				445	11/15/2027	1
36208F-ME-7	GOVT NATL MTG ASSOC I #449557		09/01/2010	SCHEDULED REDEMPTION		3,694	3,694	3,837	3,709		(16)		(16)		3,694				200	06/15/2013	1
36208G-H2-7	GOVT NATL MTG ASSOC I #450349		09/01/2010	SCHEDULED REDEMPTION		53,414	53,414	54,332	54,439		(1,026)		(1,026)		53,414				2,802	06/15/2028	1
36208H-LA-2	GOVT NATL MTG ASSOC I #451321		09/01/2010	SCHEDULED REDEMPTION		199	199	205	206		(7)		(7)		199				11	07/15/2027	1
36208H-LB-0	GOVT NATL MTG ASSOC I #451322		09/01/2010	SCHEDULED REDEMPTION		42	42	43	43						42				2	07/15/2027	1
36208H-R5-7	GOVT NATL MTG ASSOC I #451508		09/01/2010	SCHEDULED REDEMPTION		151	151	154	154		(3)		(3)		151				9	10/15/2027	1
36208L-AV-9	GOVT NATL MTG ASSOC I #453720		09/01/2010	SCHEDULED REDEMPTION		422	422	413	413		9		9		422				21	10/15/2027	1
36208L-LZ-8	GOVT NATL MTG ASSOC I #454044		09/01/2010	SCHEDULED REDEMPTION		32	32	33	33		(1)		(1)		32				2	04/15/2028	1
36208L-SE-8	GOVT NATL MTG ASSOC I #454217		09/01/2010	SCHEDULED REDEMPTION		222	222	218	218		4		4		222				10	10/15/2028	1
36208M-Z2-4	GOVT NATL MTG ASSOC I #455361		09/01/2010	SCHEDULED REDEMPTION		682	682	651	644		39		39		682				32	12/15/2027	1
36208N-JX-2	GOVT NATL MTG ASSOC I #455778		09/01/2010	SCHEDULED REDEMPTION		12	12	12	12						12				1	09/15/2027	1
36208P-NW-4	GOVT NATL MTG ASSOC I #456805		09/01/2010	SCHEDULED REDEMPTION		5,098	5,098	4,878	4,880		218		218		5,098				248	04/15/2028	1
36208P-S2-5	GOVT NATL MTG ASSOC I #456937		09/01/2010	SCHEDULED REDEMPTION		1,059	1,059	1,100	1,065		(6)		(6)		1,059				57	05/15/2013	1
36208P-7M-4	GOVT NATL MTG ASSOC I #457300		09/01/2010	SCHEDULED REDEMPTION		1,219	1,219	1,158	1,144		75		75		1,219				57	02/15/2028	1
36208Q-YL-4	GOVT NATL MTG ASSOC I #458015		09/01/2010	SCHEDULED REDEMPTION		17	17	17	17						17				1	02/15/2029	1
36208Q-ZR-0	GOVT NATL MTG ASSOC I #458052		09/01/2010	SCHEDULED REDEMPTION		189	189	189	189						189				8	02/15/2029	1
36208R-FN-9	GOVT NATL MTG ASSOC I #458373		09/01/2010	SCHEDULED REDEMPTION		363	363	377	371		(7)		(7)		363				20	01/15/2013	1
36208R-U8-5	GOVT NATL MTG ASSOC I #458807		09/01/2010	SCHEDULED REDEMPTION		531	531	508	508		22		22		531				25	02/15/2028	1
36208R-YY-4	GOVT NATL MTG ASSOC I #458927		09/01/2010	SCHEDULED REDEMPTION		3	3	3	3						3					09/15/2028	1
36208T-CP-3	GOVT NATL MTG ASSOC I #460078		09/01/2010	SCHEDULED REDEMPTION		3,331	3,331	3,460	3,348		(17)		(17)		3,331				181	05/15/2013	1
36208T-R3-6	GOVT NATL MTG ASSOC I #460506		09/01/2010	SCHEDULED REDEMPTION		8,367	8,367	8,362	8,362		5		5		8,367				375	01/15/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36208V-QV-0	GOVT NATL MTG ASSOC I #462268		09/01/2010	SCHEDULED REDEMPTION		18	18	18	18						18				1	11/15/2027	1
36208V-TU-9	GOVT NATL MTG ASSOC I #462363		09/01/2010	SCHEDULED REDEMPTION		1,214	1,214	1,243	1,247		(32)		(32)		1,214				63	11/15/2027	1
36208V-UH-6	GOVT NATL MTG ASSOC I #462384		09/01/2010	SCHEDULED REDEMPTION		29	29	29	28		1		1		29				1	11/15/2027	1
36208V-XZ-3	GOVT NATL MTG ASSOC I #462496		09/01/2010	SCHEDULED REDEMPTION		4	4	4	5						4					01/15/2028	1
36208X-GV-7	GOVT NATL MTG ASSOC I #463812		09/01/2010	SCHEDULED REDEMPTION		275	275	275	275						275				13	04/15/2028	1
36208X-TY-7	GOVT NATL MTG ASSOC I #464167		09/01/2010	SCHEDULED REDEMPTION		101	101	103	103		(2)		(2)		101				5	09/15/2028	1
36208Y-C6-4	GOVT NATL MTG ASSOC I #464593		09/01/2010	SCHEDULED REDEMPTION		673	673	673	673						673				29	02/15/2029	1
36208Y-SE-0	GOVT NATL MTG ASSOC I #465017		09/01/2010	SCHEDULED REDEMPTION		50	50	49	49		1		1		50				2	03/15/2029	1
36208Y-2G-3	GOVT NATL MTG ASSOC I #465275		09/01/2010	SCHEDULED REDEMPTION		147	147	145	143		4		4		147				7	04/15/2029	1
36208Y-6L-8	GOVT NATL MTG ASSOC I #465375		09/01/2010	SCHEDULED REDEMPTION		71	71	71	71						71				3	01/15/2029	1
36209A-EE-6	GOVT NATL MTG ASSOC I #465533		09/01/2010	SCHEDULED REDEMPTION		219	219	223	223		(4)		(4)		219				10	06/15/2028	1
36209B-C9-7	GOVT NATL MTG ASSOC I #466396		09/01/2010	SCHEDULED REDEMPTION		2,627	2,627	2,583	2,584		43		43		2,627				127	10/15/2028	1
36209C-RS-7	GOVT NATL MTG ASSOC I #467697		09/01/2010	SCHEDULED REDEMPTION		20	20	20	21		(1)		(1)		20				1	03/15/2028	1
36209C-5K-8	GOVT NATL MTG ASSOC I #468050		09/01/2010	SCHEDULED REDEMPTION		976	976	927	911		64		64		976				46	07/15/2028	1
36209C-6T-8	GOVT NATL MTG ASSOC I #468082		09/01/2010	SCHEDULED REDEMPTION		292	292	287	287		5		5		292				14	07/15/2028	1
36209D-B8-6	GOVT NATL MTG ASSOC I #468163		09/01/2010	SCHEDULED REDEMPTION		810	810	820	819		(10)		(10)		810				41	08/15/2028	1
36209E-WG-3	GOVT NATL MTG ASSOC I #469647		09/01/2010	SCHEDULED REDEMPTION		3,208	3,208	3,154	3,151		57		57		3,208				156	10/15/2028	1
36209E-6U-1	GOVT NATL MTG ASSOC I #469883		09/01/2010	SCHEDULED REDEMPTION		17	17	17	17						17				1	01/15/2029	1
36209F-A2-5	GOVT NATL MTG ASSOC I #469925		09/01/2010	SCHEDULED REDEMPTION		126	126	129	130		(4)		(4)		126				7	01/15/2029	1
36209F-CV-9	GOVT NATL MTG ASSOC I #469984		09/01/2010	SCHEDULED REDEMPTION		2,850	2,850	2,761	2,791		60		60		2,850				115	02/15/2029	1
36209F-DS-5	GOVT NATL MTG ASSOC I #470013		09/01/2010	SCHEDULED REDEMPTION		138	138	141	145		(7)		(7)		138				7	02/15/2029	1
36209F-E8-8	GOVT NATL MTG ASSOC I #470059		09/01/2010	SCHEDULED REDEMPTION		5	5	5	5						5					02/15/2029	1
36209F-LS-6	GOVT NATL MTG ASSOC I #470237		09/01/2010	SCHEDULED REDEMPTION		14	14	14	14						14				1	04/15/2029	1
36209F-L3-1	GOVT NATL MTG ASSOC I #470246		09/01/2010	SCHEDULED REDEMPTION		9	9	9	10		(1)		(1)		9				1	04/15/2029	1
36209F-N4-7	GOVT NATL MTG ASSOC I #470311		09/01/2010	SCHEDULED REDEMPTION		214	214	211	210		4		4		214				10	05/15/2029	1
36209F-VJ-5	GOVT NATL MTG ASSOC I #470517		09/01/2010	SCHEDULED REDEMPTION		72	72	73	74		(3)		(3)		72				4	06/15/2029	1
36209F-ZX-0	GOVT NATL MTG ASSOC I #470658		09/01/2010	SCHEDULED REDEMPTION		9	9	10	10						9				1	07/15/2029	1
36209J-MC-2	GOVT NATL MTG ASSOC I #472955		09/01/2010	SCHEDULED REDEMPTION		150	150	154	157		(7)		(7)		150				8	11/15/2029	1
36209K-Y5-1	GOVT NATL MTG ASSOC I #474232		09/01/2010	SCHEDULED REDEMPTION		8,022	8,022	8,320	8,049		(27)		(27)		8,022				438	04/15/2013	1
36209L-3H-7	GOVT NATL MTG ASSOC I #475200		09/01/2010	SCHEDULED REDEMPTION		397	397	406	406		(9)		(9)		397				20	07/15/2028	1
36209M-EK-6	GOVT NATL MTG ASSOC I #475438		09/01/2010	SCHEDULED REDEMPTION		242	242	251	243		(2)		(2)		242				13	06/15/2013	1
36209M-JF-2	GOVT NATL MTG ASSOC I #475562		09/01/2010	SCHEDULED REDEMPTION		729	729	698	698		31		31		729				34	09/15/2028	1
36209M-K3-7	GOVT NATL MTG ASSOC I #475614		09/01/2010	SCHEDULED REDEMPTION		88	88	87	87		2		2		88				4	10/15/2028	1
36209M-3X-0	GOVT NATL MTG ASSOC I #476114		09/01/2010	SCHEDULED REDEMPTION		329	329	323	324		5		5		329				16	07/15/2028	1
36209M-4L-5	GOVT NATL MTG ASSOC I #476127		09/01/2010	SCHEDULED REDEMPTION		1,151	1,151	1,178	1,173		(22)		(22)		1,151				58	12/15/2028	1
36209N-DX-7	GOVT NATL MTG ASSOC I #476318		09/01/2010	SCHEDULED REDEMPTION		273	273	280	280		(7)		(7)		273				14	05/15/2028	1
36209N-3W-0	GOVT NATL MTG ASSOC I #477013		09/01/2010	SCHEDULED REDEMPTION		252	252	260	265		(13)		(13)		252				14	10/15/2029	1
36209P-MJ-3	GOVT NATL MTG ASSOC I #477461		09/01/2010	SCHEDULED REDEMPTION		148	148	151	151		(3)		(3)		148				7	09/15/2028	1
36209Q-3F-0	GOVT NATL MTG ASSOC I #478798		09/01/2010	SCHEDULED REDEMPTION		8	8	8	8						8					10/15/2029	1
36209R-XR-9	GOVT NATL MTG ASSOC I #479588		09/01/2010	SCHEDULED REDEMPTION		7	7	7	8		(1)		(1)		7				1	09/15/2030	1
36209W-HW-5	GOVT NATL MTG ASSOC I #483645		09/01/2010	SCHEDULED REDEMPTION		2,971	2,971	2,921	2,922		49		49		2,971				144	10/15/2028	1
36209W-H7-0	GOVT NATL MTG ASSOC I #483654		09/01/2010	SCHEDULED REDEMPTION		456	456	448	449		7		7		456				21	10/15/2028	1
36209X-YS-3	GOVT NATL MTG ASSOC I #485021		09/01/2010	SCHEDULED REDEMPTION		79	79	78	78		1		1		79				4	10/15/2028	1
36209X-2C-3	GOVT NATL MTG ASSOC I #485071		09/01/2010	SCHEDULED REDEMPTION		142	142	139	140		2		2		142				7	11/15/2028	1
36210A-L5-4	GOVT NATL MTG ASSOC I #486448		09/01/2010	SCHEDULED REDEMPTION		702	702	714	715		(13)		(13)		702				35	08/15/2028	1
36210A-RV-1	GOVT NATL MTG ASSOC I #486600		09/01/2010	SCHEDULED REDEMPTION		49	49	50	51		(2)		(2)		49				3	10/15/2028	1
36210A-SJ-7	GOVT NATL MTG ASSOC I #486621		09/01/2010	SCHEDULED REDEMPTION		1,802	1,802	1,772	1,771		31		31		1,802				88	10/15/2028	1
36210A-XN-2	GOVT NATL MTG ASSOC I #486785		09/01/2010	SCHEDULED REDEMPTION		137	137	140	140		(3)		(3)		137				7	12/15/2028	1
36210B-BW-4	GOVT NATL MTG ASSOC I #487053		09/01/2010	SCHEDULED REDEMPTION		61	61	63	67		(6)		(6)		61				3	03/15/2029	1
36210B-QZ-1	GOVT NATL MTG ASSOC I #487472		09/01/2010	SCHEDULED REDEMPTION		44	44	41	42		2		2		44				2	04/15/2029	1
36210B-TT-2	GOVT NATL MTG ASSOC I #487562		09/01/2010	SCHEDULED REDEMPTION		705	705	717	720		(14)		(14)		705				33	07/15/2029	1
36210E-EC-9	GOVT NATL MTG ASSOC I #489831		09/01/2010	SCHEDULED REDEMPTION		36	36	38	40		(4)		(4)		36				2	07/15/2029	1
36210E-SB-6	GOVT NATL MTG ASSOC I #490214		09/01/2010	SCHEDULED REDEMPTION		75	75	74	73		1		1		75				3	07/15/2029	1
36210F-EQ-5	GOVT NATL MTG ASSOC I #490743		09/01/2010	SCHEDULED REDEMPTION		297	297	304	303		(6)		(6)		297				15	12/15/2028	1
36210F-FH-4	GOVT NATL MTG ASSOC I #490768		09/01/2010	SCHEDULED REDEMPTION		258	258	254	254		4		4		258				12	10/15/2028	1
36210F-RG-3	GOVT NATL MTG ASSOC I #491087		09/01/2010	SCHEDULED REDEMPTION		992	992	961	971		21		21		992				44	01/15/2029	1
36210F-ZG-4	GOVT NATL MTG ASSOC I #491343		09/01/2010	SCHEDULED REDEMPTION		61	61	63	64		(3)		(3)		61				3	03/15/2029	1
36210F-6Q-4	GOVT NATL MTG ASSOC I #491479		09/01/2010	SCHEDULED REDEMPTION		1,212	1,212	1,196	1,187		25		25		1,212				59	06/15/2029	1
36210J-J8-2	GOVT NATL MTG ASSOC I #493587		09/01/2010	SCHEDULED REDEMPTION		90	90	88	88		2		2		90				4	10/15/2028	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36210J-WB-0	GOVT NATL MTG ASSOC I #493942		09/01/2010	SCHEDULED REDEMPTION		785	785	761	764		21		21		785				34	05/15/2029	1
36210J-XJ-2	GOVT NATL MTG ASSOC I #493981		09/01/2010	SCHEDULED REDEMPTION		4	4	4	5						4					06/15/2029	1
36210J-2P-2	GOVT NATL MTG ASSOC I #494082		09/01/2010	SCHEDULED REDEMPTION		55	55	56	57		(2)		(2)		55				3	08/15/2029	1
36210K-AC-9	GOVT NATL MTG ASSOC I #494203		09/01/2010	SCHEDULED REDEMPTION		964	964	951	955		9		9		964				46	03/15/2029	1
36210K-KQ-7	GOVT NATL MTG ASSOC I #494503		09/01/2010	SCHEDULED REDEMPTION		542	542	535	532		10		10		542				25	04/15/2029	1
36210K-WR-2	GOVT NATL MTG ASSOC I #494856		09/01/2010	SCHEDULED REDEMPTION		161	161	159	158		3		3		161				8	07/15/2029	1
36210L-MR-1	GOVT NATL MTG ASSOC I #495468		09/01/2010	SCHEDULED REDEMPTION		19	19	20	21		(2)		(2)		19				1	01/15/2030	1
36210L-TZ-6	GOVT NATL MTG ASSOC I #495668		09/01/2010	SCHEDULED REDEMPTION		25	25	25	26		(1)		(1)		25				1	08/15/2029	1
36210M-6E-6	GOVT NATL MTG ASSOC I #496869		09/01/2010	SCHEDULED REDEMPTION		71	71	70	69		2		2		71				3	04/15/2029	1
36210N-NR-6	GOVT NATL MTG ASSOC I #497300		09/01/2010	SCHEDULED REDEMPTION		148	148	151	151		(3)		(3)		148				7	12/15/2028	1
36210P-N3-4	GOVT NATL MTG ASSOC I #498210		09/01/2010	SCHEDULED REDEMPTION		16,370	16,370	15,859	15,842		529		529		16,370				736	05/15/2031	1
36210R-M2-3	GOVT NATL MTG ASSOC I #499977		09/01/2010	SCHEDULED REDEMPTION		3	3	3	3						3					09/15/2029	1
36210S-C5-5	GOVT NATL MTG ASSOC I #500592		09/01/2010	SCHEDULED REDEMPTION		1,978	1,978	1,911	1,931		47		47		1,978				93	02/15/2029	1
36210T-EV-4	GOVT NATL MTG ASSOC I #501548		09/01/2010	SCHEDULED REDEMPTION		199	199	196	195		4		4		199				9	03/15/2029	1
36210T-SE-7	GOVT NATL MTG ASSOC I #501917		09/01/2010	SCHEDULED REDEMPTION		2,014	2,014	2,061	2,081		(66)		(66)		2,014				106	05/15/2029	1
36210U-N5-8	GOVT NATL MTG ASSOC I #502712		09/01/2010	SCHEDULED REDEMPTION		97	97	95	95		1		1		97				5	06/15/2029	1
36210U-W4-1	GOVT NATL MTG ASSOC I #502967		09/01/2010	SCHEDULED REDEMPTION		396	396	399	399		(2)		(2)		396				20	03/15/2029	1
36210V-EH-0	GOVT NATL MTG ASSOC I #503336		09/01/2010	SCHEDULED REDEMPTION		48	48	50	52		(3)		(3)		48				2	01/15/2030	1
36210V-GA-3	GOVT NATL MTG ASSOC I #503393		09/01/2010	SCHEDULED REDEMPTION		3,624	3,624	3,500	3,493		131		131		3,624				175	03/15/2029	1
36210V-MQ-1	GOVT NATL MTG ASSOC I #503567		09/01/2010	SCHEDULED REDEMPTION		6	6	6	6						6					03/15/2029	1
36210V-WJ-6	GOVT NATL MTG ASSOC I #503849		09/01/2010	SCHEDULED REDEMPTION		90	90	89	88		2		2		90				4	04/15/2029	1
36210W-FX-2	GOVT NATL MTG ASSOC I #504282		09/01/2010	SCHEDULED REDEMPTION		134	134	132	132		2		2		134				6	04/15/2029	1
36210W-KC-2	GOVT NATL MTG ASSOC I #504391		09/01/2010	SCHEDULED REDEMPTION		7	7	7	8		(1)		(1)		7					06/15/2029	1
36210W-NT-2	GOVT NATL MTG ASSOC I #504502		09/01/2010	SCHEDULED REDEMPTION		19	19	19	20		(1)		(1)		19				1	08/15/2029	1
36210X-VB-0	GOVT NATL MTG ASSOC I #505610		09/01/2010	SCHEDULED REDEMPTION		67	67	69	70		(3)		(3)		67				3	04/15/2029	1
36210X-2N-6	GOVT NATL MTG ASSOC I #505781		09/01/2010	SCHEDULED REDEMPTION		180	180	183	184		(5)		(5)		180				10	08/15/2029	1
36210X-5M-5	GOVT NATL MTG ASSOC I #505852		09/01/2010	SCHEDULED REDEMPTION		206	206	210	214		(8)		(8)		206				11	09/15/2029	1
36210Y-UV-5	GOVT NATL MTG ASSOC I #506496		09/01/2010	SCHEDULED REDEMPTION		5,821	5,821	5,744	5,719		102		102		5,821				284	04/15/2029	1
36210Y-YH-2	GOVT NATL MTG ASSOC I #506612		09/01/2010	SCHEDULED REDEMPTION		3,182	3,182	3,073	3,071		112		112		3,182				149	03/15/2029	1
36210Y-YP-4	GOVT NATL MTG ASSOC I #506618		09/01/2010	SCHEDULED REDEMPTION		11	11	11	11						11				1	03/15/2029	1
36210Y-2E-4	GOVT NATL MTG ASSOC I #506673		09/01/2010	SCHEDULED REDEMPTION		14	14	14	15		(1)		(1)		14				1	04/15/2029	1
36211A-N8-5	GOVT NATL MTG ASSOC I #507215		09/01/2010	SCHEDULED REDEMPTION		1,985	1,985	1,982	1,980		5		5		1,985				93	04/15/2029	1
36211A-4P-8	GOVT NATL MTG ASSOC I #507630		09/01/2010	SCHEDULED REDEMPTION		113	113	109	110		3		3		113				4	06/15/2029	1
36211B-YB-4	GOVT NATL MTG ASSOC I #508406		09/01/2010	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26				1	12/15/2030	1
36211B-ZM-9	GOVT NATL MTG ASSOC I #508448		09/01/2010	SCHEDULED REDEMPTION		235	235	232	231		4		4		235				11	02/15/2031	1
36211D-DV-9	GOVT NATL MTG ASSOC I #509616		09/01/2010	SCHEDULED REDEMPTION		122	122	130	137		(15)		(15)		122				6	07/15/2029	1
36211D-UK-4	GOVT NATL MTG ASSOC I #510086		09/01/2010	SCHEDULED REDEMPTION		42	42	41	41		1		1		42				2	07/15/2029	1
36211E-EP-9	GOVT NATL MTG ASSOC I #510542		09/01/2010	SCHEDULED REDEMPTION		37	37	38	38		(1)		(1)		37				2	10/15/2029	1
36211E-E7-9	GOVT NATL MTG ASSOC I #510558		09/01/2010	SCHEDULED REDEMPTION		209	209	213	218		(9)		(9)		209				11	10/15/2029	1
36211E-LK-2	GOVT NATL MTG ASSOC I #510730		09/01/2010	SCHEDULED REDEMPTION		79	79	78	77		2		2		79				4	11/15/2029	1
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		09/01/2010	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18				1	06/15/2029	1
36211F-PN-9	GOVT NATL MTG ASSOC I #511729		09/01/2010	SCHEDULED REDEMPTION		34	34	36	36		(3)		(3)		34				2	10/15/2030	1
36211G-C5-0	GOVT NATL MTG ASSOC I #512292		09/01/2010	SCHEDULED REDEMPTION		52	52	53	55		(3)		(3)		52				3	01/15/2030	1
36211G-UU-5	GOVT NATL MTG ASSOC I #512795		09/01/2010	SCHEDULED REDEMPTION		8	8	9	9						8				1	06/15/2029	1
36211G-3H-4	GOVT NATL MTG ASSOC I #513000		09/01/2010	SCHEDULED REDEMPTION		16	16	17	16		(1)		(1)		16				1	07/15/2029	1
36211H-G6-2	GOVT NATL MTG ASSOC I #513321		09/01/2010	SCHEDULED REDEMPTION		41	41	42	42		(2)		(2)		41				2	08/15/2029	1
36211H-U4-1	GOVT NATL MTG ASSOC I #513703		09/01/2010	SCHEDULED REDEMPTION		4	4	4	4						4					06/15/2029	1
36211H-U6-6	GOVT NATL MTG ASSOC I #513705		09/01/2010	SCHEDULED REDEMPTION		7	7	7	8		(1)		(1)		7					07/15/2029	1
36211H-VR-9	GOVT NATL MTG ASSOC I #513724		09/01/2010	SCHEDULED REDEMPTION		14	14	15	16		(1)		(1)		14				1	07/15/2029	1
36211H-XQ-9	GOVT NATL MTG ASSOC I #513787		09/01/2010	SCHEDULED REDEMPTION		28	28	29	31		(2)		(2)		28				2	07/15/2029	1
36211J-PM-3	GOVT NATL MTG ASSOC I #514428		09/01/2010	SCHEDULED REDEMPTION		51	51	53	55		(3)		(3)		51				3	08/15/2029	1
36211M-ZQ-6	GOVT NATL MTG ASSOC I #517451		09/01/2010	SCHEDULED REDEMPTION		5	5	5	5		(1)		(1)		5					12/15/2029	1
36211N-5L-8	GOVT NATL MTG ASSOC I #518451		09/01/2010	SCHEDULED REDEMPTION		4	4	4	4						4					09/15/2029	1
36211P-BN-2	GOVT NATL MTG ASSOC I #518545		09/01/2010	SCHEDULED REDEMPTION		89	89	91	93		(4)		(4)		89				5	10/15/2029	1
36211Q-GQ-8	GOVT NATL MTG ASSOC I #519607		09/01/2010	SCHEDULED REDEMPTION		55	55	59	57		(2)		(2)		55				3	08/15/2030	1
36211Q-YE-5	GOVT NATL MTG ASSOC I #520109		09/01/2010	SCHEDULED REDEMPTION		9	9	9	9		(1)		(1)		9				1	04/15/2030	1
36211R-FN-4	GOVT NATL MTG ASSOC I #520473		09/01/2010	SCHEDULED REDEMPTION		63	63	68	69		(6)		(6)		63				4	01/15/2030	1
36211R-H4-4	GOVT NATL MTG ASSOC I #520551		09/01/2010	SCHEDULED REDEMPTION		13	13	13	13						13				1	02/15/2030	1
36211R-Q7-7	GOVT NATL MTG ASSOC I #520778		09/01/2010	SCHEDULED REDEMPTION		21	21	22	23		(2)		(2)		21				1	07/15/2030	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)
36211S-RY-5	GOVT NATL MTG ASSOC I #521703		09/01/2010	SCHEDULED REDEMPTION		2,628	2,628	2,782	2,750		(122)		(122)		2,628				138	12/15/2029	1
36211T-SX-4	GOVT NATL MTG ASSOC I #522634		09/01/2010	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17				1	01/15/2030	1
36211T-4V-4	GOVT NATL MTG ASSOC I #522936		09/01/2010	SCHEDULED REDEMPTION		208	208	220	217		(10)		(10)		208				10	12/15/2030	1
36211U-HC-9	GOVT NATL MTG ASSOC I #523227		09/01/2010	SCHEDULED REDEMPTION		8,663	8,663	9,305	9,181		(518)		(518)		8,663				487	10/15/2030	1
36211U-XU-1	GOVT NATL MTG ASSOC I #523691		09/01/2010	SCHEDULED REDEMPTION		78	78	80	80		(2)		(2)		78				4	12/15/2029	1
36211U-5G-3	GOVT NATL MTG ASSOC I #523847		09/01/2010	SCHEDULED REDEMPTION		294	294	311	312		(18)		(18)		294				15	03/15/2030	1
36211W-V2-1	GOVT NATL MTG ASSOC I #525433		09/01/2010	SCHEDULED REDEMPTION		1,588	1,588	1,624	1,618		(30)		(30)		1,588				97	02/15/2030	1
36212A-4M-4	GOVT NATL MTG ASSOC I #528328		09/01/2010	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13				1	02/15/2030	1
36212B-HG-1	GOVT NATL MTG ASSOC I #528631		09/01/2010	SCHEDULED REDEMPTION		8	8	8	8						8				1	02/15/2030	1
36212B-KW-2	GOVT NATL MTG ASSOC I #528709		09/01/2010	SCHEDULED REDEMPTION		2,042	2,042	2,089	2,084		(42)		(42)		2,042				107	04/15/2030	1
36212B-LJ-0	GOVT NATL MTG ASSOC I #528729		09/01/2010	SCHEDULED REDEMPTION		3	3	3	3						3					04/15/2030	1
36212D-KK-4	GOVT NATL MTG ASSOC I #530498		09/01/2010	SCHEDULED REDEMPTION		12	12	12	12		(1)		(1)		12				1	09/15/2030	1
36212D-L9-8	GOVT NATL MTG ASSOC I #530552		09/01/2010	SCHEDULED REDEMPTION		13	13	13	13						13				1	01/15/2031	1
36212E-H5-9	GOVT NATL MTG ASSOC I #531352		09/01/2010	SCHEDULED REDEMPTION		102	102	106	109		(6)		(6)		102				6	09/15/2030	1
36212J-5T-9	GOVT NATL MTG ASSOC I #535558		09/01/2010	SCHEDULED REDEMPTION		50	50	53	54		(4)		(4)		50				3	12/15/2030	1
36212K-L7-6	GOVT NATL MTG ASSOC I #535950		09/01/2010	SCHEDULED REDEMPTION		84	84	89	91		(7)		(7)		84				4	11/15/2030	1
36212L-AJ-0	GOVT NATL MTG ASSOC I #536509		09/01/2010	SCHEDULED REDEMPTION		13	13	13	13						13				1	02/15/2031	1
36212L-7F-2	GOVT NATL MTG ASSOC I #537394		09/01/2010	SCHEDULED REDEMPTION		1	1	1	1						1					01/15/2031	1
36212Q-HT-0	GOVT NATL MTG ASSOC I #540342		09/01/2010	SCHEDULED REDEMPTION		3	3	4	4						3					04/15/2031	1
36212Q-YQ-7	GOVT NATL MTG ASSOC I #540819		09/01/2010	SCHEDULED REDEMPTION		62	62	64	67		(4)		(4)		62				3	10/15/2030	1
36212S-KZ-8	GOVT NATL MTG ASSOC I #542212		09/01/2010	SCHEDULED REDEMPTION		21	21	22	22		(2)		(2)		21				1	12/15/2030	1
36212U-AC-5	GOVT NATL MTG ASSOC I #543703		09/01/2010	SCHEDULED REDEMPTION		6	6	6	6						6					11/15/2030	1
36212U-ZM-6	GOVT NATL MTG ASSOC I #544448		09/01/2010	SCHEDULED REDEMPTION		66	66	68	69		(3)		(3)		66				4	04/15/2031	1
36212Y-ZR-7	GOVT NATL MTG ASSOC I #548052		09/01/2010	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13				1	02/15/2031	1
36213A-H9-8	GOVT NATL MTG ASSOC I #548456		09/01/2010	SCHEDULED REDEMPTION		80	80	82	83		(3)		(3)		80				4	02/15/2031	1
36213B-DS-8	GOVT NATL MTG ASSOC I #549213		09/01/2010	SCHEDULED REDEMPTION		5	5	6	6						5					03/15/2031	1
36213E-AE-6	GOVT NATL MTG ASSOC I #551805		09/01/2010	SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25				1	05/15/2032	1
36213F-XE-8	GOVT NATL MTG ASSOC I #553377		09/01/2010	SCHEDULED REDEMPTION		8,378	8,378	8,639	8,783		(405)		(405)		8,378				336	07/15/2033	1
36213H-GU-7	GOVT NATL MTG ASSOC I #554711		09/01/2010	SCHEDULED REDEMPTION		20	20	21	23		(2)		(2)		20				1	03/15/2031	1
36213H-6A-2	GOVT NATL MTG ASSOC I #555365		09/01/2010	SCHEDULED REDEMPTION		16	16	15	15						16				1	06/15/2031	1
36213J-3S-2	GOVT NATL MTG ASSOC I #556209		09/01/2010	SCHEDULED REDEMPTION		19	19	19	19						19				1	06/15/2031	1
36213K-E7-3	GOVT NATL MTG ASSOC I #556458		09/01/2010	SCHEDULED REDEMPTION		116	116	120	126		(10)		(10)		116				6	03/15/2031	1
36213U-JF-8	GOVT NATL MTG ASSOC I #564662		09/01/2010	SCHEDULED REDEMPTION		3	3	3	3						3					06/15/2031	1
36201G-4T-9	GOVT NATL MTG ASSOC I #583234		09/01/2010	SCHEDULED REDEMPTION		711	711	731	725		(14)		(14)		711				30	04/15/2032	1
36201K-D6-0	GOVT NATL MTG ASSOC I #585225		09/01/2010	SCHEDULED REDEMPTION		1,259	1,259	1,303	1,338		(80)		(80)		1,259				64	05/15/2032	1
36201V-3G-5	GOVT NATL MTG ASSOC I #594899		09/01/2010	SCHEDULED REDEMPTION		14	14	14	15		(1)		(1)		14				1	09/15/2032	1
36200C-5U-5	GOVT NATL MTG ASSOC I #597659		09/01/2010	SCHEDULED REDEMPTION		56,560	56,560	58,796	59,561		(3,001)		(3,001)		56,560				2,755	08/15/2036	1
36200G-CU-8	GOVT NATL MTG ASSOC I #600483		09/01/2010	SCHEDULED REDEMPTION		853	853	886	893		(41)		(41)		853				40	01/15/2036	1
36201X-RM-2	GOVT NATL MTG ASSOC I #606292		09/01/2010	SCHEDULED REDEMPTION		1,138	1,138	1,168	1,163		(25)		(25)		1,138				53	05/15/2036	1
36291A-R5-0	GOVT NATL MTG ASSOC I #622508		09/01/2010	SCHEDULED REDEMPTION		67	67	69	68		(2)		(2)		67				3	10/15/2033	1
36291Q-4V-3	GOVT NATL MTG ASSOC I #635436		09/01/2010	SCHEDULED REDEMPTION		43	43	44	44		(1)		(1)		43				2	12/15/2035	1
36291S-2K-5	GOVT NATL MTG ASSOC I #637178		09/01/2010	SCHEDULED REDEMPTION		2,649	2,649	2,723	2,716		(67)		(67)		2,649				129	06/15/2035	1
36292H-FE-8	GOVT NATL MTG ASSOC I #649165		09/01/2010	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22				1	01/15/2036	1
36292K-6T-8	GOVT NATL MTG ASSOC I #651682		09/01/2010	SCHEDULED REDEMPTION		57	57	59	58		(1)		(1)		57				3	01/15/2036	1
36292L-BY-9	GOVT NATL MTG ASSOC I #651755		09/01/2010	SCHEDULED REDEMPTION		7,005	7,005	7,188	7,206		(201)		(201)		7,005				304	03/15/2036	1
36292L-DV-3	GOVT NATL MTG ASSOC I #651816		09/01/2010	SCHEDULED REDEMPTION		14	14	15	15						14				1	05/15/2036	1
36294N-ZY-7	GOVT NATL MTG ASSOC I #655159		09/01/2010	SCHEDULED REDEMPTION		41,276	41,276	42,908	46,559		(5,283)		(5,283)		41,276				1,793	06/15/2036	1
36294P-PF-4	GOVT NATL MTG ASSOC I #655722		09/01/2010	SCHEDULED REDEMPTION		1,511	1,511	1,487	1,494		17		17		1,511				55	04/15/2038	1
36294P-5V-1	GOVT NATL MTG ASSOC I #656160		09/01/2010	SCHEDULED REDEMPTION		69,992	69,992	72,758	72,521		(2,530)		(2,530)		69,992				3,040	07/15/2036	1
36294Q-6F-3	GOVT NATL MTG ASSOC I #657070		09/01/2010	SCHEDULED REDEMPTION		127	127	131	130		(3)		(3)		127				6	08/15/2036	1
36294S-D3-8	GOVT NATL MTG ASSOC I #658122		09/01/2010	SCHEDULED REDEMPTION		3,771	3,771	3,869	3,884		(113)		(113)		3,771				184	10/15/2036	1
36294V-6F-2	GOVT NATL MTG ASSOC I #661570		09/01/2010	SCHEDULED REDEMPTION		2,713	2,713	2,788	2,776		(64)		(64)		2,713				128	12/15/2036	1
36295A-B7-9	GOVT NATL MTG ASSOC I #664362		09/01/2010	SCHEDULED REDEMPTION		174,593	174,593	181,495	181,309		(6,715)		(6,715)		174,593				8,484	09/15/2037	1
36295M-ZW-2	GOVT NATL MTG ASSOC I #674957		09/01/2010	SCHEDULED REDEMPTION		697	697	725	731		(34)		(34)		697				30	11/15/2037	1
36295N-GR-2	GOVT NATL MTG ASSOC I #675308		09/01/2010	SCHEDULED REDEMPTION		18,060	18,060	17,783	17,821		240		240		18,060				655	04/15/2038	1
36295N-JV-0	GOVT NATL MTG ASSOC I #675376		09/01/2010	SCHEDULED REDEMPTION		26,342	26,342	25,938	25,965		378		378		26,342				970	05/01/2038	1
36295Q-B7-4	GOVT NATL MTG ASSOC I #676962		09/01/2010	SCHEDULED REDEMPTION		789	789	777	777		12		12		789				29	05/15/2038	1
36295S-W9-3	GOVT NATL MTG ASSOC I #679372		09/01/2010	SCHEDULED REDEMPTION		160,079	160,079	162,680	162,066		(1,987)		(1,987)		160,079				6,456	04/01/2038	1
36295U-3V-1	GOVT NATL MTG ASSOC I #681312		09/01/2010	SCHEDULED REDEMPTION		347,576	347,576	342,240	343,483		4,093		4,093		347,576				11,593	05/01/2038	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36295X-A5-4	GOVT NATL MTG ASSOC I #683228		09/01/2010	SCHEDULED REDEMPTION		302,239	302,239	307,150	307,170		(4,931)		(4,931)		302,239				11,765	04/15/2038	1
36295Y-DA-8	GOVT NATL MTG ASSOC I #684197		09/01/2010	SCHEDULED REDEMPTION		1,198	1,198	1,180	1,185		13		13		1,198				43	05/15/2038	1
36295Y-J3-8	GOVT NATL MTG ASSOC I #684382		09/01/2010	SCHEDULED REDEMPTION		1,263	1,263	1,244	1,250		13		13		1,263				46	04/15/2038	1
36296B-XN-7	GOVT NATL MTG ASSOC I #686585		09/01/2010	SCHEDULED REDEMPTION		56,866	56,866	55,993	56,202		664		664		56,866				2,130	05/01/2038	1
36296B-5G-3	GOVT NATL MTG ASSOC I #686747		09/01/2010	SCHEDULED REDEMPTION		762	762	751	752		10		10		762				28	05/15/2038	1
36296C-NA-4	GOVT NATL MTG ASSOC I #687185		09/01/2010	SCHEDULED REDEMPTION		10,652	10,652	10,489	10,484		168		168		10,652				392	04/15/2038	1
36297F-ZF-2	GOVT NATL MTG ASSOC I #710942		09/01/2010	SCHEDULED REDEMPTION		783,320	783,320	816,856	816,060		(32,740)		(32,740)		783,320				26,012	10/15/2024	1
3620A9-QH-7	GOVT NATL MTG ASSOC I #723256		09/01/2010	SCHEDULED REDEMPTION		506,915	506,915	518,717	518,491		(11,576)		(11,576)		506,915				14,636	09/15/2024	1
36225A-M7-2	GOVT NATL MTG ASSOC I #780382		09/01/2010	SCHEDULED REDEMPTION		33,672	33,672	32,552	32,787		885		885		33,672				2,104	08/15/2020	1
36225A-M8-0	GOVT NATL MTG ASSOC I #780383		09/01/2010	SCHEDULED REDEMPTION		14,110	14,110	13,619	13,638		472		472		14,110				936	08/15/2020	1
36225A-VL-1	GOVT NATL MTG ASSOC I #780619		09/01/2010	SCHEDULED REDEMPTION		9,971	9,971	10,090	10,011		(40)		(40)		9,971				504	08/15/2012	1
36225A-XC-9	GOVT NATL MTG ASSOC I #780675		09/01/2010	SCHEDULED REDEMPTION		121	121	124	125		(5)		(5)		121				6	09/15/2024	1
36225A-3H-1	GOVT NATL MTG ASSOC I #780800		09/01/2010	SCHEDULED REDEMPTION		10,161	10,161	10,555	10,201		(40)		(40)		10,161				551	04/15/2013	1
36225B-CN-6	GOVT NATL MTG ASSOC I #780977		09/01/2010	SCHEDULED REDEMPTION		950	950	969	988		(39)		(39)		950				51	12/15/2028	1
36225B-C3-0	GOVT NATL MTG ASSOC I #780990		09/01/2010	SCHEDULED REDEMPTION		127	127	131	136		(9)		(9)		127				7	12/15/2028	1
36225B-DT-2	GOVT NATL MTG ASSOC I #781014		09/01/2010	SCHEDULED REDEMPTION		3,985	3,985	3,860	3,894		91		91		3,985				173	04/15/2029	1
36225B-EG-9	GOVT NATL MTG ASSOC I #781035		09/01/2010	SCHEDULED REDEMPTION		725	725	715	708		17		17		725				34	05/15/2029	1
36202A-B9-7	GOVT NATL MTG ASSOC II # 64		09/01/2010	SCHEDULED REDEMPTION		1	1	1	1						1					01/20/2014	1
36202A-M4-6	GOVT NATL MTG ASSOC II # 379		09/01/2010	SCHEDULED REDEMPTION		26	26	27	27						26				2	08/20/2015	1
36202A-PY-7	GOVT NATL MTG ASSOC II # 439		09/01/2010	SCHEDULED REDEMPTION		55	55	56	56		(1)		(1)		55				4	11/20/2015	1
36202A-Q6-7	GOVT NATL MTG ASSOC II # 477		09/01/2010	SCHEDULED REDEMPTION		122	122	124	123		(2)		(2)		122				9	01/20/2016	1
36202A-RR-0	GOVT NATL MTG ASSOC II # 496		09/01/2010	SCHEDULED REDEMPTION		6,061	6,061	6,197	6,135		(74)		(74)		6,061				474	02/20/2016	1
36202A-SA-6	GOVT NATL MTG ASSOC II # 513		09/01/2010	SCHEDULED REDEMPTION		112	112	113	113		(1)		(1)		112				8	03/20/2016	1
36202A-SB-4	GOVT NATL MTG ASSOC II # 514		09/01/2010	SCHEDULED REDEMPTION		1,911	1,911	1,959	1,911						1,911				146	03/20/2016	1
36202A-VS-3	GOVT NATL MTG ASSOC II # 625		09/01/2010	SCHEDULED REDEMPTION		32	32	30	30		2		2		32				2	09/20/2016	1
36202A-XW-2	GOVT NATL MTG ASSOC II # 693		09/01/2010	SCHEDULED REDEMPTION		6	6	5	5						6					01/20/2017	1
36202A-XX-0	GOVT NATL MTG ASSOC II # 694		09/01/2010	SCHEDULED REDEMPTION		52	52	49	49		3		3		52				3	01/20/2017	1
36202A-Y3-5	GOVT NATL MTG ASSOC II # 730		09/01/2010	SCHEDULED REDEMPTION		13	13	11	11		1		1		13				1	03/20/2017	1
36202A-Y4-3	GOVT NATL MTG ASSOC II # 731		09/01/2010	SCHEDULED REDEMPTION		97	97	90	91		6		6		97				6	03/20/2017	1
36202A-ZM-2	GOVT NATL MTG ASSOC II # 748		09/01/2010	SCHEDULED REDEMPTION		552	552	513	520		32		32		552				36	04/20/2017	1
36202A-Z5-9	GOVT NATL MTG ASSOC II # 764		09/01/2010	SCHEDULED REDEMPTION		455	455	410	405		50		50		455				28	05/20/2017	1
36202A-2P-1	GOVT NATL MTG ASSOC II # 782		09/01/2010	SCHEDULED REDEMPTION		163	163	152	155		9		9		163				11	06/20/2017	1
36202A-3G-0	GOVT NATL MTG ASSOC II # 799		09/01/2010	SCHEDULED REDEMPTION		30	30	28	28		2		2		30				2	07/20/2017	1
36202A-3Z-8	GOVT NATL MTG ASSOC II # 816		09/01/2010	SCHEDULED REDEMPTION		150	150	140	141		9		9		150				10	08/20/2017	1
36202A-4U-8	GOVT NATL MTG ASSOC II # 835		09/01/2010	SCHEDULED REDEMPTION		727	727	677	693		34		34		727				47	09/20/2017	1
36202A-5N-3	GOVT NATL MTG ASSOC II # 853		09/01/2010	SCHEDULED REDEMPTION		86	86	80	82		4		4		86				6	10/20/2017	1
36202A-6F-9	GOVT NATL MTG ASSOC II # 870		09/01/2010	SCHEDULED REDEMPTION		231	231	215	216		15		15		231				15	11/20/2017	1
36202A-6Y-8	GOVT NATL MTG ASSOC II # 887		09/01/2010	SCHEDULED REDEMPTION		877	877	819	854		23		23		877				57	12/20/2017	1
36202B-AF-2	GOVT NATL MTG ASSOC II # 906		09/01/2010	SCHEDULED REDEMPTION		171	171	160	162		9		9		171				11	01/20/2018	1
36202A-WC-7	GOVT NATL MTG ASSOC II #000643		09/01/2010	SCHEDULED REDEMPTION		14	14	16	16		(1)		(1)		14				1	10/20/2016	1
36202B-A4-7	GOVT NATL MTG ASSOC II #000927		09/01/2010	SCHEDULED REDEMPTION		40	40	46	46		(6)		(6)		40				3	02/20/2018	1
36202B-JN-6	GOVT NATL MTG ASSOC II #001169		09/01/2010	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15				1	04/20/2019	1
36202B-XZ-3	GOVT NATL MTG ASSOC II #001596		09/01/2010	SCHEDULED REDEMPTION		110	110	113	113		(3)		(3)		110				7	04/20/2021	1
36202B-Z9-9	GOVT NATL MTG ASSOC II #001668		09/01/2010	SCHEDULED REDEMPTION		118	118	121	121		(3)		(3)		118				8	08/20/2021	1
36202C-A6-0	GOVT NATL MTG ASSOC II #001829		09/01/2010	SCHEDULED REDEMPTION		39	39	43	43		(4)		(4)		39				2	05/20/2022	1
36215X-5T-5	GOVT NATL MTG ASSOC II #148558		09/01/2010	SCHEDULED REDEMPTION		808	808	809	808						808				61	01/20/2016	1
36216G-TY-4	GOVT NATL MTG ASSOC II #164467		09/01/2010	SCHEDULED REDEMPTION		116	116	107	109		8		8		116				8	09/20/2016	1
63252F-AA-7	NATIONAL ARCHIVES CORP		09/01/2010	SCHEDULED REDEMPTION		250,388	250,388	279,708	263,618		(13,230)		(13,230)		250,388				21,283	09/01/2019	1FE
74046B-AA-4	PREMIER AIRCRAFT LEASING		08/06/2010	SCHEDULED REDEMPTION		68,744	68,744	68,744							68,744				956	02/06/2022	1FE
74046B-AB-2	PREMIER AIRCRAFT LEASING		07/10/2010	SCHEDULED REDEMPTION		366,909	366,909	366,909							366,909				2,567	04/10/2022	1Z
76116F-AC-1	RESOLUTION TR		08/10/2010	FTN FINANCIAL		42,796,000	100,000,000	37,034,280			731,342		731,342		37,765,622		5,030,378	5,030,378		04/15/2030	1
76116E-CH-1	RESOLUTION TR CORP		09/27/2010	UNION BANK OF SWITZERLAND		2,791,838	3,280,000	567,702	1,862,477		102,959		102,959		1,965,436		826,401	826,401		10/15/2017	1
76116E-CK-4	RESOLUTION TR CORP		09/23/2010	UNION BANK OF SWITZERLAND		20,302,250	25,000,000	4,027,500	13,243,060		717,085		717,085		13,960,145		6,342,105	6,342,105		10/15/2018	1
76116E-GF-1	RESOLUTION TR CORP		08/11/2010	UNION BANK OF SWITZERLAND		10,342,778	18,299,000	8,953,326			173,439		173,439		9,126,764		1,216,014	1,216,014		01/15/2025	1
76116E-GK-0	RESOLUTION TR CORP		08/11/2010	UNION BANK OF SWITZERLAND		4,395,025	8,601,000	3,751,515			74,341		74,341		3,825,855		569,170	569,170		01/15/2027	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
76116F-AD-9	RESOLUTION TR CORP		09/23/2010	BARCLAYS BANK		18,489,250	25,000,000	4,280,000	11,587,547		633,366		633,366		12,220,912		6,268,338	6,268,338		07/15/2020	1
76116F-AA-5	RFCO STRIP PRINC		08/16/2010	HSBC SECURITIES, INC.		19,091,438	25,000,000	18,310,035			29,970		29,970		18,340,005		751,432	751,432		10/15/2019	1
779382-AM-2	ROWAN COMPANIES INC		07/15/2010	SCHEDULED REDEMPTION		1,041,775	1,041,775	1,041,775	1,041,775						1,041,775				21,110	07/15/2021	1Z
797224-AA-0	SAN CLEMENTE LEASING LLC		08/27/2010	SCHEDULED REDEMPTION		344,233	344,233	344,233	344,233						344,233				9,256	08/27/2021	1Z
465139-BM-4	STATE OF ISRAEL GOVT LOAN TR		08/11/2010	CANTOR FITZGERALD		17,098,882	21,991,000	16,542,730			22,005		22,005		16,564,735		534,147	534,147		03/15/2019	1
465139-FU-2	STATE OF ISRAEL GOVT LOAN TR		09/23/2010	UNION BANK OF SWITZERLAND		16,980,840	18,000,000	3,511,480	11,876,346		735,935		735,935		12,612,281		4,368,559	4,368,559		02/15/2015	1
880591-CS-9	TENN VALLEY AUTHORITY		08/10/2010	MORGAN STANLEY DEAN WITTER		17,987,250	15,000,000	16,457,400			(10,441)		(10,441)		16,446,959		1,540,291	1,540,291	759,500	04/01/2036	1
89609G-AA-0	TRICAHUE LEASING LLC		08/19/2010	SCHEDULED REDEMPTION		260,166	260,166	260,166	260,166						260,166				6,253	11/19/2021	1Z
912810-PZ-5	TSY INFL IX N/B		08/10/2010	Various		114,044,314	100,000,000	101,340,316	102,404,555	(1,087,000)	(32,990)		(1,119,990)		101,284,566		12,759,749	12,759,749	2,684,011	01/15/2029	1
912810-QF-8	TSY INFL IX N/B		08/10/2010	GOLDMAN, SACHS & CO.		27,033,111	25,000,000	24,416,803			6,315		6,315		24,423,118		2,609,993	2,609,993	262,121	02/15/2040	1
912828-KM-1	TSY INFL IX N/B		08/16/2010	Various		189,273,346	175,000,000	178,200,131	180,182,918	(2,026,500)	(204,817)		(2,231,317)		177,951,601		11,321,745	11,321,745	1,845,959	04/15/2014	1
912828-LA-6	TSY INFL IX N/B		08/12/2010	Various		193,409,876	175,000,000	177,808,858	179,228,404	(1,452,750)	(118,060)		(1,570,810)		177,657,593		15,752,283	15,752,283	3,525,905	07/15/2019	1
899768-AF-2	TUNISIA A.I.D. 8.97% GOVT GTD NTS		09/01/2010	SCHEDULED REDEMPTION		223,827	223,827	240,167	223,827						223,827				20,077	09/01/2019	1
899768-AE-5	TUNISIA A.I.D. 9.29% GOVT GTD NTS		09/01/2010	SCHEDULED REDEMPTION		150,000	150,000	162,563	158,464		(8,464)		(8,464)		150,000				13,935	09/01/2020	1
912828-MW-7	US TREASURY N/B		08/13/2010	MORGAN STANLEY DEAN WITTER		26,317,299	25,000,000	24,873,130			9,019		9,019		24,882,149		1,435,150	1,435,150	235,656	03/31/2015	1
0399999. Bonds - U.S. Governments						870,992,586	949,525,508	765,090,438	505,834,271	(4,566,250)	3,017,932		(1,548,318)		794,156,184		76,836,402	76,836,402	9,920,350	XXX	XXX
219868-BL-9	CORP ANDINA DE FOMENTO		07/07/2010	CITIBANK		5,393,750	5,000,000	5,092,500	5,091,094		(5,737)		(5,737)		5,085,357		308,393	308,393	287,500	01/12/2017	1FE
219868-BN-5	CORP ANDINA DE FOMENTO		07/27/2010	JEFFERIES & COMPANY, INC.		3,676,800	3,000,000	3,549,840	3,539,881		(25,743)		(25,743)		3,514,138		162,662	162,662	159,792	06/04/2019	1FE
302154-AW-9	EXPORT-IMPORT BK KOREA	F	08/19/2010	Various		2,698,250	2,500,000	2,480,725			228		228		2,480,953		217,297	217,297	19,575	06/29/2020	1FE
105756-BH-2	FED REPUBLIC OF BRAZIL		07/15/2010	SCHEDULED REDEMPTION		361,111	361,111	414,406	216,354		(46,659)		(46,659)		361,111				22,222	01/15/2018	2FE
105756-BK-5	FED REPUBLIC OF BRAZIL		09/14/2010	GOLDMAN, SACHS & CO.		3,862,500	3,000,000	3,472,500			(1,926)		(1,926)		3,470,574		391,926	391,926	140,719	01/20/2037	2FE
053017-39-8	IDBI BANK LTD/DIFC DUBAI	F	09/22/2010	HSBC SECURITIES, INC.		3,064,800	3,000,000	2,998,290			40		40		2,998,330		66,470	66,470	20,583	02/05/2016	2FE
471065-AB-8	JAPAN FINANCE CORP		08/17/2010	WARBURG DILLION READ LLC		5,135,150	5,000,000	4,998,000	4,998,101		415		415		4,998,516		136,634	136,634	84,115	11/05/2012	1FE
500630-BL-1	KOREA DEVELOPMENT BANK		09/16/2010	MATURED		7,000,000	7,000,000	6,722,906	6,900,803		99,197		99,197		7,000,000				323,750	09/16/2010	1FE
500630-BM-9	KOREA DEVELOPMENT BANK		07/19/2010	Various		9,684,750	10,000,000	8,906,851	9,240,571		139,342		139,342		9,379,913		304,837	304,837	39,555	11/22/2012	1FE
500630-BR-8	KOREA DEVELOPMENT BANK		09/15/2010	STANDARD CHARTERED BANK		3,180,000	3,000,000	2,991,720			826		826		2,992,546		187,454	187,454	80,208	08/10/2015	1FE
55276V-AA-0	MUBADALA DEVELOPMENT CO		07/20/2010	Various		5,403,750	5,000,000	4,969,225	4,972,723		3,133		3,133		4,975,856		427,894	427,894	204,844	05/06/2014	1FE
716743-AB-5	PETRONAS CAPITAL LTD		08/24/2010	STANDARD CHARTERED BANK		4,138,500	3,000,000	3,715,200	3,656,835		(24,947)		(24,947)		3,631,887		506,613	506,613	180,469	05/22/2022	1FE
731011-AR-3	REPUBLIC OF POLAND		08/31/2010	Various		14,097,500	12,500,000	12,772,550	12,767,308		(15,372)		(15,372)		12,751,936		1,345,564	1,345,564	835,833	07/15/2019	1FE
836205-AN-4	REPUBLIC OF SOUTH AFRICA		07/08/2010	Various		7,831,250	7,500,000	7,452,900			1,217		1,217		7,454,117		377,133	377,133	140,556	03/09/2020	2FE
X74344-DM-5	RUSSIA 5 03/31/30		09/30/2010	Various		6,790,900	5,967,500	6,503,334	6,421,787		(90,182)		(90,182)		6,331,605		459,295	459,295	433,954	03/31/2030	2FE
78307A-DB-6	RUSSIA FOREIGN BOND	F	08/31/2010	HSBC SECURITIES, INC.		5,106,250	5,000,000	4,968,150			855		855		4,969,005		137,245	137,245	86,111	04/29/2020	2FE
Y9374Q-AB-0	SOCIALIST REP OF VIETNAM		08/25/2010	CRT CAPITAL GROUP		5,153,125	6,000,000	5,002,500	5,110,710		48,704		48,704		5,159,414		(6,289)	(6,289)	231,778	03/12/2028	4FE
74727P-AG-6	STATE OF QATAR		07/14/2010	Various		11,512,500	10,000,000	10,601,250	10,583,797		(26,772)		(26,772)		10,557,026		955,474	955,474	509,444	04/09/2019	1FE
74727P-AK-7	STATE OF QATAR		09/27/2010	CITIBANK		5,493,750	5,000,000	4,987,900	4,987,992		693		693		4,988,686		505,064	505,064	223,125	01/20/2020	1FE
896292-AG-4	TRINIDAD & TOBAGO		08/18/2010	FAHNESTOCK & CO., INC.		5,350,000	5,000,000	4,918,940	4,924,899		1,624		1,624		4,926,524		423,476	423,476	225,208	05/17/2027	2FE
910860-AV-0	UNITED MEXICAN STATES		09/14/2010	Various		7,822,500	7,000,000	6,840,680			747		747		6,841,427		981,073	981,073	274,267	01/11/2040	2FE
1099999. Bonds - All Other Governments						122,757,136	113,828,611	114,360,366	83,412,856		59,683		59,683		114,868,921		7,888,216	7,888,216	4,523,607	XXX	XXX
00037C-AZ-3	ABAG FIN AUTH CA POWAY RHF HSG 2000B		08/04/2010	FIRST MIAMI SECURITIES		5,665,535	5,615,000	5,013,580	4,957,652		34,661		34,661		4,992,313		673,222	673,222	317,060	11/15/2021	1FE
20772G-4Z-8	CONNECTICUT ST G O BABS 2009 B		07/02/2010	DEUTSCHE BANK SECURITIES		5,479,250	5,000,000	5,000,000	5,000,000						5,000,000		479,250	479,250	152,532	12/01/2029	1FE
1799999. Bonds - U.S. States, Territories and Possessions						11,144,785	10,615,000	10,013,580	9,957,652		34,661		34,661		9,992,313		1,152,472	1,152,472	469,593	XXX	XXX
158249-HX-3	CHAMPAIGN CNTY IL SD 004 BABS 10B		09/20/2010	PRAGER MCCARTHY & SEALY		1,038,520	1,000,000	1,000,000							1,000,000		38,520	38,520	37,625	06/01/2036	1FE
167505-KH-8	CHICAGO IL BRD OF ED G O DED BABS 09 E		09/22/2010	GOLDMAN, SACHS & CO.		1,526,355	1,500,000	1,500,000	1,500,000						1,500,000		26,355	26,355	92,837	12/01/2039	1FE
213185-BP-5	COOK CNTY IL G O BABS SER 2009 B		09/21/2010	LOOP CAPITAL MARKETS		3,179,820	3,000,000	3,000,000	3,000,000						3,000,000		179,820	179,820	162,483	11/15/2031	1FE
21614L-AS-6	COOK CNTY IL HSD 201 J STERLING MORTON O		09/30/2010	PRAGER MCCARTHY & SEALY		151,858	170,000	103,644	129,883		5,526		5,526		135,409		16,448	16,448		12/01/2014	1
290090-GA-1	ELMWOOD PARK NJ G O PENSION 03		07/27/2010	VINING SPARKS		1,123,575	1,055,000	1,009,371	1,022,491		1,162		1,162		1,023,653		99,922	99,922	44,772	03/15/2018	1FE
365856-FU-2	GARFIELD NJ G O PENSION 2003		07/27/2010	VINING SPARKS		933,675	885,000	847,343	857,902		573		573		858,475		75,200	75,200	37,170	03/15/2018	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
434110-QN-5	HOBOKEN NJ PENSION 2003 CAP		08/26/2010	PRAGER MCCARTHY & SEALY		117,155	500,000	112,165	146,305		5,488		5,488		151,793		(34,638)	(34,638)		04/01/2032	2FE
650366-7X-9	NEWARK NJ G O PENSION 03 CAP		08/13/2010	PRAGER MCCARTHY & SEALY		1,487,495	4,395,000	975,734	1,487,494		59,787		59,787		1,547,281		(59,786)	(59,786)		04/01/2027	1FE
650366-7Y-7	NEWARK NJ G O PENSION 03 CAP		08/11/2010	Various		1,169,825	3,845,000	799,722	1,219,962		48,618		48,618		1,268,579		(98,754)	(98,754)		04/01/2028	1FE
650366-7Z-4	NEWARK NJ G O PENSION 03 CAP		09/23/2010	PRAGER MCCARTHY & SEALY		1,499,222	4,935,000	961,437	1,467,608		70,065		70,065		1,537,674		(38,452)	(38,452)		04/01/2029	1FE
217039-CW-4	COOS CNTY OR G O TAXABLE 2003 B		08/17/2010	VINING SPARKS		3,823,375	3,650,000	3,506,409	3,559,319		8,543		8,543		3,567,862		255,513	255,513	113,705	06/01/2017	1FE
686053-AP-4	OREGON SCH BRD PENSION OBLIG 02A		07/28/2010	Various		8,676,522	11,000,000	5,688,320	7,678,440		243,320		243,320		7,921,760		754,762	754,762		06/30/2016	1FE
686053-AS-8	OREGON SCH BRD PENSION OBLIG 02A		09/15/2010	PRAGER MCCARTHY & SEALY		68,700	100,000	37,212	56,933		2,482		2,482		59,415		9,285	9,285		06/30/2019	1FE
686053-CD-9	OREGON SCH BRD PENSION OBLIG 03A		07/15/2010	PRAGER MCCARTHY & SEALY		2,217,842	2,500,000	1,618,300	1,990,711		56,520		56,520		2,047,231		170,611	170,611		06/30/2014	1FE
686053-CH-0	OREGON SCH BRD PENSION OBLIG 03A		09/30/2010	Various		8,498,449	12,130,000	5,648,496	7,416,606		256,085		256,085		7,672,691		825,758	825,758		06/30/2018	1FE
686053-CK-3	OREGON SCH BRD PENSION OBLIG 03A		09/17/2010	PRAGER MCCARTHY & SEALY		96,435	150,000	65,214	85,826		3,374		3,374		89,200		7,235	7,235		06/30/2020	1FE
686053-CL-1	OREGON SCH BRD PENSION OBLIG 03A		09/23/2010	PRAGER MCCARTHY & SEALY		135,220	225,000	82,616	114,022		4,807		4,807		118,829		16,391	16,391		06/30/2021	1FE
686053-CM-9	OREGON SCH BRD PENSION OBLIG 03A		08/30/2010	Various		31,736,881	61,875,000	20,359,348	29,408,219		1,030,590		1,030,590		30,438,809		1,298,071	1,298,071		06/30/2022	1FE
686053-CN-7	OREGON SCH BRD PENSION OBLIG 03A		09/30/2010	PRAGER MCCARTHY & SEALY		7,830,600	15,000,000	4,312,200	6,519,198		313,658		313,658		6,832,855		997,745	997,745		06/30/2023	1FE
736679-KZ-3	PORTLAND OR G O PENSION 99C CAP		08/05/2010	Various		19,472,827	39,640,000	13,309,923	18,192,459		653,040		653,040		18,845,499		627,328	627,328		06/01/2023	1FE
736679-LC-3	PORTLAND OR G O PENSION 99C CAP		08/12/2010	JEFFERIES & COMPANY, INC.		5,992,551	14,590,000	4,072,507	5,581,031		208,921		208,921		5,789,952		202,599	202,599		06/01/2026	1FE
295173-LH-9	ERIE CNTY PA G O TAXABLE 2005 C		09/01/2010	CALLED @ 100.00		80,000	80,000	79,875	79,910		13		13		79,923		77	77	4,200	09/01/2017	1FE
755553-TT-1	READING PA G O 2006 TXBL		08/11/2010	PRAGER MCCARTHY & SEALY		4,881,554	4,840,000	4,840,000	4,840,000						4,840,000		41,554	41,554	199,166	11/15/2026	1FE
755553-TY-0	READING PA G O 2006 TXBL		09/17/2010	PRAGER MCCARTHY & SEALY		1,383,661	1,395,000	1,395,000	1,395,000						1,395,000		(11,339)	(11,339)	54,880	11/15/2031	1FE
235218-K8-6	DALLAS TX G O 2005 CAP TXBL		07/07/2010	PRAGER MCCARTHY & SEALY		8,087,800	10,000,000	5,793,800	7,379,742		196,892		196,892		7,576,634		511,166	511,166		02/15/2016	1FE
235218-K9-4	DALLAS TX G O 2005 CAP TXBL		08/20/2010	DAVIDSON, D.A., & CO.		4,045,450	5,000,000	2,727,800	3,489,361		116,454		116,454		3,605,815		439,635	439,635		02/15/2017	1FE
235218-L2-8	DALLAS TX G O 2005 CAP TXBL		08/20/2010	DAVIDSON, D.A., & CO.		5,401,270	7,000,000	3,598,700	4,618,776		156,269		156,269		4,775,045		626,225	626,225		02/15/2018	1FE
235218-L3-6	DALLAS TX G O 2005 CAP TXBL		07/07/2010	PRAGER MCCARTHY & SEALY		6,673,600	10,000,000	4,824,900	6,219,064		174,184		174,184		6,393,248		280,352	280,352		02/15/2019	1FE
235218-L4-4	DALLAS TX G O 2005 CAP TXBL		08/20/2010	DAVIDSON, D.A., & CO.		4,050,926	5,895,000	2,692,070	3,473,257		120,015		120,015		3,593,272		457,654	457,654		02/15/2020	1FE
235218-L5-1	DALLAS TX G O 2005 CAP TXBL		08/11/2010	Various		5,242,390	11,225,000	3,815,153	4,963,273		166,495		166,495		5,129,768		112,622	112,622		02/15/2025	1FE
235218-L6-9	DALLAS TX G O 2005 CAP TXBL		08/19/2010	MORGAN KEEGAN & COMPANY, INC.		4,903,327	11,050,000	3,558,321	4,629,165		164,543		164,543		4,793,709		109,618	109,618		02/15/2026	1FE
235218-L7-7	DALLAS TX G O 2005 CAP TXBL		08/19/2010	Various		6,383,326	15,210,000	4,640,571	6,037,119		214,566		214,566		6,251,685		131,641	131,641		02/15/2027	1FE
235218-L8-5	DALLAS TX G O 2005 CAP TXBL		08/25/2010	PRAGER MCCARTHY & SEALY		82,024	200,000	57,814	75,213		2,720		2,720		77,933		4,091	4,091		02/15/2028	1FE
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						151,992,229	264,040,000	107,033,963	138,634,288		4,284,711		4,284,711		143,918,999		8,073,230	8,073,230	746,837	XXX	XXX
313401-NB-3	FED HOME LOAN MTG CORP #170095		09/01/2010	SCHEDULED REDEMPTION		39	39	39	39		1		1		39				3	05/01/2014	1
31344L-EK-5	FED HOME LOAN MTG CORP #281938		09/01/2010	SCHEDULED REDEMPTION		93	93	104	96		(3)		(3)		93				7	11/01/2016	1
313446-F2-7	FED HOME LOAN MTG CORP #296485		09/01/2010	SCHEDULED REDEMPTION		92	92	103	94		(2)		(2)		92				6	07/01/2017	1
313401-U2-5	FED HOME LOAN MTG CORP #360088		09/01/2010	SCHEDULED REDEMPTION		17	17	17	16		1		1		17				1	01/01/2020	1
313401-Y8-8	FED HOME LOAN MTG CORP #360101		09/01/2010	SCHEDULED REDEMPTION		78	78	77	74		5		5		78				5	04/01/2020	1
31353G-PF-3	FED HOME LOAN MTG CORP #884022		09/01/2010	SCHEDULED REDEMPTION		7,540	7,540	8,085	7,958		(419)		(419)		7,540				622	06/01/2019	1
31335H-2K-8	FED HOME LOAN MTG CORP #C90778		09/01/2010	SCHEDULED REDEMPTION		57,099	57,099	60,632			(3,533)		(3,533)		57,099				214	08/01/2023	1
3128E2-7C-4	FED HOME LOAN MTG CORP #D96291		09/01/2010	SCHEDULED REDEMPTION		19,235	19,235	20,419			(1,184)		(1,184)		19,235				72	08/01/2023	1
312910-HS-4	FED HOME LOAN MTG CORP 1289 PZ		09/01/2010	SCHEDULED REDEMPTION		133,873	133,873	121,275	126,268		7,606		7,606		133,873				7,252	06/15/2022	1
312910-PH-9	FED HOME LOAN MTG CORP 1302 PZ		09/01/2010	SCHEDULED REDEMPTION		132,844	132,844	123,562	127,801		5,043		5,043		132,844				7,597	06/15/2022	1
312911-4L-1	FED HOME LOAN MTG CORP 1376 Z		09/01/2010	SCHEDULED REDEMPTION		47,900	47,900	43,370	45,216		2,683		2,683		47,900				2,589	09/15/2022	1
31335T5-CW-1	FED HOME LOAN MTG CORP 1725 Z		09/01/2010	SCHEDULED REDEMPTION		44,580	44,580	38,646	40,754		3,826		3,826		44,580				2,226	04/15/2024	1
31335T5-LA-9	FED HOME LOAN MTG CORP 1730 Z		09/01/2010	SCHEDULED REDEMPTION		180,086	180,086	141,194	164,748		15,338		15,338		180,086				9,170	05/15/2024	1
31295V-7C-8	FED HOME LOAN MTG CORP GOLD #A00891		09/01/2010	SCHEDULED REDEMPTION		64	64	67	68		(4)		(4)		64				4	04/01/2020	1
31295W-NQ-7	FED HOME LOAN MTG CORP GOLD #A01299		09/01/2010	SCHEDULED REDEMPTION		145	145	153	152		(7)		(7)		145				9	04/01/2021	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)
31296K-P6-4	FED HOME LOAN MTG CORP GOLD #A11345		09/01/2010	SCHEDULED REDEMPTION		334	334	343	341		(7)		(7)		334				14	07/01/2033	1
31296L-6B-2	FED HOME LOAN MTG CORP GOLD #A12666		09/01/2010	SCHEDULED REDEMPTION		6,224	6,224	6,390	6,357		(133)		(133)		6,224				280	06/01/2033	1
31296N-SQ-1	FED HOME LOAN MTG CORP GOLD #A14127		09/01/2010	SCHEDULED REDEMPTION		93	93	96	95		(1)		(1)		93				4	10/01/2033	1
31296N-T9-8	FED HOME LOAN MTG CORP GOLD #A14176		09/01/2010	SCHEDULED REDEMPTION		2,683	2,683	2,741	2,724		(41)		(41)		2,683				120	10/01/2033	1
31296N-UA-3	FED HOME LOAN MTG CORP GOLD #A14177		09/01/2010	SCHEDULED REDEMPTION		2,013	2,013	2,057	2,050		(37)		(37)		2,013				87	10/01/2033	1
31296P-VB-5	FED HOME LOAN MTG CORP GOLD #A15110		09/01/2010	SCHEDULED REDEMPTION		245,041	245,041	253,656	251,359		(6,318)		(6,318)		245,041				10,706	10/01/2033	1
31296Q-YK-0	FED HOME LOAN MTG CORP GOLD #A16114		09/01/2010	SCHEDULED REDEMPTION		225,129	225,129	227,803	227,265		(2,136)		(2,136)		225,129				8,927	12/01/2033	1
31296R-ZA-9	FED HOME LOAN MTG CORP GOLD #A17037		09/01/2010	SCHEDULED REDEMPTION		1,984	1,984	2,027	2,006		(22)		(22)		1,984				86	12/01/2033	1
31296T-RC-0	FED HOME LOAN MTG CORP GOLD #A18583		09/01/2010	SCHEDULED REDEMPTION		26,394	26,394	26,932	26,789		(395)		(395)		26,394				1,183	02/01/2034	1
31296X-XY-6	FED HOME LOAN MTG CORP GOLD #A21595		09/01/2010	SCHEDULED REDEMPTION		248	248	253	251		(3)		(3)		248				11	02/01/2034	1
31296X-5S-0	FED HOME LOAN MTG CORP GOLD #A21757		09/01/2010	SCHEDULED REDEMPTION		1,161	1,161	1,187	1,178		(17)		(17)		1,161				50	05/01/2034	1
31297A-4X-9	FED HOME LOAN MTG CORP GOLD #A23538		09/01/2010	SCHEDULED REDEMPTION		5,491	5,491	5,318	5,375		116		116		5,491				176	06/01/2034	1
31297B-ZH-8	FED HOME LOAN MTG CORP GOLD #A24344		09/01/2010	SCHEDULED REDEMPTION		4,226	4,226	4,312	4,299		(73)		(73)		4,226				190	07/01/2034	1
31297C-FJ-4	FED HOME LOAN MTG CORP GOLD #A24669		09/01/2010	SCHEDULED REDEMPTION		17,067	17,067	17,448	17,393		(326)		(326)		17,067				767	07/01/2034	1
31297C-T8-3	FED HOME LOAN MTG CORP GOLD #A25075		09/01/2010	SCHEDULED REDEMPTION		42,582	42,582	43,449	43,301		(719)		(719)		42,582				1,803	07/01/2034	1
31297D-AM-0	FED HOME LOAN MTG CORP GOLD #A25412		09/01/2010	SCHEDULED REDEMPTION		2,568	2,568	2,625	2,605		(37)		(37)		2,568				115	08/01/2034	1
31297D-E8-7	FED HOME LOAN MTG CORP GOLD #A25559		09/01/2010	SCHEDULED REDEMPTION		3,533	3,533	3,611	3,573		(40)		(40)		3,533				142	08/01/2034	1
31297E-GP-5	FED HOME LOAN MTG CORP GOLD #A26506		09/01/2010	SCHEDULED REDEMPTION		176	176	180	181		(5)		(5)		176				6	09/01/2034	1
31297F-DG-5	FED HOME LOAN MTG CORP GOLD #A27303		09/01/2010	SCHEDULED REDEMPTION		7,946	7,946	8,120	8,065		(118)		(118)		7,946				321	10/01/2034	1
31297K-JG-8	FED HOME LOAN MTG CORP GOLD #A30263		09/01/2010	SCHEDULED REDEMPTION		15,567	15,567	15,415	15,459		108		108		15,567				567	12/01/2034	1
31297L-WK-2	FED HOME LOAN MTG CORP GOLD #A31550		09/01/2010	SCHEDULED REDEMPTION		1,860	1,860	1,802	1,820		40		40		1,860				60	03/01/2035	1
31297N-GW-0	FED HOME LOAN MTG CORP GOLD #A32913		09/01/2010	SCHEDULED REDEMPTION		334	334	341	339		(5)		(5)		334				14	05/01/2035	1
31297N-LE-4	FED HOME LOAN MTG CORP GOLD #A33025		09/01/2010	SCHEDULED REDEMPTION		27,440	27,440	27,760	27,610		(170)		(170)		27,440				1,093	08/01/2035	1
31297N-PS-9	FED HOME LOAN MTG CORP GOLD #A33133		09/01/2010	SCHEDULED REDEMPTION		17,341	17,341	17,720	17,704		(363)		(363)		17,341				717	01/01/2035	1
31297Q-3B-3	FED HOME LOAN MTG CORP GOLD #A35294		09/01/2010	SCHEDULED REDEMPTION		11,281	11,281	11,428	11,372		(91)		(91)		11,281				464	06/01/2035	1
31297S-A9-6	FED HOME LOAN MTG CORP GOLD #A36332		09/01/2010	SCHEDULED REDEMPTION		3,110	3,110	3,158	3,136		(26)		(26)		3,110				126	08/01/2035	1
31297S-UF-0	FED HOME LOAN MTG CORP GOLD #A36882		09/01/2010	SCHEDULED REDEMPTION		17,479	17,479	17,711	17,604		(125)		(125)		17,479				705	08/01/2035	1
31297U-YR-5	FED HOME LOAN MTG CORP GOLD #A38820		09/01/2010	SCHEDULED REDEMPTION		1,161	1,161	1,174	1,169		(8)		(8)		1,161				46	05/01/2035	1
3128K0-6R-9	FED HOME LOAN MTG CORP GOLD #A40880		09/01/2010	SCHEDULED REDEMPTION		1,788	1,788	1,808	1,799		(11)		(11)		1,788				71	12/01/2035	1
3128K1-RK-9	FED HOME LOAN MTG CORP GOLD #A41390		09/01/2010	SCHEDULED REDEMPTION		5,657	5,657	5,721	5,695		(38)		(38)		5,657				221	01/01/2036	1
3128K1-YG-0	FED HOME LOAN MTG CORP GOLD #A41611		09/01/2010	SCHEDULED REDEMPTION		4,141	4,141	4,194	4,171		(30)		(30)		4,141				165	01/01/2036	1
3128K1-ZF-1	FED HOME LOAN MTG CORP GOLD #A41642		09/01/2010	SCHEDULED REDEMPTION		1,368	1,368	1,388	1,380		(13)		(13)		1,368				56	01/01/2036	1
3128K1-3Y-5	FED HOME LOAN MTG CORP GOLD #A41715		09/01/2010	SCHEDULED REDEMPTION		1,152	1,152	1,170	1,163		(11)		(11)		1,152				45	01/01/2036	1
3128K1-5P-2	FED HOME LOAN MTG CORP GOLD #A41754		09/01/2010	SCHEDULED REDEMPTION		12,355	12,355	12,515	12,430		(75)		(75)		12,355				503	01/01/2036	1
3128K2-AA-7	FED HOME LOAN MTG CORP GOLD #A41801		09/01/2010	SCHEDULED REDEMPTION		4,807	4,807	4,877	4,854		(48)		(48)		4,807				192	01/01/2036	1
3128K2-HZ-5	FED HOME LOAN MTG CORP GOLD #A42048		09/01/2010	SCHEDULED REDEMPTION		3,366	3,366	3,418	3,397		(31)		(31)		3,366				138	01/01/2036	1
3128K2-H2-8	FED HOME LOAN MTG CORP GOLD #A42049		09/01/2010	SCHEDULED REDEMPTION		5,242	5,242	5,322	5,289		(47)		(47)		5,242				207	01/01/2036	1
3128K2-LH-0	FED HOME LOAN MTG CORP GOLD #A42128		09/01/2010	SCHEDULED REDEMPTION		3,520	3,520	3,574	3,552		(31)		(31)		3,520				140	01/01/2036	1
3128K2-LR-8	FED HOME LOAN MTG CORP GOLD #A42136		09/01/2010	SCHEDULED REDEMPTION		4,374	4,374	4,424	4,411		(37)		(37)		4,374				172	01/01/2036	1
3128K2-MY-2	FED HOME LOAN MTG CORP GOLD #A42175		09/01/2010	SCHEDULED REDEMPTION		78	78	79	78		(1)		(1)		78				3	01/01/2036	1
3128K2-MZ-9	FED HOME LOAN MTG CORP GOLD #A42176		09/01/2010	SCHEDULED REDEMPTION		1,108	1,108	1,125	1,121		(13)		(13)		1,108				45	01/01/2036	1
3128K2-N7-0	FED HOME LOAN MTG CORP GOLD #A42214		09/01/2010	SCHEDULED REDEMPTION		6,016	6,016	6,108	6,076		(60)		(60)		6,016				238	01/01/2036	1
3128K2-PQ-6	FED HOME LOAN MTG CORP GOLD #A42231		09/01/2010	SCHEDULED REDEMPTION		150	150	152	151		(1)		(1)		150				6	02/01/2036	1
3128K2-Q3-6	FED HOME LOAN MTG CORP GOLD #A42274		09/01/2010	SCHEDULED REDEMPTION		433	433	439	437		(4)		(4)		433				17	01/01/2036	1
3128K2-Q6-9	FED HOME LOAN MTG CORP GOLD #A42277		09/01/2010	SCHEDULED REDEMPTION		805	805	814	811		(6)		(6)		805				32	01/01/2036	1
3128K2-RW-1	FED HOME LOAN MTG CORP GOLD #A42301		09/01/2010	SCHEDULED REDEMPTION		5,273	5,273	5,333	5,308		(35)		(35)		5,273				209	02/01/2036	1
3128K2-V2-2	FED HOME LOAN MTG CORP GOLD #A42433		09/01/2010	SCHEDULED REDEMPTION		12,928	12,928	13,091	13,036		(108)		(108)		12,928				508	02/01/2036	1
3128K2-3W-7	FED HOME LOAN MTG CORP GOLD #A42613		09/01/2010	SCHEDULED REDEMPTION		117	117	119	118		(1)		(1)		117				5	02/01/2036	1
3128K2-5L-9	FED HOME LOAN MTG CORP GOLD #A42651		09/01/2010	SCHEDULED REDEMPTION		208	208	212	210		(1)		(1)		208				8	02/01/2036	1
3128K3-KL-0	FED HOME LOAN MTG CORP GOLD #A42999		09/01/2010	SCHEDULED REDEMPTION		92	92	94	93		(1)		(1)		92				4	01/01/2036	1
3128K4-VC-6	FED HOME LOAN MTG CORP GOLD #A44211		09/01/2010	SCHEDULED REDEMPTION		89,404	89,404	86,750	88,110		1,294		1,294		89,404				3,544	03/01/2036	1
3128K6-FQ-8	FED HOME LOAN MTG CORP GOLD #A45575		09/01/2010	SCHEDULED REDEMPTION		1,034	1,034	1,057	1,050		(16)		(16)		1,034				45	06/01/2035	1
3128K6-XX-3	FED HOME LOAN MTG CORP GOLD #A46094		09/01/2010	SCHEDULED REDEMPTION		5,369	5,369	5,451	5,434		(65)		(65)		5,369				221	07/01/2035	1
3128K7-BF-4	FED HOME LOAN MTG CORP GOLD #A46338		09/01/2010	SCHEDULED REDEMPTION		4,215	4,215	4,262	4,244		(30)		(30)		4,215				173	08/01/2035	1
3128K7-NF-1	FED HOME LOAN MTG CORP GOLD #A46690		09/01/2010	SCHEDULED REDEMPTION		1,486	1,486	1,503	1,496		(10)		(10)		1,486				59	08/01/2035	1
3128K8-6K-7	FED HOME LOAN MTG CORP GOLD #A48074		09/01/2010	SCHEDULED REDEMPTION		1,764	1,764	1,791	1,776		(12)		(12)		1,764				69	01/01/2036	1
3128K8-7D-2	FED HOME LOAN MTG CORP GOLD #A48092		09/01/2010	SCHEDULED REDEMPTION		468	468	474	472		(3)		(3)		468				19	01/01/2036	1
3128K9-AE-4	FED HOME LOAN MTG CORP GOLD #A48105		09/01/2010	SCHEDULED REDEMPTION		4,110	4,110	4,171	4,145		(35)		(35)		4,110				169	01/01/2036	1
312964-FR-5	FED HOME LOAN MTG CORP GOLD #B11976		09/01/2010	SCHEDULED REDEMPTION		3,689	3,689	3,795	3,798		(108)		(108)		3,689				117	01/01/2019	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
312964-LA-5	FED HOME LOAN MTG CORP GOLD #B12121		09/01/2010	SCHEDULED REDEMPTION		379	379	365	371		8		8		379				11	01/01/2019	1
312965-CV-6	FED HOME LOAN MTG CORP GOLD #B12784		09/01/2010	SCHEDULED REDEMPTION		17,583	17,583	16,959	17,177		406		406		17,583				515	03/01/2019	1
312966-P3-2	FED HOME LOAN MTG CORP GOLD #B14042		09/01/2010	SCHEDULED REDEMPTION		723	723	698	707		16		16		723				21	05/01/2019	1
312966-UB-8	FED HOME LOAN MTG CORP GOLD #B14178		09/01/2010	SCHEDULED REDEMPTION		8,853	8,853	8,556	8,667		187		187		8,853				259	05/01/2019	1
312967-HM-7	FED HOME LOAN MTG CORP GOLD #B14736		09/01/2010	SCHEDULED REDEMPTION		7,463	7,463	7,202	7,304		159		159		7,463				221	05/01/2019	1
312967-KE-1	FED HOME LOAN MTG CORP GOLD #B14793		09/01/2010	SCHEDULED REDEMPTION		7,451	7,451	7,190	7,290		161		161		7,451				215	06/01/2019	1
31292G-BY-1	FED HOME LOAN MTG CORP GOLD #C00005		09/01/2010	SCHEDULED REDEMPTION		69	69	78	75		(6)		(6)		69				5	08/01/2021	1
31292G-BL-9	FED HOME LOAN MTG CORP GOLD #C00043		09/01/2010	SCHEDULED REDEMPTION		853	853	1,030	1,013		(160)		(160)		853				55	06/01/2021	1
31292G-C4-6	FED HOME LOAN MTG CORP GOLD #C00091		09/01/2010	SCHEDULED REDEMPTION		176	176	186	185		(9)		(9)		176				11	12/01/2021	1
31292G-4U-7	FED HOME LOAN MTG CORP GOLD #C00835		09/01/2010	SCHEDULED REDEMPTION		2,390	2,390	2,356	2,259		131		131		2,390				113	07/01/2029	1
31292G-4V-5	FED HOME LOAN MTG CORP GOLD #C00836		09/01/2010	SCHEDULED REDEMPTION		4,068	4,068	4,111	4,170		(102)		(102)		4,068				208	07/01/2029	1
31292G-5V-4	FED HOME LOAN MTG CORP GOLD #C00860		09/01/2010	SCHEDULED REDEMPTION		872	872	887	909		(37)		(37)		872				45	09/01/2029	1
31292G-6K-7	FED HOME LOAN MTG CORP GOLD #C00874		09/01/2010	SCHEDULED REDEMPTION		27	27	27	27		(1)		(1)		27				1	10/01/2029	1
31292G-6S-0	FED HOME LOAN MTG CORP GOLD #C00881		09/01/2010	SCHEDULED REDEMPTION		42	42	42	43		(1)		(1)		42				2	11/01/2029	1
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		09/01/2010	SCHEDULED REDEMPTION		797	797	827	839		(42)		(42)		797				44	12/01/2029	1
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		09/01/2010	SCHEDULED REDEMPTION		331	331	340	348		(18)		(18)		331				18	01/01/2030	1
31292H-GR-9	FED HOME LOAN MTG CORP GOLD #C01108		09/01/2010	SCHEDULED REDEMPTION		50	50	52	54		(4)		(4)		50				3	12/01/2030	1
31292H-G4-0	FED HOME LOAN MTG CORP GOLD #C01119		09/01/2010	SCHEDULED REDEMPTION		51	51	51	49		2		2		51				2	11/01/2030	1
31292H-LB-8	FED HOME LOAN MTG CORP GOLD #C01222		09/01/2010	SCHEDULED REDEMPTION		383	383	387	392		(9)		(9)		383				20	09/01/2031	1
31292H-L3-6	FED HOME LOAN MTG CORP GOLD #C01246		09/01/2010	SCHEDULED REDEMPTION		42,458	42,458	43,051	43,834		(1,376)		(1,376)		42,458				2,176	10/01/2031	1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		09/01/2010	SCHEDULED REDEMPTION		144	144	149	151		(7)		(7)		144				8	10/01/2031	1
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		09/01/2010	SCHEDULED REDEMPTION		3,887	3,887	3,935	3,986		(99)		(99)		3,887				193	02/01/2032	1
31292H-P3-2	FED HOME LOAN MTG CORP GOLD #C01342		09/01/2010	SCHEDULED REDEMPTION		158	158	163	166		(8)		(8)		158				8	02/01/2032	1
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		09/01/2010	SCHEDULED REDEMPTION		2,946	2,946	2,905	2,863		83		83		2,946				138	05/01/2032	1
31292H-RR-7	FED HOME LOAN MTG CORP GOLD #C01396		09/01/2010	SCHEDULED REDEMPTION		891	891	878	871		20		20		891				42	09/01/2032	1
31292H-SD-7	FED HOME LOAN MTG CORP GOLD #C01416		09/01/2010	SCHEDULED REDEMPTION		1,433	1,433	1,448	1,456		(23)		(23)		1,433				72	09/01/2032	1
31292H-UQ-5	FED HOME LOAN MTG CORP GOLD #C01491		09/01/2010	SCHEDULED REDEMPTION		598	598	614	613		(14)		(14)		598				26	02/01/2033	1
31292H-YU-2	FED HOME LOAN MTG CORP GOLD #C01623		09/01/2010	SCHEDULED REDEMPTION		20,749	20,749	20,986	20,910		(161)		(161)		20,749				827	09/01/2033	1
31292V-B7-7	FED HOME LOAN MTG CORP GOLD #C10962		09/01/2010	SCHEDULED REDEMPTION		812	812	824	822		(10)		(10)		812				41	05/01/2028	1
31293D-Y4-8	FED HOME LOAN MTG CORP GOLD #C17931		09/01/2010	SCHEDULED REDEMPTION		13	13	13	13						13				1	11/01/2028	1
31293D-3X-8	FED HOME LOAN MTG CORP GOLD #C18014		09/01/2010	SCHEDULED REDEMPTION		1,080	1,080	1,042	1,056		25		25		1,080				43	11/01/2028	1
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107		09/01/2010	SCHEDULED REDEMPTION		180	180	174	176		4		4		180				7	11/01/2028	1
31293E-J8-4	FED HOME LOAN MTG CORP GOLD #C18387		09/01/2010	SCHEDULED REDEMPTION		1,381	1,381	1,332	1,353		28		28		1,381				55	11/01/2028	1
31293M-ZH-8	FED HOME LOAN MTG CORP GOLD #C24344		09/01/2010	SCHEDULED REDEMPTION		46	46	45	44		1		1		46				2	04/01/2029	1
31293P-3M-5	FED HOME LOAN MTG CORP GOLD #C26204		09/01/2010	SCHEDULED REDEMPTION		381	381	354	359		21		21		381				18	05/01/2029	1
31293P-7D-1	FED HOME LOAN MTG CORP GOLD #C26292		09/01/2010	SCHEDULED REDEMPTION		945	945	884	884		60		60		945				39	05/01/2029	1
31293Q-E3-3	FED HOME LOAN MTG CORP GOLD #C26454		09/01/2010	SCHEDULED REDEMPTION		179	179	168	170		8		8		179				8	05/01/2029	1
31293Q-2Y-8	FED HOME LOAN MTG CORP GOLD #C27091		09/01/2010	SCHEDULED REDEMPTION		218	218	215	210		9		9		218				11	06/01/2029	1
31293Q-6Q-1	FED HOME LOAN MTG CORP GOLD #C27179		09/01/2010	SCHEDULED REDEMPTION		300	300	280	283		17		17		300				14	06/01/2029	1
31293R-BA-8	FED HOME LOAN MTG CORP GOLD #C27233		09/01/2010	SCHEDULED REDEMPTION		192	192	180	181		11		11		192				9	06/01/2029	1
31293R-KF-7	FED HOME LOAN MTG CORP GOLD #C27494		09/01/2010	SCHEDULED REDEMPTION		92	92	85	86		5		5		92				4	06/01/2029	1
31293S-BL-2	FED HOME LOAN MTG CORP GOLD #C28143		09/01/2010	SCHEDULED REDEMPTION		304	304	285	291		13		13		304				14	06/01/2029	1
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		09/01/2010	SCHEDULED REDEMPTION		17	17	17	16		1		1		17				1	06/01/2029	1
31293S-E8-8	FED HOME LOAN MTG CORP GOLD #C28259		09/01/2010	SCHEDULED REDEMPTION		572	572	564	556		16		16		572				27	06/01/2029	1
31293S-FH-7	FED HOME LOAN MTG CORP GOLD #C28268		09/01/2010	SCHEDULED REDEMPTION		62	62	58	57		5		5		62				3	06/01/2029	1
31293S-XL-8	FED HOME LOAN MTG CORP GOLD #C28783		09/01/2010	SCHEDULED REDEMPTION		40	40	40	41		(1)		(1)		40				2	07/01/2029	1
31293T-AT-4	FED HOME LOAN MTG CORP GOLD #C29018		09/01/2010	SCHEDULED REDEMPTION		14	14	14	14						14				1	07/01/2029	1
31293T-A6-4	FED HOME LOAN MTG CORP GOLD #C29029		09/01/2010	SCHEDULED REDEMPTION		7	7	7	7						7					07/01/2029	1
31293V-H7-0	FED HOME LOAN MTG CORP GOLD #C30254		09/01/2010	SCHEDULED REDEMPTION		25	25	25	25		(1)		(1)		25				1	08/01/2029	1
31293W-HV-5	FED HOME LOAN MTG CORP GOLD #C31144		09/01/2010	SCHEDULED REDEMPTION		303	303	306	309		(6)		(6)		303				15	09/01/2029	1
31293X-BE-7	FED HOME LOAN MTG CORP GOLD #C31837		09/01/2010	SCHEDULED REDEMPTION		253	253	259	260		(7)		(7)		253				16	10/01/2029	1
31293X-QP-6	FED HOME LOAN MTG CORP GOLD #C32262		09/01/2010	SCHEDULED REDEMPTION		92	92	93	94		(2)		(2)		92				5	10/01/2029	1
31293Y-C3-8	FED HOME LOAN MTG CORP GOLD #C32790		09/01/2010	SCHEDULED REDEMPTION		12	12	12	12		(1)		(1)		12				1	10/01/2029	1
31293Y-KM-7	FED HOME LOAN MTG CORP GOLD #C33000		09/01/2010	SCHEDULED REDEMPTION		3	3	3	3						3					11/01/2029	1
31294B-X2-6	FED HOME LOAN MTG CORP GOLD #C35197		09/01/2010	SCHEDULED REDEMPTION		101	101	102	103		(2)		(2)		101				5	01/01/2030	1
31294B-4Q-5	FED HOME LOAN MTG CORP GOLD #C35331		09/01/2010	SCHEDULED REDEMPTION		46	46	44	44		2		2		46				2	01/01/2030	1
31294B-5Y-7	FED HOME LOAN MTG CORP GOLD #C35363		09/01/2010	SCHEDULED REDEMPTION		124	124	125	127		(3)		(3)		124				6	01/01/2030	1
31294C-SZ-7	FED HOME LOAN MTG CORP GOLD #C35936		09/01/2010	SCHEDULED REDEMPTION		8	8	8	8						8				1	01/01/2030	1
31294D-AJ-0	FED HOME LOAN MTG CORP GOLD #C36309		09/01/2010	SCHEDULED REDEMPTION		164	164	166	168		(4)		(4)		164				9	02/01/2030	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)
31294D-EA-5	FED HOME LOAN MTG CORP GOLD #C36429		09/01/2010	SCHEDULED REDEMPTION		33	33	33	33		(1)		(1)		33				2	02/01/2030	1
31294D-X4-8	FED HOME LOAN MTG CORP GOLD #C36999		09/01/2010	SCHEDULED REDEMPTION		2,645	2,645	2,525	2,535		110		110		2,645				139	03/01/2030	1
31294E-LC-1	FED HOME LOAN MTG CORP GOLD #C37523		09/01/2010	SCHEDULED REDEMPTION		7	7	7	7						7					04/01/2030	1
31294E-PM-5	FED HOME LOAN MTG CORP GOLD #C37628		09/01/2010	SCHEDULED REDEMPTION		27	27	28	28		(2)		(2)		27				2	04/01/2030	1
31294E-RS-0	FED HOME LOAN MTG CORP GOLD #C37697		09/01/2010	SCHEDULED REDEMPTION		10	10	10	11						10				1	04/01/2030	1
31294E-WU-9	FED HOME LOAN MTG CORP GOLD #C37859		09/01/2010	SCHEDULED REDEMPTION		2	2	2	2						2					04/01/2030	1
31294E-W9-6	FED HOME LOAN MTG CORP GOLD #C37872		09/01/2010	SCHEDULED REDEMPTION		170	170	171	174		(4)		(4)		170				9	04/01/2030	1
31294F-SG-2	FED HOME LOAN MTG CORP GOLD #C38619		09/01/2010	SCHEDULED REDEMPTION		6	6	5	5						6					06/01/2030	1
31294F-6H-4	FED HOME LOAN MTG CORP GOLD #C38972		09/01/2010	SCHEDULED REDEMPTION		1,691	1,691	1,667	1,629		61		61		1,691				80	05/01/2029	1
31297X-EW-0	FED HOME LOAN MTG CORP GOLD #C40149		09/01/2010	SCHEDULED REDEMPTION		125	125	130	134		(9)		(9)		125				8	07/01/2030	1
31297X-XG-4	FED HOME LOAN MTG CORP GOLD #C40679		09/01/2010	SCHEDULED REDEMPTION		20	20	20	19		1		1		20				1	07/01/2030	1
31298A-CQ-4	FED HOME LOAN MTG CORP GOLD #C41879		09/01/2010	SCHEDULED REDEMPTION		973	973	982	992		(19)		(19)		973				51	05/01/2030	1
31298D-KF-3	FED HOME LOAN MTG CORP GOLD #C44794		09/01/2010	SCHEDULED REDEMPTION		27	27	29	30		(3)		(3)		27				1	11/01/2030	1
31298E-JX-4	FED HOME LOAN MTG CORP GOLD #C45678		09/01/2010	SCHEDULED REDEMPTION		3	3	3	3						3					12/01/2030	1
31298E-WP-6	FED HOME LOAN MTG CORP GOLD #C46054		08/01/2010	SCHEDULED REDEMPTION		3,652	3,652	3,852	4,083		(430)		(430)		3,652				149	12/01/2030	1
31298E-3E-3	FED HOME LOAN MTG CORP GOLD #C46197		09/01/2010	SCHEDULED REDEMPTION		118	118	120	124		(6)		(6)		118				5	02/01/2030	1
31298F-B2-7	FED HOME LOAN MTG CORP GOLD #C46357		09/01/2010	SCHEDULED REDEMPTION		38	38	40	42		(4)		(4)		38				2	01/01/2031	1
31298L-XT-1	FED HOME LOAN MTG CORP GOLD #C50690		09/01/2010	SCHEDULED REDEMPTION		21	21	21	22		(1)		(1)		21				1	04/01/2031	1
31298M-E3-7	FED HOME LOAN MTG CORP GOLD #C51054		09/01/2010	SCHEDULED REDEMPTION		3	3	3	3						3					05/01/2031	1
31298M-JF-5	FED HOME LOAN MTG CORP GOLD #C51162		09/01/2010	SCHEDULED REDEMPTION		10	10	10	10						10				1	05/01/2031	1
31298Q-AD-0	FED HOME LOAN MTG CORP GOLD #C53604		09/01/2010	SCHEDULED REDEMPTION		15	15	15	16		(1)		(1)		15				1	06/01/2031	1
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		09/01/2010	SCHEDULED REDEMPTION		1,357	1,357	1,338	1,333		23		23		1,357				66	06/01/2031	1
31298Q-4Z-8	FED HOME LOAN MTG CORP GOLD #C54440		09/01/2010	SCHEDULED REDEMPTION		540	540	533	525		15		15		540				25	07/01/2031	1
31298R-KD-7	FED HOME LOAN MTG CORP GOLD #C54792		09/01/2010	SCHEDULED REDEMPTION		384	384	403	410		(26)		(26)		384				19	07/01/2031	1
31298R-NR-3	FED HOME LOAN MTG CORP GOLD #C54900		09/01/2010	SCHEDULED REDEMPTION		208	208	205	199		9		9		208				10	07/01/2031	1
31298R-VY-9	FED HOME LOAN MTG CORP GOLD #C55131		09/01/2010	SCHEDULED REDEMPTION		5	5	5	5						5					07/01/2031	1
31298S-HK-3	FED HOME LOAN MTG CORP GOLD #C55634		09/01/2010	SCHEDULED REDEMPTION		173	173	182	185		(13)		(13)		173				9	08/01/2031	1
31298S-LV-4	FED HOME LOAN MTG CORP GOLD #C55740		09/01/2010	SCHEDULED REDEMPTION		306	306	312	318		(12)		(12)		306				15	01/01/2030	1
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		09/01/2010	SCHEDULED REDEMPTION		4,728	4,728	4,662	4,591		137		137		4,728				223	03/01/2031	1
31298V-JF-5	FED HOME LOAN MTG CORP GOLD #C58362		09/01/2010	SCHEDULED REDEMPTION		15	15	15	15		1		1		15				1	09/01/2031	1
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		09/01/2010	SCHEDULED REDEMPTION		56	56	55	54		2		2		56				2	10/01/2031	1
31298W-GA-7	FED HOME LOAN MTG CORP GOLD #C59193		09/01/2010	SCHEDULED REDEMPTION		10	10	10	10						10				1	09/01/2031	1
31298W-JQ-9	FED HOME LOAN MTG CORP GOLD #C59271		09/01/2010	SCHEDULED REDEMPTION		719	719	726	735		(16)		(16)		719				38	10/01/2031	1
31298W-JR-7	FED HOME LOAN MTG CORP GOLD #C59272		09/01/2010	SCHEDULED REDEMPTION		115	115	122	131		(15)		(15)		115				6	10/01/2031	1
31298W-TE-5	FED HOME LOAN MTG CORP GOLD #C59549		09/01/2010	SCHEDULED REDEMPTION		274	274	270	268		5		5		274				13	11/01/2031	1
31298Y-AH-4	FED HOME LOAN MTG CORP GOLD #C60008		09/01/2010	SCHEDULED REDEMPTION		19	19	19	18		1		1		19				1	11/01/2031	1
31298Y-L3-3	FED HOME LOAN MTG CORP GOLD #C60346		09/01/2010	SCHEDULED REDEMPTION		4	4	4	4						4					10/01/2031	1
31298Y-XA-4	FED HOME LOAN MTG CORP GOLD #C60673		09/01/2010	SCHEDULED REDEMPTION		110	110	108	106		4		4		110				5	11/01/2031	1
31287L-7H-9	FED HOME LOAN MTG CORP GOLD #C61796		09/01/2010	SCHEDULED REDEMPTION		160	160	158	156		5		5		160				8	12/01/2031	1
31287M-MB-3	FED HOME LOAN MTG CORP GOLD #C62154		09/01/2010	SCHEDULED REDEMPTION		6	6	6	6						6					01/01/2032	1
31287Q-SQ-5	FED HOME LOAN MTG CORP GOLD #C65027		09/01/2010	SCHEDULED REDEMPTION		1,341	1,341	1,414	1,431		(90)		(90)		1,341				68	02/01/2032	1
31287Q-YS-4	FED HOME LOAN MTG CORP GOLD #C65221		09/01/2010	SCHEDULED REDEMPTION		1,358	1,358	1,339	1,325		33		33		1,358				66	03/01/2032	1
31287R-ZT-9	FED HOME LOAN MTG CORP GOLD #C66154		09/01/2010	SCHEDULED REDEMPTION		5,701	5,701	5,621	5,607		94		94		5,701				276	03/01/2032	1
31287S-JH-1	FED HOME LOAN MTG CORP GOLD #C66564		09/01/2010	SCHEDULED REDEMPTION		866	866	854	844		22		22		866				40	04/01/2032	1
31287T-CJ-2	FED HOME LOAN MTG CORP GOLD #C67273		09/01/2010	SCHEDULED REDEMPTION		5,299	5,299	5,350	5,358		(59)		(59)		5,299				269	05/01/2032	1
31287T-FZ-3	FED HOME LOAN MTG CORP GOLD #C67384		09/01/2010	SCHEDULED REDEMPTION		128	128	129	129		(1)		(1)		128				7	06/01/2032	1
31287T-SE-6	FED HOME LOAN MTG CORP GOLD #C67717		09/01/2010	SCHEDULED REDEMPTION		412	412	416	419		(7)		(7)		412				21	06/01/2032	1
31287T-VR-3	FED HOME LOAN MTG CORP GOLD #C67824		09/01/2010	SCHEDULED REDEMPTION		4	4	4	4						4					06/01/2032	1
31287U-CM-2	FED HOME LOAN MTG CORP GOLD #C68176		09/01/2010	SCHEDULED REDEMPTION		13	13	13	13						13				1	06/01/2032	1
31287U-G7-1	FED HOME LOAN MTG CORP GOLD #C68322		09/01/2010	SCHEDULED REDEMPTION		307	307	310	310		(3)		(3)		307				16	07/01/2032	1
31287U-JS-2	FED HOME LOAN MTG CORP GOLD #C68373		09/01/2010	SCHEDULED REDEMPTION		2,420	2,420	2,503	2,559		(139)		(139)		2,420				122	06/01/2032	1
31287U-VQ-2	FED HOME LOAN MTG CORP GOLD #C68723		09/01/2010	SCHEDULED REDEMPTION		136	136	137	137		(1)		(1)		136				7	07/01/2032	1
31287V-E7-1	FED HOME LOAN MTG CORP GOLD #C69158		09/01/2010	SCHEDULED REDEMPTION		1,023	1,023	1,009	997		26		26		1,023				44	07/01/2032	1
31287V-NX-4	FED HOME LOAN MTG CORP GOLD #C69406		09/01/2010	SCHEDULED REDEMPTION		727	727	717	707		20		20		727				34	05/01/2032	1
31287V-PE-4	FED HOME LOAN MTG CORP GOLD #C69421		09/01/2010	SCHEDULED REDEMPTION		119	119	117	116		3		3		119				6	07/01/2032	1
31287V-UJ-7	FED HOME LOAN MTG CORP GOLD #C69585		09/01/2010	SCHEDULED REDEMPTION		14	14	14	14						14				1	08/01/2032	1
31287V-6Q-8	FED HOME LOAN MTG CORP GOLD #C69879		09/01/2010	SCHEDULED REDEMPTION		214	214	211	210		4		4		214				9	08/01/2032	1
31287X-AN-6	FED HOME LOAN MTG CORP GOLD #C70013		09/01/2010	SCHEDULED REDEMPTION		8	8	8	8						8					08/01/2032	1
31287X-N7-7	FED HOME LOAN MTG CORP GOLD #C70414		09/01/2010	SCHEDULED REDEMPTION		61	61	61	59		2		2		61				3	03/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31288B-MZ-3	FED HOME LOAN MTG CORP GOLD #C73076		09/01/2010	SCHEDULED REDEMPTION		6,815	6,815	6,996	6,967		(152)		(152)		6,815				298	11/01/2032	1
31288D-FL-8	FED HOME LOAN MTG CORP GOLD #C74671		09/01/2010	SCHEDULED REDEMPTION		771	771	779	775		(5)		(5)		771				31	01/01/2033	1
31288H-7G-9	FED HOME LOAN MTG CORP GOLD #C78995		09/01/2010	SCHEDULED REDEMPTION		5,311	5,311	5,452	5,448		(137)		(137)		5,311				213	05/01/2033	1
31335G-EK-7	FED HOME LOAN MTG CORP GOLD #C80138		09/01/2010	SCHEDULED REDEMPTION		4,339	4,339	4,131	4,058		281		281		4,339				213	04/01/2024	1
31335G-KY-0	FED HOME LOAN MTG CORP GOLD #C80311		09/01/2010	SCHEDULED REDEMPTION		50	50	52	52		(2)		(2)		50				3	03/01/2025	1
31335G-PN-9	FED HOME LOAN MTG CORP GOLD #C80429		09/01/2010	SCHEDULED REDEMPTION		2,551	2,551	2,624	2,642		(91)		(91)		2,551				158	09/01/2026	1
3128F9-6K-1	FED HOME LOAN MTG CORP GOLD #D69874		09/01/2010	SCHEDULED REDEMPTION		2,391	2,391	2,283	2,241		150		150		2,391				112	04/01/2026	1
3128FB-CY-9	FED HOME LOAN MTG CORP GOLD #D70087		09/01/2010	SCHEDULED REDEMPTION		550	550	509	503		47		47		550				20	04/01/2026	1
3128FB-Y8-2	FED HOME LOAN MTG CORP GOLD #D70735		09/01/2010	SCHEDULED REDEMPTION		2,985	2,985	2,771	2,753		232		232		2,985				138	04/01/2026	1
3128FB-6F-7	FED HOME LOAN MTG CORP GOLD #D70870		09/01/2010	SCHEDULED REDEMPTION		661	661	614	606		56		56		661				31	05/01/2026	1
3128FF-FW-1	FED HOME LOAN MTG CORP GOLD #D73781		09/01/2010	SCHEDULED REDEMPTION		2,801	2,801	2,883	2,874		(73)		(73)		2,801				172	08/01/2026	1
31294J-NE-4	FED HOME LOAN MTG CORP GOLD #E00389		07/01/2010	MATURED		474	474	468	474		1		1		474				5	07/01/2010	1
31294J-PE-2	FED HOME LOAN MTG CORP GOLD #E00421		09/01/2010	SCHEDULED REDEMPTION		12,852	12,852	12,159	12,698		153		153		12,852				556	03/01/2011	1
31294J-PN-2	FED HOME LOAN MTG CORP GOLD #E00429		09/01/2010	SCHEDULED REDEMPTION		4,981	4,981	4,934	4,972		9		9		4,981				253	04/01/2011	1
31294J-QW-1	FED HOME LOAN MTG CORP GOLD #E00469		09/01/2010	SCHEDULED REDEMPTION		4,187	4,187	4,086	4,163		24		24		4,187				199	12/01/2011	1
31294J-UF-3	FED HOME LOAN MTG CORP GOLD #E00582		09/01/2010	SCHEDULED REDEMPTION		16,930	16,930	16,469	16,692		239		239		16,930				784	11/01/2013	1
31294J-6S-2	FED HOME LOAN MTG CORP GOLD #E00881		09/01/2010	SCHEDULED REDEMPTION		175	175	181	182		(7)		(7)		175				10	09/01/2015	1
31294K-AT-2	FED HOME LOAN MTG CORP GOLD #E00918		09/01/2010	SCHEDULED REDEMPTION		982	982	1,017	1,021		(38)		(38)		982				57	11/01/2015	1
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		09/01/2010	SCHEDULED REDEMPTION		724	724	749	750		(26)		(26)		724				42	01/01/2016	1
31294K-CE-3	FED HOME LOAN MTG CORP GOLD #E00969		09/01/2010	SCHEDULED REDEMPTION		36	36	37	38		(2)		(2)		36				2	02/01/2016	1
31294K-Q5-7	FED HOME LOAN MTG CORP GOLD #E01376		09/01/2010	SCHEDULED REDEMPTION		6,930	6,930	6,684	6,778		152		152		6,930				200	04/01/2018	1
31280G-6H-8	FED HOME LOAN MTG CORP GOLD #E62672		09/01/2010	SCHEDULED REDEMPTION		3,297	3,297	3,216	3,283		14		14		3,297				152	01/01/2011	1
31280H-HF-8	FED HOME LOAN MTG CORP GOLD #E62930		09/01/2010	SCHEDULED REDEMPTION		4,834	4,834	4,716	4,817		17		17		4,834				227	02/01/2011	1
31280H-2H-0	FED HOME LOAN MTG CORP GOLD #E63476		09/01/2010	SCHEDULED REDEMPTION		1,399	1,399	1,337	1,387		12		12		1,399				61	03/01/2011	1
31280M-BD-8	FED HOME LOAN MTG CORP GOLD #E66336		09/01/2010	SCHEDULED REDEMPTION		372	372	355	366		6		6		372				16	02/01/2012	1
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496		09/01/2010	SCHEDULED REDEMPTION		7,451	7,451	7,196	7,362		89		89		7,451				269	11/01/2013	1
3128GC-HM-7	FED HOME LOAN MTG CORP GOLD #E77436		09/01/2010	SCHEDULED REDEMPTION		5,354	5,354	5,208	5,271		83		83		5,354				251	06/01/2014	1
3128GC-J8-6	FED HOME LOAN MTG CORP GOLD #E77487		09/01/2010	SCHEDULED REDEMPTION		1,044	1,044	1,015	1,028		15		15		1,044				49	06/01/2014	1
3128GE-BY-3	FED HOME LOAN MTG CORP GOLD #E79055		09/01/2010	SCHEDULED REDEMPTION		13,081	13,081	12,977	13,028		54		54		13,081				665	08/01/2014	1
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		09/01/2010	SCHEDULED REDEMPTION		2,847	2,847	2,947	2,950		(103)		(103)		2,847				164	02/01/2016	1
3128H4-R9-2	FED HOME LOAN MTG CORP GOLD #E96812		09/01/2010	SCHEDULED REDEMPTION		14,428	14,428	14,944	14,921		(493)		(493)		14,428				502	06/01/2018	1
3128H5-HJ-8	FED HOME LOAN MTG CORP GOLD #E97433		09/01/2010	SCHEDULED REDEMPTION		761	761	789	788		(27)		(27)		761				27	07/01/2018	1
31283G-Q3-4	FED HOME LOAN MTG CORP GOLD #G00474		09/01/2010	SCHEDULED REDEMPTION		73	73	76	77		(4)		(4)		73				5	04/01/2025	1
31283G-R3-3	FED HOME LOAN MTG CORP GOLD #G00506		09/01/2010	SCHEDULED REDEMPTION		5,919	5,919	6,432	6,352		(434)		(434)		5,919				405	12/01/2022	1
31283G-XX-0	FED HOME LOAN MTG CORP GOLD #G00694		09/01/2010	SCHEDULED REDEMPTION		3,666	3,666	3,708	3,699		(33)		(33)		3,666				211	03/01/2027	1
31283H-AV-7	FED HOME LOAN MTG CORP GOLD #G00920		09/01/2010	SCHEDULED REDEMPTION		911	911	876	791		119		119		911				46	05/01/2028	1
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		09/01/2010	SCHEDULED REDEMPTION		4,915	4,915	5,062	5,198		(283)		(283)		4,915				273	12/01/2029	1
31283H-H2-4	FED HOME LOAN MTG CORP GOLD #G01149		09/01/2010	SCHEDULED REDEMPTION		215	215	212	208		8		8		215				10	11/01/2030	1
31283H-H6-5	FED HOME LOAN MTG CORP GOLD #G01153		09/01/2010	SCHEDULED REDEMPTION		60	60	61	63		(4)		(4)		60				3	11/01/2030	1
31283H-H8-1	FED HOME LOAN MTG CORP GOLD #G01155		09/01/2010	SCHEDULED REDEMPTION		17,898	17,898	17,647	17,285		613		613		17,898				831	08/01/2030	1
31283H-JS-5	FED HOME LOAN MTG CORP GOLD #G01173		09/01/2010	SCHEDULED REDEMPTION		2,274	2,274	2,331	2,409		(135)		(135)		2,274				126	01/01/2031	1
31283H-LC-7	FED HOME LOAN MTG CORP GOLD #G01223		09/01/2010	SCHEDULED REDEMPTION		3,102	3,102	3,272	3,330		(227)		(227)		3,102				151	10/01/2029	1
31283H-ML-6	FED HOME LOAN MTG CORP GOLD #G01263		09/01/2010	SCHEDULED REDEMPTION		2,595	2,595	2,575	2,551		45		45		2,595				123	06/01/2031	1
31283H-N2-7	FED HOME LOAN MTG CORP GOLD #G01309		09/01/2010	SCHEDULED REDEMPTION		266	266	269	272		(6)		(6)		266				14	08/01/2031	1
31283H-N4-3	FED HOME LOAN MTG CORP GOLD #G01311		09/01/2010	SCHEDULED REDEMPTION		1,894	1,894	1,912	1,937		(43)		(43)		1,894				96	09/01/2031	1
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		09/01/2010	SCHEDULED REDEMPTION		3,979	3,979	4,026	4,077		(97)		(97)		3,979				202	04/01/2032	1
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		09/01/2010	SCHEDULED REDEMPTION		111,746	111,746	113,196	114,925		(3,179)		(3,179)		111,746				5,645	04/01/2032	1
31283H-TE-5	FED HOME LOAN MTG CORP GOLD #G01449		09/01/2010	SCHEDULED REDEMPTION		12,548	12,548	13,234	13,456		(908)		(908)		12,548				640	07/01/2032	1
31283H-6G-5	FED HOME LOAN MTG CORP GOLD #G01771		09/01/2010	SCHEDULED REDEMPTION		36,161	36,161	36,571	36,413		(252)		(252)		36,161				1,441	02/01/2035	1
3128M6-VB-1	FED HOME LOAN MTG CORP GOLD #G04810		09/01/2010	SCHEDULED REDEMPTION		401,656	401,656	413,188	413,662		(12,006)		(12,006)		401,656				14,718	10/01/2038	1
3128M7-EM-4	FED HOME LOAN MTG CORP GOLD #G05240		09/01/2010	SCHEDULED REDEMPTION		3,574,658	3,574,658	3,641,962	3,643,608		(68,951)		(68,951)		3,574,658				130,407	03/01/2038	1
3128M7-G7-5	FED HOME LOAN MTG CORP GOLD #G05322		09/01/2010	SCHEDULED REDEMPTION		615,388	615,388	633,056	634,249		(18,861)		(18,861)		615,388				22,474	08/01/2038	1
3128MJ-B4-1	FED HOME LOAN MTG CORP GOLD #G08058		09/01/2010	SCHEDULED REDEMPTION		11,455	11,455	11,630	11,569		(113)		(113)		11,455				458	05/01/2035	1
3128MJ-CE-8	FED HOME LOAN MTG CORP GOLD #G08068		09/01/2010	SCHEDULED REDEMPTION		10,513	10,513	10,673	10,610		(97)		(97)		10,513				418	07/01/2035	1
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		09/01/2010	SCHEDULED REDEMPTION		49,102	49,102	48,652	48,856		246		246		49,102				1,795	08/01/2035	1
3128MJ-DK-3	FED HOME LOAN MTG CORP GOLD #G08105		09/01/2010	SCHEDULED REDEMPTION		1,654	1,654	1,673	1,667		(13)		(13)		1,654				66	01/01/2036	1
3128MJ-DR-8	FED HOME LOAN MTG CORP GOLD #G08111		09/01/2010	SCHEDULED REDEMPTION		1,256	1,256	1,271	1,266		(10)		(10)		1,256				50	02/01/2036	1
3128MJ-H9-4	FED HOME LOAN MTG CORP GOLD #G08255		09/01/2010	SCHEDULED REDEMPTION		218,498	218,498	224,772	225,302		(6,803)		(6,803)		218,498				8,023	03/01/2038	1
31283K-A4-0	FED HOME LOAN MTG CORP GOLD #G10927		09/01/2010	SCHEDULED REDEMPTION		50,477	50,477	45,343	48,517		1,960		1,960		50,477				1,828	06/01/2014	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)
3128M1-F6-1	FED HOME LOAN MTG CORP GOLD #G12089		09/01/2010	SCHEDULED REDEMPTION		2,296	2,296	2,378	2,380		(84)		(84)		2,296				82	11/01/2019	1
3128M1-KL-2	FED HOME LOAN MTG CORP GOLD #G12199		09/01/2010	SCHEDULED REDEMPTION		2,762	2,762	2,841	2,839		(77)		(77)		2,762				90	06/01/2021	1
3128MB-GS-0	FED HOME LOAN MTG CORP GOLD #G12709		09/01/2010	SCHEDULED REDEMPTION		119,542	119,542	123,815	123,888		(4,346)		(4,346)		119,542				4,317	07/01/2022	1
3128MB-JW-8	FED HOME LOAN MTG CORP GOLD #G12777		09/01/2010	SCHEDULED REDEMPTION		17,360	17,360	17,980	18,020		(660)		(660)		17,360				633	08/01/2022	1
3128MB-KK-2	FED HOME LOAN MTG CORP GOLD #G12798		09/01/2010	SCHEDULED REDEMPTION		485,576	485,576	502,931	503,089		(17,513)		(17,513)		485,576				17,747	09/01/2022	1
3128MB-M6-1	FED HOME LOAN MTG CORP GOLD #G12881		09/01/2010	SCHEDULED REDEMPTION		54,195	54,195	55,751	55,756		(1,561)		(1,561)		54,195				1,779	11/01/2022	1
3128MB-NE-3	FED HOME LOAN MTG CORP GOLD #G12889		09/01/2010	SCHEDULED REDEMPTION		5,041	5,041	5,222	5,235		(194)		(194)		5,041				181	12/01/2022	1
3128MB-PU-5	FED HOME LOAN MTG CORP GOLD #G12935		09/01/2010	SCHEDULED REDEMPTION		1,611	1,611	1,668	1,673		(63)		(63)		1,611				58	01/01/2023	1
3128MB-RR-0	FED HOME LOAN MTG CORP GOLD #G12996		09/01/2010	SCHEDULED REDEMPTION		29,705	29,705	30,766	30,808		(1,104)		(1,104)		29,705				1,079	02/01/2023	1
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087		09/01/2010	SCHEDULED REDEMPTION		224,554	224,554	232,580	232,835		(8,281)		(8,281)		224,554				8,210	04/01/2023	1
3128MB-US-4	FED HOME LOAN MTG CORP GOLD #G13093		09/01/2010	SCHEDULED REDEMPTION		1,483,338	1,483,338	1,523,782	1,522,922		(39,585)		(39,585)		1,483,338				48,861	04/01/2023	1
3128MB-V5-3	FED HOME LOAN MTG CORP GOLD #G13136		09/01/2010	SCHEDULED REDEMPTION		618,618	618,618	636,472	636,411		(17,794)		(17,794)		618,618				20,290	05/01/2023	1
3128MB-ZD-2	FED HOME LOAN MTG CORP GOLD #G13240		09/01/2010	SCHEDULED REDEMPTION		7,965	7,965	8,249	8,251		(287)		(287)		7,965				288	08/01/2023	1
3128MB-ZU-4	FED HOME LOAN MTG CORP GOLD #G13255		09/01/2010	SCHEDULED REDEMPTION		9,635	9,635	9,980	9,991		(356)		(356)		9,635				349	07/01/2023	1
3128MB-3F-2	FED HOME LOAN MTG CORP GOLD #G13298		09/01/2010	SCHEDULED REDEMPTION		18,217	18,217	18,868	18,853		(636)		(636)		18,217				667	10/01/2023	1
3128MB-3N-5	FED HOME LOAN MTG CORP GOLD #G13305		09/01/2010	SCHEDULED REDEMPTION		153,866	153,866	159,365	159,495		(5,629)		(5,629)		153,866				5,614	11/01/2023	1
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		09/01/2010	SCHEDULED REDEMPTION		860,852	860,852	891,620	892,212		(31,360)		(31,360)		860,852				31,049	12/01/2023	1
3128MC-BK-0	FED HOME LOAN MTG CORP GOLD #G13442		09/01/2010	SCHEDULED REDEMPTION		2,031	2,031	2,103	2,105		(74)		(74)		2,031				74	01/01/2024	1
3128MC-BV-6	FED HOME LOAN MTG CORP GOLD #G13452		09/01/2010	SCHEDULED REDEMPTION		4,409	4,409	4,566	4,557		(148)		(148)		4,409				159	02/01/2024	1
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		09/01/2010	SCHEDULED REDEMPTION		1,723,270	1,723,270	1,784,863	1,788,016		(64,746)		(64,746)		1,723,270				62,693	02/01/2024	1
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		09/01/2010	SCHEDULED REDEMPTION		810,158	810,158	839,115	840,840		(30,682)		(30,682)		810,158				29,586	01/01/2024	1
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		09/01/2010	SCHEDULED REDEMPTION		579,285	579,285	599,990	601,913		(22,628)		(22,628)		579,285				20,959	04/01/2024	1
3128MC-FB-6	FED HOME LOAN MTG CORP GOLD #G13562		09/01/2010	SCHEDULED REDEMPTION		223,701	223,701	229,800	229,589		(5,888)		(5,888)		223,701				7,324	05/01/2024	1
3128MC-J9-7	FED HOME LOAN MTG CORP GOLD #G13688		09/01/2010	SCHEDULED REDEMPTION		605,317	605,317	627,142	626,558		(21,241)		(21,241)		605,317				19,806	10/01/2024	1
3128MC-KF-1	FED HOME LOAN MTG CORP GOLD #G13694		09/01/2010	SCHEDULED REDEMPTION		65,736	65,736	68,063	68,005		(2,268)		(2,268)		65,736				2,154	11/01/2024	1
3128MM-AF-0	FED HOME LOAN MTG CORP GOLD #G18005		09/01/2010	SCHEDULED REDEMPTION		42,414	42,414	43,930	43,877		(1,464)		(1,464)		42,414				1,533	08/01/2019	1
3128MM-AS-2	FED HOME LOAN MTG CORP GOLD #G18016		09/01/2010	SCHEDULED REDEMPTION		12,005	12,005	12,434	12,418		(413)		(413)		12,005				434	10/01/2019	1
3128MM-C3-5	FED HOME LOAN MTG CORP GOLD #G18089		09/01/2010	SCHEDULED REDEMPTION		2,503	2,503	2,592	2,592		(89)		(89)		2,503				90	12/01/2020	1
3128MM-FJ-7	FED HOME LOAN MTG CORP GOLD #G18168		09/01/2010	SCHEDULED REDEMPTION		46,304	46,304	47,959	47,980		(1,676)		(1,676)		46,304				1,674	02/01/2022	1
3128MM-FX-6	FED HOME LOAN MTG CORP GOLD #G18181		09/01/2010	SCHEDULED REDEMPTION		35,880	35,880	37,162	37,221		(1,341)		(1,341)		35,880				1,303	05/01/2022	1
3128MM-F7-3	FED HOME LOAN MTG CORP GOLD #G18189		09/01/2010	SCHEDULED REDEMPTION		2,913	2,913	3,017	3,026		(113)		(113)		2,913				105	06/01/2022	1
3128MM-GT-4	FED HOME LOAN MTG CORP GOLD #G18209		09/01/2010	SCHEDULED REDEMPTION		4,754	4,754	4,924	4,934		(180)		(180)		4,754				172	10/01/2022	1
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229		09/01/2010	SCHEDULED REDEMPTION		195,881	195,881	202,883	203,254		(7,373)		(7,373)		195,881				7,190	01/01/2023	1
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233		09/01/2010	SCHEDULED REDEMPTION		170,251	170,251	176,336	176,756		(6,505)		(6,505)		170,251				6,177	02/01/2023	1
3128MM-HX-4	FED HOME LOAN MTG CORP GOLD #G18245		09/01/2010	SCHEDULED REDEMPTION		94,418	94,418	97,129	97,306		(2,888)		(2,888)		94,418				3,110	03/01/2023	1
3128MM-H5-5	FED HOME LOAN MTG CORP GOLD #G18251		09/01/2010	SCHEDULED REDEMPTION		28,017	28,017	29,018	29,048		(1,031)		(1,031)		28,017				1,022	05/01/2023	1
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258		09/01/2010	SCHEDULED REDEMPTION		209,215	209,215	216,693	216,973		(7,758)		(7,758)		209,215				7,648	06/01/2023	1
3128MM-J4-6	FED HOME LOAN MTG CORP GOLD #G18282		09/01/2010	SCHEDULED REDEMPTION		3,600	3,600	3,728	3,732		(132)		(132)		3,600				132	10/01/2023	1
3128MM-J5-3	FED HOME LOAN MTG CORP GOLD #G18283		09/01/2010	SCHEDULED REDEMPTION		5,058	5,058	5,239	5,260		(203)		(203)		5,058				185	11/01/2023	1
3128MM-KU-6	FED HOME LOAN MTG CORP GOLD #G18306		09/01/2010	SCHEDULED REDEMPTION		277,528	277,528	287,534	287,322		(9,794)		(9,794)		277,528				9,080	04/01/2024	1
3128MM-KV-4	FED HOME LOAN MTG CORP GOLD #G18307		09/01/2010	SCHEDULED REDEMPTION		13,454	13,454	13,935	13,932		(478)		(478)		13,454				491	04/01/2024	1
3128MM-KY-8	FED HOME LOAN MTG CORP GOLD #G18310		09/01/2010	SCHEDULED REDEMPTION		109,477	109,477	113,390	113,643		(4,166)		(4,166)		109,477				4,066	05/01/2024	1
3128MM-K4-4	FED HOME LOAN MTG CORP GOLD #G18314		09/01/2010	SCHEDULED REDEMPTION		2,190	2,190	2,268	2,275		(86)		(86)		2,190				80	06/01/2024	1
3128MM-LB-7	FED HOME LOAN MTG CORP GOLD #G18321		09/01/2010	SCHEDULED REDEMPTION		33,697	33,697	34,912	34,880		(1,182)		(1,182)		33,697				1,099	08/01/2024	1
3128MM-LH-4	FED HOME LOAN MTG CORP GOLD #G18327		09/01/2010	SCHEDULED REDEMPTION		448,008	448,008	464,160	463,727		(15,719)		(15,719)		448,008				14,679	10/01/2024	1
3128PE-G8-5	FED HOME LOAN MTG CORP GOLD #J02923		09/01/2010	SCHEDULED REDEMPTION		66,039	66,039	68,399	68,414		(2,375)		(2,375)		66,039				2,425	06/01/2021	1
3128PG-CW-1	FED HOME LOAN MTG CORP GOLD #J04585		09/01/2010	SCHEDULED REDEMPTION		13,982	13,982	14,482	14,404		(422)		(422)		13,982				505	04/01/2017	1
3128PJ-R3-3	FED HOME LOAN MTG CORP GOLD #J06806		09/01/2010	SCHEDULED REDEMPTION		56,753	56,753	58,782	58,812		(2,059)		(2,059)		56,753				2,120	02/01/2023	1
3128PJ-SV-0	FED HOME LOAN MTG CORP GOLD #J06832		09/01/2010	SCHEDULED REDEMPTION		43,229	43,229	44,774	44,983		(1,755)		(1,755)		43,229				1,566	01/01/2023	1
3128PJ-UV-7	FED HOME LOAN MTG CORP GOLD #J06896		09/01/2010	SCHEDULED REDEMPTION		10,926	10,926	11,316	11,374		(448)		(448)		10,926				398	02/01/2023	1
3128PJ-YA-9	FED HOME LOAN MTG CORP GOLD #J07005		09/01/2010	SCHEDULED REDEMPTION		8,050	8,050	8,337	8,330		(280)		(280)		8,050				287	02/01/2023	1
3128PJ-ZK-6	FED HOME LOAN MTG CORP GOLD #J07046		09/01/2010	SCHEDULED REDEMPTION		141,923	141,923	146,995	147,300		(5,377)		(5,377)		141,923				5,200	02/01/2023	1
3128PJ-5B-9	FED HOME LOAN MTG CORP GOLD #J07142		09/01/2010	SCHEDULED REDEMPTION		2,496	2,496	2,585	2,576		(79)		(79)		2,496				88	03/01/2023	1
3128PK-EW-0	FED HOME LOAN MTG CORP GOLD #J07349		09/01/2010	SCHEDULED REDEMPTION		2,453	2,453	2,541	2,552		(98)		(98)		2,453				89	03/01/2023	1
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567		09/01/2010	SCHEDULED REDEMPTION		123,492	123,492	127,906	127,792		(4,300)		(4,300)		123,492				4,476	04/01/2023	1
3128PK-MY-7	FED HOME LOAN MTG CORP GOLD #J07575		09/01/2010	SCHEDULED REDEMPTION		18,418	18,418	19,076	19,065		(647)		(647)		18,418				668	04/01/2023	1
3128PK-VE-1	FED HOME LOAN MTG CORP GOLD #J07813		09/01/2010	SCHEDULED REDEMPTION		4,257	4,257	4,380	4,383		(125)		(125)		4,257				140	05/01/2023	1
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891		09/01/2010	SCHEDULED REDEMPTION		261,137	261,137	270,471	271,237		(10,100)		(10,100)		261,137				9,510	05/01/2023	1
3128PK-YQ-1	FED HOME LOAN MTG CORP GOLD #J07919		09/01/2010	SCHEDULED REDEMPTION		555	555	571	591		(35)		(35)		555				18	05/01/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128PK-7H-1	FED HOME LOAN MTG CORP GOLD #J08096		09/01/2010	SCHEDULED REDEMPTION		60,544	60,544	62,708	62,883		(2,339)		(2,339)		60,544				2,179	06/01/2023	1
3128PL-P7-1	FED HOME LOAN MTG CORP GOLD #J08546		09/01/2010	SCHEDULED REDEMPTION		2,196	2,196	2,275	2,266		(70)		(70)		2,196				82	08/01/2023	1
3128PL-7F-3	FED HOME LOAN MTG CORP GOLD #J08994		09/01/2010	SCHEDULED REDEMPTION		213,111	213,111	220,728	220,933		(7,822)		(7,822)		213,111				7,687	11/01/2023	1
3128PM-HQ-6	FED HOME LOAN MTG CORP GOLD #J09239		09/01/2010	SCHEDULED REDEMPTION		66,850	66,850	68,769	68,928		(2,078)		(2,078)		66,850				2,214	02/01/2024	1
3128PM-KS-8	FED HOME LOAN MTG CORP GOLD #J09305		09/01/2010	SCHEDULED REDEMPTION		6,226	6,226	6,448	6,432		(207)		(207)		6,226				225	02/01/2024	1
3128PM-L8-1	FED HOME LOAN MTG CORP GOLD #J09351		09/01/2010	SCHEDULED REDEMPTION		142,885	142,885	148,037	147,903		(5,018)		(5,018)		142,885				4,774	03/01/2024	1
3128PM-ML-1	FED HOME LOAN MTG CORP GOLD #J09363		09/01/2010	SCHEDULED REDEMPTION		4,453	4,453	4,581	4,590		(137)		(137)		4,453				135	02/01/2024	1
3128PM-NQ-9	FED HOME LOAN MTG CORP GOLD #J09399		09/01/2010	SCHEDULED REDEMPTION		14,914	14,914	15,342	15,307		(393)		(393)		14,914				485	03/01/2024	1
3128PM-QU-7	FED HOME LOAN MTG CORP GOLD #J09467		09/01/2010	SCHEDULED REDEMPTION		30,174	30,174	31,252	31,119		(945)		(945)		30,174				1,022	04/01/2024	1
3128PM-Q4-5	FED HOME LOAN MTG CORP GOLD #J09475		09/01/2010	SCHEDULED REDEMPTION		391,354	391,354	402,590	401,708		(10,355)		(10,355)		391,354				12,723	04/01/2024	1
3128PM-Q8-6	FED HOME LOAN MTG CORP GOLD #J09479		09/01/2010	SCHEDULED REDEMPTION		1,462	1,462	1,514	1,508		(46)		(46)		1,462				53	04/01/2024	1
3128PM-RY-8	FED HOME LOAN MTG CORP GOLD #J09503		09/01/2010	SCHEDULED REDEMPTION		1,686,946	1,686,946	1,732,941	1,730,814		(43,869)		(43,869)		1,686,946				55,432	04/01/2024	1
3128PM-R2-8	FED HOME LOAN MTG CORP GOLD #J09505		09/01/2010	SCHEDULED REDEMPTION		57,593	57,593	59,652	59,577		(1,984)		(1,984)		57,593				2,150	04/01/2024	1
3128PM-SE-1	FED HOME LOAN MTG CORP GOLD #J09517		09/01/2010	SCHEDULED REDEMPTION		3,643	3,643	3,747	3,736		(94)		(94)		3,643				115	04/01/2024	1
3128PM-SH-4	FED HOME LOAN MTG CORP GOLD #J09520		09/01/2010	SCHEDULED REDEMPTION		12,709	12,709	13,074	13,045		(336)		(336)		12,709				414	04/01/2024	1
3128PM-SL-5	FED HOME LOAN MTG CORP GOLD #J09523		09/01/2010	SCHEDULED REDEMPTION		28,081	28,081	29,085	28,972		(891)		(891)		28,081				1,007	04/01/2024	1
3128PM-SX-9	FED HOME LOAN MTG CORP GOLD #J09534		09/01/2010	SCHEDULED REDEMPTION		3,328	3,328	3,447	3,460		(131)		(131)		3,328				119	04/01/2024	1
3128PM-V9-8	FED HOME LOAN MTG CORP GOLD #J09640		09/01/2010	SCHEDULED REDEMPTION		1,661,421	1,661,421	1,706,721	1,707,075		(45,653)		(45,653)		1,661,421				52,239	04/01/2024	1
3128PM-WE-6	FED HOME LOAN MTG CORP GOLD #J09645		09/01/2010	SCHEDULED REDEMPTION		157,189	157,189	162,808	162,441		(5,252)		(5,252)		157,189				5,758	04/01/2024	1
3128PM-WJ-5	FED HOME LOAN MTG CORP GOLD #J09649		09/01/2010	SCHEDULED REDEMPTION		55,235	55,235	56,821	56,695		(1,460)		(1,460)		55,235				1,739	04/01/2024	1
3128PM-WR-7	FED HOME LOAN MTG CORP GOLD #J09656		09/01/2010	SCHEDULED REDEMPTION		1,363,684	1,363,684	1,400,866	1,399,210		(35,526)		(35,526)		1,363,684				43,815	05/01/2024	1
3128PM-Y6-1	FED HOME LOAN MTG CORP GOLD #J09733		09/01/2010	SCHEDULED REDEMPTION		626	626	648	662		(36)		(36)		626				23	05/01/2024	1
3128PM-4V-9	FED HOME LOAN MTG CORP GOLD #J09836		09/01/2010	SCHEDULED REDEMPTION		18,639	18,639	19,147	19,134		(496)		(496)		18,639				627	06/01/2024	1
3128PM-5F-3	FED HOME LOAN MTG CORP GOLD #J09846		09/01/2010	SCHEDULED REDEMPTION		161,065	161,065	165,456	165,153		(4,088)		(4,088)		161,065				5,387	06/01/2024	1
3128PM-5L-0	FED HOME LOAN MTG CORP GOLD #J09851		09/01/2010	SCHEDULED REDEMPTION		91,116	91,116	93,600	93,402		(2,287)		(2,287)		91,116				3,046	05/01/2024	1
3128PM-5V-8	FED HOME LOAN MTG CORP GOLD #J09860		09/01/2010	SCHEDULED REDEMPTION		116,682	116,682	119,863	119,652		(2,970)		(2,970)		116,682				3,909	07/01/2024	1
3128PN-AA-6	FED HOME LOAN MTG CORP GOLD #J09901		09/01/2010	SCHEDULED REDEMPTION		185,053	185,053	190,098	189,811		(4,758)		(4,758)		185,053				6,062	06/01/2024	1
3128PN-BG-2	FED HOME LOAN MTG CORP GOLD #J09939		09/01/2010	SCHEDULED REDEMPTION		24,600	24,600	25,271	25,224		(624)		(624)		24,600				796	06/01/2024	1
3128PP-QN-6	FED HOME LOAN MTG CORP GOLD #J10461		09/01/2010	SCHEDULED REDEMPTION		21,237	21,237	22,002	21,982		(745)		(745)		21,237				693	08/01/2024	1
3128PP-RR-6	FED HOME LOAN MTG CORP GOLD #J10496		09/01/2010	SCHEDULED REDEMPTION		1,982,633	1,982,633	2,052,800	2,051,059		(68,426)		(68,426)		1,982,633				63,908	08/01/2024	1
3128PP-UK-7	FED HOME LOAN MTG CORP GOLD #J10586		09/01/2010	SCHEDULED REDEMPTION		77,788	77,788	80,593	80,518		(2,730)		(2,730)		77,788				2,566	08/01/2024	1
3128PP-7L-1	FED HOME LOAN MTG CORP GOLD #J10899		09/01/2010	SCHEDULED REDEMPTION		199,673	199,673	206,739	206,562		(6,889)		(6,889)		199,673				6,471	11/01/2024	1
3128PQ-E9-8	FED HOME LOAN MTG CORP GOLD #J11060		09/01/2010	SCHEDULED REDEMPTION		391,648	391,648	405,509	405,163		(13,515)		(13,515)		391,648				12,854	10/01/2024	1
3128PQ-G9-6	FED HOME LOAN MTG CORP GOLD #J11124		09/01/2010	SCHEDULED REDEMPTION		50,743	50,743	52,539	52,494		(1,751)		(1,751)		50,743				1,683	11/01/2024	1
3128PQ-HR-5	FED HOME LOAN MTG CORP GOLD #J11140		09/01/2010	SCHEDULED REDEMPTION		79,271	79,271	82,076	82,006		(2,735)		(2,735)		79,271				2,582	11/01/2024	1
31281L-B3-1	FED HOME LOAN MTG CORP GOLD #N70058		09/01/2010	SCHEDULED REDEMPTION		2,348	2,348	2,402	2,384		(36)		(36)		2,348				127	07/01/2023	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		09/01/2010	SCHEDULED REDEMPTION		25,250	25,250	24,836	24,997		253		253		25,250				1,033	08/01/2028	1
31283Y-5V-6	FED HOME LOAN MTG CORP GOLD #P20061		09/01/2010	SCHEDULED REDEMPTION		1,333	1,333	1,311	1,323		10		10		1,333				58	08/01/2028	1
31283Y-7L-6	FED HOME LOAN MTG CORP GOLD #P20100		09/01/2010	SCHEDULED REDEMPTION		418	418	418	418						418				20	11/01/2028	1
31283Y-CL-0	FED HOME LOAN MTG CORP GOLD #P20176		09/01/2010	SCHEDULED REDEMPTION		8,661	8,661	8,672	8,664		(2)		(2)		8,661				405	03/01/2029	1
31283Y-CT-3	FED HOME LOAN MTG CORP GOLD #P20183		09/01/2010	SCHEDULED REDEMPTION		25,890	25,890	25,922	25,903		(13)		(13)		25,890				1,258	03/01/2029	1
31283Y-F4-5	FED HOME LOAN MTG CORP GOLD #P20288		09/01/2010	SCHEDULED REDEMPTION		1,477	1,477	1,426	1,424		54		54		1,477				69	09/01/2029	1
31361D-QN-2	FED NATL MTG ASSOC #028361		09/01/2010	SCHEDULED REDEMPTION		6	6	6	6						6					06/01/2016	1
313610-JH-1	FED NATL MTG ASSOC #046164		09/01/2010	SCHEDULED REDEMPTION		5	5	5	5						5					05/01/2017	1
313613-AA-9	FED NATL MTG ASSOC #048601		09/01/2010	SCHEDULED REDEMPTION		73	73	68	69		4		4		73				4	07/01/2017	1
313614-Y3-7	FED NATL MTG ASSOC #050230		09/01/2010	SCHEDULED REDEMPTION		59	59	57	57		2		2		59				4	09/01/2019	1
313615-GJ-9	FED NATL MTG ASSOC #050601		09/01/2010	SCHEDULED REDEMPTION		1,097	1,097	1,203	1,225		(128)		(128)		1,097				69	07/01/2022	1
31362T-BW-2	FED NATL MTG ASSOC #070253		09/01/2010	SCHEDULED REDEMPTION		11	11	11	11						11				1	02/01/2017	1
313628-AC-3	FED NATL MTG ASSOC #081003		09/01/2010	SCHEDULED REDEMPTION		111	111	108	109		2		2		111				7	09/01/2019	1
313628-FD-6	FED NATL MTG ASSOC #081164		09/01/2010	SCHEDULED REDEMPTION		79	79	76	77		2		2		79				5	09/01/2019	1
313628-FE-4	FED NATL MTG ASSOC #081165		09/01/2010	SCHEDULED REDEMPTION		201	201	194	198		2		2		201				13	09/01/2019	1
31363W-JA-4	FED NATL MTG ASSOC #100256		09/01/2010	SCHEDULED REDEMPTION		38,666	38,666	40,755	40,546		(1,880)		(1,880)		38,666				2,546	10/15/2021	1
31364M-ZM-1	FED NATL MTG ASSOC #111548		09/01/2010	SCHEDULED REDEMPTION		97	97	99	97						97				6	12/01/2018	1
31365D-G5-8	FED NATL MTG ASSOC #124520		09/01/2010	SCHEDULED REDEMPTION		1,858	1,858	1,838	1,835		23		23		1,858				94	10/01/2022	1
31365D-G6-6	FED NATL MTG ASSOC #124521		09/01/2010	SCHEDULED REDEMPTION		1,417	1,417	1,401	1,400		17		17		1,417				73	10/01/2022	1
31368H-KA-0	FED NATL MTG ASSOC #190289		09/01/2010	SCHEDULED REDEMPTION		555	555	578	608		(53)		(53)		555				28	11/01/2027	1
31368T-FM-4	FED NATL MTG ASSOC #199172		09/01/2010	SCHEDULED REDEMPTION		5,256	5,256	5,403	5,329		(73)		(73)		5,256				292	12/01/2012	1
31371G-EK-2	FED NATL MTG ASSOC #251338		09/01/2010	SCHEDULED REDEMPTION		9,011	9,011	9,069	9,034		(23)		(23)		9,011				426	12/01/2012	1
31371G-TR-1	FED NATL MTG ASSOC #251760		09/01/2010	SCHEDULED REDEMPTION		9,277	9,277	9,738	9,499		(222)		(222)		9,277				401	06/01/2013	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31371G-YG-9	FED NATL MTG ASSOC #251911		09/01/2010	SCHEDULED REDEMPTION		2,239	2,239	2,167	2,144		95		95		2,239				94	08/01/2018	1
31371G-2T-6	FED NATL MTG ASSOC #251986		09/01/2010	SCHEDULED REDEMPTION		95	95	91	91		4		4		95				5	10/01/2028	1
31371G-4F-4	FED NATL MTG ASSOC #252022		09/01/2010	SCHEDULED REDEMPTION		726	726	703	688		38		38		726				32	10/01/2018	1
31371H-CE-6	FED NATL MTG ASSOC #252169		09/01/2010	SCHEDULED REDEMPTION		2,164	2,164	2,095	2,066		98		98		2,164				95	12/01/2018	1
31371H-DS-4	FED NATL MTG ASSOC #252213		09/01/2010	SCHEDULED REDEMPTION		1,120	1,120	1,112	1,116		5		5		1,120				48	01/01/2014	1
31371H-QT-8	FED NATL MTG ASSOC #252566		09/01/2010	SCHEDULED REDEMPTION		131	131	130	131		1		1		131				6	07/01/2014	1
31371H-Q2-7	FED NATL MTG ASSOC #252573		09/01/2010	SCHEDULED REDEMPTION		4,933	4,933	4,776	4,716		217		217		4,933				213	06/01/2019	1
31371H-Q4-3	FED NATL MTG ASSOC #252575		09/01/2010	SCHEDULED REDEMPTION		4,818	4,818	4,664	4,601		217		217		4,818				214	07/01/2019	1
31371H-2C-1	FED NATL MTG ASSOC #252871		09/01/2010	SCHEDULED REDEMPTION		1,349	1,349	1,360	1,348		1		1		1,349				73	11/01/2014	1
31371H-4J-4	FED NATL MTG ASSOC #252925		09/01/2010	SCHEDULED REDEMPTION		281	281	277	277		4		4		281				15	12/01/2029	1
31371H-6T-0	FED NATL MTG ASSOC #252982		09/01/2010	SCHEDULED REDEMPTION		65	65	67	69		(4)		(4)		65				4	01/01/2030	1
31371J-DS-0	FED NATL MTG ASSOC #253113		09/01/2010	SCHEDULED REDEMPTION		284	284	280	280		4		4		284				16	03/01/2030	1
31371J-JD-7	FED NATL MTG ASSOC #253260		09/01/2010	SCHEDULED REDEMPTION		5,132	5,132	5,183	5,172		(40)		(40)		5,132				297	04/01/2015	1
31371J-JJ-4	FED NATL MTG ASSOC #253265		09/01/2010	SCHEDULED REDEMPTION		1,138	1,138	1,165	1,200		(61)		(61)		1,138				62	05/01/2030	1
31371J-L5-1	FED NATL MTG ASSOC #253348		09/01/2010	SCHEDULED REDEMPTION		179	179	190	196		(16)		(16)		179				10	06/01/2030	1
31371J-NQ-3	FED NATL MTG ASSOC #253399		09/01/2010	SCHEDULED REDEMPTION		320	320	338	353		(33)		(33)		320				20	08/01/2030	1
31371J-Q2-3	FED NATL MTG ASSOC #253473		09/01/2010	SCHEDULED REDEMPTION		344	344	350	349		(5)		(5)		344				18	10/01/2015	1
31371J-Q9-8	FED NATL MTG ASSOC #253480		09/01/2010	SCHEDULED REDEMPTION		415	415	424	434		(20)		(20)		415				23	10/01/2030	1
31371J-R5-5	FED NATL MTG ASSOC #253508		09/01/2010	SCHEDULED REDEMPTION		46	46	47	47		(1)		(1)		46				2	11/01/2015	1
31371J-SE-5	FED NATL MTG ASSOC #253517		09/01/2010	SCHEDULED REDEMPTION		54	54	57	59		(5)		(5)		54				3	11/01/2030	1
31371J-UE-2	FED NATL MTG ASSOC #253581		09/01/2010	SCHEDULED REDEMPTION		1,464	1,464	1,489	1,482		(18)		(18)		1,464				73	01/01/2016	1
31371J-WA-8	FED NATL MTG ASSOC #253641		09/01/2010	SCHEDULED REDEMPTION		32	32	34	36		(3)		(3)		32				2	01/01/2031	1
31371J-W4-2	FED NATL MTG ASSOC #253667		09/01/2010	SCHEDULED REDEMPTION		359	359	366	359						359				19	02/01/2016	1
31371J-XA-7	FED NATL MTG ASSOC #253673		09/01/2010	SCHEDULED REDEMPTION		7,421	7,421	7,608	7,739		(318)		(318)		7,421				403	03/01/2031	1
31371J-XB-5	FED NATL MTG ASSOC #253674		09/01/2010	SCHEDULED REDEMPTION		92	92	96	98		(6)		(6)		92				5	03/01/2031	1
31371J-3E-2	FED NATL MTG ASSOC #253797		09/01/2010	SCHEDULED REDEMPTION		1,093	1,093	1,130	1,118		(25)		(25)		1,093				44	05/01/2016	1
31371J-3J-1	FED NATL MTG ASSOC #253801		09/01/2010	SCHEDULED REDEMPTION		4,830	4,830	4,676	4,543		287		287		4,830				213	05/01/2021	1
31371J-3W-2	FED NATL MTG ASSOC #253813		09/01/2010	SCHEDULED REDEMPTION		2,696	2,696	2,800	2,856		(160)		(160)		2,696				144	05/01/2031	1
31371J-5B-6	FED NATL MTG ASSOC #253842		09/01/2010	SCHEDULED REDEMPTION		9,679	9,679	9,817	9,946		(267)		(267)		9,679				489	06/01/2031	1
31371J-5G-5	FED NATL MTG ASSOC #253847		09/01/2010	SCHEDULED REDEMPTION		5,222	5,222	5,055	4,951		270		270		5,222				225	05/01/2021	1
31371J-6Q-2	FED NATL MTG ASSOC #253879		09/01/2010	SCHEDULED REDEMPTION		553	553	581	572		(19)		(19)		553				24	07/01/2016	1
31371J-6W-9	FED NATL MTG ASSOC #253885		09/01/2010	SCHEDULED REDEMPTION		771	771	746	731		40		40		771				33	07/01/2021	1
31371J-7C-2	FED NATL MTG ASSOC #253891		09/01/2010	SCHEDULED REDEMPTION		2,006	2,006	2,051	2,078		(71)		(71)		2,006				105	07/01/2031	1
31371K-EQ-0	FED NATL MTG ASSOC #254043		09/01/2010	SCHEDULED REDEMPTION		4,806	4,806	4,652	4,567		239		239		4,806				210	10/01/2021	1
31371K-EZ-0	FED NATL MTG ASSOC #254052		09/01/2010	SCHEDULED REDEMPTION		387	387	393	396		(9)		(9)		387				20	11/01/2031	1
31371K-F2-2	FED NATL MTG ASSOC #254085		09/01/2010	SCHEDULED REDEMPTION		4,438	4,438	4,296	4,222		216		216		4,438				195	11/01/2021	1
31371K-F6-3	FED NATL MTG ASSOC #254089		09/01/2010	SCHEDULED REDEMPTION		6,473	6,473	6,795	6,716		(243)		(243)		6,473				277	12/01/2016	1
31371K-GV-7	FED NATL MTG ASSOC #254112		09/01/2010	SCHEDULED REDEMPTION		58	58	62	61		(3)		(3)		58				4	11/01/2031	1
31371K-HJ-3	FED NATL MTG ASSOC #254133		09/01/2010	SCHEDULED REDEMPTION		7,117	7,117	7,272	7,330		(212)		(212)		7,117				397	12/01/2031	1
31371K-HS-3	FED NATL MTG ASSOC #254141		09/01/2010	SCHEDULED REDEMPTION		28,892	28,892	30,330	29,829		(937)		(937)		28,892				1,260	01/01/2017	1
31371K-KE-0	FED NATL MTG ASSOC #254193		09/01/2010	SCHEDULED REDEMPTION		3,936	3,936	3,811	3,752		184		184		3,936				170	02/01/2022	1
31371K-LL-3	FED NATL MTG ASSOC #254231		09/01/2010	SCHEDULED REDEMPTION		7,214	7,214	6,987	6,877		337		337		7,214				317	03/01/2022	1
31371K-L7-4	FED NATL MTG ASSOC #254250		09/01/2010	SCHEDULED REDEMPTION		237	237	242	244		(8)		(8)		237				13	03/01/2032	1
31371K-ML-2	FED NATL MTG ASSOC #254263		09/01/2010	SCHEDULED REDEMPTION		1,171	1,171	1,207	1,202		(31)		(31)		1,171				54	04/01/2032	1
31371K-Q3-8	FED NATL MTG ASSOC #254374		09/01/2010	SCHEDULED REDEMPTION		3,956	3,956	3,830	3,758		198		198		3,956				173	06/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		09/01/2010	SCHEDULED REDEMPTION		3,767	3,767	3,648	3,597		171		171		3,767				166	07/01/2022	1
31371K-T4-3	FED NATL MTG ASSOC #254471		09/01/2010	SCHEDULED REDEMPTION		6,249	6,249	6,050	5,942		306		306		6,249				273	09/01/2022	1
31371K-UA-7	FED NATL MTG ASSOC #254477		09/01/2010	SCHEDULED REDEMPTION		5,464	5,464	5,424	5,430		34		34		5,464				217	10/01/2032	1
31371K-WD-9	FED NATL MTG ASSOC #254544		09/01/2010	SCHEDULED REDEMPTION		8,221	8,221	7,960	7,848		374		374		8,221				359	11/01/2022	1
31371K-WE-7	FED NATL MTG ASSOC #254545		09/01/2010	SCHEDULED REDEMPTION		6,312	6,312	6,479	6,405		(94)		(94)		6,312				228	12/01/2017	1
31371K-WW-7	FED NATL MTG ASSOC #254561		09/01/2010	SCHEDULED REDEMPTION		833	833	824	824		9		9		833				40	11/01/2032	1
31371K-2Z-3	FED NATL MTG ASSOC #254692		09/01/2010	SCHEDULED REDEMPTION		45,205	45,205	45,487	45,394		(189)		(189)		45,205				1,808	03/01/2033	1
31371K-5U-1	FED NATL MTG ASSOC #254759		09/01/2010	SCHEDULED REDEMPTION		2,631	2,631	2,669	2,657		(26)		(26)		2,631				85	06/01/2018	1
31371L-CD-9	FED NATL MTG ASSOC #254868		09/01/2010	SCHEDULED REDEMPTION		33,417	33,417	33,291	33,330		86		86		33,417				1,216	09/01/2033	1
31371L-HJ-1	FED NATL MTG ASSOC #255033		09/01/2010	SCHEDULED REDEMPTION		1,752	1,752	1,814	1,817		(66)		(66)		1,752				83	12/01/2033	1
31371L-MK-2	FED NATL MTG ASSOC #255162		09/01/2010	SCHEDULED REDEMPTION		3,726	3,726	3,729	3,729		(3)		(3)		3,726				179	03/01/2034	1
31371L-NZ-8	FED NATL MTG ASSOC #255208		09/01/2010	SCHEDULED REDEMPTION		29,044	29,044	27,401	27,972		1,073		1,073		29,044				839	04/01/2019	1
31371L-N9-6	FED NATL MTG ASSOC #255216		09/01/2010	SCHEDULED REDEMPTION		16,979	16,979	17,433	17,313		(334)		(334)		16,979				616	05/01/2019	1
31371L-2N-8	FED NATL MTG ASSOC #255581		09/01/2010	SCHEDULED REDEMPTION		3,400	3,400	3,500	3,488		(88)		(88)		3,400				149	02/01/2035	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)
31371M-AA-5	FED NATL MTG ASSOC #255701		09/01/2010	SCHEDULED REDEMPTION		612,381	612,381	656,779			(44,398)		(44,398)		612,381				2,552	04/01/2025	1
31371M-BE-6	FED NATL MTG ASSOC #255737		09/01/2010	SCHEDULED REDEMPTION		3,371	3,371	3,476	3,481		(111)		(111)		3,371				161	04/01/2035	1
31371M-F8-5	FED NATL MTG ASSOC #255891		09/01/2010	SCHEDULED REDEMPTION		1,753	1,753	1,800	1,783		(30)		(30)		1,753				65	10/01/2020	1
31371M-PC-5	FED NATL MTG ASSOC #256119		09/01/2010	SCHEDULED REDEMPTION		718	718	734	733		(15)		(15)		718				36	02/01/2036	1
31371M-PU-5	FED NATL MTG ASSOC #256135		09/01/2010	SCHEDULED REDEMPTION		512,295	512,295	504,610	508,731		3,563		3,563		512,295				20,397	02/01/2036	1
31371M-ZA-8	FED NATL MTG ASSOC #256437		09/01/2010	SCHEDULED REDEMPTION		37,950	37,950	38,289	38,222		(272)		(272)		37,950				1,760	10/01/2036	1
31371M-2J-5	FED NATL MTG ASSOC #256477		09/01/2010	SCHEDULED REDEMPTION		174,115	174,115	175,706	175,468		(1,353)		(1,353)		174,115				8,010	11/01/2036	1
31371N-MT-9	FED NATL MTG ASSOC #256970		09/01/2010	SCHEDULED REDEMPTION		67,901	67,901	70,389	70,382		(2,481)		(2,481)		67,901				2,537	10/01/2022	1
31371N-U9-4	FED NATL MTG ASSOC #257208		09/01/2010	SCHEDULED REDEMPTION		98,963	98,963	101,525	101,533		(2,571)		(2,571)		98,963				3,264	05/01/2023	1
31371N-3T-0	FED NATL MTG ASSOC #257410		09/01/2010	SCHEDULED REDEMPTION		18,619	18,619	19,321	19,408		(789)		(789)		18,619				680	10/01/2023	1
31371N-5N-1	FED NATL MTG ASSOC #257453		09/01/2010	SCHEDULED REDEMPTION		25,709	25,709	26,679	26,789		(1,080)		(1,080)		25,709				927	11/01/2023	1
31371Q-N7-9	FED NATL MTG ASSOC #258814		09/01/2010	SCHEDULED REDEMPTION		176,858	176,858	181,300	178,594		(1,737)		(1,737)		176,858				8,617	08/01/2036	1
31372P-V2-2	FED NATL MTG ASSOC #278833		09/01/2010	SCHEDULED REDEMPTION		325	325	331	334		(10)		(10)		325				20	12/01/2024	1
31372P-V3-0	FED NATL MTG ASSOC #278834		09/01/2010	SCHEDULED REDEMPTION		247	247	251	257		(10)		(10)		247				15	12/01/2024	1
31373U-LH-8	FED NATL MTG ASSOC #303728		09/01/2010	SCHEDULED REDEMPTION		554	554	550	554		1		1		554				21	01/01/2011	1
31373U-M9-5	FED NATL MTG ASSOC #303784		09/01/2010	SCHEDULED REDEMPTION		3,749	3,749	3,732	3,746		3		3		3,749				189	03/01/2011	1
31373U-P9-2	FED NATL MTG ASSOC #303848		09/01/2010	SCHEDULED REDEMPTION		76	76	77	76						76				4	01/01/2011	1
31373U-SA-6	FED NATL MTG ASSOC #303913		09/01/2010	SCHEDULED REDEMPTION		3,545	3,545	3,608	3,616		(71)		(71)		3,545				179	05/01/2026	1
31374A-3S-7	FED NATL MTG ASSOC #308709		09/01/2010	SCHEDULED REDEMPTION		82	82	81	81		1		1		82				4	08/01/2025	1
31374F-RU-5	FED NATL MTG ASSOC #312899		09/01/2010	SCHEDULED REDEMPTION		118	118	122	122		(3)		(3)		118				6	06/01/2025	1
31374F-WG-0	FED NATL MTG ASSOC #313047		09/01/2010	SCHEDULED REDEMPTION		166	166	176	177		(11)		(11)		166				10	12/01/2025	1
31374G-N5-2	FED NATL MTG ASSOC #313712		09/01/2010	SCHEDULED REDEMPTION		1,717	1,717	1,803	1,740		(22)		(22)		1,717				74	09/01/2012	1
31374N-Q6-2	FED NATL MTG ASSOC #319177		09/01/2010	SCHEDULED REDEMPTION		781	781	770	769		13		13		781				40	04/01/2026	1
31374T-B4-0	FED NATL MTG ASSOC #323259		09/01/2010	SCHEDULED REDEMPTION		1,252	1,252	1,243	1,247		6		6		1,252				54	08/01/2013	1
31374T-LK-3	FED NATL MTG ASSOC #323530		09/01/2010	SCHEDULED REDEMPTION		1,838	1,838	1,870	1,874		(37)		(37)		1,838				93	09/01/2026	1
31374T-NT-2	FED NATL MTG ASSOC #323602		09/01/2010	SCHEDULED REDEMPTION		741	741	747	748		(7)		(7)		741				43	02/01/2029	1
31374T-VL-0	FED NATL MTG ASSOC #323819		09/01/2010	SCHEDULED REDEMPTION		106	106	109	110		(4)		(4)		106				6	07/01/2029	1
31374T-W2-1	FED NATL MTG ASSOC #323865		09/01/2010	SCHEDULED REDEMPTION		645	645	668	669		(24)		(24)		645				31	07/01/2029	1
31374T-2M-0	FED NATL MTG ASSOC #323980		09/01/2010	SCHEDULED REDEMPTION		2,827	2,827	2,968	2,901		(74)		(74)		2,827				122	04/01/2014	1
31375M-XC-2	FED NATL MTG ASSOC #339175		09/01/2010	SCHEDULED REDEMPTION		982	982	913	924		58		58		982				44	03/01/2026	1
31375N-PZ-8	FED NATL MTG ASSOC #339840		09/01/2010	SCHEDULED REDEMPTION		875	875	813	828		47		47		875				38	03/01/2026	1
31375N-2L-4	FED NATL MTG ASSOC #340179		08/01/2010	SCHEDULED REDEMPTION		5,506	5,506	5,780	5,506						5,506				44	12/01/2010	1
31375V-PC-1	FED NATL MTG ASSOC #346119		09/01/2010	SCHEDULED REDEMPTION		1,239	1,239	1,278	1,239						1,239				53	04/01/2011	1
31376J-VL-0	FED NATL MTG ASSOC #357119		09/01/2010	SCHEDULED REDEMPTION		14,734	14,734	15,467	15,276		(543)		(543)		14,734				639	05/01/2016	1
31376K-FE-1	FED NATL MTG ASSOC #357565		09/01/2010	SCHEDULED REDEMPTION		12,709	12,709	13,175	13,145		(436)		(436)		12,709				459	04/01/2019	1
31376K-QV-1	FED NATL MTG ASSOC #357868		09/01/2010	SCHEDULED REDEMPTION		66,002	66,002	63,282	64,250		1,752		1,752		66,002				2,337	06/01/2020	1
31376T-BV-8	FED NATL MTG ASSOC #364652		09/01/2010	SCHEDULED REDEMPTION		39	39	41	42		(3)		(3)		39				2	01/01/2027	1
31378L-3K-6	FED NATL MTG ASSOC #402302		09/01/2010	SCHEDULED REDEMPTION		1,676	1,676	1,663	1,668		8		8		1,676				73	04/01/2013	1
31378Q-GX-3	FED NATL MTG ASSOC #405314		09/01/2010	SCHEDULED REDEMPTION		107	107	103	104		3		3		107				5	12/01/2027	1
31378X-BP-0	FED NATL MTG ASSOC #411446		09/01/2010	SCHEDULED REDEMPTION		347	347	348	352		(4)		(4)		347				19	02/01/2025	1
31379E-YT-8	FED NATL MTG ASSOC #417522		09/01/2010	SCHEDULED REDEMPTION		655	655	659	657		(2)		(2)		655				31	05/01/2013	1
31379F-GZ-1	FED NATL MTG ASSOC #417916		09/01/2010	SCHEDULED REDEMPTION		74	74	77	79		(4)		(4)		74				3	03/01/2028	1
31379G-B8-4	FED NATL MTG ASSOC #418663		09/01/2010	SCHEDULED REDEMPTION		339	339	345	341		(2)		(2)		339				14	04/01/2013	1
31379N-4W-4	FED NATL MTG ASSOC #424837		09/01/2010	SCHEDULED REDEMPTION		1,003	1,003	1,008	1,006		(3)		(3)		1,003				47	04/01/2013	1
31379Q-WV-8	FED NATL MTG ASSOC #426460		09/01/2010	SCHEDULED REDEMPTION		44,647	44,647	41,487	43,202		1,445		1,445		44,647				1,748	12/01/2013	1
31379R-MN-5	FED NATL MTG ASSOC #427065		09/01/2010	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15				1	05/01/2028	1
31379S-TZ-9	FED NATL MTG ASSOC #428168		09/01/2010	SCHEDULED REDEMPTION		2,637	2,637	2,714	2,710		(73)		(73)		2,637				143	02/01/2027	1
31379T-TG-9	FED NATL MTG ASSOC #429051		09/01/2010	SCHEDULED REDEMPTION		1,989	1,989	2,000	1,994		(5)		(5)		1,989				93	07/01/2013	1
31379T-3M-4	FED NATL MTG ASSOC #429304		09/01/2010	SCHEDULED REDEMPTION		720	720	724	721		(2)		(2)		720				34	06/01/2013	1
31379V-WD-7	FED NATL MTG ASSOC #430944		09/01/2010	SCHEDULED REDEMPTION		1,401	1,401	1,409	1,404		(4)		(4)		1,401				66	07/01/2013	1
31379Y-6V-0	FED NATL MTG ASSOC #433884		09/01/2010	SCHEDULED REDEMPTION		1,219	1,219	1,210	1,214		5		5		1,219				52	07/01/2013	1
31380B-GH-7	FED NATL MTG ASSOC #435000		09/01/2010	SCHEDULED REDEMPTION		822	822	857	862		(40)		(40)		822				40	08/01/2028	1
31380C-QW-1	FED NATL MTG ASSOC #436169		09/01/2010	SCHEDULED REDEMPTION		1,395	1,395	1,403	1,398		(3)		(3)		1,395				65	07/01/2013	1
31380C-2A-5	FED NATL MTG ASSOC #436469		09/01/2010	SCHEDULED REDEMPTION		295	295	307	319		(24)		(24)		295				15	07/01/2028	1
31380C-3A-4	FED NATL MTG ASSOC #436493		09/01/2010	SCHEDULED REDEMPTION		1,497	1,497	1,506	1,501		(4)		(4)		1,497				70	07/01/2013	1
31380H-SX-6	FED NATL MTG ASSOC #440734		09/01/2010	SCHEDULED REDEMPTION		4,499	4,499	4,356	4,266		233		233		4,499				200	12/01/2018	1
31380H-W5-2	FED NATL MTG ASSOC #440868		09/01/2010	SCHEDULED REDEMPTION		929	929	976	959		(30)		(30)		929				40	11/01/2013	1
31380K-N2-2	FED NATL MTG ASSOC #442409		09/01/2010	SCHEDULED REDEMPTION		28	28	27	27		1		1		28				1	11/01/2028	1
31380L-FK-9	FED NATL MTG ASSOC #443070		09/01/2010	SCHEDULED REDEMPTION		7,363	7,363	7,345	7,348		15		15		7,363				358	09/01/2028	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31380L-GF-9	FED NATL MTG ASSOC #443098		09/01/2010	SCHEDULED REDEMPTION		138	138	139	139		(1)		(1)		138				7	12/01/2028	1
31380M-DY-9	FED NATL MTG ASSOC #443919		09/01/2010	SCHEDULED REDEMPTION		497	497	503	502		(5)		(5)		497				23	10/01/2028	1
31380M-NF-9	FED NATL MTG ASSOC #444190		09/01/2010	SCHEDULED REDEMPTION		330	330	332	331		(2)		(2)		330				16	02/01/2029	1
31380P-YV-5	FED NATL MTG ASSOC #446324		09/01/2010	SCHEDULED REDEMPTION		1,285	1,285	1,236	1,222		63		63		1,285				67	08/01/2027	1
31380P-7J-2	FED NATL MTG ASSOC #446497		09/01/2010	SCHEDULED REDEMPTION		1,143	1,143	1,134	1,138		5		5		1,143				50	12/01/2013	1
31380T-ZD-6	FED NATL MTG ASSOC #449940		09/01/2010	SCHEDULED REDEMPTION		620	620	652	646		(26)		(26)		620				29	12/01/2028	1
31380T-4P-3	FED NATL MTG ASSOC #450030		09/01/2010	SCHEDULED REDEMPTION		218	218	219	219		(1)		(1)		218				10	12/01/2028	1
31380Y-PD-6	FED NATL MTG ASSOC #454120		09/01/2010	SCHEDULED REDEMPTION		9	9	9	9						9				1	12/01/2028	1
31380Y-7J-3	FED NATL MTG ASSOC #454597		09/01/2010	SCHEDULED REDEMPTION		1,634	1,634	1,530	1,586		48		48		1,634				71	02/01/2014	1
31381A-ZL-8	FED NATL MTG ASSOC #455347		09/01/2010	SCHEDULED REDEMPTION		645	645	677	665		(21)		(21)		645				28	03/01/2014	1
31381D-HW-8	FED NATL MTG ASSOC #457545		09/01/2010	SCHEDULED REDEMPTION		14,631	14,631	14,932	14,869		(238)		(238)		14,631				765	08/01/2018	1
31381D-TG-0	FED NATL MTG ASSOC #457851		09/01/2010	SCHEDULED REDEMPTION		2,538	2,538	2,667	2,704		(165)		(165)		2,538				123	01/01/2029	1
31382E-PB-2	FED NATL MTG ASSOC #480218		09/01/2010	SCHEDULED REDEMPTION		91	91	91	90						91				4	02/01/2029	1
31382J-CG-4	FED NATL MTG ASSOC #483471		09/01/2010	SCHEDULED REDEMPTION		351	351	348	349		1		1		351				15	10/01/2013	1
31382J-WG-2	FED NATL MTG ASSOC #484047		09/01/2010	SCHEDULED REDEMPTION		461	461	463	461						461				22	02/01/2029	1
31382K-QE-1	FED NATL MTG ASSOC #484753		09/01/2010	SCHEDULED REDEMPTION		145	145	145	146						145				7	03/01/2029	1
31382Q-TY-1	FED NATL MTG ASSOC #489367		09/01/2010	SCHEDULED REDEMPTION		1,558	1,558	1,614	1,594		(36)		(36)		1,558				73	03/01/2029	1
31382R-NY-5	FED NATL MTG ASSOC #490107		09/01/2010	SCHEDULED REDEMPTION		522	522	544	548		(26)		(26)		522				24	03/01/2029	1
31382R-Z7-1	FED NATL MTG ASSOC #490466		09/01/2010	SCHEDULED REDEMPTION		3	3	3	3						3					03/01/2029	1
31382S-FK-2	FED NATL MTG ASSOC #490770		09/01/2010	SCHEDULED REDEMPTION		132	132	132	132						132				6	03/01/2029	1
31382T-FW-4	FED NATL MTG ASSOC #491681		09/01/2010	SCHEDULED REDEMPTION		1,028	1,028	963	995		33		33		1,028				45	03/01/2014	1
31382T-PV-5	FED NATL MTG ASSOC #491936		09/01/2010	SCHEDULED REDEMPTION		124	124	119	119		5		5		124				6	04/01/2029	1
31382U-G6-7	FED NATL MTG ASSOC #492621		09/01/2010	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14				1	06/01/2029	1
31382U-RV-0	FED NATL MTG ASSOC #492900		09/01/2010	SCHEDULED REDEMPTION		54	54	53	53		1		1		54				3	10/01/2028	1
31382U-R3-2	FED NATL MTG ASSOC #492906		09/01/2010	SCHEDULED REDEMPTION		71	71	70	70		1		1		71				4	01/01/2029	1
31382U-WN-2	FED NATL MTG ASSOC #493053		09/01/2010	SCHEDULED REDEMPTION		36	36	35	34		2		2		36				2	05/01/2029	1
31382V-JG-0	FED NATL MTG ASSOC #493563		09/01/2010	SCHEDULED REDEMPTION		99	99	96	99		1		1		99				5	05/01/2029	1
31382W-WR-9	FED NATL MTG ASSOC #494856		09/01/2010	SCHEDULED REDEMPTION		13,790	13,790	14,221	14,070		(280)		(280)		13,790				618	05/01/2029	1
31383A-GY-9	FED NATL MTG ASSOC #497115		09/01/2010	SCHEDULED REDEMPTION		33	33	32	32		1		1		33				2	08/01/2029	1
31383A-RE-1	FED NATL MTG ASSOC #497385		09/01/2010	SCHEDULED REDEMPTION		274	274	263	263		11		11		274				13	05/01/2029	1
31383B-AB-3	FED NATL MTG ASSOC #497802		09/01/2010	SCHEDULED REDEMPTION		69	69	69	69						69				3	07/01/2014	1
31383B-5Z-6	FED NATL MTG ASSOC #498664		09/01/2010	SCHEDULED REDEMPTION		271	271	269	270		1		1		271				12	05/01/2014	1
31383C-DA-0	FED NATL MTG ASSOC #498797		09/01/2010	SCHEDULED REDEMPTION		486	486	482	484		2		2		486				21	07/01/2014	1
31383E-E7-2	FED NATL MTG ASSOC #500658		09/01/2010	SCHEDULED REDEMPTION		77	77	76	76						77				3	07/01/2014	1
31383E-5G-2	FED NATL MTG ASSOC #501347		09/01/2010	SCHEDULED REDEMPTION		1,762	1,762	1,740	1,741		20		20		1,762				89	06/01/2029	1
31383E-5J-6	FED NATL MTG ASSOC #501349		09/01/2010	SCHEDULED REDEMPTION		40	40	39	39		1		1		40				2	06/01/2029	1
31383G-NB-8	FED NATL MTG ASSOC #502686		09/01/2010	SCHEDULED REDEMPTION		14	14	14	14						14				1	09/01/2029	1
31383G-WH-5	FED NATL MTG ASSOC #502948		09/01/2010	SCHEDULED REDEMPTION		8	8	7	7						8					08/01/2029	1
31383G-ZT-6	FED NATL MTG ASSOC #503054		09/01/2010	SCHEDULED REDEMPTION		434	434	419	424		10		10		434				22	07/01/2029	1
31383H-SE-5	FED NATL MTG ASSOC #503717		09/01/2010	SCHEDULED REDEMPTION		488	488	482	483		5		5		488				26	06/01/2029	1
31383H-TN-4	FED NATL MTG ASSOC #503757		09/01/2010	SCHEDULED REDEMPTION		487	487	468	468		20		20		487				24	07/01/2029	1
31383J-CZ-1	FED NATL MTG ASSOC #504188		09/01/2010	SCHEDULED REDEMPTION		85	85	82	83		2		2		85				4	06/01/2029	1
31383J-GU-8	FED NATL MTG ASSOC #504311		09/01/2010	SCHEDULED REDEMPTION		176	176	174	174		2		2		176				8	08/01/2029	1
31383J-TM-2	FED NATL MTG ASSOC #504656		09/01/2010	SCHEDULED REDEMPTION		990	990	982	985		4		4		990				43	08/01/2014	1
31383K-AP-2	FED NATL MTG ASSOC #505014		09/01/2010	SCHEDULED REDEMPTION		1,796	1,796	1,780	1,785		10		10		1,796				78	08/01/2014	1
31383K-D5-3	FED NATL MTG ASSOC #505124		09/01/2010	SCHEDULED REDEMPTION		22	22	22	22						22				1	07/01/2029	1
31383L-D7-7	FED NATL MTG ASSOC #506026		09/01/2010	SCHEDULED REDEMPTION		128	128	126	126		2		2		128				7	08/01/2029	1
31383L-2Q-7	FED NATL MTG ASSOC #506683		09/01/2010	SCHEDULED REDEMPTION		179	179	178	179		1		1		179				8	07/01/2014	1
31383M-LZ-4	FED NATL MTG ASSOC #507144		09/01/2010	SCHEDULED REDEMPTION		372	372	369	370		2		2		372				16	10/01/2014	1
31383N-ZH-7	FED NATL MTG ASSOC #508444		09/01/2010	SCHEDULED REDEMPTION		94	94	93	93						94				4	08/01/2014	1
31383R-U5-9	FED NATL MTG ASSOC #511004		09/01/2010	SCHEDULED REDEMPTION		195	195	188	186		9		9		195				10	09/01/2029	1
31383R-4P-4	FED NATL MTG ASSOC #511230		09/01/2010	SCHEDULED REDEMPTION		14,187	14,187	13,693	13,899		288		288		14,187				744	10/01/2029	1
31383S-FP-0	FED NATL MTG ASSOC #511474		09/01/2010	SCHEDULED REDEMPTION		1,981	1,981	1,910	1,890		91		91		1,981				104	09/01/2029	1
31383S-SM-3	FED NATL MTG ASSOC #511824		09/01/2010	SCHEDULED REDEMPTION		623	623	644	640		(17)		(17)		623				25	07/01/2016	1
31383S-Z3-7	FED NATL MTG ASSOC #512062		09/01/2010	SCHEDULED REDEMPTION		1,136	1,136	1,147	1,145		(8)		(8)		1,136				66	11/01/2014	1
31383T-JV-1	FED NATL MTG ASSOC #512476		09/01/2010	SCHEDULED REDEMPTION		53	53	53	53		1		1		53				3	10/01/2029	1
31383T-KG-2	FED NATL MTG ASSOC #512495		09/01/2010	SCHEDULED REDEMPTION		41	41	40	40		1		1		41				2	10/01/2029	1
31383U-3H-6	FED NATL MTG ASSOC #513900		09/01/2010	SCHEDULED REDEMPTION		6	6	6	6						6					10/01/2029	1
31383V-RV-7	FED NATL MTG ASSOC #514500		09/01/2010	SCHEDULED REDEMPTION		63	63	61	61		2		2		63				3	11/01/2029	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)
31383V-TJ-2	FED NATL MTG ASSOC #514553		09/01/2010	SCHEDULED REDEMPTION		91	91	87	87		4		4		91				4	12/01/2029	1
31383Y-DF-1	FED NATL MTG ASSOC #516802		09/01/2010	SCHEDULED REDEMPTION		64	64	62	59		5		5		64				3	12/01/2029	1
31384A-H2-7	FED NATL MTG ASSOC #517849		09/01/2010	SCHEDULED REDEMPTION		97	97	97	96		1		1		97				5	12/01/2029	1
31384B-WX-0	FED NATL MTG ASSOC #519162		09/01/2010	SCHEDULED REDEMPTION		148	148	146	147		2		2		148				8	11/01/2029	1
31384B-5E-2	FED NATL MTG ASSOC #519345		09/01/2010	SCHEDULED REDEMPTION		12	12	11	11						12				1	10/01/2029	1
31384C-NU-4	FED NATL MTG ASSOC #519803		09/01/2010	SCHEDULED REDEMPTION		48	48	49	47						48				3	12/01/2029	1
31384D-LC-4	FED NATL MTG ASSOC #520623		09/01/2010	SCHEDULED REDEMPTION		5	5	5	5						5					11/01/2029	1
31384D-WR-9	FED NATL MTG ASSOC #520956		09/01/2010	SCHEDULED REDEMPTION		41	41	40	40		1		1		41				2	11/01/2029	1
31384F-FX-0	FED NATL MTG ASSOC #522282		09/01/2010	SCHEDULED REDEMPTION		121	121	124	124		(3)		(3)		121				6	12/01/2014	1
31384J-CQ-0	FED NATL MTG ASSOC #524879		09/01/2010	SCHEDULED REDEMPTION		98	98	102	105		(7)		(7)		98				6	02/01/2030	1
31384J-PQ-6	FED NATL MTG ASSOC #525231		09/01/2010	SCHEDULED REDEMPTION		88	88	92	95		(6)		(6)		88				5	04/01/2030	1
31384K-HL-3	FED NATL MTG ASSOC #525935		09/01/2010	SCHEDULED REDEMPTION		182	182	183	183		(1)		(1)		182				10	01/01/2030	1
31384K-XE-1	FED NATL MTG ASSOC #526377		09/01/2010	SCHEDULED REDEMPTION		28	28	29	30		(2)		(2)		28				2	05/01/2030	1
31384L-QJ-6	FED NATL MTG ASSOC #527057		09/01/2010	SCHEDULED REDEMPTION		612	612	618	617		(5)		(5)		612				35	04/01/2015	1
31384L-XX-7	FED NATL MTG ASSOC #527294		09/01/2010	SCHEDULED REDEMPTION		224	224	222	223		1		1		224				10	10/01/2014	1
31384M-NP-3	FED NATL MTG ASSOC #527898		09/01/2010	SCHEDULED REDEMPTION		944	944	951	947		(2)		(2)		944				55	12/01/2024	1
31384M-NR-9	FED NATL MTG ASSOC #527900		09/01/2010	SCHEDULED REDEMPTION		427	427	429	427						427				25	10/01/2029	1
31384N-P8-7	FED NATL MTG ASSOC #528847		09/01/2010	SCHEDULED REDEMPTION		43	43	43	43		1		1		43				2	01/01/2030	1
31384N-SY-7	FED NATL MTG ASSOC #528935		09/01/2010	SCHEDULED REDEMPTION		433	433	437	438		(4)		(4)		433				25	07/01/2015	1
31384P-D8-5	FED NATL MTG ASSOC #529427		09/01/2010	SCHEDULED REDEMPTION		2	2	2	2						2					03/01/2030	1
31384Q-FU-2	FED NATL MTG ASSOC #530379		09/01/2010	SCHEDULED REDEMPTION		6	6	6	6						6					03/01/2015	1
31384R-KE-0	FED NATL MTG ASSOC #531393		09/01/2010	SCHEDULED REDEMPTION		509	509	522	526		(17)		(17)		509				26	05/01/2015	1
31384R-TH-4	FED NATL MTG ASSOC #531652		09/01/2010	SCHEDULED REDEMPTION		45	45	46	45						45				2	03/01/2015	1
31384S-E2-1	FED NATL MTG ASSOC #532153		09/01/2010	SCHEDULED REDEMPTION		127	127	130	126		1		1		127				6	02/01/2030	1
31384S-QY-8	FED NATL MTG ASSOC #532471		09/01/2010	SCHEDULED REDEMPTION		40	40	40	40						40				2	03/01/2030	1
31384S-WZ-8	FED NATL MTG ASSOC #532664		09/01/2010	SCHEDULED REDEMPTION		16	16	17	16						16				1	07/01/2015	1
31384S-2W-8	FED NATL MTG ASSOC #532789		09/01/2010	SCHEDULED REDEMPTION		2,627	2,627	2,672	2,649		(22)		(22)		2,627				132	04/01/2016	1
31384T-FN-2	FED NATL MTG ASSOC #533073		09/01/2010	SCHEDULED REDEMPTION		5	5	5	5						5					06/01/2030	1
31384T-JB-4	FED NATL MTG ASSOC #533158		09/01/2010	SCHEDULED REDEMPTION		593	593	575	583		10		10		593				30	03/01/2020	1
31384T-SC-2	FED NATL MTG ASSOC #533415		09/01/2010	SCHEDULED REDEMPTION		1,759	1,759	1,774	1,787		(28)		(28)		1,759				99	04/01/2015	1
31384T-SF-5	FED NATL MTG ASSOC #533418		09/01/2010	SCHEDULED REDEMPTION		76	76	77	76						76				4	04/01/2015	1
31384T-YV-3	FED NATL MTG ASSOC #533624		09/01/2010	SCHEDULED REDEMPTION		479	479	488	479						479				26	04/01/2015	1
31384U-FH-2	FED NATL MTG ASSOC #533968		09/01/2010	SCHEDULED REDEMPTION		294	294	297	297		(3)		(3)		294				17	07/01/2015	1
31384U-FM-1	FED NATL MTG ASSOC #533972		09/01/2010	SCHEDULED REDEMPTION		26	26	27	28		(2)		(2)		26				2	03/01/2030	1
31384V-LK-6	FED NATL MTG ASSOC #535030		09/01/2010	SCHEDULED REDEMPTION		883	883	919	969		(86)		(86)		883				45	12/01/2029	1
31384V-T4-4	FED NATL MTG ASSOC #535271		09/01/2010	SCHEDULED REDEMPTION		19	19	20	21		(1)		(1)		19				1	05/01/2030	1
31384V-UG-5	FED NATL MTG ASSOC #535283		09/01/2010	SCHEDULED REDEMPTION		717	717	745	770		(53)		(53)		717				41	05/01/2030	1
31384V-UL-4	FED NATL MTG ASSOC #535287		09/01/2010	SCHEDULED REDEMPTION		1,115	1,115	1,158	1,193		(78)		(78)		1,115				65	05/01/2030	1
31384V-UP-5	FED NATL MTG ASSOC #535290		09/01/2010	SCHEDULED REDEMPTION		477	477	496	512		(34)		(34)		477				27	05/01/2030	1
31384V-VZ-2	FED NATL MTG ASSOC #535332		09/01/2010	SCHEDULED REDEMPTION		178	178	188	194		(16)		(16)		178				11	04/01/2030	1
31384V-WD-0	FED NATL MTG ASSOC #535344		09/01/2010	SCHEDULED REDEMPTION		664	664	656	655		9		9		664				31	05/01/2030	1
31384V-X4-9	FED NATL MTG ASSOC #535399		09/01/2010	SCHEDULED REDEMPTION		431	431	447	463		(32)		(32)		431				25	07/01/2030	1
31384V-YT-3	FED NATL MTG ASSOC #535422		09/01/2010	SCHEDULED REDEMPTION		212	212	224	230		(18)		(18)		212				13	07/01/2030	1
31384V-Z2-1	FED NATL MTG ASSOC #535461		09/01/2010	SCHEDULED REDEMPTION		251	251	255	254		(3)		(3)		251				13	07/01/2015	1
31384V-5P-3	FED NATL MTG ASSOC #535554		09/01/2010	SCHEDULED REDEMPTION		12,937	12,937	13,162	13,110		(173)		(173)		12,937				654	10/01/2015	1
31384W-A8-3	FED NATL MTG ASSOC #535631		09/01/2010	SCHEDULED REDEMPTION		802	802	823	830		(28)		(28)		802				40	12/01/2015	1
31384W-B9-0	FED NATL MTG ASSOC #535664		09/01/2010	SCHEDULED REDEMPTION		444	444	463	491		(47)		(47)		444				22	01/01/2031	1
31384W-G2-0	FED NATL MTG ASSOC #535817		09/01/2010	SCHEDULED REDEMPTION		750	750	761	771		(21)		(21)		750				37	04/01/2031	1
31384W-G9-5	FED NATL MTG ASSOC #535824		09/01/2010	SCHEDULED REDEMPTION		1,276	1,276	1,294	1,322		(46)		(46)		1,276				65	04/01/2031	1
31384W-HL-7	FED NATL MTG ASSOC #535835		09/01/2010	SCHEDULED REDEMPTION		8,482	8,482	8,617	8,612		(130)		(130)		8,482				407	04/01/2016	1
31384W-KT-6	FED NATL MTG ASSOC #535906		09/01/2010	SCHEDULED REDEMPTION		17	17	17	18		(1)		(1)		17				1	05/01/2031	1
31384W-KY-5	FED NATL MTG ASSOC #535911		09/01/2010	SCHEDULED REDEMPTION		624	624	622	620		4		4		624				29	05/01/2031	1
31384W-KZ-2	FED NATL MTG ASSOC #535912		09/01/2010	SCHEDULED REDEMPTION		827	827	869	894		(67)		(67)		827				38	05/01/2031	1
31384W-W9-7	FED NATL MTG ASSOC #536272		09/01/2010	SCHEDULED REDEMPTION		15	15	16	17		(2)		(2)		15				1	06/01/2030	1
31384W-ZF-0	FED NATL MTG ASSOC #536342		09/01/2010	SCHEDULED REDEMPTION		4	4	5	5						4					04/01/2030	1
31384W-2H-2	FED NATL MTG ASSOC #536376		09/01/2010	SCHEDULED REDEMPTION		18	18	18	18						18				1	04/01/2015	1
31384W-2J-8	FED NATL MTG ASSOC #536377		09/01/2010	SCHEDULED REDEMPTION		203	203	207	203						203				11	05/01/2015	1
31384X-F4-5	FED NATL MTG ASSOC #536687		09/01/2010	SCHEDULED REDEMPTION		40	40	41	43		(3)		(3)		40				2	05/01/2030	1
31384X-PU-6	FED NATL MTG ASSOC #536935		09/01/2010	SCHEDULED REDEMPTION		5	5	6	6						5					05/01/2030	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)
31384X-RT-7	FED NATL MTG ASSOC #536998		09/01/2010	SCHEDULED REDEMPTION		12,406	12,406	12,710	12,891		(486)		(486)		12,406				696	03/01/2030	1
31384X-RU-4	FED NATL MTG ASSOC #536999		09/01/2010	SCHEDULED REDEMPTION		99	99	103	106		(7)		(7)		99				6	03/01/2030	1
31384X-5D-6	FED NATL MTG ASSOC #537344		09/01/2010	SCHEDULED REDEMPTION		241	241	243	243		(2)		(2)		241				14	06/01/2015	1
31384Y-NX-0	FED NATL MTG ASSOC #537806		09/01/2010	SCHEDULED REDEMPTION		118	118	122	129		(11)		(11)		118				7	05/01/2030	1
31384Y-2U-9	FED NATL MTG ASSOC #538187		09/01/2010	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12				1	05/01/2030	1
31385A-LE-5	FED NATL MTG ASSOC #538625		09/01/2010	SCHEDULED REDEMPTION		12	12	12	13		(2)		(2)		12				1	06/01/2030	1
31385B-Z7-3	FED NATL MTG ASSOC #539966		09/01/2010	SCHEDULED REDEMPTION		78	78	79	78						78				4	05/01/2015	1
31385C-WQ-2	FED NATL MTG ASSOC #540755		09/01/2010	SCHEDULED REDEMPTION		3,272	3,272	3,398	3,561		(289)		(289)		3,272				196	05/01/2030	1
31385C-ZR-7	FED NATL MTG ASSOC #540852		09/01/2010	SCHEDULED REDEMPTION		10,415	10,415	10,933	10,745		(330)		(330)		10,415				456	04/01/2016	1
31385C-Z5-5	FED NATL MTG ASSOC #540864		09/01/2010	SCHEDULED REDEMPTION		812	812	853	841		(29)		(29)		812				36	06/01/2016	1
31385D-LG-4	FED NATL MTG ASSOC #541327		09/01/2010	SCHEDULED REDEMPTION		1,149	1,149	1,171	1,149						1,149				62	05/01/2015	1
31385D-4L-2	FED NATL MTG ASSOC #541827		09/01/2010	SCHEDULED REDEMPTION		2	2	2	2						2					06/01/2030	1
31385D-4U-2	FED NATL MTG ASSOC #541835		09/01/2010	SCHEDULED REDEMPTION		728	728	742	728						728				39	06/01/2015	1
31385E-BT-5	FED NATL MTG ASSOC #541950		09/01/2010	SCHEDULED REDEMPTION		165	165	171	180		(15)		(15)		165				10	07/01/2030	1
31385F-F8-4	FED NATL MTG ASSOC #542991		09/01/2010	SCHEDULED REDEMPTION		4	4	4	5						4					07/01/2030	1
31385F-LV-6	FED NATL MTG ASSOC #543140		09/01/2010	SCHEDULED REDEMPTION		65	65	69	71		(6)		(6)		65				3	06/01/2030	1
31385F-MZ-6	FED NATL MTG ASSOC #543176		09/01/2010	SCHEDULED REDEMPTION		312	312	324	341		(29)		(29)		312				19	07/01/2030	1
31385F-6E-1	FED NATL MTG ASSOC #543669		09/01/2010	SCHEDULED REDEMPTION		398	398	406	398						398				21	07/01/2015	1
31385G-DG-6	FED NATL MTG ASSOC #543803		09/01/2010	SCHEDULED REDEMPTION		6	6	6	6		(1)		(1)		6					07/01/2030	1
31385G-FZ-2	FED NATL MTG ASSOC #543884		09/01/2010	SCHEDULED REDEMPTION		74	74	77	80		(6)		(6)		74				4	07/01/2030	1
31385G-RH-9	FED NATL MTG ASSOC #544188		09/01/2010	SCHEDULED REDEMPTION		616	616	628	616						616				33	08/01/2015	1
31385G-S9-6	FED NATL MTG ASSOC #544244		09/01/2010	SCHEDULED REDEMPTION		4	4	4	5						4					07/01/2030	1
31385H-PZ-9	FED NATL MTG ASSOC #545040		09/01/2010	SCHEDULED REDEMPTION		470	470	488	470						470				22	09/01/2011	1
31385H-S3-7	FED NATL MTG ASSOC #545138		09/01/2010	SCHEDULED REDEMPTION		923	923	947	967		(44)		(44)		923				51	08/01/2031	1
31385H-TB-8	FED NATL MTG ASSOC #545146		09/01/2010	SCHEDULED REDEMPTION		430	430	437	441		(11)		(11)		430				24	07/01/2031	1
31385H-Z7-0	FED NATL MTG ASSOC #545366		09/01/2010	SCHEDULED REDEMPTION		1,891	1,891	1,967	1,962		(71)		(71)		1,891				83	12/01/2016	1
31385J-BZ-0	FED NATL MTG ASSOC #545556		09/01/2010	SCHEDULED REDEMPTION		272	272	278	284		(12)		(12)		272				14	04/01/2032	1
31385J-DJ-4	FED NATL MTG ASSOC #545605		09/01/2010	SCHEDULED REDEMPTION		60,376	60,376	61,810	62,988		(2,612)		(2,612)		60,376				3,056	05/01/2032	1
31385J-D4-7	FED NATL MTG ASSOC #545623		09/01/2010	SCHEDULED REDEMPTION		26,788	26,788	28,039	27,774		(986)		(986)		26,788				1,158	05/01/2017	1
31385J-G8-5	FED NATL MTG ASSOC #545723		09/01/2010	SCHEDULED REDEMPTION		3,249	3,249	3,333	3,426		(177)		(177)		3,249				162	04/01/2032	1
31385J-JD-1	FED NATL MTG ASSOC #545760		09/01/2010	SCHEDULED REDEMPTION		1,725	1,725	1,761	1,752		(27)		(27)		1,725				80	07/01/2032	1
31385J-LM-8	FED NATL MTG ASSOC #545832		09/01/2010	SCHEDULED REDEMPTION		729	729	765	756		(27)		(27)		729				31	08/01/2017	1
31385J-NG-9	FED NATL MTG ASSOC #545891		09/01/2010	SCHEDULED REDEMPTION		63	63	65	64		(2)		(2)		63				3	07/01/2032	1
31385J-U7-1	FED NATL MTG ASSOC #546106		09/01/2010	SCHEDULED REDEMPTION		97	97	101	103		(5)		(5)		97				6	07/01/2030	1
31385K-NE-1	FED NATL MTG ASSOC #546789		09/01/2010	SCHEDULED REDEMPTION		1,088	1,088	1,105	1,096		(9)		(9)		1,088				43	03/01/2016	1
31385K-NL-5	FED NATL MTG ASSOC #546795		09/01/2010	SCHEDULED REDEMPTION		227	227	231	229		(2)		(2)		227				11	03/01/2016	1
31385K-QT-5	FED NATL MTG ASSOC #546866		09/01/2010	SCHEDULED REDEMPTION		115	115	118	118		(3)		(3)		115				6	08/01/2015	1
31385K-UP-8	FED NATL MTG ASSOC #546990		09/01/2010	SCHEDULED REDEMPTION		13	13	14	15		(1)		(1)		13				1	07/01/2030	1
31385K-ZM-0	FED NATL MTG ASSOC #547148		09/01/2010	SCHEDULED REDEMPTION		20	20	20	21		(1)		(1)		20				1	11/01/2015	1
31385K-3H-6	FED NATL MTG ASSOC #547200		09/01/2010	SCHEDULED REDEMPTION		979	979	998	979						979				53	08/01/2015	1
31385N-CW-7	FED NATL MTG ASSOC #547385		09/01/2010	SCHEDULED REDEMPTION		4	4	4	4						4					07/01/2030	1
31385N-EV-7	FED NATL MTG ASSOC #547448		09/01/2010	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	09/01/2030	1
31385N-FN-4	FED NATL MTG ASSOC #547473		09/01/2010	SCHEDULED REDEMPTION		86	86	89	92		(7)		(7)		86				5	07/01/2030	1
31385N-F3-8	FED NATL MTG ASSOC #547486		09/01/2010	SCHEDULED REDEMPTION		39	39	40	42		(3)		(3)		39				2	08/01/2030	1
31385N-GV-5	FED NATL MTG ASSOC #547512		09/01/2010	SCHEDULED REDEMPTION		5	5	5	5						5					08/01/2030	1
31385N-Q9-3	FED NATL MTG ASSOC #547780		09/01/2010	SCHEDULED REDEMPTION		9	9	9	9		(1)		(1)		9				1	09/01/2030	1
31385N-7B-9	FED NATL MTG ASSOC #548190		09/01/2010	SCHEDULED REDEMPTION		43	43	44	46		(3)		(3)		43				2	10/01/2030	1
31385P-H6-4	FED NATL MTG ASSOC #548453		09/01/2010	SCHEDULED REDEMPTION		283	283	298	299		(15)		(15)		283				13	11/01/2029	1
31385P-5Y-6	FED NATL MTG ASSOC #549063		09/01/2010	SCHEDULED REDEMPTION		148	148	156	159		(11)		(11)		148				9	06/01/2030	1
31385Q-AR-3	FED NATL MTG ASSOC #549116		09/01/2010	SCHEDULED REDEMPTION		24	24	25	26		(2)		(2)		24				1	08/01/2030	1
31385Q-A4-4	FED NATL MTG ASSOC #549127		09/01/2010	SCHEDULED REDEMPTION		1	1	1	1						1					08/01/2030	1
31385Q-ZR-6	FED NATL MTG ASSOC #549852		09/01/2010	SCHEDULED REDEMPTION		342	342	355	347		(6)		(6)		342				16	08/01/2030	1
31385R-BF-6	FED NATL MTG ASSOC #550038		09/01/2010	SCHEDULED REDEMPTION		5,796	5,796	5,908	5,798		(2)		(2)		5,796				324	10/01/2015	1
31385R-K8-2	FED NATL MTG ASSOC #550319		09/01/2010	SCHEDULED REDEMPTION		140	140	146	152		(12)		(12)		140				8	08/01/2030	1
31385R-WX-4	FED NATL MTG ASSOC #550662		09/01/2010	SCHEDULED REDEMPTION		309	309	320	332		(24)		(24)		309				17	08/01/2030	1
31385R-3Y-4	FED NATL MTG ASSOC #550815		09/01/2010	SCHEDULED REDEMPTION		789	789	803	802		(12)		(12)		789				40	12/01/2015	1
31385R-6B-1	FED NATL MTG ASSOC #550866		09/01/2010	SCHEDULED REDEMPTION		75	75	76	75						75				4	10/01/2015	1
31385S-FW-3	FED NATL MTG ASSOC #551081		09/01/2010	SCHEDULED REDEMPTION		5	5	5	5						5					02/01/2031	1
31385S-NA-2	FED NATL MTG ASSOC #551285		09/01/2010	SCHEDULED REDEMPTION		1	1	1	1						1					09/01/2030	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)
31385U-QP-1	FED NATL MTG ASSOC #553162		09/01/2010	SCHEDULED REDEMPTION		51	51	53	55		(4)		(4)		51				3	09/01/2030	1
31385U-7A-5	FED NATL MTG ASSOC #553589		09/01/2010	SCHEDULED REDEMPTION		45	45	47	48		(3)		(3)		45				3	10/01/2030	1
31385W-BN-8	FED NATL MTG ASSOC #554545		09/01/2010	SCHEDULED REDEMPTION		34	34	36	39		(4)		(4)		34				2	11/01/2030	1
31385W-KD-0	FED NATL MTG ASSOC #554792		09/01/2010	SCHEDULED REDEMPTION		7	7	8	8		(1)		(1)		7				1	11/01/2030	1
31385W-SX-8	FED NATL MTG ASSOC #555034		09/01/2010	SCHEDULED REDEMPTION		46,532	46,532	48,848	48,187		(1,654)		(1,654)		46,532				2,010	09/01/2017	1
31385W-W7-0	FED NATL MTG ASSOC #555170		09/01/2010	SCHEDULED REDEMPTION		31,301	31,301	32,845	32,422		(1,121)		(1,121)		31,301				1,348	11/01/2017	1
31385W-XM-6	FED NATL MTG ASSOC #555184		09/01/2010	SCHEDULED REDEMPTION		31,663	31,663	33,239	32,650		(987)		(987)		31,663				1,379	04/01/2017	1
31385W-Y3-7	FED NATL MTG ASSOC #555230		09/01/2010	SCHEDULED REDEMPTION		6,626	6,626	6,956	6,870		(244)		(244)		6,626				288	11/01/2017	1
31385X-BG-1	FED NATL MTG ASSOC #555439		09/01/2010	SCHEDULED REDEMPTION		1,724	1,724	1,793	1,787		(63)		(63)		1,724				75	03/01/2018	1
31385X-BX-4	FED NATL MTG ASSOC #555454		09/01/2010	SCHEDULED REDEMPTION		6,412	6,412	6,731	6,645		(233)		(233)		6,412				277	03/01/2018	1
31385X-NN-3	FED NATL MTG ASSOC #555797		09/01/2010	SCHEDULED REDEMPTION		1,063	1,063	1,094	1,097		(34)		(34)		1,063				50	10/01/2033	1
31385X-TL-1	FED NATL MTG ASSOC #555955		09/01/2010	SCHEDULED REDEMPTION		311	311	310	310		1		1		311				14	10/01/2033	1
31385X-2P-1	FED NATL MTG ASSOC #556182		09/01/2010	SCHEDULED REDEMPTION		1,747	1,747	1,748	1,751		(4)		(4)		1,747				80	07/01/2030	1
31385X-5W-3	FED NATL MTG ASSOC #556261		09/01/2010	SCHEDULED REDEMPTION		72	72	72	72		1		1		72				3	12/01/2015	1
31385X-6P-7	FED NATL MTG ASSOC #556278		09/01/2010	SCHEDULED REDEMPTION		2,070	2,070	2,106	2,089		(18)		(18)		2,070				105	03/01/2016	1
31385Y-G4-1	FED NATL MTG ASSOC #556519		09/01/2010	SCHEDULED REDEMPTION		942	942	979	1,022		(79)		(79)		942				56	10/01/2030	1
31386A-CY-0	FED NATL MTG ASSOC #557287		09/01/2010	SCHEDULED REDEMPTION		874	874	895	871		4		4		874				49	09/01/2030	1
31386A-KH-8	FED NATL MTG ASSOC #557496		09/01/2010	SCHEDULED REDEMPTION		907	907	898	882		24		24		907				28	12/01/2030	1
31386A-4N-3	FED NATL MTG ASSOC #558029		09/01/2010	SCHEDULED REDEMPTION		20	20	21	21						20				1	10/01/2015	1
31386B-M4-3	FED NATL MTG ASSOC #558479		09/01/2010	SCHEDULED REDEMPTION		7	7	7	7						7				1	09/01/2030	1
31386B-5L-4	FED NATL MTG ASSOC #558951		09/01/2010	SCHEDULED REDEMPTION		332	332	340	343		(12)		(12)		332				15	01/01/2016	1
31386C-R9-5	FED NATL MTG ASSOC #559512		09/01/2010	SCHEDULED REDEMPTION		3,624	3,624	3,694	3,625		(1)		(1)		3,624				197	11/01/2015	1
31386C-SY-9	FED NATL MTG ASSOC #559535		09/01/2010	SCHEDULED REDEMPTION		8,356	8,356	8,518	8,358		(2)		(2)		8,356				453	12/01/2015	1
31386D-RG-7	FED NATL MTG ASSOC #560387		09/01/2010	SCHEDULED REDEMPTION		905	905	928	938		(33)		(33)		905				46	01/01/2016	1
31386D-6L-9	FED NATL MTG ASSOC #560775		09/01/2010	SCHEDULED REDEMPTION		13	13	14	15		(1)		(1)		13				1	10/01/2030	1
31386E-CL-0	FED NATL MTG ASSOC #560875		09/01/2010	SCHEDULED REDEMPTION		70	70	68	69		1		1		70				3	03/01/2031	1
31386E-CQ-9	FED NATL MTG ASSOC #560879		09/01/2010	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21				1	03/01/2031	1
31386E-CS-5	FED NATL MTG ASSOC #560881		09/01/2010	SCHEDULED REDEMPTION		178	178	182	184		(6)		(6)		178				10	03/01/2031	1
31386E-SS-8	FED NATL MTG ASSOC #561329		09/01/2010	SCHEDULED REDEMPTION		14	14	14	14						14				1	12/01/2015	1
31386E-XY-9	FED NATL MTG ASSOC #561495		09/01/2010	SCHEDULED REDEMPTION		2,702	2,702	2,754	2,703		(1)		(1)		2,702				146	02/01/2016	1
31386E-YM-4	FED NATL MTG ASSOC #561516		09/01/2010	SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25				1	12/01/2030	1
31386E-7L-6	FED NATL MTG ASSOC #561699		09/01/2010	SCHEDULED REDEMPTION		4	4	4	4						4					01/01/2031	1
31386F-BJ-3	FED NATL MTG ASSOC #561741		09/01/2010	SCHEDULED REDEMPTION		333	333	339	342		(10)		(10)		333				19	01/01/2031	1
31386F-CE-3	FED NATL MTG ASSOC #561769		09/01/2010	SCHEDULED REDEMPTION		164	164	167	166		(2)		(2)		164				8	12/01/2015	1
31386G-CK-7	FED NATL MTG ASSOC #562674		09/01/2010	SCHEDULED REDEMPTION		668	668	699	696		(28)		(28)		668				31	02/01/2031	1
31386H-AJ-0	FED NATL MTG ASSOC #563509		09/01/2010	SCHEDULED REDEMPTION		2	2	2	2						2					12/01/2030	1
31386H-CY-5	FED NATL MTG ASSOC #563587		09/01/2010	SCHEDULED REDEMPTION		9	9	10	10						9				1	12/01/2030	1
31386H-H2-0	FED NATL MTG ASSOC #563749		09/01/2010	SCHEDULED REDEMPTION		89	89	90	92		(3)		(3)		89				5	02/01/2031	1
31386H-MX-6	FED NATL MTG ASSOC #563874		09/01/2010	SCHEDULED REDEMPTION		14,979	14,979	15,367	15,632		(652)		(652)		14,979				702	12/01/2015	1
31386H-QG-9	FED NATL MTG ASSOC #563955		09/01/2010	SCHEDULED REDEMPTION		81	81	82	82		(1)		(1)		81				4	12/01/2015	1
31386J-AA-5	FED NATL MTG ASSOC #564401		09/01/2010	SCHEDULED REDEMPTION		2	2	2	2						2					12/01/2030	1
31386J-FC-6	FED NATL MTG ASSOC #564563		09/01/2010	SCHEDULED REDEMPTION		1	1	1	1						1					02/01/2031	1
31386J-QM-2	FED NATL MTG ASSOC #564860		09/01/2010	SCHEDULED REDEMPTION		1,464	1,464	1,520	1,519		(55)		(55)		1,464				85	05/01/2031	1
31386J-UN-5	FED NATL MTG ASSOC #564989		09/01/2010	SCHEDULED REDEMPTION		415	415	422	419		(4)		(4)		415				21	03/01/2016	1
31386K-YF-5	FED NATL MTG ASSOC #566010		09/01/2010	SCHEDULED REDEMPTION		399	399	409	411		(12)		(12)		399				20	01/01/2016	1
31386L-FL-1	FED NATL MTG ASSOC #566371		09/01/2010	SCHEDULED REDEMPTION		29	29	29	28		1		1		29				1	12/01/2030	1
31386L-RW-4	FED NATL MTG ASSOC #566701		09/01/2010	SCHEDULED REDEMPTION		22,749	22,749	23,623	23,798		(1,049)		(1,049)		22,749				1,154	12/01/2030	1
31386L-WM-0	FED NATL MTG ASSOC #566852		09/01/2010	SCHEDULED REDEMPTION		1,705	1,705	1,732	1,726		(21)		(21)		1,705				80	09/01/2016	1
31386M-AE-0	FED NATL MTG ASSOC #567105		09/01/2010	SCHEDULED REDEMPTION		11	11	11	11		(1)		(1)		11				1	12/01/2030	1
31386M-GR-5	FED NATL MTG ASSOC #567308		09/01/2010	SCHEDULED REDEMPTION		3,235	3,235	3,208	3,226		9		9		3,235				140	01/01/2016	1
31386M-QP-8	FED NATL MTG ASSOC #567562		09/01/2010	SCHEDULED REDEMPTION		51	51	52	52		(2)		(2)		51				3	01/01/2016	1
31386M-R7-7	FED NATL MTG ASSOC #567610		09/01/2010	SCHEDULED REDEMPTION		48	48	47	47		1		1		48				2	02/01/2031	1
31386N-VS-4	FED NATL MTG ASSOC #568625		09/01/2010	SCHEDULED REDEMPTION		54	54	56	57		(3)		(3)		54				3	01/01/2031	1
31386P-CX-9	FED NATL MTG ASSOC #568986		09/01/2010	SCHEDULED REDEMPTION		2,229	2,229	2,272	2,230		(1)		(1)		2,229				121	02/01/2016	1
31386P-L6-8	FED NATL MTG ASSOC #569249		09/01/2010	SCHEDULED REDEMPTION		3,086	3,086	3,135	3,111		(25)		(25)		3,086				145	10/01/2016	1
31386P-NR-0	FED NATL MTG ASSOC #569300		09/01/2010	SCHEDULED REDEMPTION		505	505	526	534		(29)		(29)		505				22	06/01/2016	1
31386P-S6-1	FED NATL MTG ASSOC #569441		09/01/2010	SCHEDULED REDEMPTION		292	292	303	305		(13)		(13)		292				17	01/01/2031	1
31386P-WU-3	FED NATL MTG ASSOC #569559		09/01/2010	SCHEDULED REDEMPTION		747	747	760	753		(6)		(6)		747				38	03/01/2016	1
31386P-ZD-8	FED NATL MTG ASSOC #569640		09/01/2010	SCHEDULED REDEMPTION		659	659	698	722		(63)		(63)		659				40	01/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31386Q-E6-4	FED NATL MTG ASSOC #569957		09/01/2010	SCHEDULED REDEMPTION		1,370	1,370	1,393	1,391		(21)		(21)		1,370				71	02/01/2016	1
31386Q-FM-8	FED NATL MTG ASSOC #569972		09/01/2010	SCHEDULED REDEMPTION		50	50	51	53		(3)		(3)		50				3	03/01/2031	1
31386Q-XU-0	FED NATL MTG ASSOC #570491		09/01/2010	SCHEDULED REDEMPTION		504	504	513	504						504				24	01/01/2016	1
31386R-WR-6	FED NATL MTG ASSOC #571356		09/01/2010	SCHEDULED REDEMPTION		10	10	11	11						10				1	02/01/2031	1
31386S-CH-8	FED NATL MTG ASSOC #571672		09/01/2010	SCHEDULED REDEMPTION		4	4	5	5						4					02/01/2031	1
31386S-EE-3	FED NATL MTG ASSOC #571733		09/01/2010	SCHEDULED REDEMPTION		424	424	420	421		3		3		424				18	02/01/2016	1
31386S-LS-4	FED NATL MTG ASSOC #571937		09/01/2010	SCHEDULED REDEMPTION		9	9	10	10						9				1	06/01/2031	1
31386S-PD-3	FED NATL MTG ASSOC #572020		09/01/2010	SCHEDULED REDEMPTION		534	534	529	532		2		2		534				23	04/01/2016	1
31386T-AS-4	FED NATL MTG ASSOC #572517		09/01/2010	SCHEDULED REDEMPTION		111	111	115	121		(10)		(10)		111				7	03/01/2031	1
31386T-GZ-2	FED NATL MTG ASSOC #572716		09/01/2010	SCHEDULED REDEMPTION		2,003	2,003	2,038	2,029		(26)		(26)		2,003				101	02/01/2016	1
31386T-HB-4	FED NATL MTG ASSOC #572726		09/01/2010	SCHEDULED REDEMPTION		7,446	7,446	7,574	7,526		(80)		(80)		7,446				389	03/01/2016	1
31386T-KY-0	FED NATL MTG ASSOC #572811		09/01/2010	SCHEDULED REDEMPTION		822	822	836	830		(9)		(9)		822				42	03/01/2016	1
31386T-PE-9	FED NATL MTG ASSOC #572921		09/01/2010	SCHEDULED REDEMPTION		339	339	348	350		(10)		(10)		339				17	04/01/2016	1
31386T-3L-7	FED NATL MTG ASSOC #573303		09/01/2010	SCHEDULED REDEMPTION		237	237	241	242		(5)		(5)		237				12	03/01/2016	1
31386U-RN-4	FED NATL MTG ASSOC #573893		09/01/2010	SCHEDULED REDEMPTION		1,326	1,326	1,288	1,287		40		40		1,326				56	04/01/2031	1
31386U-U3-4	FED NATL MTG ASSOC #574002		09/01/2010	SCHEDULED REDEMPTION		555	555	551	554		2		2		555				24	04/01/2016	1
31386U-VR-0	FED NATL MTG ASSOC #574024		09/01/2010	SCHEDULED REDEMPTION		522	522	548	544		(22)		(22)		522				23	05/01/2016	1
31386W-DN-5	FED NATL MTG ASSOC #575309		09/01/2010	SCHEDULED REDEMPTION		1,157	1,157	1,182	1,178		(21)		(21)		1,157				58	03/01/2016	1
31386X-JK-3	FED NATL MTG ASSOC #576366		09/01/2010	SCHEDULED REDEMPTION		2,403	2,403	2,466	2,458		(55)		(55)		2,403				122	07/01/2016	1
31386Y-E5-9	FED NATL MTG ASSOC #577156		09/01/2010	SCHEDULED REDEMPTION		426	426	413	414		12		12		426				18	05/01/2031	1
31386Y-LA-0	FED NATL MTG ASSOC #577321		09/01/2010	SCHEDULED REDEMPTION		1,938	1,938	1,876	1,815		123		123		1,938				84	04/01/2021	1
31386Y-3L-6	FED NATL MTG ASSOC #577803		09/01/2010	SCHEDULED REDEMPTION		22	22	21	21		1		1		22				1	04/01/2031	1
31387B-C9-2	FED NATL MTG ASSOC #578896		09/01/2010	SCHEDULED REDEMPTION		32	32	31	31		1		1		32				1	04/01/2031	1
31387C-BV-2	FED NATL MTG ASSOC #579752		09/01/2010	SCHEDULED REDEMPTION		195	195	189	189		6		6		195				8	04/01/2031	1
31387C-QS-3	FED NATL MTG ASSOC #580165		09/01/2010	SCHEDULED REDEMPTION		8,777	8,777	9,071	9,013		(236)		(236)		8,777				356	09/01/2016	1
31387D-BR-9	FED NATL MTG ASSOC #580648		09/01/2010	SCHEDULED REDEMPTION		165	165	172	175		(10)		(10)		165				10	05/01/2031	1
31387D-MB-2	FED NATL MTG ASSOC #580954		09/01/2010	SCHEDULED REDEMPTION		1,002	1,002	1,052	1,038		(36)		(36)		1,002				44	05/01/2016	1
31387E-FB-8	FED NATL MTG ASSOC #581662		09/01/2010	SCHEDULED REDEMPTION		8,135	8,135	8,362	8,517		(382)		(382)		8,135				408	07/01/2031	1
31387E-MA-2	FED NATL MTG ASSOC #581853		09/01/2010	SCHEDULED REDEMPTION		10,440	10,440	10,959	10,804		(365)		(365)		10,440				453	07/01/2016	1
31387E-Q4-2	FED NATL MTG ASSOC #581975		09/01/2010	SCHEDULED REDEMPTION		15,676	15,676	16,450	16,640		(964)		(964)		15,676				764	08/01/2031	1
31387E-RH-2	FED NATL MTG ASSOC #581988		09/01/2010	SCHEDULED REDEMPTION		244	244	253	257		(13)		(13)		244				14	07/01/2030	1
31387F-WT-7	FED NATL MTG ASSOC #583058		09/01/2010	SCHEDULED REDEMPTION		516	516	517	517		(1)		(1)		516				22	05/01/2016	1
31387H-XK-1	FED NATL MTG ASSOC #584882		09/01/2010	SCHEDULED REDEMPTION		452	452	464	463		(11)		(11)		452				23	05/01/2016	1
31387H-2V-1	FED NATL MTG ASSOC #584988		09/01/2010	SCHEDULED REDEMPTION		40	40	41	42		(2)		(2)		40				2	09/01/2031	1
31387J-FK-7	FED NATL MTG ASSOC #585270		09/01/2010	SCHEDULED REDEMPTION		927	927	942	943		(16)		(16)		927				44	07/01/2016	1
31387K-AW-3	FED NATL MTG ASSOC #586021		09/01/2010	SCHEDULED REDEMPTION		759	759	771	771		(12)		(12)		759				36	07/01/2016	1
31387M-KC-2	FED NATL MTG ASSOC #588091		09/01/2010	SCHEDULED REDEMPTION		126	126	129	130		(3)		(3)		126				7	06/01/2031	1
31387N-ZS-9	FED NATL MTG ASSOC #589453		09/01/2010	SCHEDULED REDEMPTION		11,083	11,083	11,098	11,104		(21)		(21)		11,083				499	07/01/2031	1
31387N-3T-2	FED NATL MTG ASSOC #589510		09/01/2010	SCHEDULED REDEMPTION		1,109	1,109	1,136	1,153		(43)		(43)		1,109				62	08/01/2031	1
31387P-LP-5	FED NATL MTG ASSOC #589934		09/01/2010	SCHEDULED REDEMPTION		148	148	154	158		(11)		(11)		148				9	06/01/2031	1
31387Q-G6-1	FED NATL MTG ASSOC #590721		09/01/2010	SCHEDULED REDEMPTION		3,525	3,525	3,581	3,571		(47)		(47)		3,525				157	07/01/2016	1
31387Q-UQ-1	FED NATL MTG ASSOC #591091		09/01/2010	SCHEDULED REDEMPTION		6,706	6,706	6,802	6,840		(134)		(134)		6,706				316	08/01/2031	1
31387R-AJ-7	FED NATL MTG ASSOC #591409		09/01/2010	SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25				1	06/01/2030	1
31387S-AE-6	FED NATL MTG ASSOC #592305		09/01/2010	SCHEDULED REDEMPTION		447	447	433	419		28		28		447				19	06/01/2021	1
31387S-NZ-5	FED NATL MTG ASSOC #592708		09/01/2010	SCHEDULED REDEMPTION		901	901	902	902		(1)		(1)		901				42	08/01/2031	1
31387S-Y3-4	FED NATL MTG ASSOC #593030		09/01/2010	SCHEDULED REDEMPTION		62	62	63	64		(2)		(2)		62				3	09/01/2031	1
31387T-XD-1	FED NATL MTG ASSOC #593876		09/01/2010	SCHEDULED REDEMPTION		384	384	397	394		(10)		(10)		384				15	07/01/2016	1
31387V-EF-2	FED NATL MTG ASSOC #595134		09/01/2010	SCHEDULED REDEMPTION		1,345	1,345	1,366	1,366		(21)		(21)		1,345				64	07/01/2016	1
31387V-P5-2	FED NATL MTG ASSOC #595444		09/01/2010	SCHEDULED REDEMPTION		4	4	4	4						4					09/01/2031	1
31387V-4K-2	FED NATL MTG ASSOC #595826		09/01/2010	SCHEDULED REDEMPTION		1,426	1,426	1,449	1,444		(18)		(18)		1,426				67	09/01/2016	1
31387W-LA-3	FED NATL MTG ASSOC #596221		09/01/2010	SCHEDULED REDEMPTION		1,830	1,830	1,860	1,856		(26)		(26)		1,830				85	08/01/2016	1
31387W-VB-0	FED NATL MTG ASSOC #596510		09/01/2010	SCHEDULED REDEMPTION		768	768	780	779		(11)		(11)		768				36	09/01/2016	1
31387X-AY-1	FED NATL MTG ASSOC #596823		09/01/2010	SCHEDULED REDEMPTION		26	26	27	26						26				1	08/01/2031	1
31387X-RV-9	FED NATL MTG ASSOC #597300		09/01/2010	SCHEDULED REDEMPTION		572	572	592	595		(23)		(23)		572				27	09/01/2031	1
31387X-UC-7	FED NATL MTG ASSOC #597379		09/01/2010	SCHEDULED REDEMPTION		1,946	1,946	2,043	2,016		(70)		(70)		1,946				83	09/01/2016	1
31387Y-YG-2	FED NATL MTG ASSOC #598411		09/01/2010	SCHEDULED REDEMPTION		817	817	858	845		(28)		(28)		817				35	10/01/2016	1
31388A-A4-6	FED NATL MTG ASSOC #598627		09/01/2010	SCHEDULED REDEMPTION		43	43	44	42						43				2	08/01/2031	1
31388A-4V-3	FED NATL MTG ASSOC #599436		09/01/2010	SCHEDULED REDEMPTION		3,339	3,339	3,403	3,466		(128)		(128)		3,339				167	06/01/2031	1
31388B-X3-1	FED NATL MTG ASSOC #600198		09/01/2010	SCHEDULED REDEMPTION		337	337	333	333		4		4		337				16	07/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31388C-FF-2	FED NATL MTG ASSOC #600566		09/01/2010	SCHEDULED REDEMPTION		169	169	169	169						169				7	08/01/2031	1
31388C-FZ-8	FED NATL MTG ASSOC #600584		09/01/2010	SCHEDULED REDEMPTION		357	357	358	358		(1)		(1)		357				17	08/01/2031	1
31388C-MH-0	FED NATL MTG ASSOC #600760		09/01/2010	SCHEDULED REDEMPTION		166	166	166	166						166				8	08/01/2031	1
31388C-MR-8	FED NATL MTG ASSOC #600768		09/01/2010	SCHEDULED REDEMPTION		24	24	24	24						24				1	08/01/2031	1
31388C-TA-8	FED NATL MTG ASSOC #600945		09/01/2010	SCHEDULED REDEMPTION		3	3	3	4						3					09/01/2031	1
31388C-Z8-6	FED NATL MTG ASSOC #601167		09/01/2010	SCHEDULED REDEMPTION		811	811	823	822		(11)		(11)		811				38	09/01/2016	1
31388C-7B-0	FED NATL MTG ASSOC #601290		09/01/2010	SCHEDULED REDEMPTION		276	276	276	276						276				13	08/01/2031	1
31388D-YD-4	FED NATL MTG ASSOC #602008		09/01/2010	SCHEDULED REDEMPTION		60	60	62	65		(5)		(5)		60				3	08/01/2031	1
31388D-4W-5	FED NATL MTG ASSOC #602137		09/01/2010	SCHEDULED REDEMPTION		140	140	142	142		(2)		(2)		140				7	09/01/2016	1
31388E-GD-2	FED NATL MTG ASSOC #602396		09/01/2010	SCHEDULED REDEMPTION		289	289	300	306		(17)		(17)		289				17	08/01/2031	1
31388G-XJ-5	FED NATL MTG ASSOC #604681		09/01/2010	SCHEDULED REDEMPTION		6,183	6,183	6,325	6,413		(230)		(230)		6,183				302	09/01/2031	1
31388H-B8-1	FED NATL MTG ASSOC #604963		09/01/2010	SCHEDULED REDEMPTION		2,501	2,501	2,558	2,597		(96)		(96)		2,501				140	11/01/2031	1
31388H-R4-3	FED NATL MTG ASSOC #605407		09/01/2010	SCHEDULED REDEMPTION		210	210	222	222		(12)		(12)		210				13	05/01/2031	1
31388J-EU-5	FED NATL MTG ASSOC #605947		09/01/2010	SCHEDULED REDEMPTION		1,068	1,068	1,085	1,081		(12)		(12)		1,068				44	09/01/2016	1
31388J-S9-7	FED NATL MTG ASSOC #606344		09/01/2010	SCHEDULED REDEMPTION		76	76	80	80		(4)		(4)		76				4	10/01/2031	1
31388J-TE-5	FED NATL MTG ASSOC #606349		09/01/2010	SCHEDULED REDEMPTION		8,131	8,131	8,299	8,473		(342)		(342)		8,131				454	10/01/2031	1
31388K-XT-4	FED NATL MTG ASSOC #607390		09/01/2010	SCHEDULED REDEMPTION		3,347	3,347	3,514	3,467		(120)		(120)		3,347				146	11/01/2016	1
31388K-4C-3	FED NATL MTG ASSOC #607519		09/01/2010	SCHEDULED REDEMPTION		662	662	655	655		7		7		662				31	11/01/2031	1
31388L-6H-8	FED NATL MTG ASSOC #608472		09/01/2010	SCHEDULED REDEMPTION		51	51	52	52		(1)		(1)		51				3	10/01/2031	1
31388M-UC-0	FED NATL MTG ASSOC #609079		09/01/2010	SCHEDULED REDEMPTION		707	707	718	715		(9)		(9)		707				33	09/01/2016	1
31388N-BN-5	FED NATL MTG ASSOC #609445		09/01/2010	SCHEDULED REDEMPTION		88	88	93	95		(7)		(7)		88				5	07/01/2031	1
31388N-GH-3	FED NATL MTG ASSOC #609600		09/01/2010	SCHEDULED REDEMPTION		14,334	14,334	14,592	14,697		(363)		(363)		14,334				805	11/01/2031	1
31388N-P4-2	FED NATL MTG ASSOC #609843		09/01/2010	SCHEDULED REDEMPTION		64	64	65	66		(3)		(3)		64				3	10/01/2031	1
31388P-CX-7	FED NATL MTG ASSOC #610386		09/01/2010	SCHEDULED REDEMPTION		151	151	154	155		(4)		(4)		151				8	10/01/2031	1
31388P-G3-9	FED NATL MTG ASSOC #610518		09/01/2010	SCHEDULED REDEMPTION		29	29	30	30		(1)		(1)		29				2	10/01/2031	1
31388P-HD-6	FED NATL MTG ASSOC #610528		09/01/2010	SCHEDULED REDEMPTION		439	439	457	466		(27)		(27)		439				22	10/01/2031	1
31388Q-BP-3	FED NATL MTG ASSOC #611246		09/01/2010	SCHEDULED REDEMPTION		2,547	2,547	2,598	2,659		(112)		(112)		2,547				143	06/01/2031	1
31388U-EF-3	FED NATL MTG ASSOC #614934		09/01/2010	SCHEDULED REDEMPTION		9,622	9,622	10,101	9,948		(326)		(326)		9,622				408	12/01/2016	1
31388U-GN-4	FED NATL MTG ASSOC #615005		09/01/2010	SCHEDULED REDEMPTION		1,823	1,823	1,896	1,893		(70)		(70)		1,823				78	12/01/2016	1
31388U-K6-6	FED NATL MTG ASSOC #615117		09/01/2010	SCHEDULED REDEMPTION		16	16	16	17		(1)		(1)		16				1	11/01/2031	1
31388U-NZ-9	FED NATL MTG ASSOC #615208		09/01/2010	SCHEDULED REDEMPTION		217	217	224	225		(8)		(8)		217				12	10/01/2031	1
31388X-6U-3	FED NATL MTG ASSOC #618383		09/01/2010	SCHEDULED REDEMPTION		17	17	17	17						17				1	12/01/2031	1
31388Y-CL-4	FED NATL MTG ASSOC #618475		09/01/2010	SCHEDULED REDEMPTION		474	474	490	485		(11)		(11)		474				19	12/01/2016	1
31388Y-NY-4	FED NATL MTG ASSOC #618807		09/01/2010	SCHEDULED REDEMPTION		100	100	105	106		(6)		(6)		100				4	09/01/2016	1
31389A-6E-8	FED NATL MTG ASSOC #620169		09/01/2010	SCHEDULED REDEMPTION		51	51	52	52		(1)		(1)		51				3	12/01/2031	1
31389B-H4-6	FED NATL MTG ASSOC #620451		09/01/2010	SCHEDULED REDEMPTION		51	51	53	53		(2)		(2)		51				2	01/01/2032	1
31389D-TB-3	FED NATL MTG ASSOC #622546		09/01/2010	SCHEDULED REDEMPTION		510	510	531	532		(22)		(22)		510				24	09/01/2031	1
31389G-NH-9	FED NATL MTG ASSOC #625092		09/01/2010	SCHEDULED REDEMPTION		444	444	459	459		(15)		(15)		444				19	01/01/2032	1
31389H-NE-4	FED NATL MTG ASSOC #625989		09/01/2010	SCHEDULED REDEMPTION		630	630	662	654		(24)		(24)		630				28	01/01/2017	1
31389H-NK-0	FED NATL MTG ASSOC #625994		09/01/2010	SCHEDULED REDEMPTION		396	396	407	403		(6)		(6)		396				15	01/01/2017	1
31389H-TT-5	FED NATL MTG ASSOC #626162		09/01/2010	SCHEDULED REDEMPTION		9	9	9	10		(1)		(1)		9				1	06/01/2032	1
31389J-RW-6	FED NATL MTG ASSOC #627001		09/01/2010	SCHEDULED REDEMPTION		365	365	384	383		(18)		(18)		365				17	06/01/2032	1
31389J-ZC-1	FED NATL MTG ASSOC #627239		09/01/2010	SCHEDULED REDEMPTION		580	580	609	616		(35)		(35)		580				25	08/01/2017	1
31389K-L3-3	FED NATL MTG ASSOC #627746		09/01/2010	SCHEDULED REDEMPTION		42	42	43	44		(2)		(2)		42				2	02/01/2032	1
31389K-M3-2	FED NATL MTG ASSOC #627778		09/01/2010	SCHEDULED REDEMPTION		421	421	422	422		(1)		(1)		421				20	02/01/2032	1
31389K-VS-7	FED NATL MTG ASSOC #628025		09/01/2010	SCHEDULED REDEMPTION		6,369	6,369	6,676	6,695		(326)		(326)		6,369				310	02/01/2032	1
31389L-XE-4	FED NATL MTG ASSOC #628977		09/01/2010	SCHEDULED REDEMPTION		141	141	143	143		(2)		(2)		141				8	02/01/2032	1
31389M-C9-6	FED NATL MTG ASSOC #629296		09/01/2010	SCHEDULED REDEMPTION		3,560	3,560	3,553	3,553		7		7		3,560				173	02/01/2032	1
31389N-E3-5	FED NATL MTG ASSOC #630254		09/01/2010	SCHEDULED REDEMPTION		1,101	1,101	1,104	1,105		(4)		(4)		1,101				48	03/01/2032	1
31389N-FK-6	FED NATL MTG ASSOC #630270		09/01/2010	SCHEDULED REDEMPTION		492	492	493	493						492				23	03/01/2032	1
31389N-H4-0	FED NATL MTG ASSOC #630351		09/01/2010	SCHEDULED REDEMPTION		5,345	5,345	5,536	5,497		(153)		(153)		5,345				260	04/01/2032	1
31389N-S6-3	FED NATL MTG ASSOC #630641		09/01/2010	SCHEDULED REDEMPTION		523	523	521	521		1		1		523				25	02/01/2032	1
31389P-DF-4	FED NATL MTG ASSOC #631102		09/01/2010	SCHEDULED REDEMPTION		250	250	253	253		(3)		(3)		250				14	02/01/2032	1
31389P-EC-0	FED NATL MTG ASSOC #631131		09/01/2010	SCHEDULED REDEMPTION		319	319	325	327		(8)		(8)		319				17	02/01/2032	1
31389Q-XG-8	FED NATL MTG ASSOC #632579		09/01/2010	SCHEDULED REDEMPTION		119	119	124	128		(9)		(9)		119				6	02/01/2032	1
31389Q-4L-9	FED NATL MTG ASSOC #632727		09/01/2010	SCHEDULED REDEMPTION		61	61	62	62		(1)		(1)		61				3	02/01/2032	1
31389S-S8-8	FED NATL MTG ASSOC #634243		09/01/2010	SCHEDULED REDEMPTION		371	371	389	385		(15)		(15)		371				17	04/01/2032	1
31389S-2F-0	FED NATL MTG ASSOC #634474		09/01/2010	SCHEDULED REDEMPTION		1,005	1,005	1,055	1,048		(43)		(43)		1,005				48	03/01/2032	1
31389T-FK-3	FED NATL MTG ASSOC #634770		09/01/2010	SCHEDULED REDEMPTION		25,132	25,132	25,886	25,665		(533)		(533)		25,132				1,011	02/01/2017	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)
31389U-TM-1	FED NATL MTG ASSOC #636056		09/01/2010	SCHEDULED REDEMPTION		19,024	19,024	18,813	18,817		208		208		19,024				825	04/01/2032	1
31389U-UU-1	FED NATL MTG ASSOC #636095		09/01/2010	SCHEDULED REDEMPTION		3,367	3,367	3,487	3,467		(100)		(100)		3,367				164	04/01/2032	1
31389V-QR-1	FED NATL MTG ASSOC #636864		09/01/2010	SCHEDULED REDEMPTION		441	441	440	440		2		2		441				21	03/01/2032	1
31389V-RU-3	FED NATL MTG ASSOC #636899		09/01/2010	SCHEDULED REDEMPTION		3,836	3,836	3,987	3,936		(100)		(100)		3,836				186	05/01/2032	1
31389W-DA-0	FED NATL MTG ASSOC #637397		09/01/2010	SCHEDULED REDEMPTION		387	387	404	411		(23)		(23)		387				20	06/01/2032	1
31389W-3G-8	FED NATL MTG ASSOC #638099		09/01/2010	SCHEDULED REDEMPTION		1,739	1,739	1,826	1,787		(48)		(48)		1,739				75	04/01/2017	1
31389X-Z5-5	FED NATL MTG ASSOC #638964		09/01/2010	SCHEDULED REDEMPTION		5,270	5,270	5,410	5,322		(52)		(52)		5,270				191	01/01/2017	1
31389Y-AR-2	FED NATL MTG ASSOC #639116		09/01/2010	SCHEDULED REDEMPTION		658	658	650	649		9		9		658				31	08/01/2032	1
31389Y-S5-1	FED NATL MTG ASSOC #639640		09/01/2010	SCHEDULED REDEMPTION		643	643	675	668		(25)		(25)		643				28	01/01/2017	1
31390C-R9-9	FED NATL MTG ASSOC #642312		09/01/2010	SCHEDULED REDEMPTION		1,638	1,638	1,693	1,676		(38)		(38)		1,638				76	05/01/2032	1
31390D-QB-3	FED NATL MTG ASSOC #643150		09/01/2010	SCHEDULED REDEMPTION		3,862	3,862	4,017	3,990		(127)		(127)		3,862				166	05/01/2017	1
31390D-TG-9	FED NATL MTG ASSOC #643251		09/01/2010	SCHEDULED REDEMPTION		727	727	764	740		(12)		(12)		727				34	08/01/2032	1
31390E-ZL-9	FED NATL MTG ASSOC #644347		09/01/2010	SCHEDULED REDEMPTION		175	175	173	172		3		3		175				8	06/01/2032	1
31390E-6X-5	FED NATL MTG ASSOC #644486		09/01/2010	SCHEDULED REDEMPTION		204	204	211	210		(6)		(6)		204				10	06/01/2032	1
31390F-PT-0	FED NATL MTG ASSOC #644934		09/01/2010	SCHEDULED REDEMPTION		6,833	6,833	6,782	6,785		48		48		6,833				296	07/01/2032	1
31390F-SP-5	FED NATL MTG ASSOC #645026		09/01/2010	SCHEDULED REDEMPTION		4,540	4,540	4,490	4,501		39		39		4,540				198	05/01/2032	1
31390H-R3-1	FED NATL MTG ASSOC #646806		09/01/2010	SCHEDULED REDEMPTION		415	415	413	410		5		5		415				20	01/01/2033	1
31390J-EY-3	FED NATL MTG ASSOC #647351		09/01/2010	SCHEDULED REDEMPTION		26	26	27	28		(1)		(1)		26				1	08/01/2032	1
31390J-6E-6	FED NATL MTG ASSOC #648069		09/01/2010	SCHEDULED REDEMPTION		6,185	6,185	6,191	6,190		(5)		(5)		6,185				300	07/01/2032	1
31390J-6F-3	FED NATL MTG ASSOC #648070		09/01/2010	SCHEDULED REDEMPTION		19	19	19	20		(2)		(2)		19				1	07/01/2032	1
31390L-G9-1	FED NATL MTG ASSOC #649224		09/01/2010	SCHEDULED REDEMPTION		252	252	261	261		(10)		(10)		252				12	07/01/2032	1
31390L-PM-2	FED NATL MTG ASSOC #649428		09/01/2010	SCHEDULED REDEMPTION		371	371	390	389		(18)		(18)		371				17	07/01/2032	1
31390L-V4-5	FED NATL MTG ASSOC #649635		09/01/2010	SCHEDULED REDEMPTION		621	621	622	622						621				29	07/01/2032	1
31390L-2A-3	FED NATL MTG ASSOC #649769		09/01/2010	SCHEDULED REDEMPTION		662	662	695	685		(22)		(22)		662				29	06/01/2017	1
31390L-5L-6	FED NATL MTG ASSOC #649851		09/01/2010	SCHEDULED REDEMPTION		748	748	779	799		(51)		(51)		748				39	06/01/2032	1
31390M-H9-8	FED NATL MTG ASSOC #650156		09/01/2010	SCHEDULED REDEMPTION		346	346	364	363		(16)		(16)		346				16	09/01/2032	1
31390M-ST-2	FED NATL MTG ASSOC #650430		09/01/2010	SCHEDULED REDEMPTION		1,005	1,005	1,055	1,037		(33)		(33)		1,005				44	08/01/2017	1
31390N-CG-5	FED NATL MTG ASSOC #650871		09/01/2010	SCHEDULED REDEMPTION		145	145	151	158		(13)		(13)		145				7	06/01/2032	1
31390N-GD-8	FED NATL MTG ASSOC #650996		09/01/2010	SCHEDULED REDEMPTION		1,772	1,772	1,754	1,759		13		13		1,772				86	07/01/2032	1
31390N-RT-1	FED NATL MTG ASSOC #651298		09/01/2010	SCHEDULED REDEMPTION		38	38	38	38						38				2	07/01/2032	1
31390N-TU-6	FED NATL MTG ASSOC #651363		09/01/2010	SCHEDULED REDEMPTION		181	181	188	187		(6)		(6)		181				8	07/01/2032	1
31390N-4J-8	FED NATL MTG ASSOC #651625		09/01/2010	SCHEDULED REDEMPTION		521	521	541	541		(21)		(21)		521				25	06/01/2032	1
31390P-AZ-0	FED NATL MTG ASSOC #651724		09/01/2010	SCHEDULED REDEMPTION		257	257	254	254		3		3		257				12	08/01/2032	1
31390P-D3-8	FED NATL MTG ASSOC #651822		09/01/2010	SCHEDULED REDEMPTION		21	21	21	21		(1)		(1)		21				1	08/01/2032	1
31390P-LY-1	FED NATL MTG ASSOC #652043		09/01/2010	SCHEDULED REDEMPTION		507	507	506	506		1		1		507				23	07/01/2032	1
31390P-VP-9	FED NATL MTG ASSOC #652322		09/01/2010	SCHEDULED REDEMPTION		9,467	9,467	9,860	10,246		(779)		(779)		9,467				497	08/01/2032	1
31390Q-GA-7	FED NATL MTG ASSOC #652793		09/01/2010	SCHEDULED REDEMPTION		406	406	421	431		(24)		(24)		406				20	08/01/2032	1
31390Q-2C-8	FED NATL MTG ASSOC #653371		09/01/2010	SCHEDULED REDEMPTION		2,599	2,599	2,723	2,745		(145)		(145)		2,599				126	10/01/2032	1
31390R-BD-4	FED NATL MTG ASSOC #653536		09/01/2010	SCHEDULED REDEMPTION		1,439	1,439	1,423	1,426		13		13		1,439				69	08/01/2032	1
31390R-EX-7	FED NATL MTG ASSOC #653650		09/01/2010	SCHEDULED REDEMPTION		1,475	1,475	1,527	1,520		(45)		(45)		1,475				72	08/01/2032	1
31390R-T6-0	FED NATL MTG ASSOC #654073		09/01/2010	SCHEDULED REDEMPTION		380	380	396	398		(17)		(17)		380				19	09/01/2032	1
31390S-W2-3	FED NATL MTG ASSOC #655065		09/01/2010	SCHEDULED REDEMPTION		3,185	3,185	3,313	3,298		(113)		(113)		3,185				138	07/01/2017	1
31390S-XX-4	FED NATL MTG ASSOC #655094		09/01/2010	SCHEDULED REDEMPTION		465	465	464	464		1		1		465				23	09/01/2032	1
31390T-KC-2	FED NATL MTG ASSOC #655591		09/01/2010	SCHEDULED REDEMPTION		634	634	645	645		(10)		(10)		634				29	08/01/2032	1
31390T-KX-6	FED NATL MTG ASSOC #655610		09/01/2010	SCHEDULED REDEMPTION		270	270	285	281		(11)		(11)		270				13	08/01/2032	1
31390U-BM-7	FED NATL MTG ASSOC #656244		09/01/2010	SCHEDULED REDEMPTION		261	261	268	268		(7)		(7)		261				12	09/01/2032	1
31390U-LX-2	FED NATL MTG ASSOC #656542		09/01/2010	SCHEDULED REDEMPTION		2,562	2,562	2,654	2,636		(73)		(73)		2,562				124	09/01/2032	1
31390U-QB-5	FED NATL MTG ASSOC #656650		09/01/2010	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24				1	05/01/2032	1
31390Y-DQ-8	FED NATL MTG ASSOC #659911		09/01/2010	SCHEDULED REDEMPTION		252	252	266	266		(13)		(13)		252				12	09/01/2032	1
31390Y-E9-5	FED NATL MTG ASSOC #659960		09/01/2010	SCHEDULED REDEMPTION		5,200	5,200	5,189	5,187		13		13		5,200				244	09/01/2032	1
31390Y-W4-6	FED NATL MTG ASSOC #660467		09/01/2010	SCHEDULED REDEMPTION		198	198	197	197		1		1		198				9	09/01/2032	1
31390Y-X8-6	FED NATL MTG ASSOC #660503		09/01/2010	SCHEDULED REDEMPTION		1,401	1,401	1,471	1,432		(31)		(31)		1,401				59	06/01/2014	1
31390Y-Z5-0	FED NATL MTG ASSOC #660564		09/01/2010	SCHEDULED REDEMPTION		411	411	431	436		(25)		(25)		411				19	09/01/2032	1
31390Y-3B-2	FED NATL MTG ASSOC #660594		09/01/2010	SCHEDULED REDEMPTION		50	50	52	53		(3)		(3)		50				3	09/01/2032	1
31390Y-5Z-7	FED NATL MTG ASSOC #660664		09/01/2010	SCHEDULED REDEMPTION		128	128	134	134		(6)		(6)		128				6	09/01/2032	1
31391B-FE-2	FED NATL MTG ASSOC #661765		09/01/2010	SCHEDULED REDEMPTION		40	40	42	43		(2)		(2)		40				2	10/01/2032	1
31391C-A5-4	FED NATL MTG ASSOC #662528		09/01/2010	SCHEDULED REDEMPTION		698	698	701	700		(2)		(2)		698				33	09/01/2032	1
31391C-XR-1	FED NATL MTG ASSOC #663188		09/01/2010	SCHEDULED REDEMPTION		84,048	84,048	85,421	85,027		(979)		(979)		84,048				3,390	09/01/2017	1
31391D-KN-2	FED NATL MTG ASSOC #663701		09/01/2010	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13				1	09/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31391D-NH-2	FED NATL MTG ASSOC #663792		09/01/2010	SCHEDULED REDEMPTION		97	97	102	110		(12)		(12)		97				5	09/01/2032	1
31391D-RP-0	FED NATL MTG ASSOC #663894		09/01/2010	SCHEDULED REDEMPTION		3,900	3,900	4,091	4,106		(206)		(206)		3,900				170	10/01/2032	1
31391E-F2-2	FED NATL MTG ASSOC #664485		09/01/2010	SCHEDULED REDEMPTION		202	202	202	202						202				9	10/01/2032	1
31391E-SS-1	FED NATL MTG ASSOC #664829		09/01/2010	SCHEDULED REDEMPTION		209	209	207	207		2		2		209				10	10/01/2032	1
31391G-NW-2	FED NATL MTG ASSOC #666505		09/01/2010	SCHEDULED REDEMPTION		224	224	224	224						224				10	11/01/2032	1
31391G-2Y-1	FED NATL MTG ASSOC #666891		09/01/2010	SCHEDULED REDEMPTION		14,897	14,897	15,429	15,311		(414)		(414)		14,897				680	11/01/2032	1
31391H-CR-3	FED NATL MTG ASSOC #667080		09/01/2010	SCHEDULED REDEMPTION		6,276	6,276	6,607	6,659		(383)		(383)		6,276				279	07/01/2032	1
31391J-HL-7	FED NATL MTG ASSOC #668135		09/01/2010	SCHEDULED REDEMPTION		1,042	1,042	1,095	1,125		(82)		(82)		1,042				51	11/01/2032	1
31391K-BF-3	FED NATL MTG ASSOC #668838		09/01/2010	SCHEDULED REDEMPTION		2,323	2,323	2,438	2,381		(58)		(58)		2,323				101	08/01/2017	1
31391K-TA-5	FED NATL MTG ASSOC #669345		09/01/2010	SCHEDULED REDEMPTION		48	48	50	50		(2)		(2)		48				2	11/01/2032	1
31391K-3V-7	FED NATL MTG ASSOC #669612		09/01/2010	SCHEDULED REDEMPTION		904	904	928	919		(16)		(16)		904				32	10/01/2017	1
31391M-DN-0	FED NATL MTG ASSOC #670709		09/01/2010	SCHEDULED REDEMPTION		1,173	1,173	1,222	1,221		(48)		(48)		1,173				51	11/01/2032	1
31391M-4W-0	FED NATL MTG ASSOC #671437		09/01/2010	SCHEDULED REDEMPTION		4,970	4,970	4,991	4,994		(24)		(24)		4,970				217	10/01/2032	1
31391N-PT-2	FED NATL MTG ASSOC #671934		09/01/2010	SCHEDULED REDEMPTION		280	280	277	276		4		4		280				13	12/01/2032	1
31391N-YP-0	FED NATL MTG ASSOC #672218		09/01/2010	SCHEDULED REDEMPTION		105	105	109	109		(5)		(5)		105				5	12/01/2032	1
31391N-6Q-9	FED NATL MTG ASSOC #672379		09/01/2010	SCHEDULED REDEMPTION		7,059	7,059	7,246	7,167		(109)		(109)		7,059				255	12/01/2017	1
31391P-TW-6	FED NATL MTG ASSOC #672965		09/01/2010	SCHEDULED REDEMPTION		356,990	356,990	361,453	359,840		(2,849)		(2,849)		356,990				12,996	01/01/2018	1
31391T-AQ-1	FED NATL MTG ASSOC #676015		09/01/2010	SCHEDULED REDEMPTION		202	202	200	200		2		2		202				10	10/01/2032	1
31391V-BB-8	FED NATL MTG ASSOC #677834		09/01/2010	SCHEDULED REDEMPTION		2,287	2,287	2,276	2,275		12		12		2,287				111	01/01/2033	1
31391V-TR-4	FED NATL MTG ASSOC #678360		09/01/2010	SCHEDULED REDEMPTION		22,847	22,847	22,681	22,747		100		100		22,847				916	02/01/2033	1
31400A-AH-1	FED NATL MTG ASSOC #681408		09/01/2010	SCHEDULED REDEMPTION		1,324	1,324	1,359	1,342		(19)		(19)		1,324				49	03/01/2018	1
31400B-EL-6	FED NATL MTG ASSOC #682439		09/01/2010	SCHEDULED REDEMPTION		212,047	212,047	207,972	209,860		2,187		2,187		212,047				6,224	07/01/2018	1
31400B-ER-3	FED NATL MTG ASSOC #682444		09/01/2010	SCHEDULED REDEMPTION		48,993	48,993	48,052	48,402		591		591		48,993				1,407	08/01/2018	1
31400B-ZU-3	FED NATL MTG ASSOC #683055		09/01/2010	SCHEDULED REDEMPTION		2,670	2,670	2,654	2,657		13		13		2,670				130	02/01/2033	1
31400C-4C-5	FED NATL MTG ASSOC #684019		09/01/2010	SCHEDULED REDEMPTION		11,020	11,020	10,941	10,972		49		49		11,020				436	02/01/2033	1
31400D-4S-8	FED NATL MTG ASSOC #684933		09/01/2010	SCHEDULED REDEMPTION		62,299	62,299	62,922	62,598		(299)		(299)		62,299				2,048	07/01/2018	1
31400F-YU-5	FED NATL MTG ASSOC #686623		09/01/2010	SCHEDULED REDEMPTION		940	940	933	934		6		6		940				37	02/01/2033	1
31400H-HU-0	FED NATL MTG ASSOC #687943		09/01/2010	SCHEDULED REDEMPTION		143	143	148	148		(5)		(5)		143				7	02/01/2033	1
31400J-GD-5	FED NATL MTG ASSOC #688796		09/01/2010	SCHEDULED REDEMPTION		1,537	1,537	1,569	1,563		(27)		(27)		1,537				67	02/01/2033	1
31400K-MJ-2	FED NATL MTG ASSOC #689861		09/01/2010	SCHEDULED REDEMPTION		340	340	349	349		(9)		(9)		340				12	06/01/2018	1
31400P-Y7-4	FED NATL MTG ASSOC #693834		09/01/2010	SCHEDULED REDEMPTION		3,720	3,720	3,818	3,782		(63)		(63)		3,720				132	03/01/2018	1
31400Q-3M-3	FED NATL MTG ASSOC #694804		09/01/2010	SCHEDULED REDEMPTION		2,745	2,745	2,873	2,884		(139)		(139)		2,745				129	05/01/2033	1
31400T-5J-2	FED NATL MTG ASSOC #697549		09/01/2010	SCHEDULED REDEMPTION		205	205	203	203		2		2		205				10	05/01/2033	1
31400Y-R2-4	FED NATL MTG ASSOC #701705		09/01/2010	SCHEDULED REDEMPTION		3,941	3,941	3,937	3,937		4		4		3,941				172	02/01/2033	1
31401A-Z2-6	FED NATL MTG ASSOC #702861		09/01/2010	SCHEDULED REDEMPTION		2,335	2,335	2,397	2,369		(34)		(34)		2,335				86	04/01/2018	1
31401C-M4-2	FED NATL MTG ASSOC #704279		09/01/2010	SCHEDULED REDEMPTION		242	242	239	239		3		3		242				11	05/01/2033	1
31401C-YW-7	FED NATL MTG ASSOC #704625		09/01/2010	SCHEDULED REDEMPTION		292	292	306	312		(19)		(19)		292				14	05/01/2033	1
31401E-HP-7	FED NATL MTG ASSOC #705938		09/01/2010	SCHEDULED REDEMPTION		172	172	178	179		(7)		(7)		172				8	06/01/2033	1
31401H-3F-7	FED NATL MTG ASSOC #709198		09/01/2010	SCHEDULED REDEMPTION		128	128	132	131		(2)		(2)		128				5	06/01/2018	1
31401L-GN-7	FED NATL MTG ASSOC #711305		09/01/2010	SCHEDULED REDEMPTION		470	470	492	488		(18)		(18)		470				22	04/01/2033	1
31401N-7K-9	FED NATL MTG ASSOC #713798		09/01/2010	SCHEDULED REDEMPTION		1,572	1,572	1,588	1,581		(9)		(9)		1,572				51	07/01/2018	1
31401W-DW-6	FED NATL MTG ASSOC #720217		09/01/2010	SCHEDULED REDEMPTION		1,363	1,363	1,427	1,408		(45)		(45)		1,363				64	06/01/2033	1
31401W-XS-3	FED NATL MTG ASSOC #720789		09/01/2010	SCHEDULED REDEMPTION		104	104	103	102		1		1		104				5	09/01/2033	1
31402B-WU-4	FED NATL MTG ASSOC #724359		09/01/2010	SCHEDULED REDEMPTION		57,469	57,469	57,263	57,324		145		145		57,469				2,146	07/01/2033	1
31402C-TT-9	FED NATL MTG ASSOC #725162		09/01/2010	SCHEDULED REDEMPTION		11,605	11,605	11,425	11,447		158		158		11,605				503	02/01/2034	1
31402C-TZ-5	FED NATL MTG ASSOC #725168		09/01/2010	SCHEDULED REDEMPTION		11,548	11,548	11,648	11,619		(71)		(71)		11,548				372	02/01/2019	1
31402C-US-9	FED NATL MTG ASSOC #725193		09/01/2010	SCHEDULED REDEMPTION		16,098	16,098	16,899	16,708		(611)		(611)		16,098				694	11/01/2018	1
31402C-VG-4	FED NATL MTG ASSOC #725215		09/01/2010	SCHEDULED REDEMPTION		6,659	6,659	6,991	6,894		(235)		(235)		6,659				289	05/01/2018	1
31402D-BT-6	FED NATL MTG ASSOC #725550		09/01/2010	SCHEDULED REDEMPTION		2,905	2,905	2,956	2,940		(35)		(35)		2,905				105	05/01/2019	1
31402D-7L-8	FED NATL MTG ASSOC #726399		09/01/2010	SCHEDULED REDEMPTION		7,636	7,636	7,839	7,757		(121)		(121)		7,636				272	07/01/2018	1
31402G-QS-5	FED NATL MTG ASSOC #728665		09/01/2010	SCHEDULED REDEMPTION		143,018	143,018	140,448	141,472		1,545		1,545		143,018				5,285	07/01/2033	1
31402H-VR-9	FED NATL MTG ASSOC #729724		09/01/2010	SCHEDULED REDEMPTION		367,404	367,404	363,271	364,939		2,465		2,465		367,404				13,364	07/01/2033	1
31402H-YU-9	FED NATL MTG ASSOC #729823		09/01/2010	SCHEDULED REDEMPTION		7,100	7,100	7,161	7,146		(47)		(47)		7,100				238	02/01/2019	1
31402K-YP-3	FED NATL MTG ASSOC #731618		09/01/2010	SCHEDULED REDEMPTION		52,127	52,127	54,570	54,599		(2,473)		(2,473)		52,127				2,537	09/01/2033	1
31402K-YU-2	FED NATL MTG ASSOC #731623		09/01/2010	SCHEDULED REDEMPTION		316	316	330	333		(17)		(17)		316				15	09/01/2033	1
31402K-YZ-1	FED NATL MTG ASSOC #731628		09/01/2010	SCHEDULED REDEMPTION		5,819	5,819	6,027	6,056		(237)		(237)		5,819				255	10/01/2033	1
31402L-P5-5	FED NATL MTG ASSOC #732244		09/01/2010	SCHEDULED REDEMPTION		21,601	21,601	21,817	21,714		(113)		(113)		21,601				698	08/01/2018	1
31402L-5L-2	FED NATL MTG ASSOC #732651		09/01/2010	SCHEDULED REDEMPTION		90	90	95	94		(4)		(4)		90				4	08/01/2033	1
31402M-RJ-1	FED NATL MTG ASSOC #733189		09/01/2010	SCHEDULED REDEMPTION		42,503	42,503	44,495	44,256		(1,753)		(1,753)		42,503				2,071	09/01/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31402M-RM-4	FED NATL MTG ASSOC #733192		09/01/2010	SCHEDULED REDEMPTION		9	9	9	10		(1)		(1)		9				1	09/01/2033	1
31402M-3E-8	FED NATL MTG ASSOC #733497		09/01/2010	SCHEDULED REDEMPTION		1,460	1,460	1,499	1,483		(23)		(23)		1,460				51	08/01/2018	1
31402Q-6U-0	FED NATL MTG ASSOC #735383		09/01/2010	SCHEDULED REDEMPTION		1,307,778	1,307,778	1,312,886	1,311,527		(3,750)		(3,750)		1,307,778				47,612	04/01/2035	1
31402R-FT-1	FED NATL MTG ASSOC #735578		09/01/2010	SCHEDULED REDEMPTION		1,250,048	1,250,048	1,218,504	1,226,159		23,889		23,889		1,250,048				45,391	06/01/2035	1
31402R-SU-4	FED NATL MTG ASSOC #735931		09/01/2010	SCHEDULED REDEMPTION		1,448	1,448	1,486	1,473		(26)		(26)		1,448				52	10/01/2020	1
31402S-PX-9	FED NATL MTG ASSOC #736738		09/01/2010	SCHEDULED REDEMPTION		385	385	399	407		(22)		(22)		385				18	12/01/2033	1
31402U-DP-4	FED NATL MTG ASSOC #738210		09/01/2010	SCHEDULED REDEMPTION		5,175	5,175	5,226	5,199		(24)		(24)		5,175				171	10/01/2018	1
31402U-RA-2	FED NATL MTG ASSOC #738581		09/01/2010	SCHEDULED REDEMPTION		496	496	514	519		(23)		(23)		496				24	10/01/2032	1
31402W-KZ-0	FED NATL MTG ASSOC #740212		09/01/2010	SCHEDULED REDEMPTION		413	413	409	407		6		6		413				20	09/01/2033	1
31402W-M9-6	FED NATL MTG ASSOC #740284		09/01/2010	SCHEDULED REDEMPTION		22	22	22	22						22				1	09/01/2033	1
31402W-X5-2	FED NATL MTG ASSOC #740600		09/01/2010	SCHEDULED REDEMPTION		9,400	9,400	9,381	9,378		22		22		9,400				433	09/01/2033	1
31402W-3Z-9	FED NATL MTG ASSOC #740716		09/01/2010	SCHEDULED REDEMPTION		16,081	16,081	16,241	16,168		(87)		(87)		16,081				518	09/01/2018	1
31402W-6N-3	FED NATL MTG ASSOC #740777		09/01/2010	SCHEDULED REDEMPTION		593	593	621	631		(38)		(38)		593				28	09/01/2033	1
31402X-AK-2	FED NATL MTG ASSOC #740810		09/01/2010	SCHEDULED REDEMPTION		644	644	661	655		(11)		(11)		644				23	09/01/2018	1
31402X-JU-1	FED NATL MTG ASSOC #741075		09/01/2010	SCHEDULED REDEMPTION		547	547	540	541		6		6		547				26	09/01/2033	1
31402X-2A-3	FED NATL MTG ASSOC #741569		09/01/2010	SCHEDULED REDEMPTION		414	414	435	429		(15)		(15)		414				19	10/01/2033	1
31402Y-SK-1	FED NATL MTG ASSOC #742222		09/01/2010	SCHEDULED REDEMPTION		2,160	2,160	2,261	2,215		(55)		(55)		2,160				101	09/01/2033	1
31403A-WA-9	FED NATL MTG ASSOC #743241		09/01/2010	SCHEDULED REDEMPTION		253	253	262	266		(13)		(13)		253				12	10/01/2033	1
31403A-6D-2	FED NATL MTG ASSOC #743468		09/01/2010	SCHEDULED REDEMPTION		4,782	4,782	4,773	4,773		9		9		4,782				224	10/01/2033	1
31403B-H7-1	FED NATL MTG ASSOC #743754		09/01/2010	SCHEDULED REDEMPTION		10,540	10,540	10,916	10,884		(344)		(344)		10,540				513	11/01/2033	1
31403B-ZQ-9	FED NATL MTG ASSOC #744251		09/01/2010	SCHEDULED REDEMPTION		18	18	18	19		(1)		(1)		18				1	10/01/2033	1
31403D-J6-7	FED NATL MTG ASSOC #745585		09/01/2010	SCHEDULED REDEMPTION		1,509	1,509	1,516	1,515		(6)		(6)		1,509				70	05/01/2036	1
31403D-T8-2	FED NATL MTG ASSOC #745875		09/01/2010	SCHEDULED REDEMPTION		859,199	859,199	866,885	864,275		(5,076)		(5,076)		859,199				40,264	09/01/2036	1
31403D-VZ-9	FED NATL MTG ASSOC #745932		09/01/2010	SCHEDULED REDEMPTION		13,635	13,635	13,978	13,883		(247)		(247)		13,635				639	11/01/2036	1
31403D-WG-0	FED NATL MTG ASSOC #745947		09/01/2010	SCHEDULED REDEMPTION		113,256	113,256	116,101	115,285		(2,029)		(2,029)		113,256				5,326	10/01/2036	1
31403D-WH-8	FED NATL MTG ASSOC #745948		09/01/2010	SCHEDULED REDEMPTION		443,552	443,552	447,641	446,588		(3,035)		(3,035)		443,552				20,814	10/01/2036	1
31403D-4E-6	FED NATL MTG ASSOC #746121		09/01/2010	SCHEDULED REDEMPTION		328,244	328,244	340,271	338,583		(10,339)		(10,339)		328,244				12,277	04/01/2023	1
31403F-K5-2	FED NATL MTG ASSOC #747416		09/01/2010	SCHEDULED REDEMPTION		443	443	459	461		(18)		(18)		443				22	10/01/2033	1
31403F-PE-8	FED NATL MTG ASSOC #747521		09/01/2010	SCHEDULED REDEMPTION		1,252	1,252	1,297	1,290		(38)		(38)		1,252				60	10/01/2033	1
31403F-RP-1	FED NATL MTG ASSOC #747594		09/01/2010	SCHEDULED REDEMPTION		2,067	2,067	2,064	2,063		5		5		2,067				91	11/01/2033	1
31403G-TP-7	FED NATL MTG ASSOC #748558		09/01/2010	SCHEDULED REDEMPTION		382	382	395	393		(11)		(11)		382				18	12/01/2033	1
31403G-T4-4	FED NATL MTG ASSOC #748571		09/01/2010	SCHEDULED REDEMPTION		2,205	2,205	2,319	2,376		(171)		(171)		2,205				107	11/01/2033	1
31403H-UT-5	FED NATL MTG ASSOC #749494		09/01/2010	SCHEDULED REDEMPTION		3,343	3,343	3,401	3,388		(45)		(45)		3,343				123	11/01/2018	1
31403H-4Q-0	FED NATL MTG ASSOC #749731		09/01/2010	SCHEDULED REDEMPTION		379	379	397	391		(12)		(12)		379				16	11/01/2018	1
31403H-5P-1	FED NATL MTG ASSOC #749754		09/01/2010	SCHEDULED REDEMPTION		22,703	22,703	23,852	23,792		(1,088)		(1,088)		22,703				1,050	02/01/2029	1
31403J-H3-3	FED NATL MTG ASSOC #750050		09/01/2010	SCHEDULED REDEMPTION		22,962	22,962	23,296	23,201		(240)		(240)		22,962				699	12/01/2018	1
31403J-XK-7	FED NATL MTG ASSOC #750482		09/01/2010	SCHEDULED REDEMPTION		19,532	19,532	19,830	19,858		(327)		(327)		19,532				849	12/01/2033	1
31403K-E8-2	FED NATL MTG ASSOC #750859		09/01/2010	SCHEDULED REDEMPTION		1,216	1,216	1,260	1,254		(38)		(38)		1,216				57	10/01/2032	1
31403K-QB-2	FED NATL MTG ASSOC #751150		09/01/2010	SCHEDULED REDEMPTION		490	490	490	490						490				23	01/01/2034	1
31403K-QF-3	FED NATL MTG ASSOC #751154		09/01/2010	SCHEDULED REDEMPTION		47	47	49	49		(1)		(1)		47				2	01/01/2034	1
31403L-GK-1	FED NATL MTG ASSOC #751802		09/01/2010	SCHEDULED REDEMPTION		99	99	104	104		(6)		(6)		99				5	10/01/2033	1
31403L-GT-2	FED NATL MTG ASSOC #751810		09/01/2010	SCHEDULED REDEMPTION		700	700	728	724		(24)		(24)		700				34	10/01/2033	1
31403L-MN-8	FED NATL MTG ASSOC #751965		09/01/2010	SCHEDULED REDEMPTION		4,030	4,030	4,174	4,167		(137)		(137)		4,030				177	11/01/2033	1
31403M-GY-9	FED NATL MTG ASSOC #752715		09/01/2010	SCHEDULED REDEMPTION		5,117	5,117	5,169	5,143		(25)		(25)		5,117				169	12/01/2018	1
31403M-W6-2	FED NATL MTG ASSOC #753169		09/01/2010	SCHEDULED REDEMPTION		1,575	1,575	1,557	1,548		26		26		1,575				69	12/01/2033	1
31403N-HR-1	FED NATL MTG ASSOC #753640		09/01/2010	SCHEDULED REDEMPTION		69	69	71	72		(3)		(3)		69				3	11/01/2033	1
31403N-KE-6	FED NATL MTG ASSOC #753693		09/01/2010	SCHEDULED REDEMPTION		42,401	42,401	42,826	42,626		(224)		(224)		42,401				1,342	09/01/2018	1
31403N-KW-6	FED NATL MTG ASSOC #753709		09/01/2010	SCHEDULED REDEMPTION		28	28	29	29						28				1	11/01/2033	1
31403N-WC-7	FED NATL MTG ASSOC #754043		09/01/2010	SCHEDULED REDEMPTION		7,492	7,492	7,622	7,584		(92)		(92)		7,492				272	12/01/2018	1
31403N-WJ-2	FED NATL MTG ASSOC #754049		09/01/2010	SCHEDULED REDEMPTION		92	92	91	91		2		2		92				4	12/01/2033	1
31403R-E8-7	FED NATL MTG ASSOC #755359		09/01/2010	SCHEDULED REDEMPTION		229	229	237	239		(10)		(10)		229				11	12/01/2033	1
31403R-VE-5	FED NATL MTG ASSOC #755813		09/01/2010	SCHEDULED REDEMPTION		750	750	776	766		(17)		(17)		750				33	11/01/2033	1
31403V-TZ-2	FED NATL MTG ASSOC #759368		09/01/2010	SCHEDULED REDEMPTION		5,638	5,638	5,736	5,702		(64)		(64)		5,638				206	01/01/2019	1
31403X-XJ-9	FED NATL MTG ASSOC #761281		09/01/2010	SCHEDULED REDEMPTION		13,968	13,968	14,211	14,091		(123)		(123)		13,968				478	02/01/2019	1
31403X-Y4-1	FED NATL MTG ASSOC #761331		09/01/2010	SCHEDULED REDEMPTION		5,564	5,564	5,750	5,699		(135)		(135)		5,564				226	04/01/2019	1
31403X-Y6-6	FED NATL MTG ASSOC #761333		09/01/2010	SCHEDULED REDEMPTION		2,014	2,014	2,043	2,033		(19)		(19)		2,014				65	04/01/2019	1
31403X-4D-4	FED NATL MTG ASSOC #761420		09/01/2010	SCHEDULED REDEMPTION		1,828	1,828	1,725	1,764		64		64		1,828				52	05/01/2019	1
31403X-5G-6	FED NATL MTG ASSOC #761447		09/01/2010	SCHEDULED REDEMPTION		598	598	614	606		(8)		(8)		598				21	01/01/2019	1
31403Y-AS-2	FED NATL MTG ASSOC #761517		09/01/2010	SCHEDULED REDEMPTION		5,116	5,116	4,826	4,929		187		187		5,116				147	05/01/2019	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31403Y-D3-4	FED NATL MTG ASSOC #761622		09/01/2010	SCHEDULED REDEMPTION		16	16	16	17		(1)		(1)		16				1	12/01/2033	1
31403Y-JB-0	FED NATL MTG ASSOC #761758		09/01/2010	SCHEDULED REDEMPTION		134	134	138	137		(3)		(3)		134				5	01/01/2019	1
31403Y-3T-8	FED NATL MTG ASSOC #762310		09/01/2010	SCHEDULED REDEMPTION		1,093	1,093	1,132	1,111		(18)		(18)		1,093				51	10/01/2032	1
31404B-T7-7	FED NATL MTG ASSOC #763874		09/01/2010	SCHEDULED REDEMPTION		1,149	1,149	1,190	1,191		(41)		(41)		1,149				53	02/01/2034	1
31404C-GH-7	FED NATL MTG ASSOC #764400		09/01/2010	SCHEDULED REDEMPTION		1,267	1,267	1,301	1,276		(9)		(9)		1,267				46	04/01/2019	1
31404C-UP-3	FED NATL MTG ASSOC #764790		09/01/2010	SCHEDULED REDEMPTION		19,587	19,587	19,929	19,837		(249)		(249)		19,587				730	03/01/2019	1
31404C-4M-9	FED NATL MTG ASSOC #765028		09/01/2010	SCHEDULED REDEMPTION		1,422	1,422	1,470	1,465		(42)		(42)		1,422				57	01/01/2019	1
31404D-JT-6	FED NATL MTG ASSOC #765374		09/01/2010	SCHEDULED REDEMPTION		129	129	133	131		(2)		(2)		129				6	07/01/2034	1
31404D-6J-2	FED NATL MTG ASSOC #765973		09/01/2010	SCHEDULED REDEMPTION		30,681	30,681	31,777	31,835		(1,154)		(1,154)		30,681				1,389	02/01/2034	1
31404E-C7-9	FED NATL MTG ASSOC #766094		09/01/2010	SCHEDULED REDEMPTION		9,546	9,546	9,440	9,425		122		122		9,546				432	02/01/2034	1
31404E-FL-5	FED NATL MTG ASSOC #766171		09/01/2010	SCHEDULED REDEMPTION		156	156	165	169		(13)		(13)		156				7	02/01/2034	1
31404E-GV-2	FED NATL MTG ASSOC #766212		09/01/2010	SCHEDULED REDEMPTION		11,793	11,793	12,067	12,174		(381)		(381)		11,793				572	03/01/2034	1
31404E-KR-6	FED NATL MTG ASSOC #766304		09/01/2010	SCHEDULED REDEMPTION		237	237	248	249		(13)		(13)		237				11	03/01/2034	1
31404E-MV-5	FED NATL MTG ASSOC #766372		09/01/2010	SCHEDULED REDEMPTION		5,058	5,058	5,064	5,062		(4)		(4)		5,058				245	03/01/2034	1
31404E-N6-9	FED NATL MTG ASSOC #766413		09/01/2010	SCHEDULED REDEMPTION		405	405	414	418		(12)		(12)		405				19	03/01/2034	1
31404E-R7-3	FED NATL MTG ASSOC #766510		09/01/2010	SCHEDULED REDEMPTION		485	485	503	504		(19)		(19)		485				23	03/01/2034	1
31404E-WX-0	FED NATL MTG ASSOC #766662		09/01/2010	SCHEDULED REDEMPTION		4,638	4,638	4,784	4,806		(167)		(167)		4,638				214	03/01/2034	1
31404F-6Z-1	FED NATL MTG ASSOC #767788		09/01/2010	SCHEDULED REDEMPTION		618	618	639	631		(13)		(13)		618				25	02/01/2019	1
31404G-J3-6	FED NATL MTG ASSOC #768082		09/01/2010	SCHEDULED REDEMPTION		8,343	8,343	8,489	8,435		(91)		(91)		8,343				308	01/01/2019	1
31404G-V5-7	FED NATL MTG ASSOC #768436		09/01/2010	SCHEDULED REDEMPTION		7,372	7,372	7,739	7,546		(175)		(175)		7,372				320	05/01/2014	1
31404G-X9-7	FED NATL MTG ASSOC #768504		09/01/2010	SCHEDULED REDEMPTION		4,751	4,751	4,742	4,731		19		19		4,751				231	01/01/2034	1
31404G-2M-2	FED NATL MTG ASSOC #768580		09/01/2010	SCHEDULED REDEMPTION		80	80	83	82		(2)		(2)		80				4	01/01/2034	1
31404G-4S-7	FED NATL MTG ASSOC #768633		09/01/2010	SCHEDULED REDEMPTION		13,625	13,625	13,751	13,711		(86)		(86)		13,625				663	06/01/2032	1
31404H-L9-8	FED NATL MTG ASSOC #769052		09/01/2010	SCHEDULED REDEMPTION		7,382	7,382	7,579	7,477		(94)		(94)		7,382				267	11/01/2017	1
31404H-NP-0	FED NATL MTG ASSOC #769098		09/01/2010	SCHEDULED REDEMPTION		98	98	99	99						98				5	06/01/2034	1
31404J-T5-4	FED NATL MTG ASSOC #770172		09/01/2010	SCHEDULED REDEMPTION		10,185	10,185	10,598	10,854		(668)		(668)		10,185				496	03/01/2034	1
31404J-YC-3	FED NATL MTG ASSOC #770307		09/01/2010	SCHEDULED REDEMPTION		22	22	22	22						22				1	04/01/2034	1
31404K-FW-7	FED NATL MTG ASSOC #770681		09/01/2010	SCHEDULED REDEMPTION		13,206	13,206	13,596	13,508		(302)		(302)		13,206				490	04/01/2019	1
31404K-PC-0	FED NATL MTG ASSOC #770919		09/01/2010	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31				1	04/01/2034	1
31404K-SU-7	FED NATL MTG ASSOC #771031		09/01/2010	SCHEDULED REDEMPTION		18,391	18,391	17,685	17,997		394		394		18,391				652	04/01/2034	1
31404K-ZH-8	FED NATL MTG ASSOC #771244		09/01/2010	SCHEDULED REDEMPTION		248	248	253	251		(4)		(4)		248				10	02/01/2019	1
31404L-AB-6	FED NATL MTG ASSOC #771402		09/01/2010	SCHEDULED REDEMPTION		784	784	824	793		(9)		(9)		784				37	06/01/2032	1
31404N-NR-3	FED NATL MTG ASSOC #773600		09/01/2010	SCHEDULED REDEMPTION		52	52	52	52		1		1		52				2	08/01/2034	1
31404P-UQ-2	FED NATL MTG ASSOC #774691		09/01/2010	SCHEDULED REDEMPTION		33,178	33,178	34,133	33,808		(630)		(630)		33,178				1,614	04/01/2034	1
31404P-ZY-0	FED NATL MTG ASSOC #774859		09/01/2010	SCHEDULED REDEMPTION		94,224	94,224	92,869	93,413		811		811		94,224				3,422	04/01/2034	1
31404P-2Z-3	FED NATL MTG ASSOC #774892		09/01/2010	SCHEDULED REDEMPTION		599	599	620	624		(25)		(25)		599				29	04/01/2034	1
31404Q-WJ-4	FED NATL MTG ASSOC #775649		09/01/2010	SCHEDULED REDEMPTION		2,343	2,343	2,446	2,456		(112)		(112)		2,343				110	05/01/2034	1
31404R-T2-3	FED NATL MTG ASSOC #776469		09/01/2010	SCHEDULED REDEMPTION		403	403	398	398		4		4		403				19	03/01/2034	1
31404R-ZE-0	FED NATL MTG ASSOC #776641		09/01/2010	SCHEDULED REDEMPTION		34	34	35	35		(2)		(2)		34				2	03/01/2034	1
31404S-AF-2	FED NATL MTG ASSOC #776806		09/01/2010	SCHEDULED REDEMPTION		69,651	69,651	68,911	69,408		244		244		69,651				2,605	08/01/2034	1
31404U-TD-2	FED NATL MTG ASSOC #779148		09/01/2010	SCHEDULED REDEMPTION		8,816	8,816	8,317	8,507		308		308		8,816				250	06/01/2019	1
31404U-ZU-7	FED NATL MTG ASSOC #779355		09/01/2010	SCHEDULED REDEMPTION		124	124	128	127		(3)		(3)		124				6	06/01/2034	1
31404W-QP-4	FED NATL MTG ASSOC #780862		09/01/2010	SCHEDULED REDEMPTION		369	369	371	371		(1)		(1)		369				17	06/01/2031	1
31404W-XQ-4	FED NATL MTG ASSOC #781087		09/01/2010	SCHEDULED REDEMPTION		5,339	5,339	5,546	5,553		(214)		(214)		5,339				232	06/01/2034	1
31405C-M8-9	FED NATL MTG ASSOC #785283		09/01/2010	SCHEDULED REDEMPTION		401	401	399	399		2		2		401				19	07/01/2034	1
31405C-NE-5	FED NATL MTG ASSOC #785289		09/01/2010	SCHEDULED REDEMPTION		13	13	13	13						13				1	09/01/2034	1
31405D-QP-5	FED NATL MTG ASSOC #786262		09/01/2010	SCHEDULED REDEMPTION		10,052	10,052	10,553	10,474		(422)		(422)		10,052				417	07/01/2019	1
31405D-2H-9	FED NATL MTG ASSOC #786576		09/01/2010	SCHEDULED REDEMPTION		201	201	209	209		(7)		(7)		201				9	07/01/2034	1
31405D-7D-3	FED NATL MTG ASSOC #786692		09/01/2010	SCHEDULED REDEMPTION		4,355	4,355	4,454	4,495		(140)		(140)		4,355				189	08/01/2034	1
31405E-CU-7	FED NATL MTG ASSOC #786783		09/01/2010	SCHEDULED REDEMPTION		13,061	13,061	13,524	13,397		(336)		(336)		13,061				563	08/01/2019	1
31405E-UD-5	FED NATL MTG ASSOC #787280		09/01/2010	SCHEDULED REDEMPTION		443	443	438	438		5		5		443				21	07/01/2034	1
31405E-4F-9	FED NATL MTG ASSOC #787522		09/01/2010	SCHEDULED REDEMPTION		11,532	11,532	12,037	12,006		(473)		(473)		11,532				525	09/01/2034	1
31405E-5P-6	FED NATL MTG ASSOC #787554		09/01/2010	SCHEDULED REDEMPTION		20,503	20,503	21,119	20,885		(382)		(382)		20,503				867	02/01/2035	1
31405H-UE-6	FED NATL MTG ASSOC #789981		09/01/2010	SCHEDULED REDEMPTION		15,384	15,384	15,934	15,954		(570)		(570)		15,384				749	08/01/2034	1
31405J-SM-7	FED NATL MTG ASSOC #790824		09/01/2010	SCHEDULED REDEMPTION		332	332	344	347		(15)		(15)		332				16	09/01/2034	1
31405J-6X-7	FED NATL MTG ASSOC #791186		09/01/2010	SCHEDULED REDEMPTION		139,027	139,027	139,738	139,293		(266)		(266)		139,027				6,096	08/01/2034	1
31405K-D5-7	FED NATL MTG ASSOC #791324		09/01/2010	SCHEDULED REDEMPTION		6,183	6,183	6,387	6,281		(98)		(98)		6,183				276	09/01/2034	1
31405L-3W-7	FED NATL MTG ASSOC #792913		09/01/2010	SCHEDULED REDEMPTION		31	31	32	33		(2)		(2)		31				2	10/01/2034	1
31405M-SS-7	FED NATL MTG ASSOC #793529		09/01/2010	SCHEDULED REDEMPTION		151	151	156	156		(5)		(5)		151				7	08/01/2034	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)
31405P-JN-1	FED NATL MTG ASSOC #795069		09/01/2010	SCHEDULED REDEMPTION		298	298	303	302		(4)		(4)		298				14	10/01/2034	1
31405Q-ES-3	FED NATL MTG ASSOC #795845		09/01/2010	SCHEDULED REDEMPTION		600	600	621	614		(14)		(14)		600				28	09/01/2034	1
31405U-DR-7	FED NATL MTG ASSOC #799412		09/01/2010	SCHEDULED REDEMPTION		427	427	440	435		(8)		(8)		427				15	10/01/2019	1
31405V-JZ-1	FED NATL MTG ASSOC #800480		09/01/2010	SCHEDULED REDEMPTION		2,945	2,945	2,996	2,980		(35)		(35)		2,945				107	11/01/2019	1
31405V-M3-8	FED NATL MTG ASSOC #800578		09/01/2010	SCHEDULED REDEMPTION		6,925	6,925	7,045	6,981		(56)		(56)		6,925				240	10/01/2019	1
31405Y-MR-9	FED NATL MTG ASSOC #803268		09/01/2010	SCHEDULED REDEMPTION		1,093	1,093	1,112	1,107		(13)		(13)		1,093				40	11/01/2019	1
31405Y-WC-1	FED NATL MTG ASSOC #803543		09/01/2010	SCHEDULED REDEMPTION		471	471	483	479		(7)		(7)		471				22	11/01/2034	1
31406C-M6-2	FED NATL MTG ASSOC #805981		09/01/2010	SCHEDULED REDEMPTION		593	593	614	617		(24)		(24)		593				28	11/01/2034	1
31406G-BS-7	FED NATL MTG ASSOC #809249		09/01/2010	SCHEDULED REDEMPTION		14,280	14,280	14,702	14,600		(320)		(320)		14,280				640	01/01/2035	1
31406K-P3-8	FED NATL MTG ASSOC #812342		09/01/2010	SCHEDULED REDEMPTION		10	10	10	10						10					03/01/2035	1
31406R-QZ-1	FED NATL MTG ASSOC #817772		09/01/2010	SCHEDULED REDEMPTION		114,348	114,348	116,912	115,675		(1,327)		(1,327)		114,348				4,673	07/01/2036	1
31406R-TW-5	FED NATL MTG ASSOC #817865		09/01/2010	SCHEDULED REDEMPTION		126,546	126,546	131,183	130,711		(4,165)		(4,165)		126,546				4,729	12/01/2021	1
31406S-TE-3	FED NATL MTG ASSOC #818749		09/01/2010	SCHEDULED REDEMPTION		4,688	4,688	4,712	4,703		(15)		(15)		4,688				220	02/01/2035	1
31406S-3A-9	FED NATL MTG ASSOC #818993		09/01/2010	SCHEDULED REDEMPTION		57	57	59	60		(3)		(3)		57				3	03/01/2035	1
31406U-B4-9	FED NATL MTG ASSOC #820059		09/01/2010	SCHEDULED REDEMPTION		311	311	322	317		(7)		(7)		311				15	04/01/2035	1
31406V-RX-6	FED NATL MTG ASSOC #821402		09/01/2010	SCHEDULED REDEMPTION		10	10	10	10						10					06/01/2035	1
31406W-VN-1	FED NATL MTG ASSOC #822421		09/01/2010	SCHEDULED REDEMPTION		93,942	93,942	95,242	94,786		(844)		(844)		93,942				3,483	05/01/2035	1
31406X-E9-9	FED NATL MTG ASSOC #822860		09/01/2010	SCHEDULED REDEMPTION		11,813	11,813	12,026	11,946		(133)		(133)		11,813				454	05/01/2035	1
31406Y-KK-5	FED NATL MTG ASSOC #823898		09/01/2010	SCHEDULED REDEMPTION		26,840	26,840	27,647	27,382		(542)		(542)		26,840				1,205	05/01/2035	1
31407A-FU-0	FED NATL MTG ASSOC #824679		09/01/2010	SCHEDULED REDEMPTION		503	503	513	524		(21)		(21)		503				24	05/01/2035	1
31407A-2K-6	FED NATL MTG ASSOC #825278		09/01/2010	SCHEDULED REDEMPTION		2,935	2,935	2,877	2,899		36		36		2,935				106	07/01/2035	1
31407C-XD-4	FED NATL MTG ASSOC #826976		09/01/2010	SCHEDULED REDEMPTION		3,990	3,990	4,089	4,073		(83)		(83)		3,990				163	06/01/2035	1
31407C-XQ-5	FED NATL MTG ASSOC #826987		09/01/2010	SCHEDULED REDEMPTION		101	101	104	105		(4)		(4)		101				5	06/01/2035	1
31407D-6B-6	FED NATL MTG ASSOC #828066		09/01/2010	SCHEDULED REDEMPTION		672	672	696	693		(20)		(20)		672				32	06/01/2035	1
31407E-AD-5	FED NATL MTG ASSOC #828104		09/01/2010	SCHEDULED REDEMPTION		127	127	131	131		(4)		(4)		127				5	07/01/2035	1
31407F-RQ-5	FED NATL MTG ASSOC #829495		09/01/2010	SCHEDULED REDEMPTION		339	339	349	346		(7)		(7)		339				12	07/01/2020	1
31407H-L5-3	FED NATL MTG ASSOC #831148		09/01/2010	SCHEDULED REDEMPTION		8,020	8,020	8,252	8,157		(136)		(136)		8,020				354	12/01/2035	1
31407J-PL-0	FED NATL MTG ASSOC #832127		09/01/2010	SCHEDULED REDEMPTION		28,287	28,287	28,863	28,626		(339)		(339)		28,287				1,226	07/01/2035	1
31407J-TW-2	FED NATL MTG ASSOC #832265		09/01/2010	SCHEDULED REDEMPTION		1,094	1,094	1,122	1,108		(14)		(14)		1,094				51	08/01/2035	1
31407J-XC-1	FED NATL MTG ASSOC #832375		09/01/2010	SCHEDULED REDEMPTION		6,720	6,720	6,966	6,950		(230)		(230)		6,720				243	08/01/2020	1
31407L-DD-6	FED NATL MTG ASSOC #833600		09/01/2010	SCHEDULED REDEMPTION		8,164	8,164	8,370	8,307		(143)		(143)		8,164				358	11/01/2035	1
31407M-TX-3	FED NATL MTG ASSOC #834966		09/01/2010	SCHEDULED REDEMPTION		411	411	420	418		(7)		(7)		411				21	07/01/2035	1
31407M-4L-6	FED NATL MTG ASSOC #835227		09/01/2010	SCHEDULED REDEMPTION		1,471	1,471	1,510	1,494		(23)		(23)		1,471				54	08/01/2020	1
31407P-JZ-2	FED NATL MTG ASSOC #836480		09/01/2010	SCHEDULED REDEMPTION		23,791	23,791	24,379	24,179		(388)		(388)		23,791				1,069	10/01/2035	1
31407P-5C-8	FED NATL MTG ASSOC #837043		09/01/2010	SCHEDULED REDEMPTION		11,621	11,621	11,932	11,723		(102)		(102)		11,621				421	10/01/2020	1
31407Q-C6-1	FED NATL MTG ASSOC #837193		09/01/2010	SCHEDULED REDEMPTION		2,339	2,339	2,242	2,283		56		56		2,339				85	02/01/2021	1
31407R-QM-9	FED NATL MTG ASSOC #838460		09/01/2010	SCHEDULED REDEMPTION		99,391	99,391	102,991	101,572		(2,181)		(2,181)		99,391				4,465	09/01/2035	1
31407S-JP-8	FED NATL MTG ASSOC #839170		09/01/2010	SCHEDULED REDEMPTION		183	183	188	186		(4)		(4)		183				8	11/01/2035	1
31407S-PL-0	FED NATL MTG ASSOC #839327		09/01/2010	SCHEDULED REDEMPTION		7	7	7	7						7					10/01/2035	1
31407V-CM-5	FED NATL MTG ASSOC #841676		09/01/2010	SCHEDULED REDEMPTION		407	407	418	415		(7)		(7)		407				15	09/01/2020	1
31407V-TY-1	FED NATL MTG ASSOC #842167		09/01/2010	SCHEDULED REDEMPTION		1,748	1,748	1,794	1,777		(29)		(29)		1,748				61	10/01/2020	1
31407V-X6-7	FED NATL MTG ASSOC #842301		09/01/2010	SCHEDULED REDEMPTION		356	356	358	358		(2)		(2)		356				15	09/01/2035	1
31407W-4N-0	FED NATL MTG ASSOC #843329		09/01/2010	SCHEDULED REDEMPTION		879	879	818	836		43		43		879				32	10/01/2035	1
31407Y-VU-0	FED NATL MTG ASSOC #844927		09/01/2010	SCHEDULED REDEMPTION		11,349	11,349	11,431	11,392		(43)		(43)		11,349				467	12/01/2035	1
31407Y-4K-2	FED NATL MTG ASSOC #845126		09/01/2010	SCHEDULED REDEMPTION		1,778	1,778	1,826	1,807		(29)		(29)		1,778				65	12/01/2020	1
31407Y-4R-7	FED NATL MTG ASSOC #845132		09/01/2010	SCHEDULED REDEMPTION		4,165	4,165	4,277	4,236		(71)		(71)		4,165				154	12/01/2020	1
31408A-J9-2	FED NATL MTG ASSOC #845488		09/01/2010	SCHEDULED REDEMPTION		25,722	25,722	26,665	26,665		(943)		(943)		25,722				930	06/01/2021	1
31408B-QF-8	FED NATL MTG ASSOC #846554		09/01/2010	SCHEDULED REDEMPTION		762	762	779	773		(11)		(11)		762				38	12/01/2035	1
31408C-PH-3	FED NATL MTG ASSOC #847424		09/01/2010	SCHEDULED REDEMPTION		683	683	702	694		(10)		(10)		683				25	11/01/2020	1
31408D-4G-6	FED NATL MTG ASSOC #848723		09/01/2010	SCHEDULED REDEMPTION		1,120	1,120	1,145	1,150		(30)		(30)		1,120				57	01/01/2036	1
31408E-5T-5	FED NATL MTG ASSOC #849658		09/01/2010	SCHEDULED REDEMPTION		192,277	192,277	194,034	193,060		(784)		(784)		192,277				9,092	11/01/2035	1
31408F-QB-8	FED NATL MTG ASSOC #850150		09/01/2010	SCHEDULED REDEMPTION		1,738	1,738	1,784	1,763		(26)		(26)		1,738				65	12/01/2020	1
31408F-3K-3	FED NATL MTG ASSOC #850502		09/01/2010	SCHEDULED REDEMPTION		2,147	2,147	2,205	2,183		(36)		(36)		2,147				78	12/01/2020	1
31408G-TN-7	FED NATL MTG ASSOC #851157		09/01/2010	SCHEDULED REDEMPTION		43,088	43,088	44,170	43,480		(392)		(392)		43,088				1,984	04/01/2036	1
31408G-UA-3	FED NATL MTG ASSOC #851177		09/01/2010	SCHEDULED REDEMPTION		8,765	8,765	8,811	8,796		(31)		(31)		8,765				426	04/01/2036	1
31408X-C4-0	FED NATL MTG ASSOC #863291		09/01/2010	SCHEDULED REDEMPTION		2,134	2,134	2,191	2,177		(43)		(43)		2,134				77	11/01/2020	1
31409A-HN-2	FED NATL MTG ASSOC #865237		09/01/2010	SCHEDULED REDEMPTION		1,031	1,031	1,037	1,035		(4)		(4)		1,031				50	02/01/2036	1
31409A-LW-7	FED NATL MTG ASSOC #865341		09/01/2010	SCHEDULED REDEMPTION		15,805	15,805	15,153	15,424		381		381		15,805				574	02/01/2021	1
31409A-Q2-8	FED NATL MTG ASSOC #865473		09/01/2010	SCHEDULED REDEMPTION		4,177	4,177	4,199	4,196		(19)		(19)		4,177				202	02/01/2036	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)
31409C-W7-6	FED NATL MTG ASSOC #867470		09/01/2010	SCHEDULED REDEMPTION		54,200	54,200	50,423	51,884		2,316		2,316		54,200				1,910	06/01/2036	1
31409C-5N-1	FED NATL MTG ASSOC #867653		09/01/2010	SCHEDULED REDEMPTION		7,690	7,690	7,591	7,628		62		62		7,690				334	05/01/2036	1
31409E-JV-4	FED NATL MTG ASSOC #868876		09/01/2010	SCHEDULED REDEMPTION		8,827	8,827	8,873	8,861		(34)		(34)		8,827				422	04/01/2036	1
31409F-GJ-1	FED NATL MTG ASSOC #869701		09/01/2010	SCHEDULED REDEMPTION		18,891	18,891	18,052	18,370		521		521		18,891				740	04/01/2036	1
31409F-QP-6	FED NATL MTG ASSOC #869962		09/01/2010	SCHEDULED REDEMPTION		21,393	21,393	21,504	21,469		(76)		(76)		21,393				931	04/01/2036	1
31409G-XH-4	FED NATL MTG ASSOC #871080		09/01/2010	SCHEDULED REDEMPTION		27,072	27,072	28,064	28,210		(1,138)		(1,138)		27,072				1,009	11/01/2021	1
31409G-YG-5	FED NATL MTG ASSOC #871111		09/01/2010	SCHEDULED REDEMPTION		106,037	106,037	107,006	106,665		(628)		(628)		106,037				4,805	12/01/2036	1
31409H-DW-1	FED NATL MTG ASSOC #871417		09/01/2010	SCHEDULED REDEMPTION		925	925	946	943		(18)		(18)		925				48	05/01/2036	1
31409T-RY-6	FED NATL MTG ASSOC #878103		09/01/2010	SCHEDULED REDEMPTION		61,244	61,244	62,665	62,674		(1,430)		(1,430)		61,244				2,207	04/01/2036	1
31409U-AW-5	FED NATL MTG ASSOC #878521		09/01/2010	SCHEDULED REDEMPTION		1,463	1,463	1,471	1,469		(6)		(6)		1,463				69	02/01/2036	1
31409V-GJ-6	FED NATL MTG ASSOC #879601		09/01/2010	SCHEDULED REDEMPTION		22,972	22,972	23,838	23,906		(935)		(935)		22,972				834	03/01/2021	1
31409V-2C-6	FED NATL MTG ASSOC #880171		09/01/2010	SCHEDULED REDEMPTION		4,104	4,104	4,051	4,076		28		28		4,104				178	02/01/2036	1
31409X-NG-0	FED NATL MTG ASSOC #881591		09/01/2010	SCHEDULED REDEMPTION		342	342	338	339		3		3		342				15	06/01/2036	1
31409X-TX-7	FED NATL MTG ASSOC #881766		09/01/2010	SCHEDULED REDEMPTION		552	552	565	558		(7)		(7)		552				23	04/01/2036	1
31409Y-A9-8	FED NATL MTG ASSOC #882132		09/01/2010	SCHEDULED REDEMPTION		31,653	31,653	30,248	30,367		1,286		1,286		31,653				1,278	07/01/2036	1
31409Y-MX-2	FED NATL MTG ASSOC #882474		09/01/2010	SCHEDULED REDEMPTION		10,771	10,771	11,013	11,039		(268)		(268)		10,771				549	04/01/2036	1
31410A-EC-6	FED NATL MTG ASSOC #883131		09/01/2010	SCHEDULED REDEMPTION		5,584	5,584	5,789	5,765		(181)		(181)		5,584				189	03/01/2021	1
31410B-ED-2	FED NATL MTG ASSOC #884032		09/01/2010	SCHEDULED REDEMPTION		227,321	227,321	229,399	228,721		(1,400)		(1,400)		227,321				10,491	05/01/2036	1
31410B-EK-6	FED NATL MTG ASSOC #884038		09/01/2010	SCHEDULED REDEMPTION		1,946	1,946	1,990	1,978		(32)		(32)		1,946				98	05/01/2036	1
31410C-RF-1	FED NATL MTG ASSOC #885286		09/01/2010	SCHEDULED REDEMPTION		165,926	165,926	167,443	166,835		(908)		(908)		165,926				7,815	06/01/2036	1
31410C-X3-1	FED NATL MTG ASSOC #885498		09/01/2010	SCHEDULED REDEMPTION		19,244	19,244	19,949	20,114		(870)		(870)		19,244				715	06/01/2021	1
31410C-5R-9	FED NATL MTG ASSOC #885656		09/01/2010	SCHEDULED REDEMPTION		104,714	104,714	105,853	105,610		(896)		(896)		104,714				5,030	10/01/2036	1
31410D-BG-4	FED NATL MTG ASSOC #885739		09/01/2010	SCHEDULED REDEMPTION		440	440	451	448		(8)		(8)		440				21	06/01/2036	1
31410D-FT-2	FED NATL MTG ASSOC #885878		09/01/2010	SCHEDULED REDEMPTION		295	295	303	305		(10)		(10)		295				14	06/01/2036	1
31410E-N2-0	FED NATL MTG ASSOC #887009		09/01/2010	SCHEDULED REDEMPTION		414	414	424	419		(5)		(5)		414				20	06/01/2036	1
31410E-XH-6	FED NATL MTG ASSOC #887280		09/01/2010	SCHEDULED REDEMPTION		246	246	252	251		(5)		(5)		246				12	07/01/2036	1
31410E-6R-4	FED NATL MTG ASSOC #887480		09/01/2010	SCHEDULED REDEMPTION		193	193	198	196		(3)		(3)		193				9	07/01/2036	1
31410E-7F-9	FED NATL MTG ASSOC #887494		09/01/2010	SCHEDULED REDEMPTION		22,691	22,691	23,261	22,936		(245)		(245)		22,691				1,066	07/01/2036	1
31410G-CK-7	FED NATL MTG ASSOC #888474		09/01/2010	SCHEDULED REDEMPTION		169,201	169,201	170,747	170,249		(1,048)		(1,048)		169,201				7,928	11/01/2036	1
31410G-EH-2	FED NATL MTG ASSOC #888536		09/01/2010	SCHEDULED REDEMPTION		31,817	31,817	32,983	32,969		(1,152)		(1,152)		31,817				1,159	07/01/2022	1
31410G-N8-2	FED NATL MTG ASSOC #888815		09/01/2010	SCHEDULED REDEMPTION		17,177	17,177	17,805	17,795		(618)		(618)		17,177				551	11/01/2022	1
31410G-5Q-2	FED NATL MTG ASSOC #889255		09/01/2010	SCHEDULED REDEMPTION		99,061	99,061	102,690	102,765		(3,704)		(3,704)		99,061				3,581	03/01/2023	1
31410K-KL-7	FED NATL MTG ASSOC #889599		09/01/2010	SCHEDULED REDEMPTION		16,314	16,314	16,912	16,908		(594)		(594)		16,314				590	03/01/2023	1
31410M-VA-5	FED NATL MTG ASSOC #891709		09/01/2010	SCHEDULED REDEMPTION		93	93	95	96		(3)		(3)		93				5	07/01/2036	1
31410N-M4-7	FED NATL MTG ASSOC #892379		09/01/2010	SCHEDULED REDEMPTION		38,907	38,907	39,884	39,659		(753)		(753)		38,907				1,854	07/01/2036	1
31410N-S2-5	FED NATL MTG ASSOC #892537		09/01/2010	SCHEDULED REDEMPTION		14,772	14,772	15,143	15,037		(265)		(265)		14,772				693	09/01/2036	1
31410P-NU-3	FED NATL MTG ASSOC #893303		09/01/2010	SCHEDULED REDEMPTION		27,726	27,726	28,423	28,361		(635)		(635)		27,726				1,252	08/01/2036	1
31410Q-L4-1	FED NATL MTG ASSOC #894147		09/01/2010	SCHEDULED REDEMPTION		10,121	10,121	10,375	10,321		(200)		(200)		10,121				493	10/01/2036	1
31410Q-6U-0	FED NATL MTG ASSOC #894683		09/01/2010	SCHEDULED REDEMPTION		13,510	13,510	13,850	13,740		(230)		(230)		13,510				657	11/01/2036	1
31410S-BJ-5	FED NATL MTG ASSOC #895641		09/01/2010	SCHEDULED REDEMPTION		3,475	3,475	3,553	3,569		(94)		(94)		3,475				163	05/01/2036	1
31410S-CE-5	FED NATL MTG ASSOC #895669		09/01/2010	SCHEDULED REDEMPTION		9,050	9,050	9,131	9,107		(57)		(57)		9,050				422	10/01/2036	1
31410S-PE-1	FED NATL MTG ASSOC #896021		09/01/2010	SCHEDULED REDEMPTION		8,261	8,261	8,468	8,396		(135)		(135)		8,261				383	08/01/2036	1
31410T-A8-8	FED NATL MTG ASSOC #896531		09/01/2010	SCHEDULED REDEMPTION		697,124	697,124	703,551	700,595		(3,471)		(3,471)		697,124				33,945	08/01/2036	1
31410T-BG-9	FED NATL MTG ASSOC #896539		09/01/2010	SCHEDULED REDEMPTION		33,779	33,779	34,628	34,462		(683)		(683)		33,779				1,621	09/01/2036	1
31410U-EU-2	FED NATL MTG ASSOC #897547		09/01/2010	SCHEDULED REDEMPTION		5,907	5,907	6,130	6,269		(362)		(362)		5,907				198	01/01/2022	1
31410V-ZG-8	FED NATL MTG ASSOC #899043		09/01/2010	SCHEDULED REDEMPTION		82,597	82,597	84,736	84,714		(2,117)		(2,117)		82,597				2,684	02/01/2022	1
31410V-ZH-6	FED NATL MTG ASSOC #899044		09/01/2010	SCHEDULED REDEMPTION		80,305	80,305	83,335	83,495		(3,191)		(3,191)		80,305				2,925	02/01/2022	1
31410W-AC-2	FED NATL MTG ASSOC #899203		09/01/2010	SCHEDULED REDEMPTION		328,431	328,431	331,433	330,564		(2,133)		(2,133)		328,431				15,175	10/01/2036	1
31410W-EC-8	FED NATL MTG ASSOC #899331		09/01/2010	SCHEDULED REDEMPTION		111,691	111,691	114,584	115,088		(3,397)		(3,397)		111,691				3,527	05/01/2022	1
31410W-GJ-1	FED NATL MTG ASSOC #899401		09/01/2010	SCHEDULED REDEMPTION		233,885	233,885	242,455	242,021		(8,136)		(8,136)		233,885				7,992	04/01/2022	1
31410W-JM-1	FED NATL MTG ASSOC #899468		09/01/2010	SCHEDULED REDEMPTION		54,701	54,701	56,765	57,043		(2,342)		(2,342)		54,701				1,962	06/01/2022	1
31410W-S9-0	FED NATL MTG ASSOC #899744		09/01/2010	SCHEDULED REDEMPTION		108,885	108,885	101,731	103,458		5,427		5,427		108,885				4,076	07/01/2037	1
31410W-UP-1	FED NATL MTG ASSOC #899790		09/01/2010	SCHEDULED REDEMPTION		139,979	139,979	145,108	144,678		(4,699)		(4,699)		139,979				4,881	07/01/2022	1
31410W-XN-3	FED NATL MTG ASSOC #899885		09/01/2010	SCHEDULED REDEMPTION		16,719	16,719	16,897	16,932		(213)		(213)		16,719				686	11/01/2037	1
31410W-5D-6	FED NATL MTG ASSOC #900044		09/01/2010	SCHEDULED REDEMPTION		724	724	743	735		(10)		(10)		724				34	10/01/2036	1
31410X-TS-5	FED NATL MTG ASSOC #900661		09/01/2010	SCHEDULED REDEMPTION		28,833	28,833	29,558	29,327		(493)		(493)		28,833				1,404	09/01/2036	1
31410X-2T-2	FED NATL MTG ASSOC #900886		09/01/2010	SCHEDULED REDEMPTION		11,605	11,605	12,030	12,053		(448)		(448)		11,605				410	01/01/2022	1
31410X-5X-0	FED NATL MTG ASSOC #900962		09/01/2010	SCHEDULED REDEMPTION		16	16	16	16		(1)		(1)		16				1	09/01/2036	1
31410Y-R6-3	FED NATL MTG ASSOC #901509		09/01/2010	SCHEDULED REDEMPTION		519	519	539	545		(26)		(26)		519				19	12/01/2021	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)
31411A-DF-9	FED NATL MTG ASSOC #902002		09/01/2010	SCHEDULED REDEMPTION		49,803	49,803	51,054	50,474		(672)		(672)		49,803				2,183	11/01/2036	1
31411A-LP-8	FED NATL MTG ASSOC #902234		09/01/2010	SCHEDULED REDEMPTION		1,003	1,003	1,028	1,014		(11)		(11)		1,003				47	09/01/2036	1
31411B-DA-8	FED NATL MTG ASSOC #902897		09/01/2010	SCHEDULED REDEMPTION		46,428	46,428	48,129	48,002		(1,574)		(1,574)		46,428				1,726	12/01/2021	1
31411B-EB-5	FED NATL MTG ASSOC #902930		09/01/2010	SCHEDULED REDEMPTION		240,340	240,340	242,812	241,835		(1,495)		(1,495)		240,340				11,215	12/01/2036	1
31411B-ND-1	FED NATL MTG ASSOC #903188		09/01/2010	SCHEDULED REDEMPTION		50,573	50,573	51,844	51,011		(437)		(437)		50,573				2,196	08/01/2036	1
31411C-E7-2	FED NATL MTG ASSOC #903858		09/01/2010	SCHEDULED REDEMPTION		5,737	5,737	5,881	5,881		(144)		(144)		5,737				279	10/01/2036	1
31411D-B4-0	FED NATL MTG ASSOC #904659		09/01/2010	SCHEDULED REDEMPTION		10,314	10,314	10,691	10,679		(365)		(365)		10,314				373	11/01/2021	1
31411D-T4-1	FED NATL MTG ASSOC #905171		09/01/2010	SCHEDULED REDEMPTION		2,710	2,710	2,778	2,735		(25)		(25)		2,710				124	10/01/2036	1
31411E-PE-1	FED NATL MTG ASSOC #905921		09/01/2010	SCHEDULED REDEMPTION		12,116	12,116	12,420	12,270		(154)		(154)		12,116				588	12/01/2036	1
31411E-ZR-1	FED NATL MTG ASSOC #906252		09/01/2010	SCHEDULED REDEMPTION		30,372	30,372	31,485	31,391		(1,019)		(1,019)		30,372				1,089	01/01/2022	1
31411E-3M-7	FED NATL MTG ASSOC #906304		09/01/2010	SCHEDULED REDEMPTION		1,709	1,709	1,773	1,772		(63)		(63)		1,709				63	01/01/2022	1
31411F-6K-5	FED NATL MTG ASSOC #907274		09/01/2010	SCHEDULED REDEMPTION		102,131	102,131	104,696	104,058		(1,927)		(1,927)		102,131				4,431	12/01/2036	1
31411H-XT-2	FED NATL MTG ASSOC #908890		09/01/2010	SCHEDULED REDEMPTION		513	513	518	517		(3)		(3)		513				25	02/01/2037	1
31411H-Y5-3	FED NATL MTG ASSOC #908932		09/01/2010	SCHEDULED REDEMPTION		161,973	161,973	163,454	162,940		(967)		(967)		161,973				7,886	02/01/2037	1
31411J-H5-8	FED NATL MTG ASSOC #909352		09/01/2010	SCHEDULED REDEMPTION		162,426	162,426	168,377	167,761		(5,335)		(5,335)		162,426				5,946	02/01/2022	1
31411J-WR-3	FED NATL MTG ASSOC #909756		09/01/2010	SCHEDULED REDEMPTION		24,221	24,221	24,829	24,689		(469)		(469)		24,221				1,151	02/01/2037	1
31411K-FF-5	FED NATL MTG ASSOC #910166		09/01/2010	SCHEDULED REDEMPTION		1,273	1,273	1,305	1,294		(21)		(21)		1,273				60	03/01/2037	1
31411K-GX-5	FED NATL MTG ASSOC #910214		09/01/2010	SCHEDULED REDEMPTION		66,664	66,664	68,338	67,753		(1,090)		(1,090)		66,664				3,048	03/01/2037	1
31411K-NJ-8	FED NATL MTG ASSOC #910393		09/01/2010	SCHEDULED REDEMPTION		4,366	4,366	4,476	4,449		(83)		(83)		4,366				203	03/01/2037	1
31411L-ED-9	FED NATL MTG ASSOC #911032		09/01/2010	SCHEDULED REDEMPTION		16,906	16,906	17,526	17,567		(661)		(661)		16,906				619	07/01/2022	1
31411L-FG-1	FED NATL MTG ASSOC #911067		09/01/2010	SCHEDULED REDEMPTION		64,213	64,213	66,636	66,226		(2,013)		(2,013)		64,213				2,391	11/01/2022	1
31411L-RL-7	FED NATL MTG ASSOC #911391		09/01/2010	SCHEDULED REDEMPTION		70,201	70,201	71,830	71,736		(1,535)		(1,535)		70,201				2,535	03/01/2037	1
31411N-WR-4	FED NATL MTG ASSOC #912456		09/01/2010	SCHEDULED REDEMPTION		510,454	510,454	515,160	513,738		(3,284)		(3,284)		510,454				22,593	03/01/2037	1
31411N-ZU-4	FED NATL MTG ASSOC #912555		09/01/2010	SCHEDULED REDEMPTION		51,424	51,424	53,364	53,491		(2,067)		(2,067)		51,424				1,877	02/01/2022	1
31411R-AD-0	FED NATL MTG ASSOC #912704		09/01/2010	SCHEDULED REDEMPTION		79,254	79,254	81,093	81,244		(1,990)		(1,990)		79,254				2,740	03/01/2037	1
31411S-2R-6	FED NATL MTG ASSOC #914384		09/01/2010	SCHEDULED REDEMPTION		75,426	75,426	78,190	77,874		(2,448)		(2,448)		75,426				2,644	03/01/2022	1
31411U-BJ-9	FED NATL MTG ASSOC #914541		09/01/2010	SCHEDULED REDEMPTION		38,178	38,178	39,577	39,647		(1,469)		(1,469)		38,178				1,350	04/01/2022	1
31411U-UC-3	FED NATL MTG ASSOC #915079		09/01/2010	SCHEDULED REDEMPTION		175,642	175,642	182,077	183,414		(7,772)		(7,772)		175,642				6,562	04/01/2022	1
31411U-UH-2	FED NATL MTG ASSOC #915084		09/01/2010	SCHEDULED REDEMPTION		393,756	393,756	397,396	396,789		(3,033)		(3,033)		393,756				16,710	04/01/2037	1
31411U-ZW-4	FED NATL MTG ASSOC #915257		09/01/2010	SCHEDULED REDEMPTION		47,914	47,914	49,026	49,035		(1,120)		(1,120)		47,914				1,755	05/01/2037	1
31411V-P2-9	FED NATL MTG ASSOC #915841		09/01/2010	SCHEDULED REDEMPTION		14,348	14,348	14,874	14,922		(574)		(574)		14,348				532	03/01/2022	1
31411W-BT-3	FED NATL MTG ASSOC #916350		09/01/2010	SCHEDULED REDEMPTION		8,588	8,588	8,804	8,815		(227)		(227)		8,588				373	04/01/2037	1
31411W-YF-8	FED NATL MTG ASSOC #917010		09/01/2010	SCHEDULED REDEMPTION		164,166	164,166	170,181	169,633		(5,467)		(5,467)		164,166				5,766	04/01/2022	1
31411X-MF-9	FED NATL MTG ASSOC #917558		09/01/2010	SCHEDULED REDEMPTION		459	459	471	471		(11)		(11)		459				21	04/01/2037	1
31411X-XB-6	FED NATL MTG ASSOC #917874		09/01/2010	SCHEDULED REDEMPTION		111,902	111,902	112,934	112,834		(932)		(932)		111,902				5,269	05/01/2037	1
31411X-3K-9	FED NATL MTG ASSOC #918002		09/01/2010	SCHEDULED REDEMPTION		106,657	106,657	109,132	109,108		(2,452)		(2,452)		106,657				3,849	05/01/2037	1
31411Y-AD-5	FED NATL MTG ASSOC #918104		09/01/2010	SCHEDULED REDEMPTION		109,201	109,201	113,242	113,670		(4,469)		(4,469)		109,201				3,894	05/01/2022	1
31411Y-NN-9	FED NATL MTG ASSOC #918497		09/01/2010	SCHEDULED REDEMPTION		43,503	43,503	45,097	45,146		(1,643)		(1,643)		43,503				1,557	05/01/2022	1
31411Y-SB-0	FED NATL MTG ASSOC #918614		09/01/2010	SCHEDULED REDEMPTION		5,557	5,557	5,766	5,789		(232)		(232)		5,557				203	06/01/2022	1
31411Y-TV-5	FED NATL MTG ASSOC #918664		09/01/2010	SCHEDULED REDEMPTION		580	580	595	589		(9)		(9)		580				24	06/01/2037	1
31411Y-3F-8	FED NATL MTG ASSOC #918898		09/01/2010	SCHEDULED REDEMPTION		3,090	3,090	3,170	3,166		(76)		(76)		3,090				103	04/01/2022	1
31411Y-3G-6	FED NATL MTG ASSOC #918899		09/01/2010	SCHEDULED REDEMPTION		109,692	109,692	113,831	113,933		(4,240)		(4,240)		109,692				3,979	04/01/2022	1
31411Y-3H-4	FED NATL MTG ASSOC #918900		09/01/2010	SCHEDULED REDEMPTION		124,756	124,756	129,327	129,204		(4,447)		(4,447)		124,756				4,526	04/01/2022	1
31412A-BG-8	FED NATL MTG ASSOC #919039		09/01/2010	SCHEDULED REDEMPTION		7,748	7,748	7,817	7,794		(46)		(46)		7,748				297	05/01/2037	1
31412A-E5-9	FED NATL MTG ASSOC #919156		09/01/2010	SCHEDULED REDEMPTION		29,692	29,692	30,437	30,192		(500)		(500)		29,692				1,444	04/01/2037	1
31412A-UV-4	FED NATL MTG ASSOC #919596		09/01/2010	SCHEDULED REDEMPTION		66,981	66,981	69,435	69,572		(2,591)		(2,591)		66,981				2,451	07/01/2022	1
31412A-VY-7	FED NATL MTG ASSOC #919631		09/01/2010	SCHEDULED REDEMPTION		4,432	4,432	4,595	4,568		(135)		(135)		4,432				160	08/01/2022	1
31412A-V5-0	FED NATL MTG ASSOC #919636		09/01/2010	SCHEDULED REDEMPTION		34,089	34,089	35,338	35,264		(1,176)		(1,176)		34,089				1,266	09/01/2022	1
31412A-V6-8	FED NATL MTG ASSOC #919637		09/01/2010	SCHEDULED REDEMPTION		42,193	42,193	42,642	42,619		(426)		(426)		42,193				1,701	09/01/2037	1
31412B-KG-6	FED NATL MTG ASSOC #920195		09/01/2010	SCHEDULED REDEMPTION		14,318	14,318	14,842	14,821		(503)		(503)		14,318				495	12/01/2021	1
31412D-2D-9	FED NATL MTG ASSOC #922472		09/01/2010	SCHEDULED REDEMPTION		23,278	23,278	23,863	23,644		(366)		(366)		23,278				1,065	03/01/2037	1
31412D-3K-2	FED NATL MTG ASSOC #922502		09/01/2010	SCHEDULED REDEMPTION		1,147	1,147	1,176	1,159		(12)		(12)		1,147				54	04/01/2037	1
31412E-FR-2	FED NATL MTG ASSOC #922776		09/01/2010	SCHEDULED REDEMPTION		224	224	229	229		(5)		(5)		224				10	12/01/2036	1
31412F-JR-5	FED NATL MTG ASSOC #923772		09/01/2010	SCHEDULED REDEMPTION		1,781	1,781	1,826	1,801		(20)		(20)		1,781				84	05/01/2037	1
31412G-LC-3	FED NATL MTG ASSOC #924723		09/01/2010	SCHEDULED REDEMPTION		9,647	9,647	10,001	10,003		(355)		(355)		9,647				348	05/01/2022	1
31412L-LE-8	FED NATL MTG ASSOC #928325		09/01/2010	SCHEDULED REDEMPTION		23,190	23,190	23,772	23,629		(439)		(439)		23,190				1,099	04/01/2037	1
31412L-R8-5	FED NATL MTG ASSOC #928511		09/01/2010	SCHEDULED REDEMPTION		11,158	11,158	11,438	11,352		(194)		(194)		11,158				515	06/01/2037	1
31412L-SY-7	FED NATL MTG ASSOC #928535		09/01/2010	SCHEDULED REDEMPTION		26,072	26,072	27,028	27,418		(1,345)		(1,345)		26,072				941	07/01/2022	1
31412L-ZB-9	FED NATL MTG ASSOC #928738		09/01/2010	SCHEDULED REDEMPTION		7,187	7,187	7,368	7,330		(143)		(143)		7,187				349	10/01/2037	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)
31412M-XL-7	FED NATL MTG ASSOC #929583		09/01/2010	SCHEDULED REDEMPTION		35,489	35,489	36,789	36,788		(1,300)		(1,300)		35,489				1,287	06/01/2023	1
31412N-CL-8	FED NATL MTG ASSOC #929875		09/01/2010	SCHEDULED REDEMPTION		303,727	303,727	312,293	311,478		(7,752)		(7,752)		303,727				10,142	06/01/2023	1
31412N-FQ-4	FED NATL MTG ASSOC #929975		09/01/2010	SCHEDULED REDEMPTION		41,673	41,673	43,200	43,252		(1,579)		(1,579)		41,673				1,556	09/01/2023	1
31412N-G4-2	FED NATL MTG ASSOC #930019		09/01/2010	SCHEDULED REDEMPTION		25,074	25,074	25,993	26,055		(981)		(981)		25,074				934	10/01/2023	1
31412N-LF-1	FED NATL MTG ASSOC #930126		09/01/2010	SCHEDULED REDEMPTION		42,032	42,032	43,121	43,197		(1,165)		(1,165)		42,032				1,409	11/01/2023	1
31412N-LG-9	FED NATL MTG ASSOC #930127		09/01/2010	SCHEDULED REDEMPTION		139,961	139,961	145,089	145,256		(5,295)		(5,295)		139,961				5,150	11/01/2023	1
31412N-RS-7	FED NATL MTG ASSOC #930297		09/01/2010	SCHEDULED REDEMPTION		200,728	200,728	206,389	205,927		(5,198)		(5,198)		200,728				6,611	12/01/2023	1
31412N-W7-7	FED NATL MTG ASSOC #930470		09/01/2010	SCHEDULED REDEMPTION		143,973	143,973	149,406	150,161		(6,187)		(6,187)		143,973				5,234	01/01/2024	1
31412P-E4-9	FED NATL MTG ASSOC #930855		09/01/2010	SCHEDULED REDEMPTION		1,395	1,395	1,416	1,416		(21)		(21)		1,395				41	04/01/2024	1
31412P-KR-1	FED NATL MTG ASSOC #931004		09/01/2010	SCHEDULED REDEMPTION		11,245	11,245	11,416	11,413		(168)		(168)		11,245				331	04/01/2024	1
31412Q-BY-4	FED NATL MTG ASSOC #931655		09/01/2010	SCHEDULED REDEMPTION		58,605	58,605	59,497	59,480		(876)		(876)		58,605				1,701	07/01/2024	1
31412Q-DY-2	FED NATL MTG ASSOC #931719		09/01/2010	SCHEDULED REDEMPTION		3,230	3,230	3,279	3,278		(48)		(48)		3,230				92	08/01/2024	1
31412Q-EL-9	FED NATL MTG ASSOC #931739		09/01/2010	SCHEDULED REDEMPTION		3,729	3,729	3,786	3,785		(56)		(56)		3,729				109	08/01/2024	1
31412S-RH-0	FED NATL MTG ASSOC #933488		09/01/2010	SCHEDULED REDEMPTION		40,215	40,215	41,732	41,771		(1,556)		(1,556)		40,215				1,447	03/01/2023	1
31412S-Y3-3	FED NATL MTG ASSOC #933730		09/01/2010	SCHEDULED REDEMPTION		577,490	577,490	590,890	591,562		(14,072)		(14,072)		577,490				20,993	04/01/2038	1
31412S-6X-8	FED NATL MTG ASSOC #933886		09/01/2010	SCHEDULED REDEMPTION		535,439	535,439	550,540	549,904		(14,466)		(14,466)		535,439				17,503	04/01/2023	1
31412T-AQ-6	FED NATL MTG ASSOC #933915		09/01/2010	SCHEDULED REDEMPTION		50,201	50,201	51,501	51,478		(1,278)		(1,278)		50,201				1,632	06/01/2023	1
31412T-PN-7	FED NATL MTG ASSOC #934329		09/01/2010	SCHEDULED REDEMPTION		51,602	51,602	52,800	52,965		(1,362)		(1,362)		51,602				1,874	07/01/2038	1
31412T-UG-6	FED NATL MTG ASSOC #934483		09/01/2010	SCHEDULED REDEMPTION		98,094	98,094	101,688	101,744		(3,650)		(3,650)		98,094				3,621	10/01/2023	1
31412T-UZ-4	FED NATL MTG ASSOC #934500		09/01/2010	SCHEDULED REDEMPTION		29,178	29,178	30,247	30,302		(1,125)		(1,125)		29,178				1,070	10/01/2023	1
31412U-L8-1	FED NATL MTG ASSOC #935151		09/01/2010	SCHEDULED REDEMPTION		50,163	50,163	50,928	50,913		(750)		(750)		50,163				1,468	04/01/2024	1
31412U-N2-2	FED NATL MTG ASSOC #935209		09/01/2010	SCHEDULED REDEMPTION		3,703	3,703	3,838	3,840		(137)		(137)		3,703				134	04/01/2024	1
31412V-B6-4	FED NATL MTG ASSOC #935761		09/01/2010	SCHEDULED REDEMPTION		33,473	33,473	33,983	33,973		(500)		(500)		33,473				962	11/01/2024	1
31412W-PY-6	FED NATL MTG ASSOC #937039		09/01/2010	SCHEDULED REDEMPTION		23,348	23,348	24,204	24,141		(793)		(793)		23,348				825	04/01/2022	1
31412X-H8-0	FED NATL MTG ASSOC #937755		09/01/2010	SCHEDULED REDEMPTION		63,756	63,756	65,235	65,223		(1,467)		(1,467)		63,756				2,312	06/01/2037	1
31412X-JU-9	FED NATL MTG ASSOC #937775		09/01/2010	SCHEDULED REDEMPTION		186,872	186,872	193,719	193,877		(7,005)		(7,005)		186,872				6,786	06/01/2022	1
31412X-JV-7	FED NATL MTG ASSOC #937776		09/01/2010	SCHEDULED REDEMPTION		486	486	498	496		(10)		(10)		486				23	06/01/2037	1
31412X-MT-8	FED NATL MTG ASSOC #937870		09/01/2010	SCHEDULED REDEMPTION		16,716	16,716	17,328	17,330		(615)		(615)		16,716				594	07/01/2022	1
31412X-V4-3	FED NATL MTG ASSOC #938135		09/01/2010	SCHEDULED REDEMPTION		26,672	26,672	27,342	27,211		(539)		(539)		26,672				1,250	07/01/2037	1
31412X-XV-1	FED NATL MTG ASSOC #938192		09/01/2010	SCHEDULED REDEMPTION		21,850	21,850	22,651	22,639		(789)		(789)		21,850				771	07/01/2022	1
31412X-ZF-4	FED NATL MTG ASSOC #938242		09/01/2010	SCHEDULED REDEMPTION		50,428	50,428	51,734	51,758		(1,330)		(1,330)		50,428				1,688	07/01/2022	1
31412X-2U-7	FED NATL MTG ASSOC #938287		09/01/2010	SCHEDULED REDEMPTION		206,942	206,942	214,525	215,395		(8,453)		(8,453)		206,942				7,324	07/01/2022	1
31412Y-GK-2	FED NATL MTG ASSOC #938602		09/01/2010	SCHEDULED REDEMPTION		2,790	2,790	2,862	2,857		(68)		(68)		2,790				93	05/01/2022	1
31413A-3Y-7	FED NATL MTG ASSOC #940115		09/01/2010	SCHEDULED REDEMPTION		645	645	661	659		(15)		(15)		645				30	09/01/2037	1
31413B-H9-5	FED NATL MTG ASSOC #940456		09/01/2010	SCHEDULED REDEMPTION		92,595	92,595	95,987	95,743		(3,149)		(3,149)		92,595				3,430	06/01/2022	1
31413B-YL-9	FED NATL MTG ASSOC #940915		09/01/2010	SCHEDULED REDEMPTION		655	655	672	670		(15)		(15)		655				22	07/01/2022	1
31413B-4M-0	FED NATL MTG ASSOC #941028		09/01/2010	SCHEDULED REDEMPTION		38,992	38,992	39,351	39,251		(259)		(259)		38,992				1,857	07/01/2037	1
31413C-SV-2	FED NATL MTG ASSOC #941632		09/01/2010	SCHEDULED REDEMPTION		25,351	25,351	26,307	26,476		(1,125)		(1,125)		25,351				914	06/01/2022	1
31413D-HK-6	FED NATL MTG ASSOC #942234		09/01/2010	SCHEDULED REDEMPTION		26,238	26,238	27,228	27,334		(1,096)		(1,096)		26,238				929	07/01/2022	1
31413F-MX-7	FED NATL MTG ASSOC #944174		09/01/2010	SCHEDULED REDEMPTION		209	209	214	211		(1)		(1)		209				10	06/01/2037	1
31413F-P8-9	FED NATL MTG ASSOC #944247		09/01/2010	SCHEDULED REDEMPTION		12,874	12,874	13,346	13,279		(405)		(405)		12,874				465	06/01/2022	1
31413F-S6-0	FED NATL MTG ASSOC #944341		09/01/2010	SCHEDULED REDEMPTION		32,435	32,435	33,250	33,001		(566)		(566)		32,435				1,453	06/01/2037	1
31413H-LU-0	FED NATL MTG ASSOC #945939		09/01/2010	SCHEDULED REDEMPTION		63,228	63,228	64,816	64,559		(1,331)		(1,331)		63,228				2,922	08/01/2037	1
31413K-GS-4	FED NATL MTG ASSOC #947609		09/01/2010	SCHEDULED REDEMPTION		8,240	8,240	8,551	8,559		(318)		(318)		8,240				298	10/01/2022	1
31413M-HW-0	FED NATL MTG ASSOC #949445		09/01/2010	SCHEDULED REDEMPTION		66,272	66,272	68,773	68,747		(2,475)		(2,475)		66,272				2,377	06/01/2023	1
31413S-S5-4	FED NATL MTG ASSOC #954240		09/01/2010	SCHEDULED REDEMPTION		74,479	74,479	77,208	76,819		(2,340)		(2,340)		74,479				2,497	01/01/2023	1
31413T-U4-2	FED NATL MTG ASSOC #955203		09/01/2010	SCHEDULED REDEMPTION		40,645	40,645	42,179	42,854		(2,208)		(2,208)		40,645				1,483	12/01/2022	1
31413T-3R-1	FED NATL MTG ASSOC #955408		09/01/2010	SCHEDULED REDEMPTION		93,081	93,081	96,492	97,107		(4,026)		(4,026)		93,081				3,232	12/01/2022	1
31413U-P4-5	FED NATL MTG ASSOC #955943		09/01/2010	SCHEDULED REDEMPTION		51,284	51,284	53,164	53,318		(2,034)		(2,034)		51,284				1,880	10/01/2022	1
31413U-VQ-9	FED NATL MTG ASSOC #956123		09/01/2010	SCHEDULED REDEMPTION		17,838	17,838	18,491	18,475		(638)		(638)		17,838				664	10/01/2022	1
31414B-WY-2	FED NATL MTG ASSOC #961563		09/01/2010	SCHEDULED REDEMPTION		12,486	12,486	12,957	13,032		(546)		(546)		12,486				432	02/01/2023	1
31414B-ZF-0	FED NATL MTG ASSOC #961642		09/01/2010	SCHEDULED REDEMPTION		15,868	15,868	16,449	16,481		(613)		(613)		15,868				586	02/01/2023	1
31414B-6U-9	FED NATL MTG ASSOC #961783		09/01/2010	SCHEDULED REDEMPTION		425,067	425,067	437,055	437,078		(12,011)		(12,011)		425,067				13,940	02/01/2023	1
31414C-AV-0	FED NATL MTG ASSOC #961820		09/01/2010	SCHEDULED REDEMPTION		19,845	19,845	20,305	20,310		(465)		(465)		19,845				716	03/01/2038	1
31414C-TX-6	FED NATL MTG ASSOC #962366		09/01/2010	SCHEDULED REDEMPTION		2,815	2,815	2,888	2,888		(73)		(73)		2,815				91	04/01/2023	1
31414D-FE-1	FED NATL MTG ASSOC #962865		09/01/2010	SCHEDULED REDEMPTION		17,554	17,554	17,110	17,162		392		392		17,554				633	05/01/2038	1
31414E-DA-9	FED NATL MTG ASSOC #963697		09/01/2010	SCHEDULED REDEMPTION		1,646	1,646	1,688	1,685		(39)		(39)		1,646				54	06/01/2023	1
31414E-6F-6	FED NATL MTG ASSOC #964470		09/01/2010	SCHEDULED REDEMPTION		72,115	72,115	74,758	74,821		(2,705)		(2,705)		72,115				2,590	08/01/2023	1
31414F-GL-9	FED NATL MTG ASSOC #964703		09/01/2010	SCHEDULED REDEMPTION		31,150	31,150	32,292	32,394		(1,244)		(1,244)		31,150				1,144	08/01/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31414F-4K-4	FED NATL MTG ASSOC #965326		09/01/2010	SCHEDULED REDEMPTION		2,761	2,761	2,825	2,826		(65)		(65)		2,761				96	09/01/2038	1
31414F-5Q-0	FED NATL MTG ASSOC #965355		09/01/2010	SCHEDULED REDEMPTION		4,039	4,039	4,192	4,189		(149)		(149)		4,039				147	10/01/2023	1
31414F-6Y-2	FED NATL MTG ASSOC #965387		09/01/2010	SCHEDULED REDEMPTION		66,905	66,905	69,356	69,423		(2,518)		(2,518)		66,905				2,276	10/01/2023	1
31414G-CB-3	FED NATL MTG ASSOC #965466		09/01/2010	SCHEDULED REDEMPTION		749	749	769	766		(17)		(17)		749				25	09/01/2022	1
31414G-DY-2	FED NATL MTG ASSOC #965519		09/01/2010	SCHEDULED REDEMPTION		94,818	94,818	98,336	98,799		(3,981)		(3,981)		94,818				3,471	01/01/2023	1
31414G-ES-4	FED NATL MTG ASSOC #965545		09/01/2010	SCHEDULED REDEMPTION		85,135	85,135	88,254	88,196		(3,061)		(3,061)		85,135				3,027	01/01/2023	1
31414G-VM-8	FED NATL MTG ASSOC #966020		09/01/2010	SCHEDULED REDEMPTION		56,893	56,893	58,977	58,752		(1,859)		(1,859)		56,893				2,119	02/01/2023	1
31414H-M4-6	FED NATL MTG ASSOC #966679		09/01/2010	SCHEDULED REDEMPTION		2,017	2,017	2,093	2,095		(78)		(78)		2,017				69	02/01/2023	1
31414H-NE-3	FED NATL MTG ASSOC #966689		09/01/2010	SCHEDULED REDEMPTION		75,972	75,972	78,756	78,699		(2,727)		(2,727)		75,972				2,779	06/01/2023	1
31414H-PK-7	FED NATL MTG ASSOC #966726		09/01/2010	SCHEDULED REDEMPTION		40,185	40,185	41,701	41,840		(1,655)		(1,655)		40,185				1,495	12/01/2022	1
31414H-QF-7	FED NATL MTG ASSOC #966754		09/01/2010	SCHEDULED REDEMPTION		118,956	118,956	123,314	122,936		(3,980)		(3,980)		118,956				4,431	01/01/2023	1
31414J-H3-0	FED NATL MTG ASSOC #967450		09/01/2010	SCHEDULED REDEMPTION		75,006	75,006	77,755	77,867		(2,860)		(2,860)		75,006				2,753	12/01/2022	1
31414J-NW-9	FED NATL MTG ASSOC #967605		09/01/2010	SCHEDULED REDEMPTION		57,909	57,909	60,031	60,002		(2,094)		(2,094)		57,909				2,065	12/01/2022	1
31414J-SN-4	FED NATL MTG ASSOC #967725		09/01/2010	SCHEDULED REDEMPTION		96,257	96,257	99,784	100,035		(3,778)		(3,778)		96,257				3,571	01/01/2023	1
31414J-UC-5	FED NATL MTG ASSOC #967779		09/01/2010	SCHEDULED REDEMPTION		34,693	34,693	35,964	36,495		(1,802)		(1,802)		34,693				1,247	06/01/2023	1
31414J-3Y-7	FED NATL MTG ASSOC #968015		09/01/2010	SCHEDULED REDEMPTION		76,155	76,155	78,945	78,723		(2,568)		(2,568)		76,155				2,824	01/01/2023	1
31414K-GB-0	FED NATL MTG ASSOC #968294		09/01/2010	SCHEDULED REDEMPTION		20,889	20,889	21,374	21,348		(458)		(458)		20,889				747	02/01/2038	1
31414L-P4-4	FED NATL MTG ASSOC #969443		09/01/2010	SCHEDULED REDEMPTION		142,716	142,716	147,980	148,594		(5,878)		(5,878)		142,716				5,128	01/01/2023	1
31414L-RA-8	FED NATL MTG ASSOC #969481		09/01/2010	SCHEDULED REDEMPTION		56,307	56,307	58,370	58,607		(2,300)		(2,300)		56,307				2,002	01/01/2023	1
31414L-3Y-2	FED NATL MTG ASSOC #969815		09/01/2010	SCHEDULED REDEMPTION		194,115	194,115	199,143	199,590		(5,475)		(5,475)		194,115				6,252	02/01/2023	1
31414M-B7-0	FED NATL MTG ASSOC #969962		09/01/2010	SCHEDULED REDEMPTION		18,099	18,099	18,442	18,408		(308)		(308)		18,099				785	04/01/2038	1
31414M-D5-2	FED NATL MTG ASSOC #970024		09/01/2010	SCHEDULED REDEMPTION		18,444	18,444	19,140	19,198		(754)		(754)		18,444				687	06/01/2023	1
31414N-GE-8	FED NATL MTG ASSOC #970997		09/01/2010	SCHEDULED REDEMPTION		4,922	4,922	5,108	5,113		(190)		(190)		4,922				180	01/01/2024	1
31414N-UT-9	FED NATL MTG ASSOC #971394		09/01/2010	SCHEDULED REDEMPTION		3,977	3,977	4,127	4,114		(137)		(137)		3,977				147	05/01/2023	1
31414N-VF-8	FED NATL MTG ASSOC #971414		09/01/2010	SCHEDULED REDEMPTION		31,062	31,062	32,234	32,050		(988)		(988)		31,062				1,108	05/01/2023	1
31414P-7G-8	FED NATL MTG ASSOC #972595		09/01/2010	SCHEDULED REDEMPTION		31,589	31,589	32,322	32,369		(780)		(780)		31,589				1,155	04/01/2038	1
31414Q-LX-3	FED NATL MTG ASSOC #972942		09/01/2010	SCHEDULED REDEMPTION		55,776	55,776	57,819	57,922		(2,147)		(2,147)		55,776				2,023	02/01/2023	1
31414Q-RL-3	FED NATL MTG ASSOC #973091		09/01/2010	SCHEDULED REDEMPTION		202,410	202,410	207,107	207,307		(4,897)		(4,897)		202,410				7,404	03/01/2038	1
31414Q-UR-6	FED NATL MTG ASSOC #973192		09/01/2010	SCHEDULED REDEMPTION		46,732	46,732	48,444	48,552		(1,820)		(1,820)		46,732				1,572	03/01/2023	1
31414Q-X2-8	FED NATL MTG ASSOC #973297		09/01/2010	SCHEDULED REDEMPTION		275,517	275,517	282,653	282,690		(7,173)		(7,173)		275,517				9,109	03/01/2023	1
31414R-RN-7	FED NATL MTG ASSOC #973993		09/01/2010	SCHEDULED REDEMPTION		200,557	200,557	207,905	207,636		(7,079)		(7,079)		200,557				7,491	02/01/2023	1
31414S-JX-2	FED NATL MTG ASSOC #974678		09/01/2010	SCHEDULED REDEMPTION		152,799	152,799	157,108	157,305		(4,506)		(4,506)		152,799				5,097	04/01/2023	1
31414S-LZ-4	FED NATL MTG ASSOC #974744		09/01/2010	SCHEDULED REDEMPTION		59,277	59,277	60,652	60,686		(1,409)		(1,409)		59,277				2,160	04/01/2038	1
31414S-VL-4	FED NATL MTG ASSOC #975019		09/01/2010	SCHEDULED REDEMPTION		78,241	78,241	80,448	80,350		(2,108)		(2,108)		78,241				2,565	04/01/2023	1
31414S-YM-9	FED NATL MTG ASSOC #975116		09/01/2010	SCHEDULED REDEMPTION		49,882	49,882	51,039	51,019		(1,137)		(1,137)		49,882				1,809	05/01/2038	1
31414S-3Q-4	FED NATL MTG ASSOC #975207		09/01/2010	SCHEDULED REDEMPTION		128,115	128,115	132,949	133,724		(5,609)		(5,609)		128,115				4,668	03/01/2023	1
31414S-6Z-1	FED NATL MTG ASSOC #975288		09/01/2010	SCHEDULED REDEMPTION		7,073	7,073	7,256	7,281		(207)		(207)		7,073				228	05/01/2023	1
31414T-7H-8	FED NATL MTG ASSOC #976196		09/01/2010	SCHEDULED REDEMPTION		268,629	268,629	276,205	276,154		(7,526)		(7,526)		268,629				8,782	05/01/2023	1
31414U-G6-9	FED NATL MTG ASSOC #976421		09/01/2010	SCHEDULED REDEMPTION		3,497	3,497	3,588	3,590		(93)		(93)		3,497				114	03/01/2023	1
31414U-LD-8	FED NATL MTG ASSOC #976524		09/01/2010	SCHEDULED REDEMPTION		16,891	16,891	17,510	18,045		(1,154)		(1,154)		16,891				610	05/01/2023	1
31414U-NY-0	FED NATL MTG ASSOC #976607		09/01/2010	SCHEDULED REDEMPTION		321,259	321,259	333,030	333,352		(12,093)		(12,093)		321,259				11,596	04/01/2023	1
31414U-R7-5	FED NATL MTG ASSOC #976710		09/01/2010	SCHEDULED REDEMPTION		114,848	114,848	118,087	118,101		(3,253)		(3,253)		114,848				3,748	04/01/2023	1
31414U-UN-6	FED NATL MTG ASSOC #976789		09/01/2010	SCHEDULED REDEMPTION		2,485	2,485	2,550	2,543		(58)		(58)		2,485				78	04/01/2023	1
31414X-S8-6	FED NATL MTG ASSOC #979443		09/01/2010	SCHEDULED REDEMPTION		124,413	124,413	128,971	128,872		(4,459)		(4,459)		124,413				4,554	08/01/2023	1
31415A-MG-3	FED NATL MTG ASSOC #981059		09/01/2010	SCHEDULED REDEMPTION		985	985	1,022	1,024		(39)		(39)		985				35	04/01/2023	1
31415A-T5-0	FED NATL MTG ASSOC #981272		09/01/2010	SCHEDULED REDEMPTION		2,270,092	2,270,092	2,334,116	2,331,785		(61,693)		(61,693)		2,270,092				74,813	04/01/2023	1
31415A-W2-3	FED NATL MTG ASSOC #981365		09/01/2010	SCHEDULED REDEMPTION		25,352	25,352	26,009	25,941		(588)		(588)		25,352				830	04/01/2023	1
31415B-AP-4	FED NATL MTG ASSOC #981614		09/01/2010	SCHEDULED REDEMPTION		5,530	5,530	5,738	5,754		(224)		(224)		5,530				202	06/01/2023	1
31415B-B3-2	FED NATL MTG ASSOC #981658		09/01/2010	SCHEDULED REDEMPTION		19,842	19,842	20,569	20,634		(792)		(792)		19,842				731	06/01/2023	1
31415B-C2-3	FED NATL MTG ASSOC #981689		09/01/2010	SCHEDULED REDEMPTION		346,212	346,212	337,097	338,507		7,705		7,705		346,212				12,729	06/01/2038	1
31415B-DU-0	FED NATL MTG ASSOC #981715		09/01/2010	SCHEDULED REDEMPTION		14,669	14,669	15,222	15,238		(570)		(570)		14,669				531	07/01/2023	1
31415B-FP-9	FED NATL MTG ASSOC #981774		09/01/2010	SCHEDULED REDEMPTION		30,185	30,185	31,291	31,571		(1,386)		(1,386)		30,185				1,126	05/01/2023	1
31415B-FW-4	FED NATL MTG ASSOC #981781		09/01/2010	SCHEDULED REDEMPTION		21,278	21,278	22,058	21,964		(686)		(686)		21,278				768	04/01/2023	1
31415B-T3-3	FED NATL MTG ASSOC #982170		09/01/2010	SCHEDULED REDEMPTION		21,781	21,781	22,603	22,621		(840)		(840)		21,781				800	06/01/2023	1
31415B-XU-8	FED NATL MTG ASSOC #982291		09/01/2010	SCHEDULED REDEMPTION		14,573	14,573	14,795	14,791		(218)		(218)		14,573				421	06/01/2024	1
31415B-4R-7	FED NATL MTG ASSOC #982432		09/01/2010	SCHEDULED REDEMPTION		580	580	601	599		(19)		(19)		580				21	05/01/2023	1
31415C-KK-2	FED NATL MTG ASSOC #982798		09/01/2010	SCHEDULED REDEMPTION		168,991	168,991	173,757	173,596		(4,605)		(4,605)		168,991				5,294	05/01/2023	1
31415C-LL-9	FED NATL MTG ASSOC #982831		09/01/2010	SCHEDULED REDEMPTION		198,762	198,762	203,374	203,523		(4,761)		(4,761)		198,762				7,157	05/01/2038	1
31415C-NH-6	FED NATL MTG ASSOC #982892		09/01/2010	SCHEDULED REDEMPTION		2,659,339	2,659,339	2,734,340	2,735,120		(75,782)		(75,782)		2,659,339				86,336	05/01/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31415L-DH-7	FED NATL MTG ASSOC #983104		09/01/2010	SCHEDULED REDEMPTION		4,464	4,464	4,632	4,630		(167)		(167)		4,464				162	05/01/2023	1
31415L-EC-7	FED NATL MTG ASSOC #983131		09/01/2010	SCHEDULED REDEMPTION		56,111	56,111	58,167	58,028		(1,917)		(1,917)		56,111				2,094	05/01/2023	1
31415L-QX-8	FED NATL MTG ASSOC #983470		09/01/2010	SCHEDULED REDEMPTION		53,505	53,505	54,747	54,737		(1,232)		(1,232)		53,505				1,944	05/01/2038	1
31415L-TF-4	FED NATL MTG ASSOC #983550		09/01/2010	SCHEDULED REDEMPTION		1,556	1,556	1,596	1,594		(38)		(38)		1,556				50	05/01/2023	1
31415L-XC-6	FED NATL MTG ASSOC #983675		09/01/2010	SCHEDULED REDEMPTION		14,834	14,834	15,377	15,403		(570)		(570)		14,834				547	11/01/2023	1
31415M-FR-1	FED NATL MTG ASSOC #984076		09/01/2010	SCHEDULED REDEMPTION		1,028,204	1,028,204	1,057,203	1,056,308		(28,104)		(28,104)		1,028,204				33,536	06/01/2023	1
31415P-AD-0	FED NATL MTG ASSOC #984804		09/01/2010	SCHEDULED REDEMPTION		129,551	129,551	134,297	134,283		(4,733)		(4,733)		129,551				4,669	06/01/2023	1
31415Q-CT-1	FED NATL MTG ASSOC #985782		09/01/2010	SCHEDULED REDEMPTION		90,288	90,288	92,383	92,487		(2,199)		(2,199)		90,288				3,156	08/01/2038	1
31415Q-M3-7	FED NATL MTG ASSOC #986078		09/01/2010	SCHEDULED REDEMPTION		49,402	49,402	51,212	50,968		(1,566)		(1,566)		49,402				1,843	09/01/2023	1
31415Q-NT-9	FED NATL MTG ASSOC #986102		09/01/2010	SCHEDULED REDEMPTION		19,287	19,287	19,994	19,944		(657)		(657)		19,287				697	09/01/2023	1
31415Q-N7-7	FED NATL MTG ASSOC #986114		09/01/2010	SCHEDULED REDEMPTION		122,752	122,752	127,250	126,756		(4,004)		(4,004)		122,752				4,566	10/01/2023	1
31415Q-XS-0	FED NATL MTG ASSOC #986389		09/01/2010	SCHEDULED REDEMPTION		4,967	4,967	5,150	5,138		(170)		(170)		4,967				180	07/01/2023	1
31415R-NN-0	FED NATL MTG ASSOC #986997		09/01/2010	SCHEDULED REDEMPTION		202,951	202,951	210,387	211,036		(8,085)		(8,085)		202,951				7,318	07/01/2023	1
31415R-QZ-0	FED NATL MTG ASSOC #987072		09/01/2010	SCHEDULED REDEMPTION		62,905	62,905	64,534	64,239		(1,334)		(1,334)		62,905				2,118	08/01/2023	1
31415R-VF-8	FED NATL MTG ASSOC #987214		09/01/2010	SCHEDULED REDEMPTION		38,386	38,386	39,793	39,831		(1,445)		(1,445)		38,386				1,392	07/01/2023	1
31415R-6V-1	FED NATL MTG ASSOC #987484		09/01/2010	SCHEDULED REDEMPTION		178,483	178,483	185,023	184,194		(5,711)		(5,711)		178,483				6,659	08/01/2023	1
31415S-HS-4	FED NATL MTG ASSOC #987741		09/01/2010	SCHEDULED REDEMPTION		18,140	18,140	18,805	18,743		(603)		(603)		18,140				656	08/01/2023	1
31415S-P5-5	FED NATL MTG ASSOC #987944		09/01/2010	SCHEDULED REDEMPTION		106,533	106,533	110,437	111,179		(4,646)		(4,646)		106,533				3,967	12/01/2023	1
31415S-6Z-0	FED NATL MTG ASSOC #988388		09/01/2010	SCHEDULED REDEMPTION		7,991	7,991	8,293	8,290		(299)		(299)		7,991				286	09/01/2023	1
31415T-NQ-9	FED NATL MTG ASSOC #988799		09/01/2010	SCHEDULED REDEMPTION		148,485	148,485	153,925	154,803		(6,318)		(6,318)		148,485				5,302	08/01/2023	1
31415T-QL-7	FED NATL MTG ASSOC #988859		09/01/2010	SCHEDULED REDEMPTION		20,361	20,361	20,671	20,666		(304)		(304)		20,361				603	07/01/2024	1
31415T-SN-1	FED NATL MTG ASSOC #988925		09/01/2010	SCHEDULED REDEMPTION		96,779	96,779	100,431	100,992		(4,213)		(4,213)		96,779				3,475	08/01/2023	1
31415V-BG-9	FED NATL MTG ASSOC #990239		09/01/2010	SCHEDULED REDEMPTION		152,221	152,221	157,805	157,518		(5,298)		(5,298)		152,221				5,388	11/01/2023	1
31415V-ZW-8	FED NATL MTG ASSOC #990957		09/01/2010	SCHEDULED REDEMPTION		143,712	143,712	149,135	149,867		(6,156)		(6,156)		143,712				5,166	09/01/2023	1
31415V-Z2-4	FED NATL MTG ASSOC #990961		09/01/2010	SCHEDULED REDEMPTION		76,784	76,784	78,773	78,848		(2,064)		(2,064)		76,784				2,576	09/01/2023	1
31415V-5L-5	FED NATL MTG ASSOC #991051		09/01/2010	SCHEDULED REDEMPTION		200,860	200,860	202,995	203,235		(2,375)		(2,375)		200,860				7,852	10/01/2038	1
31415V-6B-6	FED NATL MTG ASSOC #991066		09/01/2010	SCHEDULED REDEMPTION		93,452	93,452	96,979	97,408		(3,955)		(3,955)		93,452				3,320	11/01/2023	1
31415W-FY-4	FED NATL MTG ASSOC #991283		09/01/2010	SCHEDULED REDEMPTION		65,766	65,766	68,247	69,193		(3,427)		(3,427)		65,766				2,277	09/01/2023	1
31415W-LM-3	FED NATL MTG ASSOC #991432		09/01/2010	SCHEDULED REDEMPTION		7,117	7,117	7,386	7,413		(296)		(296)		7,117				250	12/01/2023	1
31415W-3G-6	FED NATL MTG ASSOC #991899		09/01/2010	SCHEDULED REDEMPTION		347,620	347,620	351,314	351,748		(4,128)		(4,128)		347,620				14,066	10/01/2038	1
31415W-4P-5	FED NATL MTG ASSOC #991930		09/01/2010	SCHEDULED REDEMPTION		42,936	42,936	44,510	44,611		(1,675)		(1,675)		42,936				1,530	12/01/2023	1
31415X-Z3-8	FED NATL MTG ASSOC #992762		09/01/2010	SCHEDULED REDEMPTION		3,092	3,092	3,139	3,138		(46)		(46)		3,092				89	02/01/2024	1
31415X-3S-8	FED NATL MTG ASSOC #992809		09/01/2010	SCHEDULED REDEMPTION		15,770	15,770	16,365	16,357		(587)		(587)		15,770				576	11/01/2023	1
31415Y-BZ-1	FED NATL MTG ASSOC #992956		09/01/2010	SCHEDULED REDEMPTION		128,357	128,357	133,061	132,793		(4,436)		(4,436)		128,357				4,756	12/01/2023	1
31415Y-LM-9	FED NATL MTG ASSOC #993232		09/01/2010	SCHEDULED REDEMPTION		22,488	22,488	22,831	22,824		(336)		(336)		22,488				652	07/01/2024	1
31415Y-5S-4	FED NATL MTG ASSOC #993757		09/01/2010	SCHEDULED REDEMPTION		119,749	119,749	124,137	124,943		(5,194)		(5,194)		119,749				4,254	11/01/2023	1
31416A-GT-1	FED NATL MTG ASSOC #994010		09/01/2010	SCHEDULED REDEMPTION		10,635	10,635	10,797	10,794		(159)		(159)		10,635				307	09/01/2024	1
31416A-GY-0	FED NATL MTG ASSOC #994015		09/01/2010	SCHEDULED REDEMPTION		11,714	11,714	11,893	11,889		(175)		(175)		11,714				338	09/01/2024	1
31416B-BM-9	FED NATL MTG ASSOC #994744		09/01/2010	SCHEDULED REDEMPTION		11,937	11,937	12,119	12,116		(178)		(178)		11,937				338	04/01/2024	1
31416B-FM-5	FED NATL MTG ASSOC #994872		07/01/2010	SCHEDULED REDEMPTION		49,931	49,931	51,761	56,612		(6,680)		(6,680)		49,931				1,054	11/01/2023	1
31416B-HE-1	FED NATL MTG ASSOC #994929		09/01/2010	SCHEDULED REDEMPTION		5,319	5,319	5,514	5,523		(204)		(204)		5,319				199	12/01/2023	1
31416B-HJ-0	FED NATL MTG ASSOC #994933		09/01/2010	SCHEDULED REDEMPTION		22,495	22,495	23,320	23,264		(769)		(769)		22,495				812	09/01/2023	1
31416B-Z8-4	FED NATL MTG ASSOC #995467		09/01/2010	SCHEDULED REDEMPTION		399,162	399,162	410,419	410,338		(11,176)		(11,176)		399,162				13,134	09/01/2023	1
31416B-2F-4	FED NATL MTG ASSOC #995474		09/01/2010	SCHEDULED REDEMPTION		27,507	27,507	28,515	28,530		(1,022)		(1,022)		27,507				992	02/01/2024	1
31416H-E5-0	FED NATL MTG ASSOC #AA0155		09/01/2010	SCHEDULED REDEMPTION		239,438	239,438	248,211	247,025		(7,587)		(7,587)		239,438				8,357	01/01/2024	1
31416H-PX-7	FED NATL MTG ASSOC #AA0437		09/01/2010	SCHEDULED REDEMPTION		63,314	63,314	65,634	67,069		(3,754)		(3,754)		63,314				2,362	12/01/2023	1
31416H-ZB-4	FED NATL MTG ASSOC #AA0737		09/01/2010	SCHEDULED REDEMPTION		119,735	119,735	121,559	121,525		(1,790)		(1,790)		119,735				3,481	03/01/2024	1
31416H-ZK-4	FED NATL MTG ASSOC #AA0745		09/01/2010	SCHEDULED REDEMPTION		92,516	92,516	95,125	95,210		(2,694)		(2,694)		92,516				3,039	03/01/2024	1
31416H-2W-4	FED NATL MTG ASSOC #AA0788		09/01/2010	SCHEDULED REDEMPTION		11,903	11,903	12,084	12,081		(178)		(178)		11,903				355	05/01/2024	1
31416J-BE-0	FED NATL MTG ASSOC #AA0936		09/01/2010	SCHEDULED REDEMPTION		42,813	42,813	44,382	44,455		(1,642)		(1,642)		42,813				1,600	12/01/2023	1
31416K-ZP-6	FED NATL MTG ASSOC #AA2549		09/01/2010	SCHEDULED REDEMPTION		83,090	83,090	84,356	84,332		(1,242)		(1,242)		83,090				2,434	04/01/2024	1
31416L-FM-3	FED NATL MTG ASSOC #AA2871		09/01/2010	SCHEDULED REDEMPTION		130,684	130,684	134,370	133,969		(3,285)		(3,285)		130,684				4,266	03/01/2024	1
31416L-HN-9	FED NATL MTG ASSOC #AA2936		09/01/2010	SCHEDULED REDEMPTION		1,137,092	1,137,092	1,158,990	1,156,286		(19,194)		(19,194)		1,137,092				37,817	04/01/2024	1
31416L-3Q-7	FED NATL MTG ASSOC #AA3506		09/01/2010	SCHEDULED REDEMPTION		38,512	38,512	39,099	39,088		(576)		(576)		38,512				1,090	03/01/2024	1
31416M-U2-8	FED NATL MTG ASSOC #AA4200		09/01/2010	SCHEDULED REDEMPTION		317,040	317,040	325,982	325,761		(8,720)		(8,720)		317,040				10,566	03/01/2024	1
31416M-WC-4	FED NATL MTG ASSOC #AA4242		09/01/2010	SCHEDULED REDEMPTION		25,819	25,819	26,212	26,205		(386)		(386)		25,819				745	04/01/2024	1
31416M-WL-4	FED NATL MTG ASSOC #AA4250		09/01/2010	SCHEDULED REDEMPTION		490,304	490,304	499,746	498,696		(8,391)		(8,391)		490,304				15,597	04/01/2024	1
31416N-BX-9	FED NATL MTG ASSOC #AA4553		09/01/2010	SCHEDULED REDEMPTION		67,510	67,510	69,978	69,912		(2,403)		(2,403)		67,510				2,217	08/01/2024	1
31416N-CR-1	FED NATL MTG ASSOC #AA4579		09/01/2010	SCHEDULED REDEMPTION		8,004	8,004	8,126	8,124		(120)		(120)		8,004				229	04/01/2024	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31416N-V2-5	FED NATL MTG ASSOC #AA5132		09/01/2010	SCHEDULED REDEMPTION		15,009	15,009	15,238	15,234		(224)		(224)		15,009				435	04/01/2024	1
31416N-ZQ-8	FED NATL MTG ASSOC #AA5250		09/01/2010	SCHEDULED REDEMPTION		14,917	14,917	15,144	15,140		(223)		(223)		14,917				432	03/01/2024	1
31416P-GQ-4	FED NATL MTG ASSOC #AA5606		09/01/2010	SCHEDULED REDEMPTION		139,424	139,424	143,035	142,828		(3,404)		(3,404)		139,424				4,688	10/01/2023	1
31416P-MP-9	FED NATL MTG ASSOC #AA5765		09/01/2010	SCHEDULED REDEMPTION		70,399	70,399	71,471	71,451		(1,052)		(1,052)		70,399				2,070	04/01/2024	1
31416P-UQ-8	FED NATL MTG ASSOC #AA5990		09/01/2010	SCHEDULED REDEMPTION		885,078	885,078	917,438	916,601		(31,523)		(31,523)		885,078				28,248	05/01/2024	1
31416P-Y5-0	FED NATL MTG ASSOC #AA6131		09/01/2010	SCHEDULED REDEMPTION		1,238	1,238	1,257	1,257		(19)		(19)		1,238				36	04/01/2024	1
31416Q-MF-9	FED NATL MTG ASSOC #AA6657		09/01/2010	SCHEDULED REDEMPTION		19,535	19,535	19,832	19,827		(292)		(292)		19,535				573	06/01/2024	1
31416Q-QB-4	FED NATL MTG ASSOC #AA6749		09/01/2010	SCHEDULED REDEMPTION		27,702	27,702	28,124	28,116		(414)		(414)		27,702				806	06/01/2024	1
31416Q-SH-9	FED NATL MTG ASSOC #AA6819		09/01/2010	SCHEDULED REDEMPTION		88,807	88,807	90,160	90,134		(1,326)		(1,326)		88,807				2,658	10/01/2024	1
31416Q-7M-1	FED NATL MTG ASSOC #AA7199		09/01/2010	SCHEDULED REDEMPTION		18,430	18,430	18,711	18,706		(275)		(275)		18,430				532	05/01/2024	1
31416R-VA-8	FED NATL MTG ASSOC #AA7808		09/01/2010	SCHEDULED REDEMPTION		736	736	747	747		(11)		(11)		736				22	08/01/2024	1
31416R-XR-9	FED NATL MTG ASSOC #AA7887		09/01/2010	SCHEDULED REDEMPTION		10,742	10,742	10,906	10,902		(161)		(161)		10,742				315	06/01/2024	1
31416R-3D-3	FED NATL MTG ASSOC #AA7995		09/01/2010	SCHEDULED REDEMPTION		1,053	1,053	1,069	1,068		(16)		(16)		1,053				30	06/01/2024	1
31416S-XS-5	FED NATL MTG ASSOC #AA8788		09/01/2010	SCHEDULED REDEMPTION		23,475	23,475	23,832	23,826		(351)		(351)		23,475				683	07/01/2024	1
31416S-Z8-7	FED NATL MTG ASSOC #AA8866		09/01/2010	SCHEDULED REDEMPTION		216,440	216,440	219,738	219,691		(3,251)		(3,251)		216,440				6,481	04/01/2024	1
31416T-JX-8	FED NATL MTG ASSOC #AA9277		09/01/2010	SCHEDULED REDEMPTION		13,109	13,109	13,309	13,305		(196)		(196)		13,109				379	09/01/2024	1
31417J-DX-5	FED NATL MTG ASSOC #AC0117		09/01/2010	SCHEDULED REDEMPTION		14,124	14,124	14,339	14,335		(211)		(211)		14,124				408	09/01/2024	1
31417J-D9-8	FED NATL MTG ASSOC #AC0127		09/01/2010	SCHEDULED REDEMPTION		829	829	841	841		(12)		(12)		829				24	11/01/2024	1
31417J-E6-3	FED NATL MTG ASSOC #AC0156		09/01/2010	SCHEDULED REDEMPTION		1,012	1,012	1,028	1,027		(15)		(15)		1,012				29	07/01/2024	1
31417J-RJ-1	FED NATL MTG ASSOC #AC0488		09/01/2010	SCHEDULED REDEMPTION		515,232	515,232	534,070	533,574		(18,342)		(18,342)		515,232				16,746	09/01/2024	1
31417J-SJ-0	FED NATL MTG ASSOC #AC0520		09/01/2010	SCHEDULED REDEMPTION		1,192	1,192	1,210	1,210		(18)		(18)		1,192				35	07/01/2024	1
31417K-QY-6	FED NATL MTG ASSOC #AC1370		09/01/2010	SCHEDULED REDEMPTION		13,639	13,639	13,847	13,843		(204)		(204)		13,639				396	08/01/2024	1
31417K-Q4-2	FED NATL MTG ASSOC #AC1374		09/01/2010	SCHEDULED REDEMPTION		3,531	3,531	3,585	3,584		(53)		(53)		3,531				102	08/01/2024	1
31417K-VS-3	FED NATL MTG ASSOC #AC1524		09/01/2010	SCHEDULED REDEMPTION		1,159	1,159	1,177	1,177		(17)		(17)		1,159				33	09/01/2024	1
31417K-VU-8	FED NATL MTG ASSOC #AC1526		09/01/2010	SCHEDULED REDEMPTION		2,439	2,439	2,476	2,476		(36)		(36)		2,439				72	09/01/2024	1
31417K-3T-2	FED NATL MTG ASSOC #AC1709		09/01/2010	SCHEDULED REDEMPTION		67,271	67,271	68,296	68,276		(1,005)		(1,005)		67,271				1,805	11/01/2024	1
31417K-4D-6	FED NATL MTG ASSOC #AC1719		09/01/2010	SCHEDULED REDEMPTION		16,788	16,788	17,044	17,039		(251)		(251)		16,788				486	08/01/2024	1
31417L-KZ-7	FED NATL MTG ASSOC #AC2111		09/01/2010	SCHEDULED REDEMPTION		7,541	7,541	7,656	7,654		(113)		(113)		7,541				218	08/01/2024	1
31417L-QT-5	FED NATL MTG ASSOC #AC2265		09/01/2010	SCHEDULED REDEMPTION		15,392	15,392	15,626	15,622		(230)		(230)		15,392				445	11/01/2024	1
31417L-YM-1	FED NATL MTG ASSOC #AC2515		09/01/2010	SCHEDULED REDEMPTION		17,918	17,918	18,573	18,555		(638)		(638)		17,918				602	08/01/2024	1
31417M-5Y-5	FED NATL MTG ASSOC #AC3562		09/01/2010	SCHEDULED REDEMPTION		4,716	4,716	4,788	4,786		(70)		(70)		4,716				136	10/01/2024	1
31417N-AJ-0	FED NATL MTG ASSOC #AC3608		09/01/2010	SCHEDULED REDEMPTION		5,377	5,377	5,458	5,457		(80)		(80)		5,377				155	08/01/2024	1
31417N-AS-0	FED NATL MTG ASSOC #AC3616		09/01/2010	SCHEDULED REDEMPTION		546	546	554	554		(8)		(8)		546				16	08/01/2024	1
31417Q-C8-5	FED NATL MTG ASSOC #AC4594		09/01/2010	SCHEDULED REDEMPTION		914	914	928	928		(14)		(14)		914				26	12/01/2024	1
31417Q-GE-8	FED NATL MTG ASSOC #AC4696		09/01/2010	SCHEDULED REDEMPTION		146,266	146,266	148,494	148,450		(2,185)		(2,185)		146,266				4,284	10/01/2024	1
31417Q-MM-3	FED NATL MTG ASSOC #AC4863		09/01/2010	SCHEDULED REDEMPTION		26,217	26,217	26,616	26,608		(392)		(392)		26,217				757	11/01/2024	1
31417Q-PC-2	FED NATL MTG ASSOC #AC4918		09/01/2010	SCHEDULED REDEMPTION		27,320	27,320	27,736	27,728		(408)		(408)		27,320				777	12/01/2024	1
31417Q-XE-9	FED NATL MTG ASSOC #AC5176		09/01/2010	SCHEDULED REDEMPTION		13,964	13,964	14,176	14,172		(209)		(209)		13,964				403	11/01/2024	1
31417S-L5-7	FED NATL MTG ASSOC #AC5747		09/01/2010	SCHEDULED REDEMPTION		31,032	31,032	32,167	32,136		(1,104)		(1,104)		31,032				1,011	12/01/2024	1
31417S-XZ-8	FED NATL MTG ASSOC #AC6095		09/01/2010	SCHEDULED REDEMPTION		21,403	21,403	21,729	21,722		(320)		(320)		21,403				608	11/01/2024	1
31417T-D9-6	FED NATL MTG ASSOC #AC6427		09/01/2010	SCHEDULED REDEMPTION		5,369	5,369	5,451	5,450		(80)		(80)		5,369				146	11/01/2024	1
31417T-GL-6	FED NATL MTG ASSOC #AC6502		09/01/2010	SCHEDULED REDEMPTION		969,699	969,699	984,472	984,180		(14,481)		(14,481)		969,699				27,754	12/01/2024	1
31417T-V8-8	FED NATL MTG ASSOC #AC6938		09/01/2010	SCHEDULED REDEMPTION		852	852	865	864		(13)		(13)		852				25	11/01/2024	1
31417U-CU-7	FED NATL MTG ASSOC #AC7282		09/01/2010	SCHEDULED REDEMPTION		13,205	13,205	13,406	13,402		(197)		(197)		13,205				393	11/01/2024	1
31417U-NW-1	FED NATL MTG ASSOC #AC7604		09/01/2010	SCHEDULED REDEMPTION		54,047	54,047	54,871	54,854		(807)		(807)		54,047				1,584	11/01/2024	1
31417U-P2-5	FED NATL MTG ASSOC #AC7640		09/01/2010	SCHEDULED REDEMPTION		179,197	179,197	181,927	181,874		(2,676)		(2,676)		179,197				5,143	11/01/2024	1
31417U-RG-2	FED NATL MTG ASSOC #AC7686		09/01/2010	SCHEDULED REDEMPTION		32,489	32,489	32,984	32,974		(485)		(485)		32,489				946	12/01/2024	1
31417U-RL-1	FED NATL MTG ASSOC #AC7690		09/01/2010	SCHEDULED REDEMPTION		33,493	33,493	34,003	33,993		(500)		(500)		33,493				970	11/01/2024	1
31417U-SK-2	FED NATL MTG ASSOC #AC7721		09/01/2010	SCHEDULED REDEMPTION		1,293	1,293	1,312	1,312		(19)		(19)		1,293				37	11/01/2024	1
31417Y-BM-8	FED NATL MTG ASSOC #MA0043		09/01/2010	SCHEDULED REDEMPTION		47,575	47,575	48,300	48,286		(711)		(711)		47,575				1,394	04/01/2024	1
31417Y-CP-0	FED NATL MTG ASSOC #MA0077		09/01/2010	SCHEDULED REDEMPTION		703,107	703,107	716,647	715,384		(12,277)		(12,277)		703,107				22,672	04/01/2024	1
31417Y-GM-3	FED NATL MTG ASSOC #MA0203		09/01/2010	SCHEDULED REDEMPTION		2,364,259	2,364,259	2,458,461	2,457,906		(93,647)		(93,647)		2,364,259				68,056	10/01/2019	1
31417Y-HK-6	FED NATL MTG ASSOC #MA0233		09/01/2010	SCHEDULED REDEMPTION		3,516	3,516	3,569	3,568		(53)		(53)		3,516				102	11/01/2024	1
31417Y-JL-2	FED NATL MTG ASSOC #MA0266		09/01/2010	SCHEDULED REDEMPTION		1,325,714	1,325,714	1,399,664	1,399,199		(73,486)		(73,486)		1,325,714				44,062	12/01/2019	1
31417Y-JV-0	FED NATL MTG ASSOC #MA0275		09/01/2010	SCHEDULED REDEMPTION		20,010	20,010	20,315	20,309		(299)		(299)		20,010				572	12/01/2024	1
313602-EB-6	FED NATL MTG ASSOC 1988-16 E		09/01/2010	SCHEDULED REDEMPTION		1,397	1,397	1,436	1,447		(50)		(50)		1,397				96	06/25/2018	1
313602-QA-5	FED NATL MTG ASSOC 1989-19 A		09/01/2010	SCHEDULED REDEMPTION		551	551	576	558		(7)		(7)		551				41	04/25/2019	1
31358F-PH-6	FED NATL MTG ASSOC 1990-139 X		09/01/2010	SCHEDULED REDEMPTION		32,956	32,956	24,297	30,231		2,725		2,725		32,956				1,561	11/25/2020	1
31358N-TD-4	FED NATL MTG ASSOC 1992-103 Z		09/01/2010	SCHEDULED REDEMPTION		35,281	35,281	28,584	33,157		2,124		2,124		35,281				1,932	06/25/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31358N-US-9	FED NATL MTG ASSOC 1992-98 PZ		09/01/2010	SCHEDULED REDEMPTION		172,720	172,720	160,085	166,067		6,653		6,653		172,720				10,229	06/25/2022	1
31358R-WY-5	FED NATL MTG ASSOC 1992-G 64 Z		09/01/2010	SCHEDULED REDEMPTION		324,460	324,460	301,058	312,432		12,028		12,028		324,460				17,675	11/25/2022	1
31358P-CT-2	FED NATL MTG ASSOC G39 ZB		09/01/2010	SCHEDULED REDEMPTION		81,426	81,426	61,234	72,050		9,376		9,376		81,426				4,161	07/25/2022	1
3133T1-C5-9	FHR 1602 PJ		09/01/2010	SCHEDULED REDEMPTION		34,632	34,632	36,555	35,519		(886)		(886)		34,632				1,624	10/15/2023	1
3133TM-Z3-3	FHR 2205 ZA		09/01/2010	SCHEDULED REDEMPTION		1,090,770	1,090,770	1,015,144	1,076,653		14,117		14,117		1,090,770				47,798	08/15/2028	1
313398-QA-0	FHR 2335 PZ		09/01/2010	SCHEDULED REDEMPTION		296,583	296,583	279,083	288,415		8,168		8,168		296,583				13,692	07/15/2031	1
313399-AJ-6	FHR 2344 QG		09/01/2010	SCHEDULED REDEMPTION		383,359	383,359	374,014	379,284		4,075		4,075		383,359				16,626	08/15/2016	1
313399-TE-7	FHR 2345 PZ		09/01/2010	SCHEDULED REDEMPTION		239,438	239,438	226,047	233,418		6,020		6,020		239,438				11,354	08/15/2031	1
313399-FX-0	FHR 2351 AZ		09/01/2010	SCHEDULED REDEMPTION		129,579	129,579	124,285	127,197		2,382		2,382		129,579				6,009	08/15/2031	1
31339N-2C-9	FHR 2398 ZP		09/01/2010	SCHEDULED REDEMPTION		1,033,080	1,033,080	986,575	1,013,008		20,072		20,072		1,033,080				48,123	01/15/2032	1
31339D-YJ-1	FHR 2412 ZC		09/01/2010	SCHEDULED REDEMPTION		370,849	370,849	354,154	363,961		6,888		6,888		370,849				17,392	02/15/2032	1
31392K-ZE-9	FHR 2448 TN		09/01/2010	SCHEDULED REDEMPTION		248,927	248,927	259,195	252,814		(3,887)		(3,887)		248,927				11,905	05/15/2032	1
31392T-E2-9	FHR 2480 PD		09/01/2010	SCHEDULED REDEMPTION		797,256	797,256	825,490	801,031		(3,775)		(3,775)		797,256				34,166	11/15/2031	1
31392V-7G-1	FHR 2498 BM		09/01/2010	SCHEDULED REDEMPTION		114,604	114,604	117,245	116,222		(1,619)		(1,619)		114,604				4,502	09/15/2017	1
31392U-XD-1	FHR 2500 MB		09/01/2010	SCHEDULED REDEMPTION		562,012	562,012	580,521	564,647		(2,635)		(2,635)		562,012				24,417	01/15/2032	1
31393F-X6-8	FHR 2539 PC		09/01/2010	SCHEDULED REDEMPTION		1,576,100	1,576,100	1,582,503	1,580,770		(4,671)		(4,671)		1,576,100				62,937	01/15/2032	1
31393H-MW-9	FHR 2547 BE		09/01/2010	SCHEDULED REDEMPTION		361,058	361,058	367,306	363,066		(2,008)		(2,008)		361,058				14,415	03/15/2032	1
31393Q-C3-4	FHR 2612 LN		09/01/2010	SCHEDULED REDEMPTION		4,994,535	4,994,535	5,177,147	5,131,163		(136,628)		(136,628)		4,994,535				181,496	12/15/2031	1
31393R-B6-6	FHR 2617 QU		09/01/2010	SCHEDULED REDEMPTION		205,810	205,810	206,132	205,878		(68)		(68)		205,810				7,718	06/15/2017	1
31393R-QU-7	FHR 2630 KS		09/01/2010	SCHEDULED REDEMPTION		112,737	112,737	106,527	110,881		1,855		1,855		112,737				3,255	01/15/2017	1
31393R-YA-2	FHR 2631 TC		09/01/2010	SCHEDULED REDEMPTION		17,699,378	17,699,378	16,281,717	17,484,408		214,971		214,971		17,699,378				515,407	02/15/2028	1
31394T-Y7-4	FHR 2764 YF		09/15/2010	SCHEDULED REDEMPTION		1,231,227	1,231,227	1,231,227	1,231,227						1,231,227				6,006	03/15/2034	1
31395R-RK-6	FHR 2968 MB		09/01/2010	SCHEDULED REDEMPTION		543,158	543,158	557,416	546,641		(3,483)		(3,483)		543,158				21,571	12/15/2028	1
31396G-CC-3	FHR 3087 VJ		09/01/2010	SCHEDULED REDEMPTION		165,860	165,860	157,424	159,876		5,984		5,984		165,860				5,391	06/15/2022	1
31397B-VS-7	FHR 3231 PE		09/01/2010	SCHEDULED REDEMPTION		5,976,133	5,976,133	5,982,099	5,976,448		(315)		(315)		5,976,133				258,432	04/15/2032	1
31395N-PD-3	FNBR 2006-B1 AB		09/01/2010	SCHEDULED REDEMPTION		739,730	739,730	736,610	738,579		1,152		1,152		739,730				31,988	06/25/2016	1
31393D-ZD-6	FNR 0373A GA		09/01/2010	SCHEDULED REDEMPTION		430,838	430,838	435,147	434,892		(4,053)		(4,053)		430,838				10,888	05/25/2031	1
31358U-7D-2	FNR 1993-70 Z		09/01/2010	SCHEDULED REDEMPTION		6,265	6,265	6,531	6,527		(262)		(262)		6,265				314	05/25/2023	1
31392D-ZN-5	FNR 2002-50 PE		09/01/2010	SCHEDULED REDEMPTION		742,233	742,233	759,397	743,396		(1,162)		(1,162)		742,233				18,072	05/25/2031	1
31392G-PN-9	FNR 2002-89 CB		09/01/2010	SCHEDULED REDEMPTION		370,436	370,436	364,910	368,245		2,191		2,191		370,436				13,422	01/25/2018	1
31392J-3G-2	FNR 2003-21 QE		09/01/2010	SCHEDULED REDEMPTION		1,120,157	1,120,157	1,127,114	1,122,060		(1,903)		(1,903)		1,120,157				44,900	10/25/2031	1
31393C-HP-1	FNR 2003-54 TD		09/01/2010	SCHEDULED REDEMPTION		146,009	146,009	146,839	146,209		(200)		(200)		146,009				4,779	09/25/2016	1
31394A-L7-9	FNR 2004-67 VE		09/01/2010	SCHEDULED REDEMPTION		425,566	425,566	420,646	422,963		2,603		2,603		425,566				13,833	12/25/2020	1
31394C-PH-9	FNR 2005-16 LC		09/01/2010	SCHEDULED REDEMPTION		2,395,651	2,395,651	2,433,666	2,398,309		(2,658)		(2,658)		2,395,651				95,142	05/25/2028	1
31396K-MG-4	FNR 2006-74 FL		09/25/2010	SCHEDULED REDEMPTION		236,464	236,464	236,427	236,435		29		29		236,464				989	08/25/2036	1
38374J-6W-1	GNR 2004-103 B		09/01/2010	SCHEDULED REDEMPTION		542,563	542,563	542,563	542,563						542,563				17,937	01/16/2025	1
56613Q-AA-1	MARBURY AL WTR SYS SER 2007		08/15/2010	CALLED @ 100.00		50,000	50,000	50,000	50,000						50,000				3,275	08/15/2037	1FE
011903-BT-7	ALASKA INDL DEV RENTAL CAR FAC 2005 B		08/12/2010	PRAGER MCCARTHY & SEALY		123,255	135,000	131,281	131,590		70		70		131,660		(8,405)	(8,405)	10,356	03/01/2030	1FE
718846-AD-0	PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04		07/01/2010	MATURED		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				247,000	07/01/2010	1FE
010869-BZ-7	ALAMEDA CORRIDOR TRANSN CA SR 99C		08/27/2010	JEFFERIES & COMPANY, INC.		3,679,095	3,500,000	3,638,775	3,604,944		(7,208)		(7,208)		3,597,737		81,358	81,358	208,542	10/01/2019	1FE
010869-EC-5	ALAMEDA CORRIDOR TRANSN CA SUB 04B TXBL		08/02/2010	Various		14,992,617	16,385,000	10,607,627	14,239,162		438,989		438,989		14,615,538		377,079	377,079		10/01/2012	2FE
010869-EF-8	ALAMEDA CORRIDOR TRANSN CA SUB 04B TXBL		08/27/2010	Various		2,287,127	9,475,000	1,124,591	3,419,497		(1,494,952)		(1,494,952)		1,924,545		362,582	362,582		10/01/2028	2FE
010869-EH-4	ALAMEDA CORRIDOR TRANSN CA SUB 04B TXBL		09/10/2010	PRAGER MCCARTHY & SEALY		152,718	805,000	65,461	245,246		(122,054)		(122,054)		123,191		29,527	29,527		10/01/2031	2FE
010869-EJ-0	ALAMEDA CORRIDOR TRANSN CA SUB 04B TXBL		08/30/2010	PRAGER MCCARTHY & SEALY		130,818	740,000	52,936	213,457		(110,431)		(110,431)		103,026		27,793	27,793		10/01/2032	2FE
072024-ND-0	BAY AREA TOLL AUTH CA TOLL BRDG BABS 09F		08/31/2010	MORGAN KEEGAN & COMPANY, INC.		4,544,160	4,000,000	4,000,000	4,000,000						4,000,000		544,160	544,160	207,375	04/01/2049	1FE
13067E-AK-8	CALIFORNIA ST COP JUDGEMENT TRUST 2005		08/18/2010	MERRILL LYNCH CAPITAL MARKETS		12,530,000	14,000,000	14,261,762	14,191,479		359		359		14,000,000		(1,470,000)	(1,470,000)	175,972	06/01/2015	2FE
223052-BX-8	COVINA CA REDEV AGY REVIT REDEV NO 1 04		07/07/2010	STONE & YOUNGBERG		1,580,408	1,750,000	1,502,954	1,764,772		1		1		1,498,181		82,227	82,227	57,690	12/01/2023	1FE
358266-CC-6	FRESNO CNTY CA PENSION 2004 A CAP		09/28/2010	PRAGER MCCARTHY & SEALY		39,627	100,000	17,994	41,941		(10,641)		(10,641)		31,299		8,328	8,328		08/15/2025	1FE
358266-CD-4	FRESNO CNTY CA PENSION 2004 A CAP		08/17/2010	PRAGER MCCARTHY & SEALY		1,776,254	5,025,000	809,415	1,993,492		(574,043)		(574,043)		1,419,448		356,806	356,806		08/15/2026	1FE
358266-CE-2	FRESNO CNTY CA PENSION 2004 A CAP		07/19/2010	PRAGER MCCARTHY & SEALY		2,669,095	8,190,000	1,180,784	3,062,835		(942,478)		(942,478)		2,120,357		548,738	548,738		08/15/2027	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
455719-BB-9	INDIO CA REDEV AGY TIF MERGED 04A		08/26/2010	Various		3,185,173	3,365,000	3,492,567	3,476,384		(2,355)		(2,355)		3,474,029		(288,856)	(288,856)	221,102	08/15/2033	1FE
457106-MY-5	INGLEWOOD CA REDEV PROJ 07A-H		08/06/2010	Various		10,360,322	13,075,000	10,701,234	13,075,000		5,771		5,771		10,707,005		(346,683)	(346,683)	267,504	05/01/2038	2FE
540240-CE-6	LODI CA ELEC SYS COP 2002 D TXBL		09/09/2010	Various		3,104,168	2,960,000	2,899,468	2,923,666		4,786		4,786		2,928,452		175,716	175,716	176,450	07/01/2014	2FE
54438E-KB-3	LOS ANGELES CA CMNTY REDEV MID-CITY 08P		09/01/2010	CALLED @ 100.00		155,000	155,000	150,683	150,890		111		111		151,001		3,999	3,999	12,400	09/01/2038	1FE
544525-NZ-7	LOS ANGELES CA DEPT WTR PWR BABS 09C		08/17/2010	MESIROW FINANCIAL, INC.		5,351,610	5,000,000	5,000,000	5,000,000						5,000,000		351,610	351,610	214,452	07/01/2039	1FE
574369-AB-0	MARYSVILLE CA PUB FIN COP B ST 2006		08/24/2010	Various		3,358,761	3,975,000	3,714,598	3,714,598		4,674		4,674		3,719,272		(360,511)	(360,511)	221,016	10/01/2036	1FE
672319-AW-0	OAKLAND CA PENSION OBLIG 2001 TXBL		08/16/2010	Various		4,624,316	6,500,000	3,577,535	4,402,727		153,396		153,396		4,556,124		68,192	68,192		12/15/2016	1FE
768903-DZ-6	RIVERSIDE CNTY CA LSG HOSP 93B RMKT		08/27/2010	JEFFERIES & COMPANY, INC.		2,640,625	2,500,000	2,540,625	2,520,434		(2,799)		(2,799)		2,517,635		122,990	122,990	101,438	06/01/2014	1FE
769123-CZ-1	RIVERSIDE CNTY CA REDEV AGY HSG 04A-T		09/09/2010	PRAGER MCCARTHY & SEALY		1,222,066	1,185,000	1,185,000	1,185,000						1,185,000		37,066	37,066	45,796	10/01/2012	1FE
769123-DA-5	RIVERSIDE CNTY CA REDEV AGY HSG 04A-T		08/27/2010	JEFFERIES & COMPANY, INC.		1,291,076	1,240,000	1,240,000	1,240,000						1,240,000		51,076	51,076	54,105	10/01/2013	1FE
769123-DB-3	RIVERSIDE CNTY CA REDEV AGY HSG 04A-T		08/27/2010	JEFFERIES & COMPANY, INC.		1,352,975	1,300,000	1,290,107	1,300,000		348		348		1,290,455		62,520	62,520	58,034	10/01/2014	1FE
785849-TK-6	SACRAMENTO CA FIN CMNTY REINV 06B		09/22/2010	PRAGER MCCARTHY & SEALY		330,878	300,000	297,786	298,382		121		121		298,504		32,374	32,374	12,357	12/01/2016	1FE
78587R-AB-3	SACRAMENTO CA MET FIRE DIST PENSION 04A		08/24/2010	PRAGER MCCARTHY & SEALY		599,136	600,000	600,000	600,000		(52,360)		(52,360)		600,020		(884)	(884)	24,627	05/15/2025	1FE
786005-PM-4	SACRAMENTO CA MUN UTIL BABS 09V		08/17/2010	Various		3,943,158	3,800,000	3,800,000	3,800,000						3,800,000		143,158	143,158	179,615	05/15/2036	1FE
796825-AY-3	SAN BERNARDINO CNTY CA FING PENSION 95		08/19/2010	JEFFERIES & COMPANY, INC.		3,315,550	5,000,000	1,961,471	3,251,537		128,142		128,142		2,764,318		551,232	551,232		08/01/2017	2FE
796825-AZ-0	SAN BERNARDINO CNTY CA FING PENSION 95		08/31/2010	JEFFERIES & COMPANY, INC.		786,198	1,210,000	372,728	518,037		35,588		35,588		553,625		232,572	232,572		08/01/2018	1FE
79728T-AR-2	SAN DIEGO CA METRO TRANSIT PENSION 04A		08/25/2010	PRAGER MCCARTHY & SEALY		1,253,198	1,295,000	1,233,425	1,265,786		1,387		1,387		1,242,584		10,614	10,614	48,396	12/01/2023	1FE
79741T-AR-5	SAN DIEGO CNTY CA WTR REV BABS 10B		07/12/2010	PRAGER MCCARTHY & SEALY		108,503	100,000	100,000							100,000		8,503	8,503	2,745	05/01/2049	1FE
79771P-D2-8	SAN FRANCISCO CA REDEV TAX ALLOC 06A		08/09/2010	Various		3,469,850	3,380,000	3,408,730	3,401,351		(2,631)		(2,631)		3,398,719		71,131	71,131	182,773	08/01/2016	1FE
835574-BU-7	SONOMA CNTY CA PENSION OBLIG 03B		07/14/2010	Various		1,854,641	1,900,000	1,900,000	1,900,000		50		50		1,900,050		(45,409)	(45,409)	60,912	12/01/2022	1FE
861395-FH-9	STOCKTON CA PUB FIN AUTH HSG 06C		09/01/2010	CALLED @ 100.00		420,000	420,000	420,000	420,000						420,000				25,830	09/01/2016	2FE
861395-GE-5	STOCKTON CA PUB FIN AUTH HSG 06C		09/17/2010	PRAGER MCCARTHY & SEALY		3,233,271	3,800,000	3,399,030	3,571,503		5,026		5,026		3,404,056		(170,785)	(170,785)	269,819	09/01/2037	2FE
861395-EV-9	STOCKTON CA PUB FIN AUTH REDEV 06B		09/01/2010	MATURED		1,330,000	1,330,000	1,330,000	1,330,000						1,330,000				80,332	09/01/2010	3FE
905649-DL-0	UNION CITY CA PENSION OBLIG 2004 CAP		09/30/2010	PRAGER MCCARTHY & SEALY		109,006	300,000	71,868	102,754		4,844		4,844		107,598		1,408	1,408		07/01/2026	2FE
91857P-AD-9	VACAVILLE CA REDEV HSG TAX ALLOC 06A		08/23/2010	PRAGER MCCARTHY & SEALY		305,657	285,000	301,236	296,137		(1,081)		(1,081)		295,056		10,600	10,600	28,589	09/01/2016	2FE
115065-VV-3	BROWARD CNTY FL SCH COP BABS 09 A		09/01/2010	Various		7,433,461	6,700,000	6,646,869	6,647,387		640		640		6,648,026		785,435	785,435	578,680	07/01/2034	1FE
665588-KH-1	NORTHERN PALM BEACH CNTY FL WTR 3A 04B		09/30/2010	Various		772,664	815,000	774,926	783,462		1,205		1,205		784,667		(12,003)	(12,003)	47,682	08/01/2027	2FE
452001-5Y-2	ILLINOIS EDL FAC LOYOLA UNIV 03B		07/15/2010	KILEY PARTNERS INC		4,993,750	5,000,000	4,985,310	4,988,255		462		462		4,988,716		5,034	5,034	294,778	07/01/2021	1FE
452024-GT-3	ILLINOIS MUN ELEC PWR SUPP BABS 2009C		08/31/2010	LOOP CAPITAL MARKETS		8,471,225	7,700,000	7,700,000	7,700,000						7,700,000		771,225	771,225	632,889	02/01/2035	1FE
665250-BW-5	NORTHERN IL PWR AGY BABS PRAIRIE 09C		09/21/2010	Various		7,612,540	7,000,000	7,000,000	7,000,000						7,000,000		612,540	612,540	498,802	01/01/2039	1FE
515074-AA-0	LOUISIANA ST COP LANDMARK LSG 04		09/22/2010	CREWS & ASSOC.		9,748,708	9,998,675	9,950,513	9,958,226		(68,336)		(68,336)		9,889,889		(141,181)	(141,181)	607,864	10/01/2022	1FE
519258-AN-7	LAURENTIAN ENERGY AUTH MN COGEN 05 B		09/30/2010	Various		2,016,096	1,925,000	1,763,743	1,763,743		18,212		18,212		1,781,955		234,141	234,141	102,326	12/01/2016	2FE
526602-AA-5	FORT LEONARD WOOD MO MILITARY HSG 05		07/15/2010	CALLED @ 100.00		150,601	150,601	150,601	150,601						150,601				3,858	07/15/2020	2FE
64469D-CB-5	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 06J		07/01/2010	CALLED @ 100.00		130,000	130,000	130,000	130,000						130,000				7,735	01/01/2037	1FE
14760N-AU-4	CASINO REINVEST DEV NJ PKG FEE 05 B		08/25/2010	PRAGER MCCARTHY & SEALY		201,074	200,000	200,000	200,000						200,000		1,074	1,074	7,832	06/01/2020	1FE
443730-FT-8	HUDSON CNTY NJ FIRE & RSC 2004		07/22/2010	Various		9,339,390	9,000,000	9,246,690	9,217,344		(9,089)		(9,089)		9,208,255		131,135	131,135	590,960	02/01/2024	1FE
596567-BT-3	MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL		09/17/2010	PRAGER MCCARTHY & SEALY		819,925	1,405,000	493,141	703,445		31,744		31,744		735,188		84,736	84,736		10/01/2020	1FE
596567-BU-0	MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL		09/30/2010	Various		1,015,327	1,865,000	609,706	871,581		43,338		43,338		914,919		100,408	100,408		10/01/2021	1FE
596567-BW-6	MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL		08/31/2010	PRAGER MCCARTHY & SEALY		118,011	250,000	70,873	101,693		4,560		4,560		106,253		11,758	11,758		10/01/2023	1FE
596567-BY-2	MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL		09/22/2010	PRAGER MCCARTHY & SEALY		41,641	100,000	24,770	35,580		1,767		1,767		37,347		4,294	4,294		10/01/2025	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
596567-BZ-9	MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL		09/21/2010	PRAGER MCCARTHY & SEALY		155,903	400,000	92,788	133,281		6,134		6,134		139,415		16,487	16,487		10/01/2026	1FE
596567-CD-7	MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL		09/23/2010	PRAGER MCCARTHY & SEALY		91,245	300,000	53,526	76,885		3,570		3,570		80,455		10,790	10,790		10/01/2030	1FE
596567-CG-0	MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL		08/19/2010	PRAGER MCCARTHY & SEALY		25,383	100,000	14,654	21,049		913		913		21,962		3,421	3,421		10/01/2033	1FE
596567-BX-4	MIDDLESEX CNTY NJ IMPT JR PERTH UTIL 04		09/23/2010	PRAGER MCCARTHY & SEALY		88,902	200,000	52,898	75,983		3,789		3,789		79,773		9,129	9,129		10/01/2024	1FE
64578J-AA-4	NEW JERSEY ECON MOTOR VEH SURG 05A		09/28/2010	PRAGER MCCARTHY & SEALY		520,867	630,000	379,002	462,476		17,436		17,436		479,912		40,955	40,955		07/01/2015	1FE
64578J-AE-6	NEW JERSEY ECON MOTOR VEH SURG 05A		09/01/2010	PRAGER MCCARTHY & SEALY		94,784	150,000	74,016	91,088		3,328		3,328		94,416		368	368		07/01/2019	1FE
645913-AY-0	NEW JERSEY ECON ST PENSION 1997 B		09/28/2010	Various		12,468,796	20,615,000	8,503,069	11,746,020		427,213		427,213		12,173,233		295,563	295,563		02/15/2020	1FE
645913-AZ-7	NEW JERSEY ECON ST PENSION 1997 B		08/20/2010	PRAGER MCCARTHY & SEALY		1,775,596	3,165,000	1,222,766	1,694,847		57,873		57,873		1,752,720		22,876	22,876		02/15/2021	1FE
645913-BA-1	NEW JERSEY ECON ST PENSION 1997 B		08/23/2010	PRAGER MCCARTHY & SEALY		1,014,212	1,945,000	703,001	977,724		32,431		32,431		1,010,155		4,057	4,057		02/15/2022	1FE
645913-BB-9	NEW JERSEY ECON ST PENSION 1997 B		08/25/2010	PRAGER MCCARTHY & SEALY		2,036,330	4,175,000	1,203,987	1,877,847		69,130		69,130		1,946,977		89,352	89,352		02/15/2023	1FE
645913-BC-7	NEW JERSEY ECON ST PENSION 1997 B		09/28/2010	PRAGER MCCARTHY & SEALY		572,703	1,235,000	335,117	522,676		21,153		21,153		543,829		28,873	28,873		02/15/2024	1FE
645913-AU-8	NEW JERSEY ECON ST PENSION 1997-B		08/02/2010	Various		4,556,381	5,766,000	3,361,290	4,075,174		137,272		137,272		4,212,447		343,934	343,934		02/15/2016	1FE
645913-AV-6	NEW JERSEY ECON ST PENSION 1997-B		07/20/2010	Various		14,377,415	19,500,000	10,308,389	13,153,110		413,084		413,084		13,566,194		811,222	811,222		02/15/2017	1FE
702766-CX-2	PASSAIC CNTY NJ UTIL SOLID WST TXBL 04B		08/23/2010	RBC DAIN RAUSCHER		990,000	1,000,000	997,220	997,513		40		40		997,553		(7,553)	(7,553)	59,167	03/01/2034	1FE
64970M-XT-5	NEW YORK NY HSG DEV CORP MULTI FAM 06A		07/15/2010	JEFFERIES & COMPANY, INC.		19,800,000	20,000,000	20,000,000	20,000,000						20,000,000		(200,000)	(200,000)	923,767	11/01/2027	1FE
64970M-ZT-3	NEW YORK NY HSG DEV CORP MULTI FAM 07A		08/20/2010	MORGAN KEEGAN & COMPANY, INC.		2,995,988	2,970,000	2,941,221	2,944,702		898		898		2,945,601		50,387	50,387	132,675	05/01/2027	1FE
64970M-ZU-0	NEW YORK NY HSG DEV CORP MULTI FAM 07A		08/27/2010	PRAGER MCCARTHY & SEALY		98,690	100,000	98,782	98,837		15		15		98,851		(161)	(161)	1,840	05/01/2041	1FE
64967B-AA-0	NEW YORK NY INDL YANKEE STAD RENTAL 06		09/21/2010	PRAGER MCCARTHY & SEALY		91,585	100,000	100,000	100,000						100,000		(8,415)	(8,415)	3,327	03/01/2046	2FE
64983T-WD-1	NEW YORK ST DORM LONG IS FHA 04A EX		08/15/2010	CALLED @ 100.00		690,000	690,000	691,790	690,252		(207)		(207)		690,045		(45)	(45)	41,400	08/15/2015	1FE
64986A-L2-5	NEW YORK ST ENVIR NYCMWFA BABS 10 B		07/21/2010	JEFFERIES & COMPANY, INC.		5,203,850	5,000,000	5,000,000							5,000,000		203,850	203,850	133,077	06/15/2039	1FE
02765U-DC-5	AMERICAN MUN PWR-OHIO INC BABS 09B		09/21/2010	BLAIR, WILLIAM, & COMPANY, L.L.C.		4,826,275	4,500,000	4,500,000	4,500,000						4,500,000		326,275	326,275	213,866	02/15/2032	1FE
677555-XN-9	OHIO ECONOMIC DEV ANCHOR ACQ PROJ 08-1		09/01/2010	CALLED @ 100.0		170,000	170,000	170,000	170,000						170,000				7,174	03/01/2018	1FE
67884R-BN-9	OKLAHOMA DEV FIN IDR MICHELIN 2004		07/01/2010	MATURED		1,125,000	1,125,000	1,125,000	1,125,000						1,125,000				49,950	07/01/2010	1FE
709163-CH-0	PENNSYLVANIA HIGHER ED ASSIST AGY 1997 M		09/07/2010	CALLED @ 100.00000000		150,000	150,000	150,000	150,000						150,000				2,312	08/01/2041	1FE
71781L-AM-1	PHILADELPHIA PA INDL DEV PENSION FD 99A		08/06/2010	Various		13,143,317	13,145,000	13,185,604	13,128,961		293		293		13,129,255		14,062	14,062	661,462	04/15/2028	1FE
71781L-AP-4	PHILADELPHIA PA INDL DEV PENSION FD 99B		09/01/2010	PRAGER MCCARTHY & SEALY		56,096	130,000	37,476	53,286		2,322		2,322		55,608		488	488		04/15/2024	1FE
71781L-AS-8	PHILADELPHIA PA INDL DEV PENSION FD 99B		09/10/2010	PRAGER MCCARTHY & SEALY		235,647	265,000	160,650	209,074		8,125		8,125		217,199		18,449	18,449		04/15/2014	1FE
71781L-BA-6	PHILADELPHIA PA INDL DEV PENSION FD 99B		08/26/2010	PRAGER MCCARTHY & SEALY		54,566	110,000	36,115	51,266		2,168		2,168		53,434		1,131	1,131		04/15/2022	1FE
71781L-BC-2	PHILADELPHIA PA INDL DEV PENSION FD 99B		09/02/2010	PRAGER MCCARTHY & SEALY		70,502	175,000	47,205	67,191		2,949		2,949		70,141		362	362		04/15/2025	1FE
584633-BQ-3	MEDICAL UNIV HOSP AUTH SC HOSP FAC 04B		08/10/2010	Various		4,509,119	4,305,000	4,313,970	4,309,815		(572)		(572)		4,309,243		199,876	199,876	207,426	08/15/2014	2FE
10623P-DE-7	BRAZOS STUDENT FIN CORP SR - TRUST 1995		09/10/2010	CALLED @ 100.00000000		450,000	450,000	450,000	450,000						450,000				2,611	12/01/2042	2FE
106238-HK-7	BRAZOS TX HIGHER ED AUTH STUD LN SR TR 1		09/08/2010	CALLED @ 100.00000000		1,400,000	1,400,000	1,400,000	1,400,000						1,400,000				15,779	12/01/2036	1FE
261149-AL-2	DOWNTOWN DALLAS TX DEV AUTH TIF 06		08/06/2010	Various		3,112,867	5,250,000	2,385,863	2,931,981		98,086		98,086		3,030,067		82,800	82,800		08/15/2020	1FE
261149-AM-0	DOWNTOWN DALLAS TX DEV AUTH TIF 06		08/06/2010	Various		1,399,789	2,525,000	1,084,639	1,333,394		44,320		44,320		1,377,713		22,076	22,076		08/15/2021	1FE
413890-BZ-6	HARRIS CNTY TX HOUSTON SPORTS SR 01I		09/21/2010	Various		4,287,825	4,300,000	4,489,286	4,426,730		(17,314)		(17,314)		4,409,416		(121,591)	(121,591)	239,074	11/15/2016	2FE
796245-AF-5	SAN ANTONIO TX CONV CTR HOTEL 05B		08/26/2010	Various		2,619,344	2,500,000	2,500,000	2,500,000						2,500,000		119,344	119,344	126,401	07/15/2012	2FE
796245-AG-3	SAN ANTONIO TX CONV CTR HOTEL 05B		08/26/2010	KILEY PARTNERS INC		1,064,660	1,000,000	949,160	972,121		4,845		4,845		976,966		87,694	87,694	54,133	07/15/2013	2FE
796245-AH-1	SAN ANTONIO TX CONV CTR HOTEL 05B		08/26/2010	Various		1,982,403	1,895,000	1,895,000	1,895,000						1,895,000		87,403	87,403	103,945	07/15/2014	2FE
796245-AJ-7	SAN ANTONIO TX CONV CTR HOTEL 05B		08/26/2010	KILEY PARTNERS INC		1,165,282	1,120,000	1,120,000	1,120,000						1,120,000		45,282	45,282	61,892	07/15/2015	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)
796245-AL-2	SAN ANTONIO TX CONV CTR HOTEL 05B		07/09/2010	PRAGER MCCARTHY & SEALY		91,311	100,000	77,756	78,412		486		486		78,898		12,413	12,413	7,860	07/15/2025	2FE
88948A-BN-6	TOLL ROAD VA INVESTOR PARTNERSHIP II 05C		08/26/2010	J. P. MORGAN SECURITIES, INC.		3,730,065	69,500,000	12,591,315	16,421,259		615,910		615,910		17,037,169		(13,307,104)	(13,307,104)		02/15/2036	2FE
88948A-BA-4	TOLL ROAD VA INVESTOR PARTNERSHIP II 99		08/12/2010	Various		4,908,377	22,700,000	9,594,083	9,731,673		(2,487,363)		(2,487,363)		7,244,310		(2,335,933)	(2,335,933)		02/15/2025	2FE
88948A-BB-2	TOLL ROAD VA INVESTOR PARTNERSHIP II 99		08/12/2010	CITIGROUP GLOBAL MARKETS		4,114,547	23,300,000	7,197,370	9,414,624		338,114		338,114		9,752,738		(5,638,191)	(5,638,191)		02/15/2026	2FE
88948A-BC-0	TOLL ROAD VA INVESTOR PARTNERSHIP II 99		08/12/2010	CITIGROUP GLOBAL MARKETS		4,736,400	30,000,000	8,733,000	11,431,163		411,602		411,602		11,842,765		(7,106,365)	(7,106,365)		02/15/2027	2FE
88948A-BD-8	TOLL ROAD VA INVESTOR PARTNERSHIP II 99		08/12/2010	CITIGROUP GLOBAL MARKETS		4,817,167	34,128,000	9,493,727	12,368,073		442,584		442,584		12,810,656		(7,993,489)	(7,993,489)		02/15/2028	2FE
88948A-BE-6	TOLL ROAD VA INVESTOR PARTNERSHIP II 99B		08/12/2010	CITIGROUP GLOBAL MARKETS		365,951	2,900,000	276,424	602,933		31,810		31,810		626,346		(260,395)	(260,395)		02/15/2029	2FE
88948A-BF-3	TOLL ROAD VA INVESTOR PARTNERSHIP II 99B		08/12/2010	CITIGROUP GLOBAL MARKETS		1,579,480	14,000,000	3,114,027	4,248,580		158,064		158,064		4,398,300		(2,818,820)	(2,818,820)		02/15/2030	2FE
88948A-BG-1	TOLL ROAD VA INVESTOR PARTNERSHIP II 99B		08/12/2010	CITIGROUP GLOBAL MARKETS		524,472	5,200,000	393,456	907,988		48,150		48,150		942,164		(417,692)	(417,692)		02/15/2031	2FE
88948A-BH-9	TOLL ROAD VA INVESTOR PARTNERSHIP II 99B		08/12/2010	CITIGROUP GLOBAL MARKETS		486,864	5,400,000	367,154	868,093		46,015		46,015		900,105		(413,241)	(413,241)		02/15/2032	2FE
88948A-BJ-5	TOLL ROAD VA INVESTOR PARTNERSHIP II 99B		08/12/2010	CITIGROUP GLOBAL MARKETS		362,655	4,500,000	274,652	666,005		35,289		35,289		690,065		(327,410)	(327,410)		02/15/2033	2FE
602266-AA-6	MILWAUKEE CNTY WI G O PENSION 09 B		07/21/2010	PRAGER MCCARTHY & SEALY		16,491,455	15,000,000	15,000,000	15,000,000						15,000,000		1,491,455	1,491,455	527,771	12/01/2013	1FE
60242N-DL-2	MILWAUKEE WI REDEV TXBL PENSION 03 CAP		08/05/2010	PRAGER MCCARTHY & SEALY		43,652	200,000	26,432	38,560		1,500		1,500		40,060		3,592	3,592		04/01/2036	1FE
3199999. Bonds - U.S. Special Revenues						431,660,933	665,665,768	430,681,530	464,996,303		(3,190,491)		(3,190,491)		463,922,950		(32,262,017)	(32,262,017)	14,372,101	XXX	XXX
22822R-AJ-9	CCI 2006-1A C		08/16/2010	CALLED @ 100.00		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				501,188	11/15/2036	1FE
002824-AW-0	ABBOTT LABORATORIES		08/17/2010	ROYAL BANK OF SCOTLAND PLC		15,099,280	14,000,000	13,993,140			129		129		13,993,269		1,106,011	1,106,011	133,146	05/27/2020	1FE
04542B-LZ-3	ABFC 2005-WF1, M2		09/27/2010	SCHEDULED REDEMPTION		259,591	259,591	259,591	259,591						259,591				1,325	01/25/2035	1Z*
04542B-MA-7	ABFC 2005-WF1, M3		09/27/2010	SCHEDULED REDEMPTION		725,671	725,671	725,671	725,671						725,671				3,826	01/25/2035	3Z*
04542B-MB-5	ABFC 2005-WF1, M4		09/27/2010	SCHEDULED REDEMPTION		90,584	90,584	90,584	90,584						90,584				543	01/25/2035	4Z*
04541G-EU-2	ABSHE 2003-HE4 M1		09/15/2010	SCHEDULED REDEMPTION		444,950	444,950	445,367	444,971		(22)		(22)		444,950				4,903	08/15/2033	1Z*
04541G-HM-7	ABSHE 2004-HE1, M2		09/16/2010	Various		1,311,090	1,670,059	1,683,541	1,677,838		(691)		(691)		1,677,148		(366,058)	(366,058)	36,692	01/15/2034	3Z*
004421-BH-5	ACE 2002-HE3, M1		09/27/2010	SCHEDULED REDEMPTION		213,517	213,517	214,451	214,159		(642)		(642)		213,517				3,231	10/25/2032	1Z*
004421-EX-7	ACE 2004-OP1, M2		09/27/2010	SCHEDULED REDEMPTION		505,963	505,963	505,039	505,535		428		428		505,963				5,845	04/25/2034	3Z*
004421-EY-5	ACE 2004-OP1, M3		09/27/2010	SCHEDULED REDEMPTION		19,135	19,135	19,135	19,135						19,135				256	04/25/2034	5Z*
004406-AA-2	ACE 2006-GP1, A		09/27/2010	SCHEDULED REDEMPTION		154,749	154,749	154,749	154,749						154,749				458	02/25/2031	3Z*
00441Y-AC-6	ACE 2006-OP2, A2B		09/27/2010	SCHEDULED REDEMPTION		497,964	497,964	497,964	497,964						497,964				773	08/25/2036	2Z*
00441W-AA-4	ACE 2006-SL4, A-1		09/27/2010	SCHEDULED REDEMPTION		54,263	54,263	31,494	7,852	32,006	14,405		46,411		54,263				137	09/25/2036	6Z*
00506T-9B-3	ACTIVANT SOLUTIONS TERM LOAN		09/29/2010	SCHEDULED REDEMPTION		19,103	19,103	18,100			1,003		1,003		19,103				53	05/02/2013	4FE
00753*-AK-5	ADVANCED DRAINAGE SYSTEMS, INC. SR NTS		09/27/2010	PRINCIPAL PAYDOWN		12,142,857	12,142,857	12,142,857	12,142,857						12,142,857				1,972,258	06/27/2015	2
007903-AS-6	ADVANCED MICRO DEVICES		09/28/2010	BARCLAYS BANK		457,875	450,000	450,000							450,000		7,875	7,875	5,522	08/01/2020	4FE
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A		08/01/2010	SCHEDULED REDEMPTION		2,206	2,206	1,381	1,951		255		255		2,206					03/01/2017	1
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B		08/01/2010	SCHEDULED REDEMPTION		6,066	6,066	3,797	5,364		702		702		6,066					03/01/2017	1
990427-9B-4	ADVANTAGE SALES & MARKETING, INC		09/30/2010	Various		2,500	2,500	2,488			25		25		2,500				122	05/05/2016	4FE
00104B-AC-4	AES EASTERN ENERGY		07/02/2010	SCHEDULED REDEMPTION		300,937	300,937	300,937	300,307		629		629		300,937				27,084	01/02/2017	3FE
00111@-AA-2	AES HAWAII (HEPCO)		09/30/2010	SCHEDULED REDEMPTION		249,900	249,900	249,900	249,900						249,900				12,876	06/30/2022	2
990501-9C-4	AFFINION GROUP TRANCHE B TERM LOAN		09/30/2010	SCHEDULED REDEMPTION		6,250	6,250	6,188			63		63		6,250					10/09/2016	3FE
02640F-AA-6	AGFMT 2010-1A A1		09/01/2010	SCHEDULED REDEMPTION		290,608	290,608	290,538			70		70		290,608				6,966	01/26/2014	1FE
02660T-DD-2	AHM 2005-1 3A1		08/25/2010	SCHEDULED REDEMPTION		7,901	7,901	7,895	7,901		1		1		7,901				17	06/25/2045	1Z*
02660T-JJ-3	AHMT 2006-1 M1		08/25/2010	SCHEDULED REDEMPTION		3,072,930	3,072,930								3,072,930				10,050	03/25/2046	1Z*
010392-EZ-7	ALABAMA POWER CO		08/26/2010	DEUTSCHE BANK SECURITIES		1,805,550	1,500,000	1,496,115	1,496,193		34		34		1,496,228		309,322	309,322	72,990	05/15/2038	1FE
013817-AD-3	ALCOA INC		08/03/2010	TENDER OFFER		12,349,031	11,775,000	13,131,438	12,063,933		(118,076)		(118,076)		11,945,858		403,173	403,173	514,502	06/01/2011	2FE
01448Q-AA-8	ALESCO PREFERRED FUNDING IV 2034 A-1 PRE		07/30/2010	SCHEDULED REDEMPTION		128,888	128,888	128,888	128,888						128,888				752	07/30/2034	1FE
01639#-AA-1	ALISAL WATER CORPORATION		07/01/2010	SCHEDULED REDEMPTION		60,000	60,000	60,000	60,000						60,000				3,533	01/01/2027	3FE

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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)
018490-AL-6	ALLERGAN INC 1.500000% 04/01/2026		08/25/2010	LAZARD FRERES & COMPANY		906,000	800,000	846,814	814,607		(7,757)		(7,757)		806,850		99,150	99,150	10,967	04/01/2026	1FE
02261W-AB-5	ALZA CORP 0% 07/28/2020		09/30/2010	JEFFERIES & COMPANY, INC.		2,694,600	3,000,000	2,419,391	2,189,327		50,204		50,204		2,239,532		455,068	455,068		07/28/2020	1FE
02265Q-AA-6	AMAL LTD	F	08/21/2010	SCHEDULED REDEMPTION		524,713	524,713	524,713	524,713						524,713				13,636	08/21/2021	1
02580H-AC-0	AMERICAN EXPRESS BK FSB		08/16/2010	Various		36,226,010	35,000,000	36,078,120	35,771,766		(247,225)		(247,225)		35,524,541		701,469	701,469	760,375	12/09/2011	1FE
0258M0-BZ-1	AMERICAN EXPRESS CREDIT		09/08/2010	GOLDMAN, SACHS & CO.		3,324,660	3,000,000	2,990,340	2,993,683		649		649		2,994,332		330,328	330,328	124,108	12/02/2015	1FE
026874-AX-5	AMERICAN INTL GROUP		09/22/2010	CITIBANK		10,050,000	10,000,000	9,771,200	9,853,461		16,407		16,407		9,869,868		180,132	180,132	499,389	10/01/2015	1FE
028865-AA-1	AMERICAN PETROLEUM TAN		08/23/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		353,500	350,000	340,211			421		421		340,632		12,868	12,868	9,866	05/01/2015	4FE
030610-AD-1	AMERICREDIT AUTOMOBILE RECEIVA		09/06/2010	SCHEDULED REDEMPTION		1,467,573	1,467,573	1,506,861	1,503,384		(35,811)		(35,811)		1,467,573				59,736	09/06/2013	1FE
030613-AD-5	AMERICREDIT AUTOMOBILE RECEIVA		09/07/2010	SCHEDULED REDEMPTION		930,553	930,553	891,004	895,486		35,067		35,067		930,553				2,121	10/06/2013	2FE
03063T-AF-1	AMERICREDIT AUTOMOBILE RECEIVA		09/06/2010	SCHEDULED REDEMPTION		1,248,581	1,248,581	1,292,282	1,291,158		(42,577)		(42,577)		1,248,581				52,066	06/06/2014	1FE
030616-AD-8	AMERICREDIT PRIME AUTOMOBILE R		09/08/2010	SCHEDULED REDEMPTION		1,377,035	1,377,035	1,400,488	1,393,629		(16,594)		(16,594)		1,377,035				51,870	06/08/2012	2FE
032479-AC-1	ANADARKO FINANCE CO		08/24/2010	MORGAN STANLEY DEAN WITTER		412,240	400,000	453,716	410,215		(4,948)		(4,948)		405,267		6,973	6,973	22,200	05/01/2011	2FE
03663Q-AF-1	ANTARES CLASS C-1 SR NTS LOANS	R	09/14/2010	SCHEDULED REDEMPTION		689,054	689,054	687,947	688,998		55		55		689,054				16,391	12/14/2011	2FE
00184A-AF-2	AOL TIME WARNER INC		07/14/2010	TENDER OFFER		4,950,000	4,500,000	4,605,361	4,539,345		(8,540)		(8,540)		4,530,805		419,196	419,196	217,422	05/01/2012	2FE
037705-AA-8	APPALACHIAN NPI (EQUITABLE) 7.76% SR BON		08/31/2010	SCHEDULED REDEMPTION		1,274,000	1,274,000	1,276,234	1,270,326		3,674		3,674		1,274,000				98,862	02/28/2016	2
677755-C#-5	AQUA OHIO INC 1ST MTG (FORMER CONSUMERS		09/08/2010	PRINCIPAL PAYDOWN		3,560,500	3,560,500	3,560,500	3,578,349		(3,967)		(3,967)		3,574,382		(13,882)	(13,882)	352,242	04/01/2013	2
677755-C*-9	AQUA OHIO INC 1ST MTG (FORMER CONSUMERS		07/15/2010	SCHEDULED REDEMPTION		300,000	300,000	300,000	299,476		524		524		300,000				29,400	07/15/2020	2
990798-9B-8	ARAMARK CORPORATION L/C FACILITY DEPOSIT		06/29/2007	VARIOUS															35	01/26/2014	3FE
990798-9A-0	ARAMARK CORPORATION TERM LOAN		09/28/2007	VARIOUS															453	01/26/2014	3FE
990798-9E-2	ARAMARK CORPORATION US TERM LOAN		09/30/2010	SCHEDULED REDEMPTION		70,010	70,010	68,084			1,925		1,925		70,010				349	01/26/2014	3FE
04010K-AA-3	ARES VIII CLO CLASS A1A, FLOAT. RATE LOA		08/26/2010	SCHEDULED REDEMPTION		1,396,067	1,396,067	1,396,067	1,396,067						1,396,067				8,143	02/26/2016	1FE
007036-FW-1	ARMT 2005-1 5A2		09/27/2010	SCHEDULED REDEMPTION		72,404	72,404	72,480	72,456		(52)		(52)		72,404				326	05/25/2035	1Z*
007036-UQ-7	ARMT 2005-11 5A1		09/27/2010	SCHEDULED REDEMPTION		480,531	480,531	225,850	226,270		254,262		254,262		480,531				2,111	02/25/2036	1Z*
2254W0-MM-4	ARMT 2005-12 5A1		09/27/2010	SCHEDULED REDEMPTION		613,708	613,708	276,744	276,818		336,890		336,890		613,708				2,616	03/25/2036	1Z*
040104-MY-4	ARSI 2005-W1, A2		09/27/2010	SCHEDULED REDEMPTION		28,365	28,365	28,365	28,365						28,365				108	05/25/2035	4Z*
04013B-AB-8	ARSI 2006-M2, A2B		09/27/2010	SCHEDULED REDEMPTION		83,000	83,000	57,148	71,826		11,174		11,174		83,000				221	09/25/2036	1Z*
04541G-HX-3	ASSET BACKED SECURITIES CORP H		09/27/2010	SCHEDULED REDEMPTION		923,858	923,858	930,499	924,771		(912)		(912)		923,858				16,340	04/25/2034	2Z*
001957-A*-0	AT&T FIBER OPTIC EASEMENT AGMT #5		07/16/2010	Various				483,644	483,644										34,296	07/16/2012	1
00209A-AE-6	AT&T WIRELESS		08/17/2010	CITIBANK		9,347,490	9,000,000	9,570,000	9,101,096		(54,105)		(54,105)		9,046,991		300,499	300,499	687,094	03/01/2011	1FE
04963J-AA-3	ATRIUM CDO, CLASS A LOANS	F	07/27/2010	SCHEDULED REDEMPTION		1,343,903	1,343,903	1,278,388			65,515		65,515		1,343,903				4,830	06/27/2015	1FE
00182E-AJ-8	AUST & NZ BANKING GROUP		08/20/2010	GOLDMAN, SACHS & CO.		1,667,850	1,500,000	1,498,590	1,498,957		175		175		1,499,132		168,718	168,718	102,300	07/19/2013	1FE
05366#-AC-7	AVIATION CAPITAL GROUP CORP 3-YEAR		08/08/2010	MATURED		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				988,238	08/08/2010	2
05368B-AA-8	AVIATION SECURITIZATION II LLC		09/15/2010	SCHEDULED REDEMPTION		22,782	22,782	22,782	22,782						22,782				205	12/15/2023	1
05615Q-AB-4	BABSON CLO LTD. 2004-IA CLASS A-2A LOANS		09/15/2010	SCHEDULED REDEMPTION		918,874	918,874	918,874	918,874						918,874				5,035	06/15/2016	1FE
05952C-AC-4	BACM 2007-5, A3		07/27/2010	STRUCTURED AND ALTERNATIVE SECURITIES		25,922,853	25,000,000	25,243,165	25,180,148		(23,533)		(23,533)		25,156,615		766,238	766,238	932,764	02/10/2051	1FE
059523-BB-5	BAFC 2007-5 7A5		09/01/2010	SCHEDULED REDEMPTION		96,990	96,990	77,646	80,871		16,120		16,120		96,990				4,598	07/25/2037	4Z*
05955Y-AM-1	BAFC 2010-R3 3A5		09/01/2010	SCHEDULED REDEMPTION		1,814,317	1,814,317	1,809,781			4,536		4,536		1,814,317				48,229	09/26/2037	1FE
05955Y-AS-8	BAFC 2010-R3 4A4		09/01/2010	SCHEDULED REDEMPTION		1,238,441	1,238,441	1,241,537			(3,096)		(3,096)		1,238,441				31,977	06/26/2036	1FE
05948K-BE-8	BANK OF AMERICA ALTERNATIVE LOAN TRUST		09/01/2010	SCHEDULED REDEMPTION		189,452	189,452	190,567	189,908		(456)		(456)		189,452				7,713	04/25/2033	1Z*
06050B-AG-6	BANK OF AMERICA CORP		08/17/2010	BARCLAYS BANK		10,248,529	10,000,000	9,966,540	9,975,046		6,687		6,687		9,981,733		266,796	266,796	169,167	04/30/2012	1FE
06050B-AJ-0	BANK OF AMERICA CORP		08/13/2010	Various		72,213,200	70,000,000	70,320,900	70,293,621		(73,863)		(73,863)		70,219,759		1,993,441	1,993,441	1,083,264	06/22/2012	1FE
G0818T-AB-7	BANK OF BARODA/LONDON	F	07/16/2010	Various		7,529,575	7,500,000	7,451,325			2,234		2,234		7,453,559		76,016	76,016	101,762	10/07/2015	2FE
06739F-FS-5	BARCLAYS BANK PLC		07/01/2010	BARCLAYS BANK		8,913,520	8,000,000	7,982,800	7,983,553		663		663		7,984,215		929,305	929,305	337,500	05/22/2019	1FE
05532J-DT-8	BCAP 2009-RR13 1A5		09/01/2010	SCHEDULED REDEMPTION		1,420,372	1,420,372	1,432,800			(12,428)		(12,428)		1,420,372				40,223	05/26/2037	1FE
990923-9A-4	BERRY PLASTICS GROUP, INC. TERM C LOAN		09/30/2010	SCHEDULED REDEMPTION		9,770	9,770	9,770	9,770						9,770					04/03/2015	4FE
991200-9A-6	BI-LO LLC FIRST LIEN TERM LOAN		09/30/2010	SCHEDULED REDEMPTION		25,000	25,000	24,250			750		750		25,000					05/12/2015	4FE
991093-9B-3	BIOMET INC DOLLAR TERM LOAN		09/30/2010	SCHEDULED REDEMPTION		2,558	2,558	2,506			51		51		2,558				8	03/25/2015	4FE
09071*-AA-3	BIRCHWOOD POWER PARTNERS		09/30/2010	SCHEDULED REDEMPTION		30,480	30,480	30,251	30,695		(215)		(215)		30,480				2,257	12/30/2016	2
09201J-AA-4	BLACK DIAMOND INT'L FUNDING, LTD. MTN SE		07/15/2010	SCHEDULED REDEMPTION		2,236,139	2,236,139	2,236,139	2,236,139						2,236,139				11,524	07/17/2017	1FE
990648-9A-7	BLB WORLDWIDE HOLDINGS, INC. 1ST LIEN		07/01/2010	VARIOUS		5,915									5,915					08/11/2011	6*
05948K-EW-5	BOAA 2003-7 2A1		09/01/2010	SCHEDULED REDEMPTION		273,903	273,903	276,300	275,903		(1,999)		(1,999)		273,903				9,844	09/25/2018	1Z*
05948K-W5-4	BOAA 2005-11 4A5		09/01/2010	SCHEDULED REDEMPTION		205,337	205,337	191,761	197,803		9,940		9,940		205,337				8,514	12/25/2035	3Z*
05948K-E5-4	BOAA 2005-6 2CB1		09/01/2010	SCHEDULED REDEMPTION		479,683	479,683	480,321	479,817		(133)		(133)		479,683				20,897	07/25/2035	4Z*
05948X-RF-0	BOAMS 2003-6 1A31		09/01/2010	SCHEDULED REDEMPTION		2,007,997	2,007,997	2,006,429	2,007,737		260		260		2,007,997				75,300	08/25/2033	1Z*

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
05949A-AY-6	BOAMS 2004-3 1A23		09/01/2010	SCHEDULED REDEMPTION		1,064,910	1,064,910	1,068,904	1,068,065		(3,155)		(3,155)		1,064,910				34,600	04/25/2034	1Z*
05949C-GV-2	BOAMS 2005-8 A8		09/01/2010	Various		492,778	492,778	449,660			97,046		97,046		492,778				25,255	09/25/2035	1Z*
05555#-AC-8	BOB EVANS FARMS INC SR UNSEC NTS SER. C		07/28/2010	SCHEDULED REDEMPTION		3,999,874	3,999,874	3,999,874	4,072,845		(72,971)		(72,971)		3,999,874				153,595	07/28/2014	2
100756-AA-3	BOST 2004-1A A LOANS		08/25/2010	SCHEDULED REDEMPTION		246,985	246,985	208,703	187,439		30,989		30,989		246,985				1,363	05/25/2016	1FE
10600P-AA-5	BRAMER 2003-1		09/15/2010	SCHEDULED REDEMPTION		516,533	516,533	516,533	516,533						516,533				30,535	06/15/2011	1FE
991142-9A-0	BRIGHT HORIZONS FAMILY SOLUTIONS INC. TR		06/30/2010	SCHEDULED REDEMPTION		634	634	613	612		22		22		634				36	05/28/2015	3FE
110122-AQ-1	BRISTOL-MYERS SQUIBB CO		09/21/2010	NOMURA SECURITIES INTERNATIONAL, INC.		4,145,995	3,500,000	4,121,460			(1,085)		(1,085)		4,120,375		25,620	25,620	85,155	05/01/2038	1FE
073879-TT-5	BSABS 2005-HE4 M1		09/27/2010	SCHEDULED REDEMPTION		505,618	505,618	504,670	505,376		241		241		505,618				2,622	04/25/2035	1Z*
07388E-AJ-5	BSABS 2006-SD2, A2		09/27/2010	SCHEDULED REDEMPTION		92,406	92,406	92,406	92,406						92,406				321	06/25/2036	1Z*
07384M-6H-0	BSARM 2004-12 2A1		09/01/2010	SCHEDULED REDEMPTION		397,690	397,690	391,041	391,136		6,554		6,554		397,690				10,666	02/25/2035	1Z*
07388P-AN-1	BSCMS 2006-PW14, D		09/07/2010	GREENWICH CAPITAL MARKETS, INC.		2,765,060	12,022,000	3,391,302	11,618,653		(876,640)		(876,640)		2,665,924		99,136	99,136	504,239	12/11/2038	4FE
07388Y-AE-2	BSCMS 2007-PW16, A4		06/22/2010	GREENWICH CAPITAL MARKETS, INC.					19,035,112		53,341		53,341						576,479	06/11/2040	1FE
07400W-AA-8	BSMF 2006-SL1, A		09/27/2010	Various		181,938	504,626	158,032	97,959	263,906	(110,081)		153,826		181,938				1,940	08/25/2036	6Z*
07401U-AA-1	BSSLT 2007-SV1A A1		09/27/2010	SCHEDULED REDEMPTION		226,641	226,641	226,641	226,641						226,641				819	12/25/2036	2Z*
990882-9C-8	BUILDING MATERIALS COPR OF AMERICA TERM		09/30/2010	SCHEDULED REDEMPTION		471,881	471,881	467,752			4,129		4,129		471,881				4,121	02/22/2014	3FE
05568B-AA-6	BURLINGTN NORTH SANTA FE		07/15/2010	SCHEDULED REDEMPTION		2,508	2,508	2,508	2,508						2,508				143	01/15/2024	1FE
12200B-AA-6	BURLINGTN NORTH SANTA FE		07/15/2010	SCHEDULED REDEMPTION		7,320	7,320	6,827	6,953		367		367		7,320				335	01/15/2021	1FE
05568N-AF-9	BURLINGTON NORTHERN PASS THROUGH CERTIFI		07/02/2010	SCHEDULED REDEMPTION		91,464	91,464	91,464	91,464						91,464				5,123	07/02/2016	1
12189N-AA-5	BURLINGTON NORTHERN SECD NTS, BNSF 2005-		06/28/2010	PRINCIPAL PAYMENT		5,074	5,074	4,968	4,991		30		30		5,021		54	54	216	06/28/2012	1
12189N-AB-3	BURLINGTON NORTHERN SECD NTS, BNSF 2005-		07/02/2010	SCHEDULED REDEMPTION		15,577	15,577	15,542	15,818		(241)		(241)		15,577				663	01/02/2012	1
12201P-AA-4	BURLINGTON RESOURCES FIN		08/03/2010	CALLED @ 103.3147		3,616,015	3,500,000	3,824,555	3,552,616		(27,219)		(27,219)		3,525,397		90,618	90,618	226,007	02/15/2011	1FE
12201P-AC-0	BURLINGTON RESOURCES FIN		08/03/2010	CALLED @ 106.0516		466,627	440,000	467,469	446,005		(2,118)		(2,118)		443,888		22,739	22,739	27,221	08/15/2011	1FE
12960Q-AA-3	CALHOUN CBO, LIMITED FLOAT HIGH YIELD	F	07/23/2010	MATURED		126,434	126,434	122,295	126,690		(256)		(256)		126,434				1,519	07/23/2010	4FE
131347-9A-6	CALPINE CORP FIRST PRIORITY TERM LOANS		07/23/2010	SCHEDULED REDEMPTION		698,551	698,551	685,453			13,098		13,098		698,551				10,579	03/29/2014	4FE
C1466#-AA-6	CANADIAN PACIFIC RAILWAY SR SECD NTS		09/03/2010	SCHEDULED REDEMPTION		402,461	402,461	394,141	394,662		7,800		7,800		402,461				21,773	03/03/2024	2
97181#-HF-3	CANADIAN PACIFIC RR SECD NOTES 2000-A		07/15/2010	SCHEDULED REDEMPTION		384,740	384,740	384,740	383,566		1,174		1,174		384,740				28,817	01/15/2021	2
990364-9A-1	CAPITAL AUTOMOTIVE LP TERM LOAN C		09/30/2010	SCHEDULED REDEMPTION		32,659	32,659	32,728	32,733		(74)		(74)		32,659					12/14/2012	4FE
14155#-AA-8	CARDINALS BALLPARK, LLC SR SECD NTS		09/30/2010	SCHEDULED REDEMPTION		407,610	407,610	405,708	405,800		1,810		1,810		407,610				11,658	09/30/2027	2
12489W-QG-2	CBASS 2005-CB8 AF5		09/01/2010	SCHEDULED REDEMPTION		232,638	232,638	223,514	226,524		6,114		6,114		232,638				9,546	12/25/2035	1Z*
14983A-AA-7	CBASS 2006-SL1, A-1		09/27/2010	SCHEDULED REDEMPTION		43,607	43,607	20,072	5,205	26,637	11,766		38,403		43,607				104	09/25/2036	6Z*
1248MG-AP-9	CBASS 2007-CB1 AF6		09/01/2010	SCHEDULED REDEMPTION		88,702	88,702	63,914	71,411		30,680		30,680		88,702				3,376	01/25/2037	2Z*
17311Y-AE-3	CBASS 2007-CB3 A5		09/01/2010	SCHEDULED REDEMPTION		149,726	149,726	111,576	126,431		47,058		47,058		149,726				5,723	03/25/2037	2Z*
22822R-AK-6	CCI 2006-1A D		08/16/2010	CALLED @ 100.00		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				354,263	11/15/2036	2FE
22822R-AL-4	CCI 2006-1A E		08/16/2010	CALLED @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				280,302	11/15/2036	2FE
16678R-AV-9	CCMFC 2004-1A V1		09/01/2010	SCHEDULED REDEMPTION		74,188	74,188	69,791	70,365		3,823		3,823		74,188				364	01/25/2035	4Z*
16678R-BW-6	CCMFC 2004-3 B1		09/01/2010	SCHEDULED REDEMPTION		20,409	20,409	17,832	17,909		2,500		2,500		20,409				86	08/25/2035	1Z*
16678R-CE-5	CCMFC 2004-4A B1		09/01/2010	SCHEDULED REDEMPTION		33,797	33,797	31,678	31,084		2,712		2,712		33,797				174	10/25/2035	1Z*
16678R-BT-3	CCMFC 2004-A B1		09/01/2010	SCHEDULED REDEMPTION		27,672	27,672	25,064	24,591		3,081		3,081		27,672				154	03/25/2035	1Z*
16678R-CM-7	CCMFC 2004-B B1		09/01/2010	SCHEDULED REDEMPTION		47,210	47,210	43,725	42,889		4,321		4,321		47,210				254	10/25/2035	1Z*
16678R-FD-4	CCMFC 2006-1A B1		09/27/2010	SCHEDULED REDEMPTION		32,731	32,731	2,216	1,474		31,258		31,258		32,731				43	12/25/2046	1Z*
15132K-AA-2	CDTIM 2005-1, A1		09/20/2010	SCHEDULED REDEMPTION		200,754	200,754	200,739	200,741		13		13		200,754				6,767	05/20/2017	2FE
15128@-AH-6	CEMEX ESPANA FINANCE LLC EXCHANGE NOTES		09/07/2010	PRINCIPAL PAYMENT		131,404	131,404	124,715	86,182		(20,998)		(20,998)		123,027		8,377	8,377	12,039	02/14/2014	4
152314-JD-3	CENTEX 2004-A, M1		09/27/2010	SCHEDULED REDEMPTION		383,513	383,513	383,513	383,513						383,513				2,432	01/25/2034	1Z*
990532-9C-9	CEQUEL COMMUNICATIONS 2ND LIEN PIK TERM		12/03/2009	VARIOUS															12,000	11/05/2013	4FE
15724*-9A-3	CF INDUSTRIES TERM LOAN B-1		09/13/2010	SCHEDULED REDEMPTION		194,425	194,425	194,425							194,425				8,765	04/05/2015	3FE
15769#-AE-5	CHAMBERLAIN GROUP SER A SR NTS, DUE 2010		07/30/2010	MATURED		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				208,000	07/30/2010	2
990512-9C-1	CHARTER COMM. OPERATING CO. NEW TERM LOA		09/30/2010	SCHEDULED REDEMPTION		7,229	7,229	7,010	4,648		222		222		7,229				15	03/06/2014	3FE
990512-9E-7	CHARTER COMMUNICATIONS OPERATING, LLC TE		09/30/2010	SCHEDULED REDEMPTION		32,146	32,146	31,994			152		152		32,146				339	09/06/2016	3FE
161630-BD-9	CHASE 2007-A1 11M1		09/01/2010	SCHEDULED REDEMPTION		947,423	947,423	813,599			133,823		133,823		947,423				32,554	03/25/2037	1Z*
165167-BN-6	CHESAPEAKE ENERGY CORP		08/17/2010	TENDER OFFER		1,516,875	1,500,000	1,485,000	1,490,275		840		840		1,491,115		25,760	25,760	145,708	01/15/2016	3FE
16937#-AB-6	CHINA BASIN BALLPARK CO SANFRAN GIANTS		09/30/2010	SCHEDULED REDEMPTION		255,143	255,143	255,143	254,241		903		903		255,143				20,769	09/30/2017	2
995481-9D-2	CHS COMMUNITY HEALTH SYS. INC. TERM LOAN		09/30/2010	SCHEDULED REDEMPTION		10,603	10,603	10,591	10,589		14		14		10,603					07/25/2014	3FE
12669E-T3-0	CHWL 2003-39 A17		09/01/2010	SCHEDULED REDEMPTION		160,451	160,451	152,648	156,443		4,008		4,008		160,451				5,802	10/25/2033	1Z*
990173-9B-4	CINCINNATI BELL INC TERM LOAN B		09/30/2010	SCHEDULED REDEMPTION		5,313	5,313	5,153			159		159		5,313					06/11/2017	3FE
12558M-AG-7	CITHE		09/01/2010	SCHEDULED REDEMPTION		207,024	207,024	208,387	213,211		(6,188)		(6,188)		207,024				9,299	02/25/2030	2Z*
12558M-BM-3	CITHE 2003-1		09/01/2010	SCHEDULED REDEMPTION		46,421	46,421	46,416	46,417		4		4		46,421				1,547	10/20/2032	1Z*

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
12558M-BN-1	CITHE 2003-1		06/01/2009	Various					17,240				3							09/20/2032	5Z*
17314J-AT-0	CITIBANK NA		08/13/2010	GOLDMAN, SACHS & CO.		25,509,800	25,000,000	25,110,000			(15,824)		(15,824)		25,094,176		415,624	415,624	353,646	12/28/2012	1FE
17313U-AA-7	CITIGROUP INC		08/12/2010	SALOMON SMITH BARNEY		15,470,550	15,000,000	15,371,700	15,268,081		(85,762)		(85,762)		15,182,318		288,232	288,232	297,083	12/09/2011	1FE
17313U-AE-9	CITIGROUP INC		08/17/2010	Various		61,510,025	60,000,000	60,188,800	60,164,122		(43,266)		(43,266)		60,120,856		1,389,169	1,389,169	1,015,278	04/30/2012	1FE
12566T-AN-7	CMALT 2006-A7 1A13		09/01/2010	SCHEDULED REDEMPTION		299,849	299,849	121,777	89,572		210,277		210,277		299,849				12,780	12/25/2036	1Z*
172981-AE-2	CMLTI 2006-4 2A1B		09/01/2010	SCHEDULED REDEMPTION		193,612	193,612	70,133	86,854		106,758		106,758		193,612				8,408	12/25/2035	1Z*
17312B-AB-8	CMLTI 2007-WFH2 A2		09/27/2010	SCHEDULED REDEMPTION		1,431,989	1,431,989	1,431,989	1,431,989						1,431,989				3,023	03/25/2037	1Z*
17316D-AG-9	CMLTI 2010-3 2A1		09/01/2010	SCHEDULED REDEMPTION		2,732,239	2,732,239	2,721,139			11,100		11,100		2,732,239				71,339	08/25/2037	1FE
17316D-AM-6	CMLTI 2010-3 3A1		09/01/2010	SCHEDULED REDEMPTION		317,017	317,017	315,134			1,882		1,882		317,017				8,587	08/25/2037	1FE
17316D-AV-6	CMLTI 2010-3 5A1		09/01/2010	SCHEDULED REDEMPTION		2,674,457	2,674,457	2,657,742			16,715		16,715		2,674,457				64,693	08/25/2037	1FE
172973-QE-2	CMSI 2003-6 1A1		09/01/2010	SCHEDULED REDEMPTION		777,309	777,309	774,151	776,173		1,135		1,135		777,309				30,031	05/25/2033	1Z*
191219-BU-7	COCA-COLA ENTERPRISES		08/13/2010	MORGAN STANLEY DEAN WITTER		10,462,500	10,000,000	9,981,200	9,986,347		3,856		3,856		9,990,203		472,297	472,297	361,458	03/01/2012	1FE
20030N-AJ-0	COMCAST CORP		09/28/2010	BANK OF AMERICA		11,609,300	10,000,000	9,999,200	9,999,476		58		58		9,999,533		1,609,767	1,609,767	513,500	11/15/2015	2FE
20030N-BA-8	COMCAST CORP		08/31/2010	ROYAL BANK OF SCOTLAND PLC		5,462,900	5,000,000	4,994,950			198		198		4,995,148		467,752	467,752	130,181	03/01/2020	2FE
P07638-AA-6	COMISION FEDERAL DE ELECTRICIDAD ('CFE')	F	07/15/2010	SCHEDULED REDEMPTION		600,000	600,000	600,000	599,808		192		192		600,000				40,971	10/15/2012	2
203372-9A-7	COMMSCOPE INC TERM LOAN B		06/23/2010	BANK OF AMERICA		2,033,033	2,074,524	1,763,659	1,986,953		3,811		3,811		1,990,763		42,270	42,270	28,607	12/26/2014	3FE
205887-AW-2	CONAGRA INC		09/15/2010	MATURED		4,666,000	4,666,000	4,930,497	4,753,306		(87,306)		(87,306)		4,666,000				367,448	09/15/2010	2FE
20902#-9E-5	CONSOLIDATED CONTAINER COMPANY 1ST LIEN		09/30/2010	SCHEDULED REDEMPTION		5,464	5,464	5,163			301		301		5,464				4,543	03/28/2014	4FE
210805-AM-9	CONTINENTAL AIRLINES		07/15/2010	SCHEDULED REDEMPTION		66,791	66,791	65,752	66,382		409		409		66,791				3,476	10/15/2013	3FE
221470-AA-5	COSO GEOTHERMAL POWER HOLDINGS, LLC PASS		07/15/2010	SCHEDULED REDEMPTION		60,740	60,740	60,740	60,740						60,740				4,252	07/15/2026	3FE
224050-AL-8	COX ENTERPRISES 7.875% SR NTS		09/15/2010	MATURED		15,000,000	15,000,000	14,864,250	14,986,602		13,398		13,398		15,000,000				1,181,250	09/15/2010	2FE
12619B-AD-5	CPS AUTO TRUST		09/15/2010	SCHEDULED REDEMPTION		1,110,496	1,110,496	1,131,317	1,130,523		(20,028)		(20,028)		1,110,496				41,143	06/17/2013	2FE
12619R-AD-0	CPS AUTO TRUST		09/15/2010	SCHEDULED REDEMPTION		244,805	244,805	250,581			(5,776)		(5,776)		244,805				1,030	11/15/2013	2FE
2254C0-HJ-9	CREDIT SUISSE NY PRONOTES		07/14/2010	CREDIT SUISSE		50,000,000	50,000,000	50,000,000	50,000,000						50,000,000					05/16/2016	1FE
12626P-AE-3	CRH AMERICA INC		09/30/2010	BARCLAYS BANK		10,714,200	10,000,000	9,644,200	9,788,561		38,748		38,748		9,827,309		886,891	886,891	515,278	10/15/2013	2FE
12626P-AG-8	CRH AMERICA INC		09/22/2010	WARBURG DILLION READ LLC		902,000	800,000	795,032	796,347		331		331		796,678		105,322	105,322	71,600	09/30/2016	2FE
12626P-AD-5	CRH CAPITAL LTD		08/13/2010	BARCLAYS BANK		16,134,300	15,000,000	15,988,780	15,277,450		(75,679)		(75,679)		15,201,771		932,529	932,529	964,313	03/15/2012	2FE
990968-9A-9	CRISTAL INORGANIC CHEMICALS US FIRST LIE		09/30/2010	SCHEDULED REDEMPTION		4,542	4,542	4,540	4,540		2		2		4,542				58	05/15/2014	4FE
17309N-AD-3	CRMSI 2006-1, A4		09/16/2010	J. P. MORGAN SECURITIES, INC.		20,009,380	20,816,000	20,815,792	20,867,782		1,326		1,326		20,869,108		(859,728)	(859,728)	994,807	07/25/2036	1Z*
173109-AF-6	CRMSI 2007-1 A6		09/15/2010	Various		22,811,684	24,487,661	24,486,682	24,537,688		(3,347)		(3,347)		24,534,341		(1,722,657)	(1,722,657)	1,112,826	03/25/2037	1Z*
17312H-AF-6	CRMSI 2007-2 A6		09/01/2010	SCHEDULED REDEMPTION		273,683	273,683	273,677	274,158		(475)		(475)		273,683				12,233	06/25/2037	1Z*
226829-AA-7	CROCKETT COGENER		09/30/2010	SCHEDULED REDEMPTION		146,261	146,261	146,261	146,261						146,261				6,438	03/30/2025	2FE
12629C-AA-7	CSAM FUNDING II 2A, CLASS A LOANS	F	07/15/2010	SCHEDULED REDEMPTION		179,263	179,263	171,196			8,067		8,067		179,263				646	10/15/2016	1FE
126304-9A-4	CSC HOLDINGS (CABLEVISION) EXTENDED TL B		09/30/2010	SCHEDULED REDEMPTION		5,181	5,181	5,006			175		175		5,181					03/29/2016	2FE
225458-6G-8	CSFB 2005-9 5A9		09/01/2010	SCHEDULED REDEMPTION		313,092	313,092	258,301			54,791		54,791		313,092				10,997	10/25/2035	1Z*
12644J-AE-5	CSMC 10-10R 2A1		09/01/2010	SCHEDULED REDEMPTION		1,712,223	1,712,223	1,724,530			(12,307)		(12,307)		1,712,223				40,682	07/25/2030	1FE
225470-Q8-9	CSMC 2006-3 5A5		09/01/2010	SCHEDULED REDEMPTION		607,314	607,314	525,327			81,987		81,987		607,314				23,109	04/25/2036	1Z*
22545X-AG-8	CSMC 2007-CA, AJ		09/28/2010	FTN FINANCIAL		7,800,000	26,000,000	13,069,241	22,049,923		(1,352,967)		(1,352,967)		13,761,505		(5,961,505)	(5,961,505)	1,132,934	02/15/2040	4FE
12642L-AA-0	CSMC 2009-13R 1A1		09/01/2010	SCHEDULED REDEMPTION		777,082	777,082	791,895			(14,813)		(14,813)		777,082				22,497	09/26/2037	2Z*
12642Y-FC-3	CSMC 2009-16R 8A1		09/01/2010	SCHEDULED REDEMPTION		975,127	975,127	997,677			(22,550)		(22,550)		975,127				27,966	07/26/2037	1FE
12667F-DN-2	CWALT 2004-3T1 A1		09/25/2010	SCHEDULED REDEMPTION		109,994	109,994	110,166	110,060		(66)		(66)		109,994				604	05/25/2034	1Z*
12667F-XJ-9	CWALT 2004-J11 1CB1		09/01/2010	SCHEDULED REDEMPTION		41,487	41,487	40,300	40,318		1,169		1,169		41,487				1,618	11/25/2034	1Z*
12667G-US-0	CWALT 2005-29 CB A6		09/01/2010	SCHEDULED REDEMPTION		256,905	256,905	255,239	255,366		1,540		1,540		256,905				10,549	07/25/2035	4Z*
02149J-AV-8	CWALT 2006-45T1 2A6		09/01/2010	SCHEDULED REDEMPTION		130,059	130,059	40,259	28,384		101,675		101,675		130,059				5,700	02/25/2037	1Z*
02146P-AB-1	CWALT 2006-HY12 A2		09/01/2010	SCHEDULED REDEMPTION		904,923	904,923	899,700	900,178		4,744		4,744		904,923				39,248	08/25/2036	1Z*
02151N-AB-8	CWALT 2007-18C 3FL3		09/25/2010	SCHEDULED REDEMPTION		348,133	348,133	298,084	309,730		56,090		56,090		348,133				1,888	06/25/2037	3Z*
02151L-AA-4	CWALT 2007-20 A1		09/25/2010	SCHEDULED REDEMPTION		277,192	277,192	240,431	242,397		44,083		44,083		277,192				1,739	06/25/2047	3Z*
19075C-AH-6	CWCI 2007-C2 AJFX		09/16/2010	FTN FINANCIAL		4,900,000	10,000,000	8,158,594	8,389,658		119,567		119,567		8,509,224		(3,609,224)	(3,609,224)	448,533	04/15/2047	2FE
126673-FH-0	CWHEL 2004-I, A		09/15/2010	SCHEDULED REDEMPTION		68,070	68,070	68,070	68,070						68,070				282	02/15/2034	2Z*
12669E-NQ-5	CWHL 2003-20, 3A1		09/01/2010	SCHEDULED REDEMPTION		607,318	607,318	601,624	604,075		3,243		3,243		607,318				21,066	07/25/2018	1Z*
12669F-J5-3	CWHL 2004-13 1A6		09/01/2010	SCHEDULED REDEMPTION		398,792	398,792	412,625	405,435		(6,643)		(6,643)		398,792				15,841	01/25/2017	2Z*
12669F-NK-5	CWHL 2004-J1 2A3		09/01/2010	SCHEDULED REDEMPTION		633,670	633,670	640,552	636,265		(2,594)		(2,594)		633,670				21,889	01/25/2019	1Z*
12669G-NM-9	CWHL 2005-7 1-A2		09/25/2010	SCHEDULED REDEMPTION		3,507	3,507	3,500	3,559		(52)		(52)		3,507				31	03/25/2035	2Z*
12543P-AK-9	CWHL 2006-21 A10		09/01/2010	SCHEDULED REDEMPTION		32,340	32,340	27,489			4,851		4,851		32,340				774	02/25/2037	1Z*
12544W-AG-2	CWHL 2007-HY3 4A1		09/01/2010	Various		294,327	294,327	236,933			114,405		114,405		294,327				17,237	06/25/2047	1Z*

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
126671-W8-5	CWL 2003-BC6, M1		09/27/2010	SCHEDULED REDEMPTION		186,022	186,022	186,022	186,022						186,022				1,735	11/25/2033	1Z*
126671-W9-3	CWL 2003-BC6, M2		08/25/2010	SCHEDULED REDEMPTION		76,762	76,762	76,762	76,762						76,762				1,303	10/25/2033	2Z*
126671-Z4-1	CWL 2004-1, M3		09/27/2010	SCHEDULED REDEMPTION		955,173	955,173	955,173	955,173						955,173				6,554	02/25/2034	1Z*
126671-4B-9	CWL 2004-2, M3		09/27/2010	SCHEDULED REDEMPTION		22,175	22,175	22,175	5,311	16,864			16,864		22,175				191	04/25/2034	6Z*
126670-CL-0	CWL 2005-11, AF6		09/01/2010	SCHEDULED REDEMPTION		215,612	215,612	215,931	216,182		(570)		(570)		215,612				7,893	02/25/2036	3Z*
126670-GT-9	CWL 2005-13, AF6		09/01/2010	SCHEDULED REDEMPTION		26,413	26,413	26,019	26,595		228		228		26,413				1,072	04/25/2036	4Z*
126670-QV-3	CWL 2005-17, 1AF5		09/01/2010	SCHEDULED REDEMPTION		99,780	99,780	85,928	97,386		13,320		13,320		99,780				3,999	05/25/2036	3Z*
126670-TH-1	CWL 2006-1, AF6		09/01/2010	SCHEDULED REDEMPTION		100,735	100,735	99,290	100,733		1,445		1,445		100,735				3,972	07/25/2036	3Z*
12666R-AF-7	CWL 2006-9 1AF6		09/01/2010	SCHEDULED REDEMPTION		53,488	53,488	51,129	53,857		3,982		3,982		53,488				2,301	10/25/2046	4Z*
126683-AD-3	CWL 2006-S5, A3		09/01/2010	Various			685,825	388,117	136,277	365,055	(501,333)		(136,277)						28,505	06/25/2035	6Z*
126683-AC-5	CWL 2006-S5, A4		09/01/2010	Various			274,330	154,803	69,312	146,111	(215,423)		(69,312)						11,246	06/25/2035	6Z*
12668X-AF-2	CWL 2006-S8, A6		09/01/2010	SCHEDULED REDEMPTION		203,606	203,606	203,602	203,604		3		3		203,606				8,060	04/25/2036	4Z*
12669R-AC-1	CWL 2007-S1 A3		09/01/2010	SCHEDULED REDEMPTION		468,778	468,778	468,755	468,765		13		13		468,778				19,496	11/25/2036	5Z*
12669R-AD-9	CWL 2007-S1 A4		09/01/2010	SCHEDULED REDEMPTION		364,605	364,605	364,580	364,585		20		20		364,605				15,331	11/25/2036	5Z*
12669R-AF-4	CWL 2007-S1 A6		09/01/2010	SCHEDULED REDEMPTION		601,936	601,936	601,929	601,931		5		5		601,936				24,611	11/25/2036	4Z*
12670B-AF-6	CWL 2007-S2 A6		09/01/2010	SCHEDULED REDEMPTION		565,373	565,373	565,338	565,349		24		24		565,373				23,613	05/25/2037	4Z*
152314-HS-2	CXHE 2003-C, M2		09/27/2010	SCHEDULED REDEMPTION		34,215	34,215	34,387	34,215						34,215				451	09/25/2033	5Z*
152314-JX-9	CXHE 2004-B, M3		08/25/2010	SCHEDULED REDEMPTION		13,541	13,541	13,541	4,848	8,693			8,693		13,541				85	03/25/2034	6Z*
152314-JY-7	CXHE 2004-B, M4		08/25/2010	SCHEDULED REDEMPTION		53,596	53,596	53,596	10,855	42,740			42,740		53,596				481	03/25/2034	6Z*
152314-LQ-1	CXHE 2004-D, MV1		09/27/2010	SCHEDULED REDEMPTION		102,514	102,514	102,514	102,514						102,514				671	09/25/2034	1Z*
152314-LR-9	CXHE 2004-D, MV2		08/25/2010	SCHEDULED REDEMPTION		228,506	228,506	228,506	101,287	127,219			127,219		228,506				1,597	09/25/2034	6Z*
235851-AF-9	DANAHER CORP 0% 01/22/2021		09/30/2010	Various		6,583,544	5,550,000	4,599,676	4,273,442		77,266		77,266		4,350,708		2,232,836	2,232,836	18,393	01/22/2021	1FE
251510-DP-5	DBALT 2005-2 1A7		09/15/2010	Various		34,848,373	38,277,812	37,253,582	37,598,936		21,609		21,609		37,620,545		(2,772,172)	(2,772,172)	1,793,792	04/25/2035	2Z*
23383W-AE-8	DCAT 2006-B, B		09/08/2010	SCHEDULED REDEMPTION		3,977,984	3,977,984	3,977,441	3,977,884		100		100		3,977,984				159,122	11/08/2012	1FE
990688-9B-1	DEALER COMPUTER SERVICES, INC. 2ND LIEN		02/06/2007	VARIOUS															14,377	10/26/2013	4FE
242361-9B-1	DEAN FOODS COMPANY TERM LOAN B		09/30/2010	SCHEDULED REDEMPTION		4,987	4,987	4,830			157		157		4,987				33	04/02/2016	3FE
64244*-AA-0	DELAWARE NORTH COMPANIES-BOSTON SR SECD		09/22/2010	SCHEDULED REDEMPTION		419,195	419,195	419,195	415,304		3,891		3,891		419,195				26,566	09/22/2015	3
25064F-AL-0	DESTIN WATER USERS INC FL 05 REF TXBL		08/01/2010	CALLED @ 100		200,000	200,000	200,000	200,000						200,000				10,500	08/01/2015	1FE
991574-9D-8	DEX MEDIA EAST NEW TERM LOAN		08/31/2010	Various		1,822,517	2,336,329	2,334,363	2,332,447	1,726	228		1,953		2,334,400		(511,883)	(511,883)	31,057	10/24/2014	4FE
995761-9B-1	DIRECTV HOLDINGS TERM B (4/05)		10/02/2007	VARIOUS															5,216	04/13/2013	2FE
25459H-AL-9	DIRECTV HOLDINGS/FING		09/30/2010	GREENWICH CAPITAL MARKETS, INC.		2,181,660	2,000,000	1,994,580	1,994,846		749		749		1,995,594		186,066	186,066	50,931	10/01/2014	2FE
25459H-AU-9	DIRECTV HOLDINGS/FING		08/31/2010	NOMURA SECURITIES INTERNATIONAL, INC.		5,631,350	5,000,000	4,962,950	4,963,706		1,888		1,888		4,965,594		665,756	665,756	278,247	10/01/2019	2FE
251563-CG-5	DMSI		09/01/2010	SCHEDULED REDEMPTION		94,847	94,847	92,076	92,119		2,728		2,728		94,847				3,619	09/25/2033	1Z*
25158J-AA-3	DMSI 2010-RS1 A1		09/01/2010	SCHEDULED REDEMPTION		1,394,733	1,394,733	1,408,680			(13,947)		(13,947)		1,394,733				34,862	10/25/2035	1FE
257561-9A-0	DOMTAR COPORATION TERM LOAN B		11/16/2009	VARIOUS															1,602	03/07/2014	3FE
26249X-AG-8	DRYDEN XI COMBO NOTE Q2 LOANS		07/12/2010	DISTRIBUTION		212,871		212,871	212,871						212,871					04/12/2020	3FE
233326-AB-3	DST SYSTEMS INC 4.125000% 08/15/2023		08/15/2010	TENDER OFFER		1,500,000	1,500,000	1,449,068	1,451,335		1,643		1,643		1,452,978		47,022	47,022	61,875	08/15/2023	2
233331-AE-7	DTE ENERGY CO		08/12/2010	PARIBAS CAPITAL MARKETS		5,235,150	5,000,000	5,140,450	5,027,836		(12,045)		(12,045)		5,015,791		219,359	219,359	250,667	06/01/2011	2FE
23330N-AA-0	DUBAI PORTS WORLD	F	09/28/2010	HSBC SECURITIES, INC.		3,412,500	3,500,000	3,491,775	3,493,380		534		534		3,493,913		(81,413)	(81,413)	272,830	07/02/2017	3FE
26439X-AB-9	DUKE ENERGY FIELD SVCS		08/16/2010	MATURED		20,000,000	20,000,000	21,974,621	20,253,108		(253,108)		(253,108)		20,000,000				1,575,000	08/16/2010	2FE
26442E-AA-8	DUKE ENERGY OHIO INC		08/13/2010	BANK OF AMERICA		2,333,780	2,000,000	1,999,200	1,999,248		40		40		1,999,288		334,492	334,492	95,981	04/01/2019	1FE
27002#-AA-5	EAGLE TRUST (VASTAR RESOURCES INC. AS PA		09/03/2010	SCHEDULED REDEMPTION		1,369,314	1,369,314	1,365,200	1,367,667		1,647		1,647		1,369,314				77,640	12/03/2010	1
28148V-AD-7	EDUCATIONAL LOAN CO (ELC) - TRUST I - SE		09/07/2010	Various		410,000	410,000	410,000	410,000						410,000				2,285	08/01/2041	1FE
991043-9A-0	EDWARDS (CAYMAN ISLANDS II) LIMITED FIRS	F	09/30/2010	Various		12,500	12,500	12,500	24,936		64		64		12,500				10,543	05/31/2014	4FE
268317-AA-2	ELECTRICITE DE FRANCE		08/18/2010	GOLDMAN, SACHS & CO.		11,303,900	10,000,000	9,960,300	9,966,890		4,763		4,763		9,971,653		1,332,247	1,332,247	591,250	01/26/2014	1FE
532457-AZ-1	ELI LILLY & CO		09/01/2010	BARCLAYS BANK		3,957,065	3,500,000	3,481,940	3,483,444		403		403		3,483,847		473,218	473,218	188,222	03/15/2027	1FE
913028-E#-9	EMBARQ / UNITED TELEPHONE COMPANY OF IND		08/01/2010	SCHEDULED REDEMPTION		107,040	107,040	107,040	105,116		1,924		1,924		107,040				9,387	08/01/2017	2
268648-AM-4	EMC CORP 1.750000% 12/01/2013		08/17/2010	Various		2,634,436	2,000,000	2,118,806	2,093,105		(13,985)		(13,985)		2,079,120		555,315	555,315	24,378	12/01/2013	1FE
29379V-AA-1	ENTERPRISE PRODUCTS OPER		08/19/2010	GOLDMAN, SACHS & CO.		4,071,760	3,500,000	3,498,355	3,498,651		90		90		3,498,741		573,019	573,019	207,638	09/15/2017	2FE
294751-DF-6	EQABS 2003-4, M1		09/14/2010	Various		491,077	661,236	656,535	657,630		(1,447)		(1,447)		656,184		(165,106)	(165,106)	27,112	10/25/2034	1Z*
30215*-AL-2	EXPLORER PIPELINE CO. SER K SR UNSEC NTS		07/31/2010	SCHEDULED REDEMPTION		1,181,818	1,181,818	1,181,818	1,181,818						1,181,818				81,861	07/31/2017	1
31959A-AA-1	FCHT 2005-1A, A		09/15/2010	SCHEDULED REDEMPTION		162,887	162,887	162,887	162,856		31		31		162,887				519	09/15/2022	1Z*
32029G-AC-8	FFML 2007-FF2 A2B		09/27/2010	SCHEDULED REDEMPTION		1,160,944	1,160,944	1,046,665	454,991	655,577	50,377		705,954		1,160,944				2,910	03/25/2037	5Z*
32051D-A7-7	FHASI 2003-7 1A13		09/01/2010	SCHEDULED REDEMPTION		1,580,501	1,580,501	1,580,394	1,578,028		2,473		2,473		1,580,501				60,409	09/25/2033	1Z*
32051D-B7-6	FHASI 2003-7 1A21		09/01/2010	SCHEDULED REDEMPTION		117,428	117,428	112,364	114,877		2,550		2,550		117,428				4,357	09/25/2033	1Z*
316175-2*-8	FIDELITY INSTL CASH PORTFOLIOS		08/12/2010	MATURED		35,007,877	35,007,877	10,000,000	33,360,608		1,647,269		1,647,269		35,007,877				3,129	08/12/2010	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)
337158-AD-1	FIRST TENNESSEE BANK		08/13/2010	FIRST TENNESSEE BANK (THE)		4,981,250	5,000,000	4,994,950	4,997,163		317		317		4,997,481		(16,231)	(16,231)	275,646	01/15/2015	2FE
338906-B*-0	FLEXI-VAN LEASING SER. 2004-A SR. SECD N		08/09/2010	Various		340,708	340,708	340,708	340,422		549		549		339,873		835	835	13,147	11/16/2011	2FE
340711-AM-2	FLORIDA GAS TRANSMISSION		08/19/2010	CALLED @ 102.0058823		10,200,588	10,000,000	10,559,200	10,467,717		(322,357)		(322,357)		10,145,360		55,229	55,229	546,458	12/01/2010	2FE
34382#-AC-7	FLUID ENTERPRISES CORP. (HOMAX) 1ST LIEN		09/28/2010	SCHEDULED REDEMPTION		104,046	104,046	104,046	103,408						104,046				21,703	10/31/2012	5
995101-9E-4	FREESCALE SEMICONDUCTOR EXTENDED TERM LO		09/01/2010	SCHEDULED REDEMPTION		23,321	23,321	21,412			1,909		1,909		23,321				110,396	12/01/2016	4FE
990398-9A-9	FRESENIUS MEDICAL CARE HOLDINGS TERM B		10/13/2009	VARIOUS															1,838	03/31/2013	2FE
33848J-AE-5	FSTAR 2007-1A AF5		09/01/2010	SCHEDULED REDEMPTION		3,454,137	3,454,137	3,454,069	3,454,096		41		41		3,454,137				142,848	01/25/2035	4Z*
36804P-AF-3	GATX FINANCIAL CORP 2005-1 PASS THRU TR.		07/02/2010	SCHEDULED REDEMPTION		99,469	99,469	99,469	99,469						99,469				5,667	01/02/2025	1FE
396789-EU-9	GCCFC 2003-C2, C		08/27/2010	CITADEL SECURITIES		5,878,592	5,697,000	5,683,848	5,889,631		(27,837)		(27,837)		5,820,175		58,417	58,417	216,799	01/05/2036	1FE
396789-JU-4	GCCFC 2005-GG3, A4		08/26/2010	STRUCTURED AND ALTERNATIVE SECURITIES		5,298,047	5,000,000	4,980,674	5,013,698		1,937		1,937		4,971,644		326,403	326,403	179,963	08/10/2042	1FE
396789-LJ-6	GCCFC 2005-GG5, A41		07/27/2010	FTN FINANCIAL		15,600,000	15,000,000	15,074,805	15,031,115		3,460		3,460		15,034,576		565,424	565,424	522,115	04/10/2037	1FE
36158Y-EQ-8	GECMC 2002-1A		09/01/2010	SCHEDULED REDEMPTION		9,543	9,543	10,686	9,844		(301)		(301)		9,543				449	12/10/2035	1FE
36828Q-KR-6	GECMC 2005-C1, A5		09/01/2010	NOMURA SECURITIES INTERNATIONAL, INC.		2,646,289	2,500,000	2,492,111	2,506,867		951		951		2,487,444		158,845	158,845	91,463	06/10/2048	1FE
36828Q-LX-2	GECMC 2005-C1, AAB		09/01/2010	SCHEDULED REDEMPTION		195,573	195,573	196,549	195,938		(364)		(364)		195,573				6,480	06/10/2048	1FE
36967H-AH-0	GENERAL ELEC CAP CORP		08/16/2010	BARCLAYS BANK		10,279,131	10,000,000	10,006,200	10,004,696		(1,198)		(1,198)		10,003,498		275,633	275,633	153,389	06/08/2012	1FE
36967H-AN-7	GENERAL ELEC CAP CORP		08/12/2010	GOLDMAN, SACHS & CO.		20,518,600	20,000,000	19,992,000	19,994,090		1,629		1,629		19,995,719		522,881	522,881	413,750	03/12/2012	1FE
36967H-AV-9	GENERAL ELEC CAP CORP		08/13/2010	UNION BANK OF SWITZERLAND		25,732,000	25,000,000	25,358,500			(51,341)		(51,341)		25,307,159		424,841	424,841	349,740	12/21/2012	1FE
36967H-BB-2	GENERAL ELEC CAP CORP		08/13/2010	GOLDMAN, SACHS & CO.		15,372,720	15,000,000	15,075,750	15,067,913		(15,319)		(15,319)		15,052,594		320,126	320,126	266,667	09/28/2012	1FE
370334-BG-8	GENERAL MILLS INC		08/12/2010	RBC DOMINION SECURITIES		2,781,125	2,500,000	2,494,600	2,495,971		644		644		2,496,614		284,511	284,511	131,979	08/15/2013	2FE
37048@-AA-2	GENERAL PARTS INTERNATIONAL, INC. 2020		07/01/2010	SCHEDULED REDEMPTION		450,000	450,000	450,000	523,415		(73,415)		(73,415)		450,000				31,815	07/01/2020	2
372917-AR-5	GENZYME CORP-GENL DIVISN		08/23/2010	BANK OF AMERICA		2,201,320	2,000,000	1,983,720			243		243		1,983,963		217,357	217,357	19,167	06/15/2020	2FE
990342-9A-7	GEORGIA-PACIFIC CORP. 1ST LIEN TERM B		07/31/2009	VARIOUS															140	12/20/2012	3FE
990342-9D-1	GEORGIA-PACIFIC CORPORATION TERM C		06/30/2010	SCHEDULED REDEMPTION		2,593	2,593	2,570			23		23		2,593				535	12/23/2014	3FE
36186C-BF-9	GMAC INC		08/13/2010	UNION BANK OF SWITZERLAND		25,773,500	25,000,000	25,400,000			(59,424)		(59,424)		25,340,576		432,924	432,924	365,139	12/19/2012	1FE
36185N-4E-7	GMACM 2004-J4 A1		09/01/2010	SCHEDULED REDEMPTION		1,603,416	1,603,416	1,615,942	1,611,580		(8,165)		(8,165)		1,603,416				64,398	09/25/2034	1Z*
36185N-4Y-3	GMACM 2004-J5 A1		09/01/2010	SCHEDULED REDEMPTION		666,219	666,219	667,260	666,992		(773)		(773)		666,219				25,728	01/25/2035	1Z*
36185M-BN-1	GMACM 2005-AR6 4A1		09/01/2010	SCHEDULED REDEMPTION		454,234	454,234	399,726			54,508		54,508		454,234				11,618	11/19/2035	1Z*
38012T-AC-6	GMACM 2006-HE3, A3		09/01/2010	Various		922,679	1,259,903	974,865	1,121,830		(169,345)		(169,345)		922,679				52,808	10/25/2036	3Z*
990468-9A-0	GOLDEN GATE NATIONAL SENIOR CARE (BEVERL		09/30/2010	SCHEDULED REDEMPTION		1,623	1,623	1,623	1,623						1,623					03/14/2011	3FE
38146F-AA-9	GOLDMAN SACHS GROUP INC		08/17/2010	BARCLAYS BANK		10,250,758	10,000,000	10,353,000	10,268,080		(68,166)		(68,166)		10,199,914		50,844	50,844	221,181	06/15/2012	1FE
38146F-AF-8	GOLDMAN SACHS GROUP INC		08/16/2010	GOLDMAN, SACHS & CO.		15,174,450	15,000,000	14,999,250	14,999,506		202		202		14,999,708		174,742	174,742	266,771	07/15/2011	1FE
36230*-AA-4	GPX INTERNATIONAL TIRE CORP. TERM B		07/15/2010	WRITE OFF OF INVESTMENT			836,577	255,831	201,441		(201,488)		(201,488)							03/31/2012	5*
990929-9A-1	GRACEWAY PHARMACEUTICALS TERM B		09/30/2010	SCHEDULED REDEMPTION		142,954	142,954	138,533	137,627		5,328		5,328		142,954				22,382	05/03/2012	5FE
389914-9A-2	GREAT CANADIAN GAMING CO TRANCH B TERM L		08/13/2010	SCHEDULED REDEMPTION		2,500	2,500	2,500	2,500						2,500				23	02/14/2014	3FE
991189-9A-1	GREAT POINT POWER DELAYED DRAW TERM LOAN		06/30/2010	SCHEDULED REDEMPTION		7,500	7,500	7,425			75		75		7,500				14	03/10/2017	3FE
39248#-9A-6	GREEKTOWN HOLDINGS, LLC INCREMENTAL TERM		06/30/2010	Various		80,762	711,599	80,762	217,685		413,152		413,152		80,762				80,762	12/03/2012	6FE
39278*-AA-1	GREEN COUNTRY ENERGY LLC		08/10/2010	SCHEDULED REDEMPTION		217,476	217,476	217,476	217,476						217,476				11,760	02/10/2024	2FE
990760-9A-0	GROSVENOR CAPITAL MANAGEMENT HOLDINGS LL		09/15/2010	SCHEDULED REDEMPTION		9,709	9,709	9,562	9,530		179		179		9,709					12/05/2013	3FE
36244M-AA-9	GSAMP 2006-S4, A1		09/27/2010	SCHEDULED REDEMPTION		27,259	27,259	10,310	2,340	11,576	13,342		24,919		27,259				65	05/25/2036	4Z*
36246L-AE-1	GSMS 2007-GG10 A4		07/27/2010	Various		15,039,258	15,000,000	13,700,976	41,859,024		253,847		253,847		13,956,709		1,082,549	1,082,549	1,458,801	08/10/2045	1FE
362631-AB-9	GSR 2006-OA1 2A1		09/27/2010	SCHEDULED REDEMPTION		1,021,244	1,021,244	722,530	723,663		297,581		297,581		1,021,244				3,471	08/25/2046	1Z*
3622MP-AA-6	GSR 2007-1F 3A1		09/01/2010	SCHEDULED REDEMPTION		528,520	528,520	453,190			75,330		75,330		528,520				15,213	01/25/2037	1Z*
40281@-AA-2	GUN HILL ROAD II LLC DRAW 1		09/15/2010	PRINCIPAL PAYMENT		1,025,270	1,025,270	1,025,270			(18,472)		(18,472)		1,013,579		11,690	11,690	14,435	03/02/2014	5*
403660-AA-1	GWF ENERGY LLC		09/30/2010	SCHEDULED REDEMPTION		387,006	387,006	387,006	387,006						387,006				17,796	12/30/2011	2FE
41283A-BZ-1	HARLEY-DAVIDSON MOTORCYCLE TRU		08/15/2010	SCHEDULED REDEMPTION		13,000,000	13,000,000	13,138,945	13,126,471		(126,471)		(126,471)		13,000,000				398,667	05/15/2013	1FE
41283A-CC-1	HARLEY-DAVIDSON MOTORCYCLE TRU		07/15/2010	SCHEDULED REDEMPTION		1,500,000	1,500,000	1,522,969	1,518,223		(18,223)		(18,223)		1,500,000				44,275	06/15/2013	1FE
990888-9A-9	HAWKER BEECHCRAFT, INC. TERM LOAN		09/30/2010	SCHEDULED REDEMPTION		8,976	8,976	8,976	8,976						8,976				168	03/26/2014	5FE
197677-9A-7	HCA, INC. TRANCHE B-1 TERM LOAN		06/23/2010	BANK OF AMERICA		3,189,368	3,335,287	3,270,078	3,271,786		(1,501)		(1,501)		3,270,285		(80,917)	(80,917)	63,940	11/17/2013	3FE
437863-AA-1	HCC 2006-1, A		08/01/2010	SCHEDULED REDEMPTION		143,709	143,709	98,865	97,687		46,022		46,022		143,709				5,646	11/11/2038	6FE
43786Y-AA-3	HCC 2007-1A, A		09/01/2010	Various			643,983	441,111	471,418		(445,159)		(445,159)						27,520	06/11/2039	6FE
22541N-ZE-2	HEAT 2003-1, M2		09/16/2010	Various		62,920	220,138	221,239	45,597	175,075	(85)		174,990		220,587		(157,667)	(157,667)	4,324	06/25/2033	6Z*
225470-QV-8	HEMT 2005-5, A1A		09/27/2010	SCHEDULED REDEMPTION		278,040	278,040	278,040	78,669	199,371			199,371		278,040				955	04/25/2036	6Z*

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)
225470-XH-1	HEMT 2006-1, A-1B		09/27/2010	Various		682,107	740,527	740,527	740,527						740,527		(58,420)	(58,420)	2,191	05/25/2036	2Z*
225470-W5-8	HEMT 2006-2, 2A1		09/27/2010	SCHEDULED REDEMPTION		93,440	93,440	94,111	25,627	58,500	7,893		66,392		93,440				334	07/25/2036	6Z*
806407-AB-8	HENRY SCHEIN INC 3.000000% 08/15/2034		09/08/2010	CONVERSION		1,143,106	1,000,000	1,030,000	1,012,562		(12,562)		(12,562)		1,000,000		143,106	143,106	30,000	08/15/2034	1
990289-9D-4	HERTZ CORP TERM LOAN B		09/30/2010	SCHEDULED REDEMPTION		6,316	6,316	6,063			253		253		6,316				39	12/21/2012	3FE
990528-9A-1	HEXION SPECIALTY CHEMICALS, INC. TERM C-		07/01/2010	SCHEDULED REDEMPTION		7,695	7,695	7,695	7,695						7,695				79	05/05/2015	5FE
990528-9B-9	HEXION SPECIALTY CHEMICALS, INC. TERM C-		09/30/2010	SCHEDULED REDEMPTION		1,761	1,761	1,761	1,761						1,761				36	05/05/2015	5FE
441917-BA-8	HFCHC 2004-1, M		09/20/2010	Various		65,187	65,187	65,187	72,803						65,187				416	09/20/2033	1Z*
40430G-AB-6	HFCHC 2005-1, M		09/20/2010	SCHEDULED REDEMPTION		100,808	100,808	100,808	100,808						100,808				595	01/20/2034	1Z*
40430X-AD-5	HFCHC 2006-3, A2V		09/20/2010	SCHEDULED REDEMPTION		1,124,281	1,124,281	1,124,281	1,124,281						1,124,281				3,336	03/20/2036	1Z*
40431F-AD-3	HFCHC 2007-1 A1V		09/20/2010	SCHEDULED REDEMPTION		118,887	118,887	118,887	118,887						118,887				335	03/20/2036	1Z*
40431M-AD-8	HFCHC 2007-2 A1V		09/20/2010	SCHEDULED REDEMPTION		1,402,622	1,402,622	1,402,622	1,402,622						1,402,622				2,277	07/20/2036	1Z*
88653P-AA-7	HIMCO 2007-1 CL B SYNTHETIC CDO SYNTHETI	F	09/20/2010	DISTRIBUTION		958		958	958						958					12/20/2014	5FE
43739E-BS-5	HMBT 2005-4 A1		09/27/2010	Various		541,748	541,748	418,839			219,979		219,979		541,748				1,754	10/25/2035	1Z*
44108E-AS-7	HOST MARRIOTT LP		08/25/2010	CALLED @ 102.375		2,622,848	2,562,000	2,558,798			165		165		2,558,962		63,885	63,885	57,805	11/01/2013	3FE
40429C-FN-7	HSBC FINANCE CORP		08/17/2010	HSBC SECURITIES, INC.		7,120,750	6,500,000	6,374,675	6,412,165		7,804		7,804		6,419,970		700,780	700,780	388,285	01/19/2016	1FE
991022-9A-4	HUB INTERNATIONAL HOLDINGS (6/07) DELAYE		09/30/2010	SCHEDULED REDEMPTION		915	915	915	915						915				13	06/13/2014	4FE
991022-9B-2	HUB INTL. (US SUB) TERM B		09/30/2010	SCHEDULED REDEMPTION		4,085	4,085	4,085	4,085						4,085				57	06/13/2014	4FE
446148-AC-2	HUNTINGTON AUTO TRUST		09/15/2010	SCHEDULED REDEMPTION		3,922,780	3,922,780	4,037,399	4,017,799		(95,019)		(95,019)		3,922,780				111,828	06/17/2013	1FE
41161P-CX-9	HVMLT 2004-1 1A		07/19/2010	SCHEDULED REDEMPTION		546	546	546	546						546				2	04/19/2034	1Z*
41161P-HD-8	HVMLT 2004-8 2A4B		09/20/2010	SCHEDULED REDEMPTION		105,809	105,809	70,248	25,839	79,969	(35,635)		44,335		105,809				594	11/19/2034	2Z*
055443-AA-3	ICA PANAMA, S.A. SEN NOTES DUE 2025	F	08/25/2010	SCHEDULED REDEMPTION		96,949	96,949	96,949	96,949						96,949				5,053	05/25/2025	2FE
451102-AC-1	ICAHN ENTERPRISES/FIN		07/30/2010	EXCHANGE		2,815,792	2,875,000	2,814,401			1,391		1,391		2,815,792				120,690	01/15/2016	3FE
44949R-AD-4	IES UTILITIES		09/15/2010	CALLED @ 103.1429284		19,000,000	19,000,000	18,954,780	18,992,838		4,117		4,117		18,996,955		3,045	3,045	1,879,656	03/15/2011	2FE
990347-9C-2	INEOS US FINANCE LLC SR CREDIT TERM A2		06/30/2010	SCHEDULED REDEMPTION		61,144	61,144	61,144	61,144						61,144				1,816	12/16/2012	4FE
990356-9A-7	INFOUSA INC. TERM B (2/06)		07/01/2010	SCHEDULED REDEMPTION		990,427	990,427	990,427	990,427						990,427				15,641	02/14/2012	3FE
990356-9B-5	INFOUSA INC. TERM B (2/07 ADD-ON)		07/01/2010	SCHEDULED REDEMPTION		480,207	480,207	480,207	480,207						480,207				7,583	02/14/2012	3FE
4581X0-BG-2	INTER-AMERICAN DEVEL BK		09/07/2010	Various		10,795,973	10,000,000	10,219,600	10,217,470		(11,831)		(11,831)		10,205,638		590,335	590,335	354,132	09/17/2019	1FE
460146-CA-9	INTL PAPER CO		07/07/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		4,147,185	3,500,000	3,499,580	3,499,626		17		17		3,499,643		647,542	647,542	159,994	06/15/2018	2FE
46412R-AE-5	IRWHE 2007-1 2A4		09/01/2010	SCHEDULED REDEMPTION		234,659	234,659	195,785	234,624		38,847		38,847		234,659				9,898	08/25/2037	3Z*
471171-C*-7	JASON INC. TERM LOAN		04/29/2010	Various		2,197,063	2,197,063	2,194,266	2,190,813		6,250		6,250		2,197,063				86,520	04/30/2010	5
47580*-BA-6	JELD-WEN, INC. (2006 TRANSACTION) 2012 (		08/31/2010	Various		1,613,160	968,807	1,629,585	1,016,999		48,475		48,475		1,613,160					09/30/2012	4
47714M-AA-7	JETBLUE AIRWAYS CORP (UNITED STATES) APR		07/15/2010	SCHEDULED REDEMPTION		382,133	382,133	382,133	382,133						382,133				19,431	01/15/2018	3
990410-9B-0	JOHN MANEELY COMPANY TERM LOAN		07/01/2010	SCHEDULED REDEMPTION		11,420	11,420	11,356	11,355		64		64		11,420				203	12/08/2013	4FE
481087-AC-8	JOSTENS IH CORP		09/22/2010	TENDER OFFER		3,675,000	3,675,000	3,675,000							3,675,000				142,291	10/01/2012	4FE
46628G-AF-6	JPALT		09/01/2010	SCHEDULED REDEMPTION		737,598	737,598	584,442	596,348		141,250		141,250		737,598				30,696	05/25/2036	1Z*
46629B-AF-6	JPMAC 2006-CW2 AF6		09/01/2010	SCHEDULED REDEMPTION		60,521	60,521	50,212	61,103		2,725		2,725		60,521				2,647	08/25/2036	3Z*
46630M-AG-7	JPMAC 2007-CH2 AF6		09/01/2010	SCHEDULED REDEMPTION		106,668	106,668	97,193	104,887		12,672		12,672		106,668				4,278	01/25/2037	4Z*
46631Q-AJ-1	JPMCC 2007-CB20 AJ		09/16/2010	DESCAP SECURITIES INC		7,742,300	11,140,000	9,882,399	10,037,579		77,843		77,843		10,115,422		(2,373,122)	(2,373,122)	555,983	02/12/2051	1FE
466247-JB-0	JPMMT 2004-S2 2A5		09/01/2010	SCHEDULED REDEMPTION		117,254	117,254	116,908	116,622		632		632		117,254				4,866	11/25/2034	1Z*
466247-J4-6	JPMMT 2006-A2 2A1		09/01/2010	Various		1,078,986	1,078,986	978,331			190,407		190,407		1,078,986				46,842	04/25/2036	1Z*
481247-AK-0	JPMORGAN CHASE & CO		08/13/2010	GREENWICH CAPITAL MARKETS, INC.		25,675,000	25,000,000	25,132,750	25,101,869		(25,696)		(25,696)		25,076,173		598,827	598,827	371,250	06/15/2012	1FE
48122C-AB-1	JRMT 2004-A, A2		09/15/2010	SCHEDULED REDEMPTION		490,734	490,734	429,703	490,725		127,893		127,893		490,734				14,566	04/15/2022	5FE
481927-AE-1	JUNIPER GENERATION LLC SR SECD NTS		06/30/2010	Various		3	3	3	966,003						3				24,346	12/31/2014	3FE
442488-AU-6	K HOVNANIAN ENTERPRSIES		08/27/2010	J. P. MORGAN SECURITIES, INC.		2,826,250	4,250,000	4,218,125	4,231,583		2,120		2,120		4,233,703		(1,407,453)	(1,407,453)	299,566	01/15/2015	5FE
990492-9A-0	KANSAS CITY SOUTHERN RAILWAY CO. TERM B		09/30/2010	SCHEDULED REDEMPTION		12,142	12,142	12,142	12,142						12,142				1,875	04/28/2013	3FE
485260-BH-5	KANSAS GAS & ELECTRIC		09/29/2010	SCHEDULED REDEMPTION		266,180	266,180	266,180	266,180						266,180				7,516	03/29/2021	2FE
48600P-AA-5	KATONAH IV LTD CLASS A FLOAT. RATE LOANS		09/22/2010	SCHEDULED REDEMPTION		1,007,795	1,007,795	1,003,663	1,006,317		1,478		1,478		1,007,795				6,936	02/20/2015	1FE
492386-AS-6	KERR-MCGEE CORP.		08/24/2010	MORGAN STANLEY DEAN WITTER		3,098,100	3,000,000	3,253,230	3,053,317		(19,872)		(19,872)		3,033,446		64,654	64,654	195,938	09/15/2011	2FE
49328C-AA-3	KEY BANK NA		08/17/2010	BARCLAYS BANK		15,222,999	14,861,000	15,350,937	15,232,806		(94,520)		(94,520)		15,138,286		84,714	84,714	323,640	06/15/2012	1FE
754427-AA-0	KEYSPAN CORP - RAVENSWOOD UNIT 40 2004 P		07/15/2010	SCHEDULED REDEMPTION		1,039,825	1,039,825	1,038,681	1,038,841		983		983		1,039,825				62,348	01/15/2019	1
49427R-A*-3	KILROY REALTY CORP SER. A GTD SR. NTS		08/04/2010	MATURED		29,606,939	30,000,000	30,172,671	30,020,580		(20,580)		(20,580)		30,000,000		(393,061)	(393,061)	1,716,000	08/04/2010	2
494368-BE-2	KIMBERLY-CLARK		08/19/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		9,613,340	9,250,000	9,222,250			161		161		9,222,411		390,929	390,929	23,286	08/01/2020	1FE
49725V-AA-0	KIOWA POWER		09/30/2010	SCHEDULED REDEMPTION		569,634	569,634	569,634	569,634						569,634				20,554	12/30/2013	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)
50075N-AL-8	KRAFT FOODS INC		09/20/2010	ROYAL BANK OF SCOTLAND PLC		4,956,615	4,500,000	4,670,595	4,585,240		(15,385)		(15,385)		4,569,856		386,759	386,759	231,000	10/01/2013	2FE
50075N-BA-1	KRAFT FOODS INC		09/20/2010	J. P. MORGAN SECURITIES, INC.		10,972,700	10,000,000	9,917,600			3,953		3,953		9,921,553		1,051,147	1,051,147	335,938	02/10/2020	2FE
995121-9B-8	LAKE AT LAS VEGAS 1ST LIEN		07/02/2010	SCHEDULED REDEMPTION		159,112	(159,112)		158,777		(158,777)		(158,777)		159,112					06/30/2012	5FE
990954-9B-7	LAS VEGAS SANDS LLC DELAYED DRAW TERM LO		09/30/2010	SCHEDULED REDEMPTION		1,960	1,960	1,960	1,960						1,960				4	05/23/2014	4FE
990954-9A-9	LAS VEGAS SANDS LLC TRANCHE B TERM LOAN		09/30/2010	SCHEDULED REDEMPTION		7,760	7,760	7,760	7,760						7,760				14	05/23/2014	4FE
54251R-AC-7	LBMLT 2006-6, 2A2		09/27/2010	Various		2,430,269	3,708,354	3,708,354	3,708,354						3,708,354		(1,278,085)	(1,278,085)	10,151	07/25/2036	4Z*
542515-AB-7	LBMLT 2006-A, A2		09/29/2010	Various		626,493	434,781	6,774			386,294		386,294		386,294		240,199	240,199		05/25/2036	1Z*
52108H-PQ-1	LBUBS 2003-C1, C		09/01/2010	BANK OF AMERICA		4,111,484	4,000,000	3,986,505	4,007,213		3,295		3,295		3,977,134		134,350	134,350	132,970	12/15/2036	1FE
52108H-PR-9	LBUBS 2003-C1, D		09/01/2010	BANK OF AMERICA		5,085,157	5,000,000	4,859,097	5,008,962		21,648		21,648		4,865,037		220,119	220,119	167,654	12/15/2036	1FE
52108H-YL-2	LBUBS 2004-C1, B		09/01/2010	BANK OF AMERICA		1,464,375	1,500,000	1,360,131	1,504,166		9,338		9,338		1,366,240		98,135	98,135	53,311	01/15/2036	1FE
50180J-AJ-4	LBUBS 2007-C2, C		09/21/2010	CITADEL SECURITIES		209,272	10,000,000	10,049,537	10,038,867		(3,233)		(3,233)		10,035,634		(9,826,361)	(9,826,361)	441,087	02/15/2040	4FE
521615-AA-2	LEA POWER PARTNERS 2033		09/15/2010	SCHEDULED REDEMPTION		64,706	64,706	63,638	63,665		1,041		1,041		64,706				3,201	06/15/2033	2FE
52470@-9A-0	LEGACY PARTNERS REALTY FUND REVOLVER		09/01/2010	DISTRIBUTION		90,589											90,589	90,589		10/01/2010	5Z
54265S-AA-3	LGCLO 2004-1A A LOANS		08/25/2010	SCHEDULED REDEMPTION		366,173	366,173	303,008	310,356		55,817		55,817		366,173				1,993	05/25/2016	1FE
991096-9A-8	LIBERTY ELECTRIC POWER LLC TERM LOAN		09/30/2010	SCHEDULED REDEMPTION		4,002	4,002	3,964	3,969		34		34		4,002				66	11/02/2014	3FE
538021-AC-0	LITTON INDUSTRIES INC		07/14/2010	BANK OF AMERICA		6,780,228	5,200,000	6,108,180	5,956,749		(15,151)		(15,151)		5,941,598		838,630	838,630	340,311	03/15/2026	2FE
990594-9A-3	LNR PROPERTY CORP. TERM B		07/29/2010	SCHEDULED REDEMPTION		970,176	970,176	970,176	970,176						970,176				29,266	07/12/2011	6FE
990594-9B-1	LNR PROPERTY CORPORATION A1		07/29/2010	SCHEDULED REDEMPTION		778,194	778,194	778,999	778,572	432	(810)		(378)		778,194				22,872	07/12/2011	6FE
54238R-AD-3	LONG BEACH AUTO RECEIVABLES TR		09/15/2010	SCHEDULED REDEMPTION		749,965	749,965	743,178	744,941		5,025		5,025		749,965				27,210	01/15/2014	1FE
549463-AE-7	LUCENT TECHNOLOGIES		08/31/2010	BARCLAYS BANK		1,287,250	1,900,000	1,596,000	1,616,992		4,364		4,364		1,621,356		(334,106)	(334,106)	118,465	03/15/2029	4FE
50243Q-A*-5	LVI SERVICES INC. TERM B		06/30/2010	SCHEDULED REDEMPTION		4,706	151,125	4,706	4,706						151,125		(146,419)	(146,419)	252	11/16/2011	4
52523K-AL-8	LXS 2006-17, WF62		09/01/2010	SCHEDULED REDEMPTION		109,108	109,108	93,500	97,400		(5,002)		(5,002)		109,108				4,260	11/25/2036	3Z*
52524M-AX-7	LXS 2007-9 WF5		09/01/2010	SCHEDULED REDEMPTION		57,987	57,987	48,936	56,844		4,114		4,114		57,987				2,471	04/25/2037	2Z*
990659-9B-2	LYONDELL CHEMICAL COMPANY EXIT TERM LOAN		09/30/2010	SCHEDULED REDEMPTION		2,500	2,500	2,475			25		25		2,500					04/08/2016	3FE
57643L-BY-1	MABS 2003-WMC2 M1		09/27/2010	SCHEDULED REDEMPTION		685,373	685,373	685,373	685,373						685,373				6,600	08/25/2033	1Z*
57643L-KJ-4	MABS 2005-HE2, A3		09/14/2010	Various		588,868	594,622	594,622	594,622						594,622		(5,754)	(5,754)	2,273	10/25/2035	1Z*
55659R-AA-6	MADISON AVENUE INVESTME NT GRADE CDO LTD 2A-A	F	09/24/2010	SCHEDULED REDEMPTION		1,123,041	1,123,041	1,093,552			29,489		29,489		1,123,041				5,261	03/24/2014	1FE
576434-QD-9	MALT 2004-4 7A1		09/01/2010	SCHEDULED REDEMPTION		172,402	172,402	179,110	178,924		(6,522)		(6,522)		172,402				7,284	05/25/2034	3Z*
576433-UF-1	MARM 2004-13 3A1		09/01/2010	SCHEDULED REDEMPTION		563,005	563,005	544,443	544,676		18,329		18,329		563,005				12,221	11/21/2034	1Z*
576436-AS-8	MARP 2005-1 1A2		09/01/2010	SCHEDULED REDEMPTION		61,094	61,094	63,397	63,897		(2,804)		(2,804)		61,094				2,824	08/25/2034	2FE
57643Q-BM-6	MARP 2006-1 1A2		09/01/2010	SCHEDULED REDEMPTION		444,289	444,289	462,026	456,084		(11,795)		(11,795)		444,289				22,621	07/25/2035	3FE
571748-AN-2	MARSH & MCLENNAN COS INC		09/15/2010	MATURED		5,000,000	5,000,000	4,988,690	4,998,215		1,785		1,785		5,000,000				257,500	09/15/2010	2FE
574599-BF-2	MASCO CORP		09/28/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		4,862,500	5,000,000	4,993,550	4,994,992		429		429		4,995,421		(132,921)	(132,921)	305,500	03/15/2017	3FE
55265K-TK-5	MASTR 2003-3 2A3		09/01/2010	SCHEDULED REDEMPTION		2,200,785	2,200,785	2,159,432	2,181,083		19,702		19,702		2,200,785				78,529	04/25/2018	1Z*
55265K-YV-5	MASTR 2003-6 6A7		09/01/2010	SCHEDULED REDEMPTION		1,160,503	1,160,503	1,108,950	1,140,656		19,846		19,846		1,160,503				41,589	07/25/2033	1Z*
57643M-EE-0	MASTR 2004-8 1A1		09/01/2010	SCHEDULED REDEMPTION		1,639,018	1,639,018	1,619,170	1,626,799		12,218		12,218		1,639,018				55,782	08/25/2019	1Z*
581241-AA-4	MCJUNKIN RED MAN CORP		09/03/2010	Various		1,614,438	1,750,000	1,706,828	1,706,950		2,976		2,976		1,709,927		(95,489)	(95,489)	115,009	12/15/2016	4FE
55382*-AB-8	MCNEIL TECH SR SUB (HANCOCK MEZZ)		08/27/2010	PRINCIPAL PAYMENT		1,202,817	1,202,817	1,134,492	1,131,513		6,773		6,773		1,156,150		46,668	46,668	151,188	09/13/2013	5
995961-9C-5	MEDIACOM BROADBAND (IOWA) TERM LOAN D-1		06/14/2010	Various		5,237,967	5,632,223	5,632,223	5,632,223						5,632,223		(394,256)	(394,256)	26,460	01/31/2015	3FE
995961-9B-7	MEDIACOM LLC GROUP TERM C (10/04)		09/30/2010	SCHEDULED REDEMPTION		12,344	12,344	12,344	12,344						12,344				59	01/31/2015	3FE
590188-W7-9	MERRILL LYNCH & CO. PROTECTED GROWTH NTS		09/15/2010	BANK OF AMERICA		49,500,000	50,000,000	50,000,000	50,000,000						50,000,000		(500,000)	(500,000)		01/02/2014	1FE
59156R-AX-6	METLIFE INC		08/20/2010	NOMURA SECURITIES INTERNATIONAL, INC.		13,154,103	12,650,000	12,646,838			12		12		12,646,850		507,253	507,253	31,713	02/08/2021	1FE
593171-AS-0	MEZZ 2004-C2, A		09/01/2010	SCHEDULED REDEMPTION		11,461	11,461	9,772	9,763		1,698		1,698		11,461				418	10/15/2040	5FE
59317A-AA-9	MEZZ 2006-C4 A		09/01/2010	SCHEDULED REDEMPTION		734,902	734,902	414,682	501,172		285,398		285,398		734,902				18,114	09/15/2016	6FE
593171-BJ-9	MEZZCAP 2005-C3, A		07/01/2010	SCHEDULED REDEMPTION		31,560	31,560	21,961	27,271		9,657		9,657		31,560				1,184	09/11/2015	6FE
61913P-AG-7	MHL 2004-2 A1		09/25/2010	SCHEDULED REDEMPTION		197,194	197,194	197,625	197,293		(100)		(100)		197,194				916	12/25/2034	1Z*
61913P-AQ-5	MHL 2005-1 1A2		09/25/2010	SCHEDULED REDEMPTION		61,281	61,281	61,281	61,281						61,281				291	02/25/2035	1Z*
61913P-AS-1	MHL 2005-1 1M1		09/25/2010	SCHEDULED REDEMPTION		153,202	153,202	153,202	153,202						153,202				826	02/25/2035	4Z*
61915R-AK-2	MHL 2005-3 A1		09/25/2010	SCHEDULED REDEMPTION		343,292	343,292	336,048	336,157		7,135		7,135		343,292				1,385	08/25/2035	1Z*
594751-AL-3	MICHIGAN TOBACCO STLEMNT FIN 2008B		09/02/2010	PRAGER MCCARTHY & SEALY		2,447	100,000	2,125			102		102		2,228		219	219		06/01/2046	3FE
55312T-AH-6	MLCFC 2007-6, B		09/29/2010	BANK OF AMERICA		2,716,026	10,013,000	10,068,020	10,055,758		(3,763)		(3,763)		10,051,995		(7,335,969)	(7,335,969)	427,876	03/12/2051	3FE
60688B-AG-3	MLCFC 2007-8 AJ		09/16/2010	FTN FINANCIAL		7,000,000	10,000,000	8,544,531	8,715,230		91,214		91,214		8,806,445		(1,806,445)	(1,806,445)	487,885	08/12/2049	1FE
59020U-SJ-5	MLMI 2005-A2 A2		09/01/2010	SCHEDULED REDEMPTION		357,015	357,015	348,662	349,196		7,820		7,820		357,015				8,624	02/25/2035	1Z*

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
59020U-H3-2	MLMI 2005-A7 2A1		09/01/2010	Various		315,476	315,476	279,197			93,845		93,845		315,476				19,723	09/25/2035	1Z*
59022H-BM-3	MLMT 2003-KEY1, A2		09/01/2010	SCHEDULED REDEMPTION		142,013	142,013	142,722	142,080		(67)		(67)		142,013				4,540	11/12/2035	1FE
61684#-AB-7	MORENO GROUP LLC DELAYED DRAW TL		09/30/2010	SCHEDULED REDEMPTION		1,389	1,389	1,374	1,369		20		20		1,389				4	05/10/2014	4
61684#-AA-9	MORENO GROUP LLC TERM LOAN B		09/30/2010	SCHEDULED REDEMPTION		11,111	11,111	10,974	10,953		158		158		11,111				30	05/10/2014	4
61757U-AF-7	MORGAN STANLEY		08/13/2010	BARCLAYS BANK		10,170,230	10,000,000	10,037,200	10,025,539		(9,241)		(9,241)		10,016,297		153,933	153,933	181,111	09/22/2011	1FE
61757U-AH-3	MORGAN STANLEY		08/12/2010	MORGAN STANLEY DEAN WITTER		25,597,000	25,000,000	24,915,000	24,934,677		16,015		16,015		24,950,692		646,308	646,308	315,521	06/20/2012	1FE
61757U-AP-5	MORGAN STANLEY		08/11/2010	MORGAN STANLEY DEAN WITTER		41,087,200	40,000,000	39,943,600	39,958,277		11,431		11,431		39,969,707		1,117,493	1,117,493	822,500	03/13/2012	1FE
61790R-AG-1	MORGAN STANLEY MTG TR 30 SER 30 CL 6		09/01/2010	SCHEDULED REDEMPTION		9,426	9,426	8,298	9,426						9,426				641	12/01/2018	1Z*
61746R-EJ-6	MSAC 2003-HE3 M2		09/27/2010	SCHEDULED REDEMPTION		181,940	181,940	183,895	181,998		(58)		(58)		181,940				3,414	10/25/2033	4Z*
61744C-JG-2	MSAC 2004-OP1, M4		09/27/2010	SCHEDULED REDEMPTION		637,520	637,520	637,520	637,520						637,520				5,929	11/25/2034	3Z*
61746R-GT-2	MSAC 2004-WMC1 M2		09/27/2010	SCHEDULED REDEMPTION		103,745	103,745	104,458	104,146		(401)		(401)		103,745				1,803	06/25/2034	3Z*
61755E-AB-4	MSAC 2007-NC4 A2A		09/27/2010	Various		99,748	99,748	56,106	85,371		72,723		72,723		99,748				376	05/25/2037	1Z*
61745M-3D-3	MSC 2005-HQ5, A3		09/01/2010	SCHEDULED REDEMPTION		70,194	70,194	70,541	70,307		(113)		(113)		70,194				2,636	01/14/2042	1FE
991092-9B-5	MSCI INC TERM LOAN FACILITY		08/31/2010	SCHEDULED REDEMPTION		2,500	2,500	2,500							2,500				2,487	06/01/2016	3FE
61746W-HY-9	MSDWC 2001-NC2, M1		09/27/2010	Various		873,559	1,101,270	1,102,646	1,102,460		(216)		(216)		1,102,244		(228,685)	(228,685)	9,445	01/25/2032	5Z*
61746W-JJ-0	MSDWC 2001-IQA, A3		09/01/2010	SCHEDULED REDEMPTION		39,857	39,857	41,764	40,115		(258)		(258)		39,857				1,876	12/18/2032	1FE
61746W-WK-2	MSDWC 2002-AM3, M1		09/27/2010	SCHEDULED REDEMPTION		111,915	111,915	112,597	112,358		(443)		(443)		111,915				1,406	02/25/2033	2Z*
61746W-WL-0	MSDWC 2002-AM3, M2		09/16/2010	Various		268,891	504,088	508,262	506,959		(285)		(285)		506,674		(237,783)	(237,783)	12,142	02/25/2033	5Z*
61748H-AN-1	MSM 2004-5AR 1A2		09/01/2010	SCHEDULED REDEMPTION		142,102	142,102	141,631	141,714		387		387		142,102				1,309	07/25/2034	1Z*
61749T-AA-2	MSM 2006-105L, A1		09/27/2010	SCHEDULED REDEMPTION		87,530	87,530	51,256	11,489	56,082	48,291		104,373		87,530				259	08/25/2036	6Z*
61748H-HC-8	MSMT 2004-11AR I-A2B		09/25/2010	SCHEDULED REDEMPTION		146,815	146,815	146,815	146,854		(39)		(39)		146,815				669	01/25/2035	2Z*
61748H-VW-8	MSMT 2006-2 6PT		09/01/2010	SCHEDULED REDEMPTION		319,828	319,828	309,268	306,635		13,192		13,192		319,828				14,891	06/25/2044	4Z*
57164R-AJ-1	MVCOT 2004-2A, A		09/01/2010	SCHEDULED REDEMPTION		180,459	180,459	180,458	180,458						180,459				5,483	10/20/2026	1FE
57164R-AS-1	MVCOT 2005-1, A		09/20/2010	SCHEDULED REDEMPTION		269,595	269,595	269,593	269,594		1		1		269,595				8,637	04/20/2027	1FE
57164R-AW-2	MVCOT 2005-2, A		09/01/2010	SCHEDULED REDEMPTION		623,922	623,922	620,181	621,200		2,721		2,721		623,922				23,762	10/20/2027	1FE
571628-AC-0	MVCOT 2007-1A C		09/01/2010	SCHEDULED REDEMPTION		37,060	37,060	37,060	37,060		1		1		37,060				1,522	05/20/2029	1FE
571628-AD-8	MVCOT 2007-1A D		09/01/2010	SCHEDULED REDEMPTION		27,795	27,795	27,795	27,794		1		1		27,795				1,204	05/20/2029	2FE
62911*-9C-4	N.E.W. HOLDINGS I, LLC TERM LOAN (SECURE		09/23/2010	SCHEDULED REDEMPTION		71,429	71,429	70,714			714		714		71,429				9,324	03/23/2016	4FE
65538P-AG-3	NAA 2007-1 1A6		09/01/2010	SCHEDULED REDEMPTION		674,349	674,349	674,336	674,340		9		9		674,349				29,087	03/25/2047	2Z*
65536V-AD-9	NAAC 2006-AR2 1A4		09/01/2010	SCHEDULED REDEMPTION		142,578	142,578	104,577	107,856		34,722		34,722		142,578				6,581	08/25/2036	3Z*
629568-AP-1	NABORS INDUSTRIES INC .940000% 05/15/201		09/22/2010	MCMAHAN SECURITIES CO LP		993,750	1,000,000	967,924	988,706		6,047		6,047		994,752		(1,002)	(1,002)	8,147	05/15/2011	2FE
63250@-AE-3	NATIONAL AMUSEMENTS, INC. SENIOR NOTES S		07/01/2010	VARIOUS							(342,262)		(342,262)		(342,262)		342,262	342,262		12/31/2010	4
63250C-AY-7	NATIONAL AUSTRALIA BANK	F	08/11/2010	Various		20,333,950	20,000,000	19,987,400	19,987,910		2,492		2,492		19,990,401		343,549	343,549	344,667	11/16/2012	1FE
990163-9B-5	NATIONAL BEDDING COMPANY, LLC 1ST LIEN T		07/01/2010	SCHEDULED REDEMPTION		2,500	2,500	2,500	2,500						2,500				4	02/28/2013	4FE
990702-9A-2	NATIONAL PROCESSING COMPANY GROUP, INC.		06/30/2010	SCHEDULED REDEMPTION		10,256	10,256	10,256	10,256						10,256				47	09/29/2013	4FE
990230-9A-4	NEIMAN MARCUS GROUP TERM LOAN		07/30/2010	SCHEDULED REDEMPTION		113,878	113,878	114,467	114,579		(701)		(701)		113,878				210	04/06/2013	4FE
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION TRANCHE A		06/30/2010	Various		(163,750)	(163,750)	(155,885)	384,566		2,317		2,317		(163,750)				18,019	06/30/2027	2FE
64408#-AC-4	NEW ENGLAND HYDRO FINANCE SERIES C NTS		09/17/2010	SCHEDULED REDEMPTION		342,000	342,000	342,000	340,864		1,136		1,136		342,000				23,243	10/17/2015	1
651639-AH-9	NEWMONT MINING CORP 1.250000% 07/15/2014		07/12/2010	DEUTSCHE BANK CAPITAL CORP.		1,415,080	1,000,000	1,034,800			(3,174)		(3,174)		1,031,626		383,454	383,454	6,250	07/15/2014	2FE
64109Y-AB-7	NLFLP 2005-1, A2		09/27/2010	SCHEDULED REDEMPTION		231,460	231,460	231,460	231,460						231,460				7,980	02/27/2014	3FE
65539B-AA-6	NMRR 2010-1R A1		09/01/2010	SCHEDULED REDEMPTION		1,189,410	1,189,410	1,194,613			(5,204)		(5,204)		1,189,410				32,583	07/26/2037	1FE
65504R-AD-6	NOBLE GROUP LTD		08/11/2010	Various		7,831,250	7,500,000	7,432,875	7,433,657		2,918		2,918		7,436,575		394,675	394,675	360,000	01/29/2020	2FE
66858N-AA-1	NORTHWOODS CAPITAL IV, LTD. CLASS A-1A		08/03/2010	SCHEDULED REDEMPTION		70,937	70,937	70,937	70,937						70,937				372	05/03/2018	1FE
66858W-AC-7	NORTHWOODS CAPITAL V, LIMITED COMBINATIO		09/07/2010	DISTRIBUTION		25,525		25,525	25,525						25,525					12/07/2020	5FE
66989G-AA-8	NOVARTIS SECS INVEST LTD		08/23/2010	ROYAL BANK OF SCOTLAND PLC		11,524,100	10,000,000	10,051,040	10,048,242		(2,796)		(2,796)		10,045,446		1,478,654	1,478,654	535,278	02/10/2019	1FE
991673-9H-9	NRG ENERGY INC		09/30/2010	Various		3,157	3,157	2,972			331		331		3,157				16	02/01/2013	3FE
63860F-AB-9	NSTR 2006-B, AV2		09/27/2010	SCHEDULED REDEMPTION		1,366,150	1,366,150	1,366,150	1,366,150						1,366,150				4,036	09/25/2036	1Z*
67058@-9A-8	NUSIL ACQUISITION CORP/NUSIL TECHNOLOGY		08/31/2010	SCHEDULED REDEMPTION		20,000	20,000	19,800			200		200		20,000				5,079	02/18/2015	4FE
67133U-AA-0	OAK HILL CREDIT PARTNERS II, CL. A-1A LO		08/12/2010	SCHEDULED REDEMPTION		1,627,462	1,627,462	1,627,462	1,627,462						1,627,462				10,679	02/12/2015	1FE
67134B-AD-5	OAK HILL CREDIT PARTNERS IV, LTD. COMBO		08/17/2010	DISTRIBUTION		11,385		11,385	11,385						11,385					05/17/2021	3FE
67389#-AA-4	OAKRIVER TECHNOLOGY 10% SR SECURED (HANC		09/07/2010	PRINCIPAL PAYMENT		30,255	30,255	30,255	30,255						30,255				1,636	12/31/2012	4
67773#-AD-2	OHIO VALLEY ELECTRIC CORP. SER 2006-A		08/15/2010	SCHEDULED REDEMPTION		767,329	767,329	767,329	828,164		(60,835)		(60,835)		767,329				44,505	02/15/2026	2
68233D-AR-8	ONCOR ELECTRIC DELIVERY		09/07/2010	Various		16,765,710	13,500,000	15,050,365	14,888,072		(52,152)		(52,152)		14,835,920		1,929,790	1,929,790	959,292	09/01/2022	2FE
685048-AA-8	ONGLT 2006-A, A		09/01/2010	Various		1,136,512	1,136,512	1,136,481	1,518,056		22		22		1,136,512				60,095	11/15/2021	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)
68389F-ES-9	OOMLT 2004-1, M1		09/27/2010	SCHEDULED REDEMPTION		142,641	142,641	142,641	142,641						142,641				1,372	01/25/2034	1Z*
68403B-AG-0	OOMLT 2007-FXD2 2A6		09/01/2010	SCHEDULED REDEMPTION		11,160	11,160	11,160	11,160						11,160				454	03/25/2037	2Z*
68371P-9A-2	OPEN SOLUTIONS INC. TERM LOAN		09/30/2010	SCHEDULED REDEMPTION		5,943	5,943	5,943	5,943						5,943				73	01/23/2014	4FE
688239-9B-0	OSHKOSH TRUCK COPR TERM B LOAN		09/27/2010	Various		739,987	739,987	742,304			(2,317)		(2,317)		739,987				29,064	12/06/2013	4FE
69242*-AA-1	OYSTER CREEK LTD SR NTS		09/15/2010	SCHEDULED REDEMPTION		922,300	922,300	922,300	925,797		(3,497)		(3,497)		922,300				59,903	03/15/2014	2
69573X-AF-6	PAINEWEBBER CMO TR SER N CL N 3		08/01/2010	SCHEDULED REDEMPTION		4,830	4,830	4,680	4,685		146		146		4,830				290	01/01/2019	1Z*
69763N-AB-7	PAMCO III 1998-1 CLASS B-1 FXD RT NTS LO		09/15/2010	Various		252,124	243,182	180,602	229,596		(87,525)		(87,525)		243,182		8,942	8,942	24,641	05/31/2012	5Z
69763N-AC-5	PAMCO III 1998-1 CLASS B-2 FLTG RT NTS L		09/15/2010	Various		488,588	486,365	461,198	478,319		(88,375)		(88,375)		486,365		2,223	2,223	11,310	05/31/2012	5Z
698525-AA-0	PANOCHE ENERGY CENTER SENIOR SECURED		08/31/2010	SCHEDULED REDEMPTION		363,647	363,647	363,647	363,647						363,647				25,037	07/31/2029	2FE
G3616#-AA-7	PARMALAT SPA (FOOD HOLDINGS) SERIES A1		08/31/2010	DISTRIBUTION		8,182,559											8,182,559	8,182,559		12/30/2005	6Z
70556M-AA-0	PEGASUS AVIATION, INC SERIES 2000-A A-1		09/27/2010	SCHEDULED REDEMPTION		131,234	131,234	70,295	65,916		65,318		65,318		131,234				703	03/25/2015	5FE
71646X-AA-6	PETRODRILL FOUR LTD		07/15/2010	SCHEDULED REDEMPTION		624,974	624,974	624,974	624,974						624,974				26,499	01/15/2016	1
Y68856-AB-2	PETRONAS CAPITAL LTD		08/24/2010	UNION BANK OF SWITZERLAND		4,137,000	3,000,000	3,732,360	3,672,386		(25,620)		(25,620)		3,646,765		490,235	490,235	180,469	05/22/2022	1FE
743873-AX-9	PFMLT 2005-1 2A1		09/01/2010	SCHEDULED REDEMPTION		395,814	395,814	385,779	385,746		10,068		10,068		395,814				9,296	05/25/2035	1Z*
743873-BX-8	PFMLT 2005-2 2A1B		09/01/2010	SCHEDULED REDEMPTION		255,769	255,769	138,115	139,364		116,405		116,405		255,769				7,030	10/25/2035	1Z*
69337M-AA-8	PHHAM 2007-3 A1		09/27/2010	SCHEDULED REDEMPTION		1,947,835	1,947,835	1,563,137	1,522,282		425,553		425,553		1,947,835				5,492	07/25/2037	1Z*
69336R-AS-9	PHMC 2005-3 A3		09/01/2010	Various		389,693	389,693	391,928	387,108		2,585		2,585		389,693				16,118	06/18/2035	1Z*
69336R-BG-4	PHMC 2005-4 A2		08/01/2010	SCHEDULED REDEMPTION		408,419	408,419	410,695	404,758		3,661		3,661		408,419				17,184	07/18/2035	1Z*
69336R-BZ-2	PHMC 2005-5 A3		08/01/2010	SCHEDULED REDEMPTION		625,026	625,026	627,028	619,252		5,774		5,774		625,026				25,899	08/18/2035	1Z*
69336R-CQ-1	PHMC 2005-6 A4		09/01/2010	SCHEDULED REDEMPTION		2,078,105	2,078,105	2,078,543	2,070,914		7,191		7,191		2,078,105				85,070	11/18/2035	1Z*
69335V-AA-0	PHMC 2006-3 A1		09/01/2010	SCHEDULED REDEMPTION		959,480	959,480	968,115	962,323		(2,843)		(2,843)		959,480				45,189	10/18/2036	1Z*
69337A-AC-0	PHMC 2007-1 A5		09/01/2010	SCHEDULED REDEMPTION		3,874,257	3,874,257	3,891,261	3,871,729		2,528		2,528		3,874,257				169,328	02/18/2037	1Z*
69337G-AA-1	PHMC 2007-2 A1		09/01/2010	SCHEDULED REDEMPTION		1,961,164	1,961,164	1,983,290	1,973,989		(12,824)		(12,824)		1,961,164				84,140	05/18/2037	1Z*
69336Q-AC-6	PHMC 2007-4 A3		09/01/2010	SCHEDULED REDEMPTION		607,984	607,984	592,685	597,661		10,323		10,323		607,984				26,847	06/18/2037	1Z*
991195-9A-8	PHILLIPS-VAN HEUSEN CORP TRANCHE B TERM		07/07/2010	SCHEDULED REDEMPTION		53,691	53,691	53,422			268		268		53,691				3,826	05/06/2016	3FE
718937-AC-9	PHOENIX AZ INDL DEV STADIUM BANKONE 98		08/12/2010	CREWS & ASSOC.		4,196,925	4,660,000	4,268,882	4,175,313		14,558		14,558		4,189,871		7,054	7,054	217,777	12/01/2025	2
72129#-AB-7	PIKE ELECTRIC TERM LOAN B		09/23/2010	Various		44,608	44,608	378,915	379,166		(3,186)		(3,186)		44,608				2,878	07/01/2012	3
72129#-AC-5	PIKE ELECTRIC TERM LOAN C (12/04)		09/23/2010	Various		33,856	33,856	285,359	285,359						33,856				3,433	12/10/2012	3
72650R-AT-9	PLAINS ALL AMER PIPELINE		08/17/2010	WARBURG DILLION READ LLC		1,711,020	1,500,000	1,491,360	1,492,454		444		444		1,492,898		218,122	218,122	78,271	05/01/2018	2FE
726505-AJ-9	PLAINS EXPLORATION & PRO		07/06/2010	BARCLAYS BANK		481,250	500,000	500,000							500,000		(18,750)	(18,750)	10,590	04/01/2020	4FE
73316P-GK-0	POPLR 2005-5, AF6		09/01/2010	SCHEDULED REDEMPTION		46,845	46,845	46,871	46,820		25		25		46,845				1,821	11/25/2035	1Z*
73316P-JR-2	POPLR 2005-6 A6		09/01/2010	SCHEDULED REDEMPTION		42,946	42,946	42,986	42,740		(15)		(15)		42,946				1,909	01/25/2036	2Z*
73316P-EL-0	POPLR 2005-B, M1		09/27/2010	SCHEDULED REDEMPTION		766,451	766,451	766,451	766,451						766,451				2,551	08/25/2035	1Z*
73316P-KG-4	POPLR 2006-B, A-2		09/27/2010	SCHEDULED REDEMPTION		1,598,506	1,598,506	1,598,506	1,598,506						1,598,506				4,995	05/25/2036	1Z*
73932L-AA-1	POWER RECEIVABLES FINANC		07/01/2010	SCHEDULED REDEMPTION		478,697	478,697	478,557	478,663		34		34		478,697				22,583	01/01/2012	2FE
78402*-AA-8	PPG INDUSTRIES / SC LEASING LLC SR SECD		09/30/2010	SCHEDULED REDEMPTION		89,942	89,942	87,455	87,692		2,250		2,250		89,942				3,378	12/31/2022	2
70069F-EF-0	PPSI 2004-WHQ2, A3D		07/26/2010	SCHEDULED REDEMPTION		5,940	5,940	5,940	5,940						5,940				3	02/25/2035	1Z*
74041A-AA-1	PREFERRED TERM SECURITIES XIII PREFERRED		09/24/2010	SCHEDULED REDEMPTION		242,765	242,765	242,765	242,765						242,765				1,664	03/24/2034	1FE
74042E-AC-8	PREFERRED TERM SECURITIES XVII FLOAT. RA		09/23/2010	DISTRIBUTION		61,675		61,675							61,675					06/23/2035	5FE
74112K-AC-9	PRESTIGE AUTO RECEIVABLES TRUS		09/15/2010	SCHEDULED REDEMPTION		200,915	200,915	207,570			(6,655)		(6,655)		200,915				934	08/15/2014	1FE
74114#-AA-2	PRESTOLITE ELECTRIC TERM LOAN (5/05)		06/30/2010	SCHEDULED REDEMPTION		61,563	61,563	61,563	56,941		2,311		2,311		61,563				5,185	06/30/2012	5*
741933-AE-5	PRIME PROPERTY FUNDING		08/27/2010	TENDER OFFER		4,806,450	4,855,000	5,047,015	4,906,496		(22,792)		(22,792)		4,883,705		(77,255)	(77,255)	335,966	06/15/2011	2FE
060340-A*-7	PRIMER BANCO DEL ISTMO		09/15/2010	SCHEDULED REDEMPTION		503,466	503,466	503,466	503,466						503,466				21,304	12/15/2011	1
74432Q-AQ-8	PRUDENTIAL FINANCIAL INC		08/20/2010	BARCLAYS BANK		2,544,350	2,500,000	2,486,825	2,487,381		132		132		2,487,513		56,837	56,837	99,354	12/14/2036	2FE
71880*-AD-8	PRUDENTIAL/PHL FUNDING I INC		07/20/2010	SCHEDULED REDEMPTION		249,301	249,301	218,215	230,132		19,168		19,168		249,301				17,295	07/20/2016	1
69368W-AA-8	PTTEP AUST INTL FIN PTY	F	07/27/2010	HSBC SECURITIES, INC.		5,022,500	5,000,000	5,000,000							5,000,000		22,500	22,500	6,343	07/19/2015	2FE
74681@-AG-4	PUTNAM LOVELL 1999-3 CLASS A		12/31/2007	DIRECT			74,638													12/31/2007	5FE
748351-AR-4	QUEST 2006-X1, A-2		09/27/2010	SCHEDULED REDEMPTION		198,097	198,097	185,748	198,097						198,097				685	03/25/2036	4Z*
74836J-AA-1	QUESTAR MARKET		08/11/2010	TENDER OFFER		24,357,294	25,000,000	25,000,000	25,000,000						25,000,000		(642,706)	(642,706)	1,770,833	03/01/2011	3FE
74836J-AF-0	QUESTAR MARKET RESOURCES		08/11/2010	TENDER OFFER		15,150,000	15,000,000	14,973,300	14,973,894		1,115		1,115		14,975,009		174,991	174,991	966,167	03/01/2020	3FE
74955E-AA-7	R G S (IME) FDG SEC LSE OBLIG SER E		09/14/2010	VARIOUS			1	1	2						2		(2)	(2)		12/07/2022	2FE
76110H-S4-2	RALI 2005-QA2 A1 II		09/01/2010	SCHEDULED REDEMPTION		167,059	167,059	166,353	165,939		1,121		1,121		167,059				3,852	02/25/2035	4Z*
75971E-AF-3	RAMC 2006-3, AF3		09/15/2010	GREENWICH CAPITAL MARKETS, INC.		8,475,000	15,000,000	8,173,454	14,999,844		250,161		250,161		8,423,791		51,209	51,209	672,648	11/25/2036	1Z*
75970H-AJ-9	RAMC 2006-4, AF6		07/22/2010	Various		5,036,423	9,322,099	5,305,523	9,356,596		(1,591)		(1,591)		5,338,430		(302,007)	(302,007)	290,037	01/25/2037	1Z*
75970J-AJ-5	RAMC 2007-1 AF6		07/21/2010	Various		19,736,594	37,812,669	18,549,434	37,953,224		(14,864)		(14,864)		18,673,673		1,062,921	1,062,921	1,258,586	04/25/2037	1Z*
75970Q-AJ-9	RAMC 2007-2 AF6		07/01/2010	Various		4,502			10,028,043		(2,292)		(2,292)		(11)		4,514	4,514	334,776	06/25/2037	1Z*

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
760985-NC-1	RAMP 2002-RZ3, M1		09/01/2010	SCHEDULED REDEMPTION		250,817	250,817	250,769	250,504		313		313		250,817				10,767	08/25/2032	1Z*
760985-4U-2	RAMP 2004-RZ2 AI6		09/01/2010	Various		325,687	392,143	374,122	375,292		(50,452)		(50,452)		325,687				15,467	03/25/2034	1Z*
76110W-PD-2	RASC 2002-KS4		09/01/2010	Various		232,083	256,225	233,983	257,902		(94)		(94)		232,083				10,438	07/25/2032	1Z*
76110W-S2-3	RASC 2005-KS3, M2		09/27/2010	SCHEDULED REDEMPTION		456,133	456,133	456,133	456,133						456,133				2,320	04/25/2035	1Z*
75405U-AB-2	RASGAS 3 2016		07/01/2010	VARIOUS		1,983,885	1,983,885	31,899							1,983,885					09/30/2016	1FE
75405T-AA-7	RASGAS II 2020		07/01/2010	VARIOUS		426,279	426,279	14,794							426,279					09/30/2020	1FE
45660N-VH-5	RAST 2003-A11 A9		09/01/2010	SCHEDULED REDEMPTION		243,166	243,166	245,484	244,264		(1,097)		(1,097)		243,166				9,993	11/25/2033	1Z*
45660N-VZ-5	RAST 2003-A13		09/01/2010	SCHEDULED REDEMPTION		565,338	565,338	545,376	552,460		12,878		12,878		565,338				21,667	01/25/2034	1Z*
45660N-QS-7	RAST 2003-A6 A2		09/01/2010	SCHEDULED REDEMPTION		447,797	447,797	442,759	443,237		4,560		4,560		447,797				15,329	06/01/2033	1Z*
45660N-K8-7	RAST 2004-A4 A15		09/01/2010	SCHEDULED REDEMPTION		243,339	243,339	241,035	241,149		2,190		2,190		243,339				9,523	08/25/2034	1Z*
45660L-EW-5	RAST 2005-A1 A3		09/01/2010	SCHEDULED REDEMPTION		158,377	158,377	131,453			26,924		26,924		158,377				5,482	04/25/2035	1Z*
755111-BR-1	RAYTHEON COMPANY		09/10/2010	HSBC SECURITIES, INC.		13,070,760	12,000,000	11,970,600	11,970,865		1,639		1,639		11,972,504		1,098,256	1,098,256	434,133	02/15/2020	1FE
75875#-9C-6	REGAL CINEMAS CORP TERM LOAN		09/30/2010	SCHEDULED REDEMPTION		2,284	2,284	2,284							2,284				45	11/19/2016	4FE
75902X-AA-6	REGIONAL DIVERSIFIED FUNDING LTD 2004-1,		08/16/2010	SCHEDULED REDEMPTION		208,743	208,743	208,743	208,743						208,743				1,376	05/15/2034	3FE
7591EA-AB-9	REGIONS BANK		08/12/2010	BANK OF AMERICA		10,359,100	10,000,000	10,321,700	10,227,804		(72,826)		(72,826)		10,154,979		204,121	204,121	223,889	12/09/2011	1FE
990688-9E-5	REYNOLDS & REYNOLDS (DEALER COMPUTER SER		08/30/2010	SCHEDULED REDEMPTION		164,835	164,835	163,599			1,236		1,236		164,835				3,492	04/21/2017	3FE
991196-9A-6	REYNOLDS GROUP HOLDINGS INC US TERM LOAN		09/30/2010	SCHEDULED REDEMPTION		12,500	12,500	12,469			31		31		12,500					05/05/2016	4FE
76110V-LA-4	RFMS2 02 HI4 A-6		09/01/2010	SCHEDULED REDEMPTION		129,432	129,432	129,387	129,390		42		42		129,432				5,502	10/25/2027	1Z*
76110V-GP-7	RFMS2 2001-HI3 AI7		09/01/2010	SCHEDULED REDEMPTION		150,507	150,507	155,857	153,336		(2,828)		(2,828)		150,507				8,163	07/25/2026	2Z*
76110V-JX-7	RFMS2 2002-HI3		09/01/2010	SCHEDULED REDEMPTION		679,341	679,341	639,297	679,258		39,979		39,979		679,341				31,204	06/25/2032	1Z*
76110V-JQ-2	RFMS2 2002-HI2, A7		09/01/2010	SCHEDULED REDEMPTION		105,456	105,456	105,406	105,438		19		19		105,456				6,251	03/25/2032	1Z*
76110V-LM-8	RFMS2 2002-HI5, A7		09/01/2010	SCHEDULED REDEMPTION		351,199	351,199	351,019	351,124		75		75		351,199				17,577	01/25/2028	1Z*
76110V-KG-2	RFMS2 2002-HS2		09/14/2010	Various		943,091	966,711	967,752	969,809		(721)		(721)		969,088		(25,996)	(25,996)	45,398	01/25/2032	1Z*
76110V-MG-0	RFMS2 2003-HI1		09/01/2010	SCHEDULED REDEMPTION		173,740	173,740	173,712	173,728		12		12		173,740				6,773	04/25/2028	1Z*
76110V-NE-4	RFMS2 2003-HI2, A-6		09/01/2010	SCHEDULED REDEMPTION		339,248	339,248	339,171	339,219		28		28		339,248				11,656	07/25/2028	1Z*
43710R-AG-6	RFMS2 2007-HSA2 A6		09/01/2010	SCHEDULED REDEMPTION		166,613	166,613	166,589	166,600		13		13		166,613				6,827	04/25/2037	4Z*
43710W-AF-7	RFMS2 2007-HSA3 AI6		09/01/2010	SCHEDULED REDEMPTION		91,222	91,222	91,191	91,204		18		18		91,222				3,956	06/25/2037	4Z*
74957V-AJ-8	RFMSI 2006-S6 A9		09/01/2010	SCHEDULED REDEMPTION		526,775	526,775	466,525			60,250		60,250		526,775				14,685	07/25/2036	1Z*
76200R-AV-0	RFMSI 2007-S7 A20		09/01/2010	SCHEDULED REDEMPTION		1,010,609	1,010,609	846,385			164,224		164,224		1,010,609				25,232	07/25/2037	1Z*
77340R-AB-3	ROCKIES EXPRESS PIPELINE		08/05/2010	BANK OF AMERICA		4,919,310	4,500,000	4,756,980	4,754,581		(41,489)		(41,489)		4,713,092		206,218	206,218	300,781	07/15/2013	2FE
991001-9C-4	ROCKWOOD SPECIALTIES GROUP TERM D (12/04		07/29/2010	SCHEDULED REDEMPTION		905,563	905,563	901,880	901,776		3,787		3,787		905,563				126,717	07/30/2012	3FE
77876K-AF-1	ROTHSCHILD L F MTG TR 3 CL 3 F		08/01/2010	SCHEDULED REDEMPTION		3,420	3,420	3,262		3,299	122		3,420		3,420				246	09/01/2017	6*
990965-9B-3	ROYALTY PHARMA FINANCE TRUST ADD-ON TERM		09/30/2010	SCHEDULED REDEMPTION		9,281	9,281	9,228	5,386		43		43		9,281				83	04/16/2013	2FE
75405R-AA-1	RPPRO 2005, G		09/20/2010	SCHEDULED REDEMPTION		168,987	168,987	168,987	168,987						168,987				967	03/23/2024	1FE
81375W-AB-2	SABR 2004-OP1, M1		09/27/2010	SCHEDULED REDEMPTION		115,068	115,068	115,068	115,065		3		3		115,068				1,011	02/25/2034	1Z*
81375W-AC-0	SABR 2004-OP1, M2		09/27/2010	SCHEDULED REDEMPTION		41,123	41,123	41,123	41,553		(429)		(429)		41,123				610	02/25/2034	3Z*
785778-QJ-3	SACO 2006-3, A1		09/27/2010	Various		124,936	328,381	166,116	54,890	255,050	(24,987)		230,064		124,936				1,471	04/25/2036	6Z*
785779-AA-7	SACO 2006-6, A		09/27/2010	Various		191,703	461,842	167,320	81,409	336,556	10,177		346,733		191,703				1,698	06/25/2036	6Z*
86360X-AA-8	SACO 2006-GEL3, A1		09/27/2010	SCHEDULED REDEMPTION		634,342	634,342	634,342	684,785		(50,443)		(50,443)		634,342				1,872	07/25/2036	1Z*
786514-BL-2	SAFEWAY INC		08/16/2010	MATURED		5,000,000	5,000,000	5,066,400	5,008,465		(8,465)		(8,465)		5,000,000				247,500	08/16/2010	2FE
786514-BP-3	SAFEWAY INC		07/27/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		4,070,745	3,500,000	3,497,970	3,498,344		100		100		3,498,444		572,301	572,301	212,990	08/15/2017	2FE
786514-BR-9	SAFEWAY INC		07/29/2010	BANK OF AMERICA		6,507,420	6,000,000	5,950,500	5,952,037		2,312		2,312		5,954,349		553,071	553,071	296,667	08/15/2019	2FE
797224-AB-8	SAN CLEMENTE LEASING LLC		09/07/2010	SCHEDULED REDEMPTION		312,239	312,239	312,239							312,239				2,295	06/07/2022	1Z
79722#-AA-5	SAN DIEGO BALLPARK FUNDING LLC (STADIUM)		07/15/2010	SCHEDULED REDEMPTION		153,906	153,906	153,906	153,761		145		145		153,906				10,123	07/15/2025	2
79722#-AB-3	SAN DIEGO BALLPARK P-1 (PARKING) FUNDING		07/15/2010	SCHEDULED REDEMPTION		30,781	30,781	30,781	30,781						30,781				1,639	07/15/2025	2
80104M-BG-2	SANKATY HIGH YIELD PARTNERS II, CL B LOA		07/31/2010	SCHEDULED REDEMPTION		1,086,254	1,086,254	974,881	912,454	126,792	47,009		173,801		1,086,254				17,847	12/31/2010	6FE
802815-AQ-3	SANTANDER US DEBT SA UNI		09/07/2010	Various		10,510,925	10,500,000	10,500,000							10,500,000		10,925	10,925	237,974	01/20/2015	1FE
803111-AK-9	SARA LEE CORP		09/08/2010	TENDER OFFER		15,400,448	14,550,000	15,623,001	15,524,017		(387,243)		(387,243)		15,136,774		263,674	263,674	891,693	09/15/2011	2FE
863579-VQ-8	SARM 2005-17 4A2		09/01/2010	SCHEDULED REDEMPTION		527,298	527,298	511,149	514,175		13,123		13,123		527,298				19,417	08/25/2035	1Z*
86359D-SR-9	SASC 2005-17 5A1		09/01/2010	SCHEDULED REDEMPTION		765,624	765,624	629,726			135,898		135,898		765,624				20,484	10/25/2035	1Z*
86363M-AA-9	SASC 2007-GEL2 A1		09/27/2010	SCHEDULED REDEMPTION		807,974	807,974	807,974	807,974						807,974				2,487	05/25/2037	1Z*
805564-PF-2	SAST 2003-3 M2		09/16/2010	Various		838,976	1,377,297	1,388,487	1,379,831		(214)		(214)		1,379,617		(540,641)	(540,641)	18,945	12/25/2033	5Z*
80556Y-AB-1	SAST 2007-2 A2A		09/27/2010	SCHEDULED REDEMPTION		49,453	49,453	49,453	49,453						49,453				140	05/25/2047	1Z*
87901#-AA-1	SCA PACKAGING N.A. (TEGRANT) 2ND LIEN TE		07/31/2010	DISTRIBUTION		7,331											7,331	7,331		03/08/2015	6
81237E-AH-7	SEARS MTG FUNDING TR 1988 1 CL Z		08/01/2010	SCHEDULED REDEMPTION		15,704	15,704	13,120	14,123		1,581		1,581		15,704				1,004	12/01/2018	1FE
995942-9C-5	SEMINOLE TRIBE OF FLORIDA DELAYED DRAW T		09/30/2010	SCHEDULED REDEMPTION		1,365	1,365	1,363	1,364		2		2		1,365				16	03/05/2014	3FE
995942-9E-1	SEMINOLE TRIBE OF FLORIDA DELAYED DRAW T		09/30/2010	SCHEDULED REDEMPTION		49,252	49,252	49,169	49,173		79		79		49,252				325	03/05/2014	3FE
995942-9D-3	SEMINOLE TRIBE OF FLORIDA TERM LOAN B-2		09/30/2010	SCHEDULED REDEMPTION		4,842	4,842	4,834	4,836		7		7		4,842				54	03/05/2014	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)
990502-9A-6	SENSATA TECHNOLOGIES US TERM LOAN		09/30/2010	SCHEDULED REDEMPTION		3,579	3,579	3,579	3,579						3,579					04/27/2013	4FE
822582-AM-4	SHELL INTERNATIONAL FIN		08/25/2010	NOMURA SECURITIES INTERNATIONAL, INC.		5,432,750	5,000,000	4,976,400			818		818		4,977,218		455,532	455,532	94,184	03/25/2020	1FE
83168L-AA-5	SHOME 2004-1, M1		09/25/2010	SCHEDULED REDEMPTION		79,552	79,552	79,552	79,552						79,552				704	07/25/2011	1FE
82669J-AA-6	SIG6 6A 6		09/27/2010	SCHEDULED REDEMPTION		729,732	729,732	696,894	701,497		28,235		28,235		729,732				7,660	09/27/2016	1FE
83001W-9A-4	SIX FLAGS THEME PARKS INC. INCREM. TERM		07/27/2009	VARIOUS															13,100	04/30/2015	5FE
83001W-9C-0	SIX FLAGS THEME PARKS, INC TRANCHE B TER		08/05/2010	SCHEDULED REDEMPTION		162,338	162,338	160,714			1,623		1,623		162,338				1,858	06/30/2016	4FE
990079-9C-1	SKILLED HEALTHCARE GROUP DELAYED DRAW		07/07/2010	EXCHANGE		68,948	69,450	68,929			18		18		68,947		1	1	891	04/09/2016	3FE
990079-9B-3	SKILLED HEALTHCARE GROUP TERM LOAN		07/08/2010	Various		754,420	831,317	825,236			82		82		825,318		(70,898)	(70,898)	6,068	04/09/2016	3FE
863572-AW-3	SLH MTG TRUST 1989-1 Z		09/01/2010	SCHEDULED REDEMPTION		464	464	477	465		(2)		(2)		464					10/25/2020	1Z*
83169W-AA-0	SMART HOME REINSURANCE LIMITED		09/27/2010	SCHEDULED REDEMPTION		925,232	925,232	925,232	925,232						925,232				6,570	11/25/2012	1Z*
995242-9I-7	SMURFIT STONE CONTAINER EXIT TERM LOAN B		02/22/2010	J. P. MORGAN SECURITIES, INC.		2,980,000	3,000,000	2,970,000			11		11		2,970,011		9,989	9,989	91	06/30/2016	4FE
834376-9B-3	SOLUTIA INC TERM LOAN		09/30/2010	SCHEDULED REDEMPTION		12,250	12,250	12,189			61		61		12,250				50	03/17/2017	3FE
844741-AR-9	SOUTHWEST AIR		09/14/2010	VARIOUS			1	1	1						1		(1)	(1)		07/01/2013	2FE
845905-AU-2	SOVEREIGN BANCORP		09/01/2010	MATURED		2,000,000	2,000,000	1,995,700	1,999,367		633		633		2,000,000				96,000	09/01/2010	1FE
991185-9A-9	SPANSION LLC TERM LOAN		09/30/2010	SCHEDULED REDEMPTION		10,000	10,000	9,850			150		150		10,000				192	02/09/2015	3FE
84861#-AA-6	SPIRITS OF ST. LOUIS BASKETBALL CLUB		09/30/2010	SCHEDULED REDEMPTION		286,457	286,457	284,692	284,871		1,586		1,586		286,457				13,084	12/31/2021	2
84860R-AA-1	SPMF 2006-1A, A		09/01/2010	SCHEDULED REDEMPTION		112,186	112,186	112,150	112,158		28		28		112,186				4,668	03/20/2024	2FE
854315-AA-6	STANFIELD VANTAGE CLO CLASS A1 LOANS	F	09/21/2010	SCHEDULED REDEMPTION		146,091	146,091	135,865			10,226		10,226		146,091				729	03/21/2017	1FE
85628U-AA-4	STATE BANK INDIA LONDON	F	07/29/2010	CITIBANK		2,528,125	2,500,000	2,492,700			22		22		2,492,722		35,403	35,403	1,875	07/27/2015	2FE
85748K-AA-1	STATE STREET CAPITAL TRU		08/11/2010	GOLDMAN, SACHS & CO.		41,039,080	40,000,000	39,942,400	39,957,008		11,117		11,117		39,968,125		1,070,955	1,070,955	673,667	04/30/2012	1FE
857449-AB-8	STATE STREET CORP		09/16/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		1,743,456	1,550,000	1,481,134	1,501,623		3,133		3,133		1,504,756		238,699	238,699	75,950	10/15/2018	1FE
864720-AG-2	SUFFIELD CLO CLASS K COMBO NOTES LOANS		09/26/2010	Various		492,435	164,696	356,033	340,683		52,021		52,021		492,435				8,978	09/26/2014	4FE
990135-9D-9	SUNGARD DATA SYSTEMS INC TRANCHE A US TE		09/30/2010	SCHEDULED REDEMPTION		10,532	10,532	9,887			645		645		10,532				1,161	02/28/2014	3FE
86787G-AE-2	SUNTRUST BANK		08/23/2010	TENDER OFFER		16,733,438	16,948,000	16,875,293	16,892,414		2,665		2,665		16,895,079		(161,640)	(161,640)	869,432	04/01/2020	2FE
86959L-AA-1	SVENSKA HANDELSBANKEN AB		08/24/2010	BARCLAYS BANK		10,835,900	10,000,000	10,598,500			(54,370)		(54,370)		10,544,130		291,770	291,770	348,021	06/10/2014	1FE
83611M-PG-7	SVHE 2006-OPT3, 2A2		09/27/2010	SCHEDULED REDEMPTION		1,266,792	1,266,792	1,266,792	1,266,792						1,266,792				3,508	06/25/2036	1Z*
83612L-AE-9	SVHE 2006-WF1, M1		09/01/2010	Various			1,275,413	127,773	56,846	790,318	(127,509)		662,809						67,364	10/25/2036	6Z*
78487T-AA-2	SVOVM 2005-A, A		09/01/2010	SCHEDULED REDEMPTION		483,002	483,002	482,882	482,934		68		68		483,002				18,277	02/20/2021	1FE
84474Y-AA-4	SW AIRLINES 07-1 TRUST		08/01/2010	SCHEDULED REDEMPTION		158,265	158,265	155,693	155,766		2,499		2,499		158,265				9,733	08/01/2022	1FE
87612E-AP-1	TARGET CORP		08/11/2010	DEUTSCHE BANK SECURITIES		10,395,540	9,000,000	8,975,880	8,981,114		1,338		1,338		8,982,452		1,413,088	1,413,088	382,969	05/01/2017	1FE
89578V-AD-8	TAROT 2006-B, A4		09/12/2010	SCHEDULED REDEMPTION		1,712,017	1,712,017	1,711,797	1,711,973		44		44		1,712,017				68,323	11/12/2012	1FE
991181-9B-6	TASC INC TERM LOAN A		09/30/2010	SCHEDULED REDEMPTION		8,750	8,750	8,663			88		88		8,750					12/18/2014	3FE
991181-9A-8	TASC INC TERM LOAN B		09/30/2010	SCHEDULED REDEMPTION		1,625	1,625	1,609			16		16		1,625				40	12/18/2015	3FE
G4580*-AA-1	TATA CHEMICALS LTD. (INDIA) SERIES A		09/27/2010	PRINCIPAL PAYDOWN		22,000,000	22,000,000	22,000,000	22,000,000						22,000,000				2,131,898	09/12/2017	3
Y8549#-AA-8	TATA CHEMICALS LTD. (INDIA) SERIES B		09/27/2010	PRINCIPAL PAYDOWN		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				775,236	11/15/2017	3
48244*-AB-1	TATE & LYLE (A.E. STALEY) SECD NTS 2004A		07/15/2010	SCHEDULED REDEMPTION		132,534	132,534	132,534	132,534						132,534				7,727	01/15/2021	2
48244*-AA-3	TATE & LYLE (A.E. STALEY) SECD NTS, 2004		07/15/2010	SCHEDULED REDEMPTION		171,553	171,553	171,553	171,553						171,553				10,002	01/15/2021	2
87235M-AJ-4	TCW LEVERAGED INCOME TRUST II SUB SEC NT		12/31/2009	PRINCIPAL PAYMENT		8,757	8,757	4			8,757		8,757		8,757					12/15/2010	6Z
87922R-9A-2	TELCORDIA TECHNOLOGIES TERM LOAN		07/30/2010	SCHEDULED REDEMPTION		1,875	1,875	1,856			19		19		1,875				22	04/30/2016	4FE
87927V-AF-5	TELECOM ITALIA CAPITAL		09/23/2010	BARCLAYS BANK		14,768,700	15,000,000	14,543,270	14,578,920		5,358		5,358		14,584,278		184,422	184,422	831,406	11/15/2033	2FE
87927V-AU-2	TELECOM ITALIA CAPITAL		09/23/2010	BARCLAYS BANK		4,020,415	3,500,000	3,500,000	3,500,000						3,500,000		520,415	520,415	200,055	06/04/2018	2FE
879369-D@-2	TELEFLEX INC (2007 TRANSACTION) SERIES A		08/13/2010	PRINCIPAL PAYDOWN		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				1,844,206	10/01/2012	3
879369-D#-0	TELEFLEX INC (2007 TRANSACTION) SERIES B		08/13/2010	PRINCIPAL PAYDOWN		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				2,568,515	10/01/2014	3
87938W-AB-9	TELEFONICA EMISIONES SAU		08/12/2010	GOLDMAN, SACHS & CO.		19,274,985	20,000,000	20,000,000	20,000,000						20,000,000		(725,015)	(725,015)	845,432	06/20/2016	1FE
87938W-AH-6	TELEFONICA SA		09/01/2010	ROYAL BANK OF SCOTLAND PLC		7,844,830	7,000,000	7,000,000	7,000,000						7,000,000		844,830	844,830	481,098	07/15/2019	1FE
87971M-AC-7	TELUS CORP		09/02/2010	CALLED @ 105.564		5,227,529	4,952,000	5,072,668	4,974,974		(10,585)		(10,585)		4,964,390		263,140	263,140	298,220	06/01/2011	2FE
88031R-AA-6	TENASKA ALABAMA		06/30/2010	SCHEDULED REDEMPTION		227,676	227,676	229,281	227,382		(1,176)		(1,176)		227,676				9,587	03/30/2023	2FE
88031V-AA-7	TENASKA GATEWAY		06/30/2010	SCHEDULED REDEMPTION		168,952	168,952	164,971	165,236		3,716		3,716		168,952				10,225	12/31/2023	2FE
88031Q-AA-8	TENASKA VIRGINIA		09/30/2010	SCHEDULED REDEMPTION		185,978	185,978	186,368	186,271		(293)		(293)		185,978				8,535	03/30/2024	2FE
991099-9A-2	TEXAS COMPETITIVE ELECTRIC HOLDINGS COMP		09/30/2010	SCHEDULED REDEMPTION		5,977	5,977	5,837	5,767		210		210		5,977				79	10/10/2014	4FE
991099-9B-0	TEXAS COMPETITIVE ELECTRIC HOLDINGS COMP		09/30/2010	SCHEDULED REDEMPTION		20,000	20,000	20,000	20,000						20,000				379	10/10/2014	4FE
87246A-AE-8	TIAA 2007-C4, AJ		09/24/2010	BANK OF AMERICA		32,762,813	33,000,000	32,582,507	32,681,543		34,164		34,164		32,715,707		47,106	47,106	1,606,422	08/15/2039	1FE
887315-AK-5	TIME WARNER COMPANIES INC		07/14/2010	TENDER OFFER		19,470,000	16,500,000	19,085,895	17,359,312		(138,407)		(138,407)		17,220,905		2,249,095	2,249,095	1,501,443	01/15/2013	2FE
88731E-AF-7	TIME WARNER ENTMT CO L P DEB		08/12/2010	GOLDMAN, SACHS & CO.		1,942,560	1,500,000	1,722,090	1,695,604		(5,881)		(5,881)		1,689,722		252,838	252,838	115,854	03/15/2023	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)
887317-AB-1	TIME WARNER INC		07/14/2010	TENDER OFFER		14,875,000	14,000,000	14,453,075	14,421,515		(119,133)		(119,133)		14,302,382		572,618	572,618	511,194	11/15/2011	2FE
87266*-AA-4	TK HOLDINGS INC SR. NTS. DUE 2010		07/15/2010	MATURED		3,333,333	3,333,333	3,333,333	3,333,333						3,333,333				235,667	07/15/2010	2
88157G-AA-8	TMTS 2007-1SL A1		09/27/2010	SCHEDULED REDEMPTION		159,875	159,875	159,875	159,875						159,875				448	01/25/2038	3Z*
991180-9A-0	TOWERCO LLC TERM LOAN		09/30/2010	SCHEDULED REDEMPTION		5,000	5,000	5,000	5,000						5,000					11/24/2014	3FE
89346D-AC-1	TRANSALTA CORP		09/10/2010	DEUTSCHE BANK SECURITIES		23,336,200	20,000,000	19,944,800	19,951,567		3,134		3,134		19,954,701		3,381,499	3,381,499	1,108,333	05/15/2018	2FE
991204-9A-8	TRANSUNION LLC TERM LOAN		09/30/2010	SCHEDULED REDEMPTION		1,875	1,875	1,847			28		28		1,875					06/15/2017	3FE
89578P-AD-1	TRIAD AUTO RECEIVABLES OWNER T		09/12/2010	SCHEDULED REDEMPTION		2,158,699	2,158,699	2,149,753	2,153,712		4,988		4,988		2,158,699				82,767	05/13/2013	2FE
89609G-AB-8	TRICAHUE LEASING LLC		08/26/2010	SCHEDULED REDEMPTION		125,488	125,488	125,488							125,488				1,840	02/26/2022	1Z
89655N-AA-8	TRL 2004-1		09/14/2010	SCHEDULED REDEMPTION		68,319	68,319	68,319	68,319						68,319				2,601	08/14/2027	1FE
89655X-AA-6	TRL 2006-1A, A1		09/14/2010	SCHEDULED REDEMPTION		608,979	608,979	608,979	637,341		(28,361)		(28,361)		608,979				11,370	05/14/2036	2FE
89655V-AA-0	TRLT II 2003-1		09/12/2010	SCHEDULED REDEMPTION		118,164	118,164	118,164	117,768						118,164				3,425	10/12/2026	1FE
33632*-NN-3	TTX CO FIRST SECURITY BANK OF UTAH 42-C		07/01/2010	PRINCIPAL PAYMENT		501	501	501	501						501				21	01/01/2011	1
87305N-AR-9	TTX CO. 6.61% SR NTS		07/15/2010	PRINCIPAL PAYMENT		5,470	5,470	6,150	5,728		(12)		(12)		5,715		(245)	(245)	362	01/15/2015	1FE
89861*-AA-9	TUBE-TEX (HANCOCK MEZZ) 8.75% SR SEC NT		09/30/2010	DISTRIBUTION		6,525		6,525							6,525					06/30/2011	6
903329-AA-8	U.S. CAPITAL FUNDING I, CORP, CLASS A-1		08/02/2010	SCHEDULED REDEMPTION		83,910	83,910	83,910	83,910						83,910				582	05/01/2034	1FE
94978#-CN-5	UNION PACIFIC EQUIP. NTS SER A 2004-I		07/02/2010	SCHEDULED REDEMPTION		59,883	59,883	59,883	59,883						59,883				3,294	01/02/2022	1
94978#-CL-9	UNION PACIFIC EQUIP. NTS SER B 2004-I		07/02/2010	SCHEDULED REDEMPTION		288,717	288,717	288,717	288,717						288,717				15,475	01/02/2023	1
90781#-AA-0	UNION PACIFIC RAILROAD LEASE-BACKED NOTE		07/01/2010	SCHEDULED REDEMPTION		1,058,102	1,058,102	1,057,665	1,057,729		372		372		1,058,102				58,301	07/01/2015	1
90781#-AB-8	UNION PACIFIC RAILROAD LEASE-BACKED NOTE		07/02/2010	PRINCIPAL PAYMENT		1,947	1,947	1,946	1,946						1,946		1	1	107	01/02/2014	1
90781#-AC-6	UNION PACIFIC RAILROAD LEASE-BACKED NOTE		07/30/2010	Various		372,838	372,838	373,369	374,345		(320)		(320)		372,839		(2)	(2)	20,609	07/30/2012	1
94978#-BQ-9	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		07/02/2010	SCHEDULED REDEMPTION		158,178	158,178	156,788	156,940		1,239		1,239		158,178				8,336	01/02/2021	1
94978#-BR-7	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		07/02/2010	SCHEDULED REDEMPTION		121,706	121,706	120,636	120,753		953		953		121,706				6,414	01/02/2021	1
94978#-BS-5	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		07/02/2010	SCHEDULED REDEMPTION		312,751	312,751	310,016	310,328		2,422		2,422		312,751				16,482	01/02/2021	1
94978#-BT-3	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		07/02/2010	SCHEDULED REDEMPTION		350,936	350,936	347,474	347,837		3,099		3,099		350,936				18,494	01/02/2022	1
97181#-LH-4	UNION PACIFIC RAILROAD SECD NTS SER B		07/02/2010	SCHEDULED REDEMPTION		210,680	210,680	210,680	192,074						210,680				10,150	01/02/2020	1
90783V-AA-3	UNION PACIFIC RAILROAD SERIES 2005-1		07/02/2010	SCHEDULED REDEMPTION		339,770	339,770	339,770	339,770						339,770				17,267	01/02/2029	1
90783X-AA-9	UNION PACIFIC RR CO 07-3		07/02/2010	SCHEDULED REDEMPTION		26,723	26,723	26,723	26,723						26,723				825	01/02/2031	1FE
913017-BD-0	UNITED TECHNOLOGIES CORP		09/30/2010	CALLED @ 102.5026981		1,537,540	1,500,000	1,671,086	1,535,813		(22,745)		(22,745)		1,513,068		24,473	24,473	102,923	03/01/2011	1FE
990846-9A-7	UNIVISION COMMUNICATIONS FIRST LIEN TERM		08/31/2010	SCHEDULED REDEMPTION		72,127	72,127	71,490	71,407		720		720		72,127				164	09/29/2014	4FE
91160H-AA-5	US BANCORP		08/12/2010	MORGAN STANLEY DEAN WITTER		20,536,600	20,000,000	19,997,600	19,998,225		489		489		19,998,714		537,886	537,886	412,500	03/13/2012	1FE
90345A-AC-6	US CENTRAL FEDERAL CRED		08/13/2010	BANK OF AMERICA		10,236,800	10,000,000	9,993,600	9,994,017		1,320		1,320		9,995,336		241,464	241,464	157,806	10/19/2012	1FE
991841-9F-6	US SHIPPING PARTNERS LP SR SEC CLOSING L		09/28/2010	SCHEDULED REDEMPTION		81,463	81,463	45,574	46,331		35,132		35,132		81,463				4,934	08/07/2013	4FE
990936-9A-6	USI HOLDINGS CORP. TRANCHE B		09/30/2010	SCHEDULED REDEMPTION		3,750	3,750	3,728	3,733		17		17		3,750				57	05/04/2014	4FE
922463-AA-2	VEER 2008-1A SENIOR INCOME NOTES LOANS		07/19/2010	SCHEDULED REDEMPTION		347,005	347,005	312,204	315,018		31,987		31,987		347,005				4,421	07/19/2017	1FE
911760-AP-1	VENDEE MTG TR 1992-1 2-Z		09/01/2010	SCHEDULED REDEMPTION		135,057	135,057	124,813	130,116		4,941		4,941		135,057				7,556	05/15/2022	1
991197-9A-4	VETCOR PROFESSIONAL PRACTICES TERM A		09/30/2010	SCHEDULED REDEMPTION		87,500	87,500	87,500							87,500				24,281	02/01/2015	4Z
927804-EZ-3	VIRGINIA ELECTRIC POWER		08/30/2010	BANK OF AMERICA		1,735,290	1,500,000	1,496,100	1,497,402		249		249		1,497,651		237,639	237,639	91,575	01/15/2016	1FE
92966*-AB-5	WABASH VALLEY POWER ASSOC. SERIES B		07/31/2010	SCHEDULED REDEMPTION		353,084	353,084	353,084	353,084						353,084				12,155	04/30/2019	1
94978#-DC-8	WACHOVIA BANK LEASE BACKED NOTES TRANCHE		07/02/2010	SCHEDULED REDEMPTION		166,214	166,214	166,214	166,214						166,214				9,109	01/02/2024	1
94978#-CY-1	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		07/02/2010	SCHEDULED REDEMPTION		24,788	24,788	24,788	24,788						24,788				1,358	01/02/2025	1
94978#-CZ-8	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		07/02/2010	SCHEDULED REDEMPTION		129,311	129,311	129,311	129,311						129,311				7,086	01/02/2025	1
94978#-DB-0	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		07/02/2010	SCHEDULED REDEMPTION		4,024	4,024	4,024	4,024						4,024				221	01/02/2025	1
931142-CU-5	WAL-MART STORES INC		07/01/2010	Various		20,029,200	20,000,000	19,981,600							19,981,600		47,600	47,600		07/08/2020	1FE
25468P-BX-3	WALT DISNEY COMPANY		08/17/2010	HSBC SECURITIES, INC.		10,863,500	10,000,000	10,132,700	10,038,148		(10,857)		(10,857)		10,027,291		836,209	836,209	579,771	03/01/2012	1FE
93364L-AD-0	WAMU 2007-SL3, AJ		09/28/2010	MORGAN STANLEY DEAN WITTER		24,300,000	40,500,000	39,105,649	39,291,817		22,822		22,822		39,314,638		(15,014,638)	(15,014,638)	1,886,577	03/23/2045	1FE
990457-9F-2	WARNER CHILCOTT TERM A LOAN		09/30/2010	SCHEDULED REDEMPTION		16,499	16,499	16,499							16,499				145	10/30/2014	3FE
990457-9H-8	WARNER CHILCOTT TERM B-1 LOAN		09/30/2010	SCHEDULED REDEMPTION		577	577	577							577				5	04/30/2015	3FE
990457-9I-6	WARNER CHILCOTT TERM B-2 LOAN		09/30/2010	SCHEDULED REDEMPTION		961	961	961							961				9	04/30/2015	3FE
863572-L9-2	WASHINGTON MUTUAL 2000-1 M2		09/27/2010	SCHEDULED REDEMPTION		38,075	38,075	38,075	38,075						38,075				436	01/25/2040	1Z*
952355-9B-3	WEST CORPORATION B-3 TERM LOAN		06/30/2010	Various		15,306	15,306	15,373			(134)		(134)		15,306				296	10/24/2013	4FE
88880L-AB-9	WEST VIRGINIA TOBACCO STLEMNT FIN 07B		09/22/2010	PRAGER MCCARTHY & SEALY		19,784	1,100,000	39,611	48,830		2,361		2,361		51,192		(31,408)	(31,408)		06/01/2047	3FE
94979R-AD-2	WFMBS 2003-8 A4		09/01/2010	SCHEDULED REDEMPTION		293,613	293,613	282,602	288,930		4,683		4,683		293,613				9,538	08/25/2018	1Z*
949757-AG-3	WFMBS 2004-6 A7		09/01/2010	SCHEDULED REDEMPTION		171,239	171,239	168,242	169,840		1,399		1,399		171,239				6,914	06/25/2034	1Z*
94981Q-AU-2	WFMBS 2005-AR16 6A3		09/01/2010	SCHEDULED REDEMPTION		470,831	470,831	469,857	470,157		674		674		470,831				13,867	10/25/2035	1Z*
94984M-AE-4	WFMBS 2006-AR14 1A5		09/01/2010	Various		646,265	646,265	592,948			106,626		106,626		646,265				23,233	10/25/2036	1Z*

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
94985A-AA-7	WFMBS 2006-AR15 A1		09/01/2010	Various		415,781	415,781	358,611	108,417				108,417		415,781				12,013	10/25/2036	1Z*
94983P-AA-6	WFMBS 2006-AR4 1A1		09/01/2010	SCHEDULED REDEMPTION		308,461	308,461	269,132			39,329		39,329		308,461				11,624	04/25/2036	1Z*
949837-BY-3	WFMBS 2007-10 2A5		09/01/2010	SCHEDULED REDEMPTION		635,229	635,229	597,910			37,320		37,320		635,229				15,440	07/25/2037	1Z*
94985W-DZ-1	WFMBS 2007-11 A96		09/01/2010	SCHEDULED REDEMPTION		704,434	704,434	630,468			73,966		73,966		704,434				16,622	08/25/2037	1Z*
94985L-AG-0	WFMBS 2007-13 A7		09/01/2010	Various		650,427	650,427	586,807			95,063		95,063		650,427				19,609	09/25/2037	1Z*
94983U-AD-9	WFMBS 2007-AR3 A4		09/01/2010	Various		479,348	479,348	416,433			77,701		77,701		479,348				8,190	04/27/2037	1Z*
97381W-AK-0	WINDSTREAM CORP		07/15/2010	CITIBANK		1,256,250	1,250,000	1,254,688			(2)		(2)		1,254,686		1,564	1,564	282	09/01/2018	3FE
990577-9B-6	WINDSTREAM CORP TRANCH B-2 TERM LOAN		09/30/2010	SCHEDULED REDEMPTION		19,794	19,794	19,794	19,794						19,794				7,858	12/17/2015	3FE
976656-CC-0	WISC ELEC POWER		09/24/2010	WELLS FARGO BROKERAGE SERVICES		5,437,850	5,000,000	4,983,900	4,983,958		981		981		4,984,939		452,911	452,911	167,639	12/15/2019	1FE
92933B-AB-0	WMG ACQUISITION CORP		09/08/2010	OPPENHEIMER & CO. INC		837,000	800,000	868,000			(1,529)		(1,529)		866,471		(29,471)	(29,471)	18,578	06/15/2016	3FE
934548-AE-8	WMG ACQUSITION CORP		09/08/2010	Various		5,396,625	5,850,000	5,615,125	4,085,493		25,863		25,863		5,643,356		(246,731)	(246,731)	331,573	04/15/2014	4FE
983024-AN-0	WYETH		08/12/2010	PARIBAS CAPITAL MARKETS		4,045,370	3,500,000	3,468,500	3,469,636		286		286		3,469,921		575,449	575,449	182,797	04/01/2037	1FE
98374P-AZ-9	XLLIAC GLOBAL FUNDING		08/10/2010	MATURED		24,606,939	25,000,000	24,915,500	24,988,618		11,382		11,382		25,000,000		(393,061)	(393,061)	1,200,000	08/10/2010	1FE
98417E-AC-4	XSTRATA FINANCE CANADA		08/12/2010	MORGAN STANLEY DEAN WITTER		3,775,695	3,500,000	3,489,045	3,489,298		82		82		3,489,381		286,314	286,314	182,467	11/15/2037	2FE
98385X-AJ-5	XTO ENERGY INC		07/27/2010	TENDER OFFER		9,257,648	7,650,000	7,701,125	7,701,008		(469)		(469)		7,700,539		1,557,108	1,557,108	383,690	04/01/2036	1FE
98385X-AM-8	XTO ENERGY INC		07/27/2010	TENDER OFFER		8,546,005	6,500,000	6,908,415	6,908,368		(3,534)		(3,534)		6,904,835		1,641,170	1,641,170	433,875	08/01/2037	1FE
G9881#-AA-2	YULE CATTO 7.66% SR. NTS. DUE 9/08/2010		09/08/2010	MATURED		5,000,000	5,000,000	4,988,116	4,994,003		5,997		5,997		5,000,000				383,000	09/08/2010	3
989701-AJ-6	ZIONS BANCORP		09/28/2010	MORGAN STANLEY DEAN WITTER		6,415,875	6,500,000	7,102,940	6,842,092		(39,224)		(39,224)		6,802,868		(386,993)	(386,993)	404,000	09/15/2015	3FE
17309D-AM-5	CGCMT 2006-C4, E		07/30/2010	DISTRIBUTION		60,320		60,320	60,320						60,320					01/01/9999	3FE
17311Q-BG-4	CGCMT 2007-C6 A3		09/29/2010	SALOMON SMITH BARNEY		26,822,265	25,000,000	25,764,648	25,542,021		(81,725)		(81,725)		25,460,296		1,361,969	1,361,969	1,096,589	01/01/9999	1FE
46630J-AS-8	JPMCC 2007-LDPX, C		09/23/2010	CITADEL SECURITIES		3,681,840	16,928,000	5,653,701	16,993,316		(112,523)		(112,523)		8,006,563		(4,324,723)	(4,324,723)	783,750	01/01/9999	4FE
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						2,182,927,046	2,241,817,913	2,148,768,686	2,033,857,335	3,779,553	1,072,431		4,851,984		2,175,272,523		7,654,523	7,654,523	88,696,289	XXX	XXX
597334-A@-0	AETNA/MIDDLETOWN CTL		07/14/2010	MATURED		3,897,463	3,897,463	3,874,969	3,897,463						3,897,463				157,020	07/14/2010	1
52468#-AA-0	AT&T INC / AT&T MOBILITY (FKA CINGULAR W		09/15/2010	SCHEDULED REDEMPTION		176,901	176,901	193,321	189,252		(12,351)		(12,351)		176,901				9,057	07/15/2016	1
160841-AA-0	BANK OF AMERICA/CHARLOTTE GATEWAY 6.41%		09/01/2010	SCHEDULED REDEMPTION		258,622	258,622	258,622	258,622						258,622				11,975	12/01/2016	1FE
09776@-AB-7	BON SECOURS HEALTH SYSTEM LEASE-COLLATER		09/15/2010	SCHEDULED REDEMPTION		101,491	101,491	116,358	112,612		(11,121)		(11,121)		101,491				5,645	09/15/2021	1
97181#-HV-8	BORDERS GROUP SR SEC NTS		09/01/2010	SCHEDULED REDEMPTION		90,264	90,264	89,414	89,725		539		539		90,264				4,467	12/01/2017	2
94978#-AQ-0	BURLINGTON NORTHERN LEASE-BACKED CRTS.		09/01/2010	SCHEDULED REDEMPTION		288,841	288,841	288,841	288,841						288,841				16,466	08/01/2022	2
90218#-AA-3	CALAMOS COURT LLC, CTL PASS THRU TR. CER		09/10/2010	SCHEDULED REDEMPTION		34,029	34,029	34,029	34,029						34,029				1,475	05/10/2025	2
857449-*S-3	CITIGROUP/CONN. RIVER PLAZA SER A SR NTS		07/09/2010	MATURED		682,939	682,939	710,027	685,238		(2,299)		(2,299)		682,939				9,707	07/09/2010	1
94978#-CC-9	COCA-COLA ENT. INC. LEASE-BACKED NTS DUE		09/10/2010	SCHEDULED REDEMPTION		50,677	50,677	50,677	50,677						50,677				2,239	06/10/2024	1
126650-BC-3	CVS CORP. (DE)/CVS LEASE PASSTHROUGH TRU		09/10/2010	SCHEDULED REDEMPTION		364,126	364,126	364,126	364,126						364,126				15,466	01/10/2028	2FE
33632*-UQ-8	CVS CTL CERTS/FIRST SEC. BK DUE 2024		09/10/2010	SCHEDULED REDEMPTION		47,498	47,498	47,498	47,498						47,498				2,498	01/10/2024	2
36312K-AA-0	GENERAL ELECTRIC LEASE / SFHI 7.01% CERT		09/11/2010	SCHEDULED REDEMPTION		225,623	225,623	232,057	231,892		(6,269)		(6,269)		225,623				11,579	04/11/2014	1
P7906#-AA-7	GOV'T OF TRINIDAD AND TOBAGO CTL LEASE 1	F	07/01/2010	SCHEDULED REDEMPTION		1,008,000	1,008,000	1,008,000	1,008,000						1,008,000				61,387	01/01/2023	2
94978#-AJ-6	HY-VEE INC 7.42% SR SECD NTS (CTL)		09/05/2010	SCHEDULED REDEMPTION		122,662	122,662	122,662	122,662						122,662				6,575	10/05/2021	1
12495*-AA-5	LEE MEMORIAL 2 (2007 CTL TRANSACTION) 20		09/10/2010	SCHEDULED REDEMPTION		6,366	6,366	7,782	7,735		(1,369)		(1,369)		6,366				127	01/10/2034	1
12484@-AA-6	LEE MEMORIAL CTL (2006 TRANSACTION)		09/15/2010	SCHEDULED REDEMPTION		19,694	19,694	19,694	19,694						19,694				871	08/15/2033	1
22538#-AA-9	LEHIGH VALLEY HOSPITAL LEASE-BACKED PASS		09/05/2010	SCHEDULED REDEMPTION		15,172	15,172	15,172	15,172						15,172				260	02/05/2027	1
58528#-BB-2	MEIJER INC SR SECURED NOTES		07/01/2010	SCHEDULED REDEMPTION		335,282	335,282	347,624	336,046		(764)		(764)		335,282				26,621	07/01/2013	2
96122#-AA-5	MOTIVA ENT. LLC (ASHBURN VA) CTL SERIES		09/05/2010	SCHEDULED REDEMPTION		51,304	51,304	49,074	49,621		1,683		1,683		51,304				1,982	01/05/2025	1
04854*-AA-7	MOTOROLA/ AFI PH 1B SEC LSE NTS		09/01/2010	SCHEDULED REDEMPTION		20,441	20,441	20,679	20,579		(138)		(138)		20,441				896	02/01/2015	2
04853#-AA-4	MOTOROLA/AFG PH 1A SEC LSE NTS		09/01/2010	SCHEDULED REDEMPTION		122,429	122,429	110,230	116,309		6,120		6,120		122,429				5,677	10/01/2014	2
04853#-AB-2	MOTOROLA/AFG PH 1B SEC LSE NTS		09/01/2010	SCHEDULED REDEMPTION		375,709	375,709	375,709	378,096		(2,387)		(2,387)		375,709				17,551	02/01/2015	2
40700#-AA-3	PHARMACIA/HAMILTON ASSOC SR SECD		07/01/2010	MATURED		98,518	98,518	98,518	98,518						98,518				1,239	07/01/2010	1
898613-AA-2	QWEST/TUCKAHOE CTL		09/20/2010	SCHEDULED REDEMPTION		94,450	94,450	98,990	97,855		(3,404)		(3,404)		94,450				6,424	10/20/2025	3FE
44440*-AC-0	RAYTHEON/HUGHES AIR/AURORA IRE - SB		09/30/2010	SCHEDULED REDEMPTION		357,443	357,443	371,026	368,195		(10,752)		(10,752)		357,443				37,031	09/30/2012	1
56481*-AR-1	RAYTHEON/MANUFACTURERS HANOVER		09/30/2010	SCHEDULED REDEMPTION		2,090,015	2,090,015	2,090,015	2,090,015						2,090,015				189,146	09/30/2011	1
96928*-BA-4	ST. LUKE'S EPISCOPAL HOSPITAL SYSTEM CTL		09/15/2010	SCHEDULED REDEMPTION		92,784	92,784	93,779	93,643		(859)		(859)		92,784				3,406	04/15/2028	1
29272#-AA-4	TXU CORP/ENERGY PLAZA CERT. SER A-1-A		08/14/2010	SCHEDULED REDEMPTION		486,111	486,111	486,111	486,111						486,111				28,583	02/14/2014	1
89222*-AA-3	TYCO INT'L - U.S. SURGICAL 7.20% SR NTS		09/30/2010	SCHEDULED REDEMPTION		95,182	95,182	95,182	95,182						95,182				4,951	03/31/2021	2
96928*-BD-8	WESTCHESTER COUNTY OF NY CTL 5.57% 12/15		09/15/2010	SCHEDULED REDEMPTION		100,766	100,766	101,843	101,613		(847)		(847)		100,766				4,054	05/15/2028	1
4199999. Bonds - Credit Tenant Loans						11,710,805	11,710,805	11,772,030	11,755,023		(44,218)		(44,218)		11,710,805				644,375	XXX	XXX
06738C-AG-4	BARCLAYS BANK PLC		09/23/2010	BARCLAYS BANK		4,725,000	5,000,000	5,000,000	5,000,000						5,000,000		(275,000)	(275,000)	269,636	06/15/2032	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)
055291-AC-2	BBV INTL FIN UNSEC SUB		09/27/2010	BTIG, LLC		5,615,550	5,000,000	4,318,750	4,435,076		13,390		13,390		4,448,466		1,167,084	1,167,084	290,694	12/01/2025	1FE
0557X2-AB-4	BTMU (CURACAO) HLDG NV		07/29/2010	BANK OF AMERICA		9,900,000	10,000,000	9,978,137	9,983,975		1,321		1,321		9,985,296		(85,296)	(85,296)	39,590	12/19/2016	1FE
225313-AB-1	CREDIT AGRICOLE SA		07/26/2010	BANK OF AMERICA		5,587,800	5,500,000	5,500,000	5,500,000						5,500,000		87,800	87,800	364,196	12/13/2049	1FE
26156F-AA-1	DRESDNER FUNDING TRUST I 144A		09/23/2010	HSBC SECURITIES, INC.		4,694,000	5,000,000	3,783,924	3,857,113		10,648		10,648		3,867,761		826,239	826,239	303,423	06/30/2031	4FE
316781-AA-1	FIFTH THIRD CAP TRUST IV		09/30/2010	Various		12,410,000	13,000,000	12,996,620	12,996,731		34		34		12,996,766		(586,766)	(586,766)	815,208	04/15/2037	2FE
69352P-AC-7	PPL CAPITAL FUNDING INC		09/30/2010	DEUTSCHE BANK SECURITIES		2,850,000	3,000,000	2,992,980	2,993,007		8		8		2,993,016		(143,016)	(143,016)	203,792	03/30/2067	3FE
84603M-EX-0	SOVEREIGN BANK		07/19/2010	J. P. MORGAN SECURITIES, INC.		2,062,420	2,000,000	1,951,449	1,979,413		3,317		3,317		1,982,730		79,690	79,690	87,410	03/15/2013	1FE
90261X-BY-7	UBS AG STAMFORD CT		08/11/2010	WARBURG DILLION READ LLC		9,706,770	9,000,000	8,985,420	8,989,519		805		805		8,990,324		716,447	716,447	561,063	07/15/2016	1FE
06739F-EY-3	BARCLAYS BANK PLC		09/30/2010	Various		14,041,850	15,000,000	15,000,000	15,000,000						15,000,000		(958,150)	(958,150)	706,182	01/01/9999	1FE
124789-AA-6	CBA CAPITAL TRUST I		09/07/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		6,983,200	7,000,000	7,028,980	7,020,519		(2,250)		(2,250)		7,018,269		(35,069)	(35,069)	195,113	01/01/9999	1FE
12479B-AA-0	COMMONWEALTH BANK AUST		09/21/2010	WARBURG DILLION READ LLC		7,149,290	7,395,000	7,316,769	7,318,350		356		356		7,318,706		(169,417)	(169,417)	368,762	01/01/9999	1FE
225313-AA-3	CREDIT AGRICOLE (LONDON)		09/21/2010	Various		13,139,500	15,000,000	15,000,000	15,000,000						15,000,000		(1,860,500)	(1,860,500)	731,914	01/01/9999	1FE
236363-AA-5	DANSKE BANK A/S		09/23/2010	Various		6,277,700	7,000,000	7,087,080	7,055,082		(6,720)		(6,720)		7,048,363		(770,663)	(770,663)	268,430	01/01/9999	2FE
44978N-AA-3	ING CAP FNDG III		08/16/2010	Various		14,112,500	15,000,000	10,557,541	10,050,000						10,050,000		4,062,500	4,062,500	358,423	01/01/9999	4FE
635192-AA-5	NATIONAL CAPITAL TRST II		09/21/2010	Various		15,941,880	17,000,000	16,854,620	16,857,406		616		616		16,858,023		(916,143)	(916,143)	672,797	01/01/9999	1FE
65557A-AB-3	NORDIC BALTIC HOLDING		08/11/2010	MORGAN STANLEY DEAN WITTER		9,200,000	10,000,000	9,832,400	9,835,437		735		735		9,836,172		(636,172)	(636,172)	174,773	01/01/9999	1FE
66644P-AA-5	NORTHGROUP PFD CAP CORP		09/23/2010	Various		9,582,250	10,000,000	10,000,000	10,000,000						10,000,000		(417,750)	(417,750)	591,737	01/01/9999	1FE
83367T-AA-7	SOCIETE GENERALE		09/21/2010	Various		8,975,200	10,000,000	10,000,000	10,000,000						10,000,000		(1,024,800)	(1,024,800)	542,850	01/01/9999	2FE
90264A-AA-7	UBS PFD FUNDING TR V		09/23/2010	Various		9,557,250	10,000,000	10,000,000	10,000,000						10,000,000		(442,750)	(442,750)	527,187	01/01/9999	2FE
91530B-20-2	UNITED OVERSEAS BANK LTD		08/31/2010	CF GLOBAL TRADING		5,025,000	5,000,000	5,033,700	5,024,435		(2,251)		(2,251)		5,022,185		2,815	2,815	280,140	01/01/9999	1FE
96122B-AA-4	WESTPAC CAPITAL TRST III		09/21/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		6,898,360	7,000,000	7,127,400	7,075,920		(13,595)		(13,595)		7,062,324		(163,964)	(163,964)	400,541	01/01/9999	1FE
96122C-AA-2	WESTPAC CAPITAL TRST IV		09/07/2010	Various		14,561,100	16,000,000	14,943,360	15,031,505		4,231		4,231		15,035,737		(474,637)	(474,637)	737,592	01/01/9999	1FE
4899999. Bonds - Hybrid Securities						198,996,620	208,895,000	201,289,130	201,003,489		10,647		10,647		201,014,135		(2,017,516)	(2,017,516)	9,491,452	XXX	XXX
8399997. Total - Bonds - Part 4						3,982,182,140	4,466,098,605	3,789,009,724	3,449,451,216	(786,697)	5,245,356		4,458,660		3,914,856,831		67,325,309	67,325,309	128,864,603	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						3,982,182,140	4,466,098,605	3,789,009,724	3,449,451,216	(786,697)	5,245,356		4,458,660		3,914,856,831		67,325,309	67,325,309	128,864,603	XXX	XXX
18976#-12-4	ACCUBUILT SERIES B (HANCOCK MEZZ)		09/30/2010	Various	201.700	9,983	0.00	312	201,359		29		29				9,983	9,983			RP5VZ
12946P-40-3	CALENERGY CAPITAL TRST 2		07/29/2010	REDEMPTION	100,000.000	5,000,000	0.00	5,071,250	5,066,676		(17,457)		(17,457)		5,049,219		(49,219)	(49,219)	206,597		RP2LFE
159171-20-6	CHANNEL REINSURANCE	F	07/29/2010	DIRECT	14,855.000	14,855,000	0.00										14,855,000	14,855,000			RP5UZ
18976#-11-6	COACH BUILDING_HOLDINGS SERIES A P/S		09/24/2010	Various	5,903.130	3	0.00	(1)									3	3			RP5UZ
44938@-11-1	INTERCONNECT DEVICES INC SERIES A PRF(HA		07/08/2010	DISTRIBUTION	0.000	11,036	0.00										11,036	11,036			P5AZ
8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						19,876,022	XXX	5,071,562	5,268,035		(17,428)		(17,428)		5,049,219		14,826,802	14,826,802	206,597	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						19,876,022	XXX	5,071,562	5,268,035		(17,428)		(17,428)		5,049,219		14,826,802	14,826,802	206,597	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						19,876,022	XXX	5,071,562	5,268,035		(17,428)		(17,428)		5,049,219		14,826,802	14,826,802	206,597	XXX	XXX
205887-10-2	CONAGRA INC		09/21/2010	DISTRIBUTION	0.000	740											740	740			L
25746U-10-9	DOMINION RES INC VA		09/01/2010	JEFFERIES & COMPANY, INC.	10,000.000	435,093		334,923	389,200		(54,277)		(54,277)		334,923		100,169	100,169	13,725		L
421924-10-1	HEALTHSOUTH CORP		08/09/2010	DISTRIBUTION	0.000	3,242											3,242	3,242			U
464287-43-2	ISHARES BARLCAYS 20+ YR TR ETF		09/22/2010	CITIGROUP GLOBAL MARKETS	250.000	25,686		23,624	17,615		1,157		1,157		23,624		2,062	2,062	574		L
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		07/26/2010	CITIGROUP GLOBAL MARKETS	220.000	14,568		14,215	312		(25)		(25)		14,215		353	353	45		L
806407-10-2	SCHEIN HENRY INC		09/22/2010	Various	3,052.000	173,877		143,106							143,106		30,771	30,771			L
78462F-10-3	SPDR S&P 500 ETF TRUST		09/22/2010	CITIGROUP GLOBAL MARKETS	500.000	56,664		55,690							55,690		974	974			L
989209-10-1	ZEBU INC		08/31/2010	DISTRIBUTION	0.000	3,166											3,166	3,166			A
44938@-10-3	INTERCONNECT DEVICES INC COMMON STK(HANC		07/08/2010	DISTRIBUTION	0.000	14,746											14,746	14,746			A
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						727,781	XXX	571,558	407,127	(53,145)			(53,145)		571,558		156,223	156,223	14,344	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
9799997. Total - Common Stocks - Part 4						727,781	XXX	571,558	407,127	(53,145)			(53,145)		571,558		156,223	156,223	14,344	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						727,781	XXX	571,558	407,127	(53,145)			(53,145)		571,558		156,223	156,223	14,344	XXX	XXX
9899999. Total - Preferred and Common Stocks						20,603,803	XXX	5,643,120	5,675,162	(53,145)	(17,428)		(70,573)		5,620,777		14,983,025	14,983,025	220,941	XXX	XXX
9999999 - Totals						4,002,785,942	XXX	3,794,652,844	3,455,126,378	(839,841)	5,227,928		4,388,087		3,920,477,608		82,308,334	82,308,334	129,085,544	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues.....1

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium Received (Paid)	12 Current Year Initial Cost of Premium Received (Paid)	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
S&P500 INDEX 12/17/2010 1025 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/04/2009	12/17/2010	650		1,025.00	(6,741,800)		(997,750)	8,391,500		8,391,500			(997,750)				100.00/100.00
S&P500 INDEX 12/17/2010 1025 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/17/2010	12/17/2010	500		1,025.00		(4,991,000)	1,464,000	6,455,000		6,455,000			1,464,000				100.00/100.00
S&P500 INDEX 12/17/2010 1025 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/23/2010	12/17/2010	150		1,025.00		(1,305,300)	631,200	1,936,500		1,936,500			631,200				100.00/100.00
S&P500 INDEX 12/17/2010 1025 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/28/2009	12/17/2010	550		1,025.00	(6,161,100)		(844,250)	7,100,500		7,100,500			(844,250)				100.00/100.00
S&P500 INDEX 12/17/2010 1100 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/02/2009	12/17/2010	350		1,100.00	(3,675,700)		(985,250)	2,471,000		2,471,000			(985,250)				100.00/100.00
S&P500 INDEX 12/17/2010 1100 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/04/2009	12/17/2010	500		1,100.00	(5,001,000)		(1,407,500)	3,530,000		3,530,000			(1,407,500)				100.00/100.00
S&P500 INDEX 12/17/2010 1100 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/11/2009	12/17/2010	700		1,100.00	(7,141,400)		(1,970,500)	4,942,000		4,942,000			(1,970,500)				100.00/100.00
S&P500 INDEX 12/17/2010 1100 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/08/2010	12/17/2010	500		1,100.00		(5,191,000)	(1,661,000)	3,530,000		3,530,000			(1,661,000)				100.00/100.00
S&P500 INDEX 12/17/2010 1100 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/22/2010	12/17/2010	600		1,100.00		(4,861,200)	(625,200)	4,236,000		4,236,000			(625,200)				100.00/100.00
S&P500 INDEX 12/17/2010 1100 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/29/2010	12/17/2010	500		1,100.00		(3,406,000)	124,000	3,530,000		3,530,000			124,000				100.00/100.00
S&P500 INDEX 12/17/2010 1050 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/18/2009	12/17/2010	500		1,050.00	(5,846,000)		(997,500)	5,420,000		5,420,000			(997,500)				100.00/100.00
S&P500 INDEX 12/17/2010 1050 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/06/2009	12/17/2010	600		1,050.00	(6,481,200)		(1,197,000)	6,504,000		6,504,000			(1,197,000)				100.00/100.00
S&P500 INDEX 12/17/2010 1050 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/20/2010	12/17/2010	500		1,050.00		(3,801,000)	1,619,000	5,420,000		5,420,000			1,619,000				100.00/100.00
S&P500 CLIQUET 10/01/2010 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	10/09/2009	10/01/2010		1,900,000	S&P 500	(42,180)		(67,729)						(67,729)				100.00/100.00
S&P500 CLIQUET 10/08/2010 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	10/23/2009	10/08/2010		2,700,000	S&P 500	(59,130)		(90,579)						(90,579)				100.00/100.00
S&P500 CLIQUET 10/22/2010 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAY'S BANK PLC	10/30/2009	10/22/2010		3,700,000	S&P 500	(46,250)		(109,973)						(109,973)				100.00/100.00
S&P500 CLIQUET 10/29/2010 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	11/06/2009	10/29/2010		2,800,000	S&P 500	(53,480)		(97,936)						(97,936)				100.00/100.00
S&P500 CLIQUET 11/05/2010 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	11/13/2009	11/05/2010		2,100,000	S&P 500	(45,360)		(63,890)						(63,890)				100.00/100.00
S&P500 CLIQUET 11/12/2010 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	11/20/2009	11/12/2010		3,000,000	S&P 500	(58,800)		(89,782)						(89,782)				100.00/100.00
S&P500 INDEX 12/17/2010 1075 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/20/2009	12/17/2010	650		1,075.00	(7,060,300)		(1,576,250)	5,772,000		5,772,000			(1,576,250)				100.00/100.00
S&P500 INDEX 12/17/2010 1075 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/21/2010	12/17/2010	500		1,075.00		(3,101,000)	1,339,000	4,440,000		4,440,000			1,339,000				100.00/100.00
S&P500 CLIQUET 11/19/2010 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	12/02/2009	11/19/2010		3,400,000	S&P 500	(71,060)		(90,482)						(90,482)				100.00/100.00
S&P500 CLIQUET 12/10/2010 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	12/18/2009	12/10/2010		3,300,000	S&P 500	(62,040)		(75,153)						(75,153)				100.00/100.00
S&P500 CLIQUET 12/30/2010 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	01/04/2010	12/30/2010		1,700,000	S&P 500		(35,190)	(35,190)						(35,190)				100.00/100.00
S&P500 CLIQUET 12/23/2010 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	01/04/2010	12/23/2010		4,200,000	S&P 500		(84,000)	(84,000)						(84,000)				100.00/100.00
S&P500 CLIQUET 12/17/2010 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	01/04/2010	12/17/2010		2,000,000	S&P 500		(41,200)	(41,200)						(41,200)				100.00/100.00
S&P500 CLIQUET 12/31/2010 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	01/08/2010	12/31/2010		1,600,000	S&P 500		(32,640)	(32,640)						(32,640)				100.00/100.00
S&P500 CLIQUET 01/07/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	01/15/2010	01/07/2011		3,800,000	S&P 500		(66,500)	(66,500)						(66,500)				100.00/100.00
S&P500 CLIQUET 01/21/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAY'S BANK PLC	01/29/2010	01/21/2011		3,200,000	S&P 500		(41,920)	(40,720)	1,200		1,200			(40,720)				100.00/100.00
S&P500 INDEX 06/17/2011 1050 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/05/2010	06/17/2011	500		1,050.00		(5,136,000)	2,064,000	7,200,000		7,200,000			2,064,000				100.00/100.00

SCHEDULE DB - PART A - SECTION 1

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S&P500 INDEX 06/17/2011 1050 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/09/2010	06/17/2011	600		1,050.00		(6,715,200)	1,924,800	8,640,000		8,640,000			1,924,800				100.00/100.00
S&P500 INDEX 06/17/2011 1125 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/25/2010	06/17/2011	100		1,125.00		(760,200)	200,800	961,000		961,000			200,800				100.00/100.00
S&P500 INDEX 06/17/2011 1075 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/12/2010	06/17/2011	500		1,075.00		(4,816,000)	1,544,000	6,360,000		6,360,000			1,544,000				100.00/100.00
S&P500 INDEX 06/17/2011 1075 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/28/2010	06/17/2011	600		1,075.00		(7,363,200)	268,800	7,632,000		7,632,000			268,800				100.00/100.00
S&P500 INDEX 06/17/2011 1075 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/11/2010	06/17/2011	600		1,075.00		(6,613,200)	1,018,800	7,632,000		7,632,000			1,018,800				100.00/100.00
S&P500 INDEX 06/17/2011 1075 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/02/2010	06/17/2011	750		1,075.00		(5,941,500)	3,598,500	9,540,000		9,540,000			3,598,500				100.00/100.00
S&P500 CLIQUET 02/11/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAY'S BANK PLC	02/19/2010	02/11/2011		3,200,000	S&P 500		(71,680)	(35,716)	35,964		35,964			(35,716)				100.00/100.00
S&P500 INDEX 06/17/2011 1100 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/26/2010	06/17/2011	500		1,100.00		(4,656,000)	904,000	5,560,000		5,560,000			904,000				100.00/100.00
S&P500 INDEX 06/17/2011 1100 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/07/2010	06/17/2011	550		1,100.00		(6,931,100)	(815,100)	6,116,000		6,116,000			(815,100)				100.00/100.00
S&P500 INDEX 06/17/2011 1100 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/04/2010	06/17/2011	600		1,100.00		(5,653,200)	1,018,800	6,672,000		6,672,000			1,018,800				100.00/100.00
S&P500 INDEX 06/17/2011 1100 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/18/2010	06/17/2011	600		1,100.00		(6,271,200)	400,800	6,672,000		6,672,000			400,800				100.00/100.00
S&P500 CLIQUET 02/18/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	JP MORGAN CHASE BANK	02/26/2010	02/18/2011		1,600,000	S&P 500		(32,480)	(12,459)	20,021		20,021			(12,459)				100.00/100.00
S&P500 CLIQUET 02/25/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	03/05/2010	02/25/2011		3,100,000	S&P 500		(73,160)	(69,870)	3,290		3,290			(69,870)				100.00/100.00
S&P500 CLIQUET 03/04/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	JP MORGAN CHASE BANK	03/15/2010	03/04/2011		2,600,000	S&P 500		(54,080)	(53,834)	246		246			(53,834)				100.00/100.00
S&P500 CLIQUET 03/11/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAY'S CAPITAL	03/19/2010	03/11/2011		4,200,000	S&P 500		(92,400)	(51,871)	40,529		40,529			(51,871)				100.00/100.00
S&P500 INDEX 03/18/2011 1175 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/26/2010	03/18/2011	250		1,175.00		(1,885,500)	(603,000)	1,282,500		1,282,500			(603,000)				100.00/100.00
S&P500 INDEX 03/18/2011 1175 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/05/2010	03/18/2011	550		1,175.00		(4,698,100)	(1,876,600)	2,821,500		2,821,500			(1,876,600)				100.00/100.00
S&P500 INDEX 03/18/2011 1175 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/23/2010	03/18/2011	500		1,175.00		(5,001,000)	(2,436,000)	2,565,000		2,565,000			(2,436,000)				100.00/100.00
S&P500 INDEX 03/18/2011 1100 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/25/2010	03/18/2011	500		1,100.00		(6,001,000)	(1,306,000)	4,695,000		4,695,000			(1,306,000)				100.00/100.00
S&P500 CLIQUET 03/25/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAY'S CAPITAL	04/05/2010	03/25/2011		2,700,000	S&P 500		(65,880)	(61,016)	4,864		4,864			(61,016)				100.00/100.00
S&P500 CLIQUET 04/01/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	JP MORGAN CHASE BANK	04/12/2010	04/01/2011		3,500,000	S&P 500		(80,500)	(79,886)	614		614			(79,886)				100.00/100.00
S&P500 INDEX 03/18/2011 1200 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/30/2010	03/18/2011	150		1,200.00		(1,252,800)	(651,300)	601,500		601,500			(651,300)				100.00/100.00
S&P500 CLIQUET 04/08/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAY'S CAPITAL	04/16/2010	04/08/2011		3,400,000	S&P 500		(74,800)	(67,957)	6,843		6,843			(67,957)				100.00/100.00
S&P500 CLIQUET 04/21/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	04/23/2010	04/21/2011		4,000,000	S&P 500		(82,800)	(72,293)	10,507		10,507			(72,293)				100.00/100.00
S&P500 CLIQUET 05/05/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAY'S CAPITAL	05/07/2010	05/05/2011		2,900,000	S&P 500		(43,500)	(40,572)	2,928		2,928			(40,572)				100.00/100.00
S&P500 INDEX 03/18/2011 1125 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/14/2010	03/18/2011	600		1,125.00		(6,061,200)	(1,357,200)	4,704,000		4,704,000			(1,357,200)				100.00/100.00
S&P500 CLIQUET 05/12/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAY'S CAPITAL	05/14/2010	05/12/2011		2,700,000	S&P 500		(46,170)	(19,519)	26,651		26,651			(19,519)				100.00/100.00
S&P500 CLIQUET 05/13/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	05/21/2010	05/13/2011		4,600,000	S&P 500		(51,520)	(507)	51,013		51,013			(507)				100.00/100.00
S&P500 CLIQUET 05/24/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAY'S CAPITAL	05/28/2010	05/24/2011		3,000,000	S&P 500		(61,800)	(2,093)	59,707		59,707			(2,093)				100.00/100.00
S&P500 CLIQUET 05/20/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAY'S CAPITAL	05/28/2010	05/20/2011		2,700,000	S&P 500		(55,350)	2,087	57,437		57,437			2,087				100.00/100.00

SCHEDULE DB - PART A - SECTION 1

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S&P500 CLIQUET 05/27/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	06/04/2010	05/27/2011		3,300,000	S&P 500		(52,800)	(5,933)	46,867		46,867			(5,933)				100.00/100.00
S&P500 CLIQUET 06/10/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	06/18/2010	06/10/2011		3,700,000	S&P 500		(85,470)	2,373	87,843		87,843			2,373				100.00/100.00
S&P500 CLIQUET 06/17/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	06/25/2010	06/17/2011		2,700,000	S&P 500		(37,800)	17,571	55,371		55,371			17,571				100.00/100.00
S&P500 CLIQUET 06/24/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	07/02/2010	06/24/2011		2,300,000	S&P 500		(29,440)	14,976	44,416		44,416			14,976				100.00/100.00
S&P500 CLIQUET 07/01/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	07/09/2010	07/01/2011		3,200,000	S&P 500		(68,800)	13,888	82,688		82,688			13,888				100.00/100.00
S&P500 CLIQUET 07/21/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	07/23/2010	07/21/2011		3,600,000	S&P 500		(72,360)	28,666	101,026		101,026			28,666				100.00/100.00
S&P500 INDEX 12/16/2011 1075 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/23/2010	12/16/2011	500		1,075.00		(6,601,000)	984,000	7,585,000		7,585,000			984,000				100.00/100.00
S&P500 INDEX 12/16/2011 1075 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/20/2010	12/16/2011	600		1,075.00		(6,931,200)	2,170,800	9,102,000		9,102,000			2,170,800				100.00/100.00
S&P500 INDEX 12/16/2011 1075 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/27/2010	12/16/2011	500		1,075.00		(5,501,000)	2,084,000	7,585,000		7,585,000			2,084,000				100.00/100.00
S&P500 INDEX 06/17/2011 1025 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/28/2010	06/17/2011	500		1,025.00		(7,281,000)	804,000	8,085,000		8,085,000			804,000				100.00/100.00
S&P500 INDEX 12/16/2011 1100 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/30/2010	12/16/2011	500		1,100.00		(5,706,000)	1,124,000	6,830,000		6,830,000			1,124,000				100.00/100.00
S&P500 INDEX 12/16/2011 1100 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/06/2010	12/16/2011	500		1,100.00		(5,886,000)	944,000	6,830,000		6,830,000			944,000				100.00/100.00
S&P500 INDEX 12/16/2011 1100 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/03/2010	12/16/2011	750		1,100.00		(8,626,500)	1,618,500	10,245,000		10,245,000			1,618,500				100.00/100.00
S&P500 CLIQUET 08/04/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	08/06/2010	08/04/2011		3,400,000	S&P 500		(54,740)	4,425	59,165		59,165			4,425				100.00/100.00
S&P500 INDEX 12/16/2011 1125 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/10/2010	12/16/2011	500		1,125.00		(5,251,000)	854,000	6,105,000		6,105,000			854,000				100.00/100.00
S&P500 INDEX 12/16/2011 1125 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/17/2010	12/16/2011	500		1,125.00		(5,501,000)	604,000	6,105,000		6,105,000			604,000				100.00/100.00
S&P500 CLIQUET 08/05/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	08/13/2010	08/05/2011		2,200,000	S&P 500		(29,040)	9,754	38,794		38,794			9,754				100.00/100.00
S&P500 CLIQUET 08/18/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	08/20/2010	08/18/2011		4,000,000	S&P 500		(59,200)	40,519	99,719		99,719			40,519				100.00/100.00
S&P500 CLIQUET 08/19/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	08/27/2010	08/19/2011		3,200,000	S&P 500		(49,920)	27,080	77,000		77,000			27,080				100.00/100.00
S&P500 CLIQUET 09/02/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	09/10/2010	09/02/2011		2,000,000	S&P 500		(36,000)	(957)	35,043		35,043			(957)				100.00/100.00
S&P500 INDEX 11/19/2010 1150 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/13/2010	11/19/2010	500		1,150.00		(1,161,000)	314,000	1,475,000		1,475,000			314,000				100.00/100.00
S&P500 CLIQUET 09/09/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	09/17/2010	09/09/2011		3,100,000	S&P 500		(61,070)	(4,507)	56,563		56,563			(4,507)				100.00/100.00
S&P500 CLIQUET 09/22/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	09/24/2010	09/22/2011		3,000,000	S&P 500		(59,100)	(2,700)	56,400		56,400			(2,700)				100.00/100.00
S&P500 INDEX 09/16/2011 1125 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/24/2010	09/16/2011	600		1,125.00		(6,577,200)	28,800	6,606,000		6,606,000			28,800				100.00/100.00
0019999. Subtotal - Purchased Options - Hedging Effective - Call Options and Warrants										(48,546,800)	(179,319,110)	6,937,075	241,048,709	XXX	241,048,709			6,937,075			XXX	XXX
S&P500 INDEX 03/18/2011 775 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/08/2010	03/18/2011	1,000		775.00		(1,252,000)	(367,000)	885,000		885,000			(367,000)				100.00/100.00
S&P500 INDEX 11/19/2010 1125 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/20/2010	11/19/2010	400		1,125.00		(1,360,800)	(128,800)	1,232,000		1,232,000			(128,800)				100.00/100.00
S&P500 INDEX 11/19/2010 1100 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/27/2010	11/19/2010	200		1,100.00		(414,400)	43,600	458,000		458,000			43,600				100.00/100.00
0029999. Subtotal - Purchased Options - Hedging Effective - Put Options											(3,027,200)	(452,200)	2,575,000	XXX	2,575,000			(452,200)			XXX	XXX
0079999. Subtotal - Purchased Options - Hedging Effective										(48,546,800)	(182,346,310)	6,484,875	243,623,709	XXX	243,623,709			6,484,875			XXX	XXX
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	UBS AG	11/12/2009	05/15/2013		250,000,000	5.80	(5,940,000)			1,429,003		1,429,003	(5,581,306)						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	UBS AG	11/12/2009	05/16/2011		250,000,000	5.80	(2,150,000)			9,697		9,697	(2,624,211)						0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	UBS AG	11/12/2009	05/15/2012		250,000,000	5.80	(4,270,000)			404,877		404,877	(4,812,639)						0001
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										(12,360,000)			1,843,577	XXX	1,843,577	(13,018,155)					XXX	XXX
INT RATE CAP0152 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	10/11/2005	10/13/2010		10,000,000	4.25	(206,100)			(68,693)		(68,693)	(259)						0002
INT RATE CAP0152 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	10/13/2010		5,000,000	4.25	(103,050)			(34,347)		(34,347)	(130)						0002
INT RATE CAP0153 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	11/03/2010		5,000,000	4.46	(107,700)			(35,891)		(35,891)	(152)						0002
INT RATE CAP0154 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/01/2009	11/16/2010		11,000,000	4.50	(242,220)			(80,712)		(80,712)	(366)						0002
INT RATE CAP0155 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/21/2005	11/23/2010		5,000,000	4.38	(108,225)			(36,060)		(36,060)	(170)						0002
INT RATE CAP0155 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	11/23/2010		12,000,000	4.38	(259,740)			(86,544)		(86,544)	(407)						0002
INT RATE CAP0156 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/29/2005	12/01/2010		5,000,000	4.37	(106,350)			(35,433)		(35,433)	(175)						0002
INT RATE CAP0156 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/01/2009	12/01/2010		9,000,000	4.37	(191,430)			(63,780)		(63,780)	(314)						0002
INT RATE CAP0157 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	12/07/2010		13,000,000	4.47	(278,850)			(92,901)		(92,901)	(472)						0002
INT RATE CAP0158 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	12/06/2005	12/08/2010		9,000,000	4.46	(190,890)			(63,596)		(63,596)	(325)						0002
INT RATE CAP0158 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	12/08/2010		4,000,000	4.46	(84,840)			(28,265)		(28,265)	(145)						0002
INT RATE CAP0159 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	12/13/2005	12/15/2010		6,000,000	4.43	(127,620)			(42,515)		(42,515)	(225)						0002
INT RATE CAP0159 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	12/15/2010		5,000,000	4.43	(106,350)			(35,429)		(35,429)	(188)						0002
INT RATE CAP0160 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	CITIBANK	12/19/2005	12/21/2010		6,000,000	4.37	(120,600)			(40,174)		(40,174)	(220)						0002
INT RATE CAP0160 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	CITIBANK	11/01/2009	12/21/2010		5,000,000	4.37	(100,500)			(33,478)		(33,478)	(183)						0002
INT RATE CAP0161 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	12/28/2005	12/30/2010		7,000,000	4.31	(136,500)			(45,467)		(45,467)	(261)						0002
INT RATE CAP0161 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/01/2009	12/30/2010		16,000,000	4.31	(312,000)			(103,925)		(103,925)	(597)						0002
INT RATE CAP0162 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	01/03/2006	01/05/2011		2,000,000	4.36	(25,520)	(12,760)		(12,750)		(12,750)	(76)						0002
INT RATE CAP0162 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	01/05/2011		6,000,000	4.36	(76,560)	(38,280)		(38,250)		(38,250)	(228)						0002
INT RATE CAP0163 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	01/23/2006	01/25/2011		3,000,000	4.32	(37,920)	(18,960)		(18,941)		(18,941)	(128)						0002
INT RATE CAP0163 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	01/25/2011		6,000,000	4.32	(75,840)	(37,920)		(37,883)		(37,883)	(255)						0002
INT RATE CAP0164 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	01/31/2006	02/02/2011		3,000,000	4.46	(39,240)	(19,620)		(19,599)		(19,599)	(141)						0002
INT RATE CAP0164 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	02/02/2011		3,000,000	4.46	(39,240)	(19,620)		(19,599)		(19,599)	(141)						0002
INT RATE CAP0165 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	02/07/2006	02/09/2011		1,000,000	4.49	(12,500)	(6,250)		(6,243)		(6,243)	(49)						0002
INT RATE CAP0165 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	02/09/2011		4,000,000	4.49	(50,000)	(25,000)		(24,972)		(24,972)	(198)						0002
INT RATE CAP0166 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	02/13/2006	02/15/2011		2,000,000	4.58	(23,800)	(11,900)		(11,886)		(11,886)	(104)						0002
INT RATE CAP0166 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	02/15/2011		6,000,000	4.58	(71,400)	(35,700)		(35,657)		(35,657)	(311)						0002

SCHEDULE DB - PART A - SECTION 1

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INT RATE CAP0167 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	02/21/2006	02/23/2011		3,000,000	4.55	(33,600)	(16,800)		(16,779)		(16,779)	(190)						0002
INT RATE CAP0167 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	02/23/2011		6,000,000	4.55	(67,200)	(33,600)		(33,557)		(33,557)	(381)						0002
INT RATE CAP0168 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	02/27/2006	03/01/2011		5,000,000	4.65	(56,200)	(28,100)		(28,062)		(28,062)	(354)						0002
INT RATE CAP0168 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	03/01/2011		7,000,000	4.65	(78,680)	(39,340)		(39,287)		(39,287)	(495)						0002
INT RATE CAP0169 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	03/06/2006	03/08/2011		2,000,000	4.72	(24,600)	(12,300)		(12,283)		(12,283)	(176)						0002
INT RATE CAP0169 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	03/08/2011		8,000,000	4.72	(98,400)	(49,200)		(49,130)		(49,130)	(704)						0002
INT RATE CAP0171 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	03/14/2006	03/17/2011		4,000,000	4.75	(48,352)	(24,176)		(24,139)		(24,139)	(488)						0002
INT RATE CAP0171 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	03/17/2011		10,000,000	4.75	(120,880)	(60,440)		(60,349)		(60,349)	(1,221)						0002
INT RATE CAP0172 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/01/2009	03/15/2012		1,000,000,000	7.20	(5,620,000)			8,488		8,488	(1,476,873)						0002
INT RATE CAP0173 ON IDENTIFIED-STRIKE 3MLIBOR	COMMERCIAL MORTGAGES	SCHEDULE B	Interest	JP MORGAN CHASE BANK	02/01/2010	03/01/2011		10,700,000	6.80	(49,755)						(68)						0003
INT RATE CAP0173 ON IDENTIFIED-STRIKE 3MLIBOR	COMMERCIAL MORTGAGES	SCHEDULE B	Interest	JP MORGAN CHASE BANK	03/15/2006	03/01/2011		6,800,000	6.80	(31,620)						(44)						0003
INT RATE CAP0175 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	03/20/2006	03/22/2011		9,000,000	4.60	(110,160)	(55,080)		(54,994)		(54,994)	(1,495)						0002
INT RATE CAP0175 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	03/22/2011		8,000,000	4.60	(97,920)	(48,960)		(48,883)		(48,883)	(1,328)						0002
INT RATE CAP0176 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	03/27/2006	03/29/2011		10,000,000	4.68	(120,000)	(60,000)		(59,902)		(59,902)	(1,875)						0002
INT RATE CAP0176 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	03/29/2011		9,000,000	4.68	(108,000)	(54,000)		(53,911)		(53,911)	(1,687)						0002
INT RATE CAP0177 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	04/03/2006	04/05/2011		9,000,000	4.83	(114,120)	(57,060)		(56,962)		(56,962)	(1,695)						0002
INT RATE CAP0177 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	04/05/2011		14,000,000	4.83	(177,520)	(88,760)		(88,607)		(88,607)	(2,636)						0002
INT RATE CAP0178 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	04/10/2006	04/12/2011		23,000,000	4.89	(295,550)	(147,775)		(147,509)		(147,509)	(4,817)						0002
INT RATE CAP0178 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	04/12/2011		8,000,000	4.89	(102,800)	(51,400)		(51,308)		(51,308)	(1,676)						0002
INT RATE CAP0179 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	04/17/2006	04/19/2011		16,000,000	4.92	(206,720)	(103,360)		(103,167)		(103,167)	(3,665)						0002
INT RATE CAP0179 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	04/19/2011		8,000,000	4.92	(103,360)	(51,680)		(51,584)		(51,584)	(1,832)						0002
INT RATE CAP0180 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	04/24/2006	04/24/2011		16,000,000	4.89	(204,000)	(102,000)		(101,802)		(101,802)	(4,289)						0002
INT RATE CAP0180 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	04/24/2011		6,000,000	4.89	(76,500)	(38,250)		(38,176)		(38,176)	(1,609)						0002
INT RATE CAP0181 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	05/02/2006	05/04/2011		18,000,000	5.01	(234,720)	(117,360)		(117,120)		(117,120)	(4,740)						0002
INT RATE CAP0181 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	05/04/2011		5,000,000	5.01	(65,200)	(32,600)		(32,533)		(32,533)	(1,317)						0002
INT RATE CAP0183 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	05/08/2006	05/10/2011		18,000,000	5.01	(236,160)	(118,080)		(117,831)		(117,831)	(5,256)						0002
INT RATE CAP0183 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	05/10/2011		2,000,000	5.01	(26,240)	(13,120)		(13,092)		(13,092)	(584)						0002
INT RATE CAP0184 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	05/16/2006	05/18/2011		25,000,000	5.01	(340,500)	(170,250)		(169,875)		(169,875)	(8,366)						0002
INT RATE CAP0184 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	05/18/2011		8,000,000	5.01	(108,960)	(54,480)		(54,360)		(54,360)	(2,677)						0002
INT RATE CAP0185 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	05/22/2006	05/24/2011		29,000,000	4.90	(381,350)	(190,675)		(190,241)		(190,241)	(12,025)						0002

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INT RATE CAP0185 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	05/24/2011		8,000,000	4.90	(105,200)	(52,600)		(52,480)		(52,480)	(3,317)						0002
INT RATE CAP0186 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	05/30/2006	06/01/2011		29,000,000	4.95	(392,950)	(196,475)		(196,009)		(196,009)	(12,592)						0002
INT RATE CAP0186 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	06/01/2011		24,000,000	4.95	(325,200)	(162,600)		(162,215)		(162,215)	(10,421)						0002
INT RATE CAP0187 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	06/05/2006	06/07/2011		20,000,000	4.94	(257,000)	(128,500)		(128,186)		(128,186)	(9,558)						0002
INT RATE CAP0187 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	06/07/2011		5,000,000	4.94	(64,250)	(32,125)		(32,047)		(32,047)	(2,390)						0002
INT RATE CAP0188 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	06/12/2006	06/14/2011		32,000,000	4.94	(376,960)	(188,480)		(188,004)		(188,004)	(16,626)						0002
INT RATE CAP0188 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	06/14/2011		8,000,000	4.94	(94,240)	(47,120)		(47,001)		(47,001)	(4,157)						0002
INT RATE CAP0189 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	06/19/2006	06/21/2011		30,000,000	5.11	(363,600)	(181,800)		(181,325)		(181,325)	(13,989)						0002
INT RATE CAP0189 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	06/21/2011		9,000,000	5.11	(109,080)	(54,540)		(54,398)		(54,398)	(4,197)						0002
INT RATE CAP0190 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	06/26/2006	06/28/2011		31,000,000	5.21	(372,000)	(186,000)		(185,497)		(185,497)	(14,060)						0002
INT RATE CAP0190 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	06/28/2011		8,000,000	5.21	(96,000)	(48,000)		(47,870)		(47,870)	(3,628)						0002
INT RATE CAP0191 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	07/05/2006	07/07/2011		33,000,000	5.19	(397,980)	(198,990)		(198,430)		(198,430)	(17,125)						0002
INT RATE CAP0191 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	07/07/2011		4,000,000	5.19	(48,240)	(24,120)		(24,052)		(24,052)	(2,076)						0002
INT RATE CAP0192 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	07/10/2006	07/12/2011		18,000,000	5.11	(216,000)	(108,000)		(107,689)		(107,689)	(10,984)						0002
INT RATE CAP0192 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	07/12/2011		4,000,000	5.11	(48,000)	(24,000)		(23,931)		(23,931)	(2,441)						0002
INT RATE CAP0193 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	07/17/2006	07/19/2011		21,000,000	5.04	(253,680)	(126,840)		(126,464)		(126,464)	(14,941)						0002
INT RATE CAP0193 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	07/19/2011		5,000,000	5.04	(60,400)	(30,200)		(30,110)		(30,110)	(3,557)						0002
INT RATE CAP0194 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	07/19/2006	07/21/2011		34,000,000	5.06	(411,400)	(205,700)		(205,084)		(205,084)	(25,054)						0002
INT RATE CAP0195 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	07/25/2006	07/27/2011		24,000,000	5.01	(290,160)	(145,080)		(144,633)		(144,633)	(19,324)						0002
INT RATE CAP0196 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	07/31/2006	08/02/2011		25,000,000	4.92	(313,250)	(156,625)		(156,131)		(156,131)	(23,600)						0002
INT RATE CAP0196 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	08/02/2011		4,000,000	4.92	(50,120)	(25,060)		(24,981)		(24,981)	(3,776)						0002
INT RATE CAP0197 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	08/07/2006	08/09/2011		23,000,000	4.85	(277,840)	(138,920)		(138,468)		(138,468)	(24,842)						0002
INT RATE CAP0197 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	08/09/2011		5,000,000	4.85	(60,400)	(30,200)		(30,102)		(30,102)	(5,401)						0002
INT RATE CAP0198 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	08/29/2006	08/31/2011		14,000,000	4.77	(163,100)	(81,550)		(81,260)		(81,260)	(19,845)						0002
INT RATE CAP0198 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	08/31/2011		5,000,000	4.77	(58,250)	(29,125)		(29,021)		(29,021)	(7,088)						0002
INT RATE CAP0199 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	09/05/2006	09/07/2011		22,000,000	4.72	(266,640)	(133,320)		(132,832)		(132,832)	(34,367)						0002
INT RATE CAP0199 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	09/07/2011		4,000,000	4.72	(48,480)	(24,240)		(24,151)		(24,151)	(6,249)						0002
INT RATE CAP0200 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	09/07/2006	09/11/2011		14,000,000	4.72	(170,520)	(85,260)		(84,942)		(84,942)	(23,082)						0002
INT RATE CAP0200 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	09/11/2011		1,000,000	4.72	(12,180)	(6,090)		(6,067)		(6,067)	(1,649)						0002
INT RATE CAP0201 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	09/11/2006	09/13/2011		13,000,000	4.73	(156,780)	(78,390)		(78,097)		(78,097)	(21,278)						0002

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INT RATE CAP0201 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	09/13/2011		6,000,000	4.73	(72,360)	(36,180)		(36,045)		(36,045)	(9,821)						0002
INT RATE CAP0202 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	09/18/2006	09/20/2011		12,000,000	4.80	(141,000)	(70,500)		(70,229)		(70,229)	(19,327)						0002
INT RATE CAP0202 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	09/20/2011		2,000,000	4.80	(23,500)	(11,750)		(11,705)		(11,705)	(3,221)						0002
INT RATE CAP0203 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	09/25/2006	09/27/2011		12,000,000	4.52	(144,600)	(72,300)		(72,014)		(72,014)	(26,220)						0002
INT RATE CAP0203 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	09/27/2011		2,000,000	4.52	(24,100)	(12,050)		(12,002)		(12,002)	(4,370)						0002
INT RATE CAP0204 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	10/02/2006	10/04/2011		10,000,000	4.55	(124,400)			(124,146)		(124,146)	(22,337)						0002
INT RATE CAP0204 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	10/04/2011		2,000,000	4.55	(24,880)			(24,829)		(24,829)	(4,467)						0002
INT RATE CAP0205 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	10/23/2006	10/25/2011		4,000,000	4.79	(47,600)			(47,491)		(47,491)	(8,209)						0002
INT RATE CAP0205 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	10/25/2011		1,000,000	4.79	(11,900)			(11,873)		(11,873)	(2,052)						0002
INT RATE CAP0206 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/06/2006	11/08/2011		13,000,000	4.70	(150,540)			(149,652)		(149,652)	(30,951)						0002
INT RATE CAP0206 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	11/08/2011		2,000,000	4.70	(23,160)			(23,023)		(23,023)	(4,762)						0002
INT RATE CAP0207 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/13/2006	11/15/2011		2,000,000	4.61	(23,080)			(23,021)		(23,021)	(5,305)						0002
INT RATE CAP0207 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	11/15/2011		2,000,000	4.61	(23,080)			(23,021)		(23,021)	(5,305)						0002
INT RATE CAP0208 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/22/2006	11/27/2011		7,000,000	4.56	(79,100)			(78,887)		(78,887)	(20,466)						0002
INT RATE CAP0208 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	11/27/2011		1,000,000	4.56	(11,300)			(11,270)		(11,270)	(2,924)						0002
INT RATE CAP0209 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/28/2006	11/30/2011		6,000,000	4.50	(69,600)			(69,411)		(69,411)	(18,639)						0002
INT RATE CAP0210 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	12/04/2006	12/06/2011		6,000,000	4.38	(70,800)			(70,602)		(70,602)	(20,891)						0002
INT RATE CAP0210 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	12/06/2011		2,000,000	4.38	(23,600)			(23,534)		(23,534)	(6,964)						0002
INT RATE CAP0212 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	12/20/2006	12/22/2011		6,000,000	4.56	(66,840)			(66,640)		(66,640)	(19,684)						0002
INT RATE CAP0213 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	01/04/2007	01/08/2012		11,000,000	4.61	(59,950)	(59,950)		(119,510)		(119,510)	(36,979)						0002
INT RATE CAP0214 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	01/08/2007	01/10/2012		4,000,000	4.66	(21,400)	(21,400)		(42,660)		(42,660)	(12,997)						0002
INT RATE CAP0214 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	01/10/2012		1,000,000	4.66	(5,350)	(5,350)		(10,665)		(10,665)	(3,249)						0002
INT RATE CAP0215 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	01/22/2007	01/24/2012		5,000,000	4.76	(25,875)	(25,875)		(51,571)		(51,571)	(15,877)						0002
INT RATE CAP0215 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	01/24/2012		1,000,000	4.76	(5,175)	(5,175)		(10,314)		(10,314)	(3,175)						0002
INT RATE CAP0216 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	02/06/2007	02/08/2012		5,000,000	4.77	(24,625)	(24,625)		(49,068)		(49,068)	(16,543)						0002
INT RATE CAP0216 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	02/08/2012		1,000,000	4.77	(4,925)	(4,925)		(9,814)		(9,814)	(3,309)						0002
INT RATE CAP0217 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	03/05/2007	03/07/2012		7,000,000	4.45	(40,950)	(40,950)		(81,564)		(81,564)	(31,842)						0002
INT RATE CAP0217 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	03/07/2012		1,000,000	4.45	(5,850)	(5,850)		(11,652)		(11,652)	(4,549)						0002
INT RATE CAP0218 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	03/13/2007	03/13/2012		8,000,000	4.45	(44,560)	(44,560)		(88,745)		(88,745)	(37,146)						0002
INT RATE CAP0218 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	03/13/2012		2,000,000	4.45	(11,140)	(11,140)		(22,186)		(22,186)	(9,287)						0002

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INT RATE CAP0219 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	03/19/2007	03/21/2012		11,000,000	4.50	(60,610)	(60,610)		(120,706)		(120,706)	(50,856)						0002
INT RATE CAP0219 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	03/21/2012		1,000,000	4.50	(5,510)	(5,510)		(10,973)		(10,973)	(4,623)						0002
INT RATE CAP0221 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	03/26/2007	03/28/2012		10,000,000	4.46	(58,400)	(58,400)		(116,279)		(116,279)	(49,037)						0002
INT RATE CAP0221 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	03/28/2012		1,000,000	4.46	(5,840)	(5,840)		(11,628)		(11,628)	(4,904)						0002
INT RATE CAP0222 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	04/03/2007	04/04/2012		14,000,000	4.55	(81,410)	(81,410)		(162,075)		(162,075)	(66,264)						0002
INT RATE CAP0222 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	04/04/2012		1,000,000	4.55	(5,815)	(5,815)		(11,577)		(11,577)	(4,733)						0002
INT RATE CAP0223 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	04/10/2007	04/12/2012		12,000,000	4.63	(68,160)	(68,160)		(135,677)		(135,677)	(55,153)						0002
INT RATE CAP0224 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	04/16/2007	04/18/2012		7,000,000	4.68	(38,185)	(38,185)		(76,001)		(76,001)	(31,728)						0002
INT RATE CAP0225 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	04/23/2007	04/25/2012		10,000,000	4.54	(57,500)	(57,500)		(114,424)		(114,424)	(51,292)						0002
INT RATE CAP0225 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	04/25/2012		1,000,000	4.54	(5,750)	(5,750)		(11,442)		(11,442)	(5,129)						0002
INT RATE CAP0226 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	04/30/2007	05/02/2012		9,000,000	4.53	(51,480)	(51,480)		(102,427)		(102,427)	(47,662)						0002
INT RATE CAP0226 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	05/02/2012		1,000,000	4.53	(5,720)	(5,720)		(11,381)		(11,381)	(5,296)						0002
INT RATE CAP0227 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	05/22/2007	05/24/2012		3,000,000	4.75	(16,455)	(16,455)		(32,726)		(32,726)	(14,732)						0002
INT RATE CAP0227 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	05/24/2012		1,000,000	4.75	(5,485)	(5,485)		(10,909)		(10,909)	(4,911)						0002
INT RATE CAP0228 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	05/29/2007	05/31/2012		8,000,000	4.82	(43,360)	(43,360)		(86,222)		(86,222)	(38,330)						0002
INT RATE CAP0228 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	05/31/2012		1,000,000	4.82	(5,420)	(5,420)		(10,778)		(10,778)	(4,791)						0002
INT RATE CAP0229 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	06/12/2007	06/14/2012		18,000,000	5.16	(118,620)	(118,620)		(193,962)		(193,962)	(94,083)						0002
INT RATE CAP0229 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	06/14/2012		1,000,000	5.16	(6,590)	(6,590)		(10,776)		(10,776)	(5,227)						0002
INT RATE CAP0230 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	06/25/2007	06/27/2012		26,000,000	4.99	(166,920)	(166,920)		(280,037)		(280,037)	(148,903)						0002
INT RATE CAP0230 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	06/27/2012		2,000,000	4.99	(12,840)	(12,840)		(21,541)		(21,541)	(11,454)						0002
INT RATE CAP0231 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	07/09/2007	07/11/2012		24,000,000	5.07	(157,800)	(157,800)		(313,486)		(313,486)	(114,620)						0002
INT RATE CAP0231 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	07/11/2012		7,000,000	5.07	(46,025)	(46,025)		(91,433)		(91,433)	(33,431)						0002
INT RATE CAP0232 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	07/23/2007	07/25/2012		35,000,000	4.86	(232,050)	(232,050)		(460,661)		(460,661)	(199,560)						0002
INT RATE CAP0232 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	07/25/2012		15,000,000	4.86	(99,450)	(99,450)		(197,426)		(197,426)	(85,526)						0002
INT RATE CAP0233 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	07/31/2007	08/02/2012		15,000,000	4.66	(111,000)	(111,000)		(220,206)		(220,206)	(99,915)						0002
INT RATE CAP0233 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	08/02/2012		2,000,000	4.66	(14,800)	(14,800)		(29,361)		(29,361)	(13,322)						0002
INT RATE CAP0234 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	08/07/2007	08/07/2012		23,000,000	4.56	(171,235)	(171,235)		(339,496)		(339,496)	(166,243)						0002
INT RATE CAP0235 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	08/13/2007	08/13/2012		14,000,000	4.57	(108,990)	(108,990)		(216,036)		(216,036)	(102,778)						0002
INT RATE CAP0235 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	08/13/2012		3,000,000	4.57	(23,355)	(23,355)		(46,293)		(46,293)	(22,024)						0002
INT RATE CAP0236 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	08/22/2007	08/24/2012		23,000,000	4.34	(186,300)	(186,300)		(368,656)		(368,656)	(201,970)						0002

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INT RATE CAP0236 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	08/24/2012		1,000,000	4.34	(8,100)	(8,100)		(16,029)		(16,029)	(8,781)						0002
INT RATE CAP0237 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	08/28/2007	08/30/2012		17,000,000	4.22	(135,490)	(135,490)		(267,771)		(267,771)	(162,573)						0002
INT RATE CAP0237 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	08/30/2012		1,000,000	4.22	(7,970)	(7,970)		(15,751)		(15,751)	(9,563)						0002
INT RATE CAP0238 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	09/10/2007	09/12/2012		21,000,000	3.98	(169,260)	(169,260)		(333,255)		(333,255)	(239,801)						0002
INT RATE CAP0239 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	09/17/2007	09/19/2012		17,000,000	4.20	(135,575)	(135,575)		(267,373)		(267,373)	(173,677)						0002
INT RATE CAP0240 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	09/25/2007	09/27/2012		21,000,000	4.26	(183,120)	(183,120)		(361,244)		(361,244)	(212,024)						0002
INT RATE CAP0240 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	09/27/2012		1,000,000	4.26	(8,720)	(8,720)		(17,202)		(17,202)	(10,096)						0002
INT RATE CAP0241 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	10/09/2007	10/11/2012		32,000,000	4.38	(250,240)			(743,395)		(743,395)	(308,530)						0002
INT RATE CAP0242 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	10/22/2007	10/24/2012		22,000,000	4.06	(184,580)			(546,282)		(546,282)	(263,828)						0002
INT RATE CAP0242 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	10/24/2012		1,000,000	4.06	(8,390)			(24,831)		(24,831)	(11,992)						0002
INT RATE CAP0250 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/19/2007	11/19/2012		17,000,000	3.57	(163,200)			(477,673)		(477,673)	(281,449)						0002
INT RATE CAP0250 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	11/19/2012		3,000,000	3.57	(28,800)			(84,295)		(84,295)	(49,667)						0002
INT RATE CAP0251 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	01/10/2008	10/10/2012		150,000,000	4.50	(585,000)			(1,733,030)		(1,733,030)	(1,311,580)						0002
INT RATE CAP0252 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	BANK OF AMERICA	01/11/2008	01/11/2013		150,000,000	4.10		(911,250)		(2,644,667)		(2,644,667)	(2,018,604)						0002
INT RATE CAP0255 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	02/05/2013		5,000,000	2.73	(207,000)			11,806		11,806	(140,019)						0002
INT RATE CAP0256 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	02/20/2013		10,000,000	2.85	(387,000)			22,289		22,289	(271,909)						0002
INT RATE CAP0257 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	03/08/2013		10,000,000	2.48	(492,000)			34,887		34,887	(340,400)						0002
INT RATE CAP0258 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	03/18/2013		5,000,000	2.35	(266,000)		536	22,922		22,922	(181,808)						0002
INT RATE CAP0259 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	03/25/2013		10,000,000	2.56	(475,000)			37,812		37,812	(332,175)						0002
INT RATE CAP0260 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	04/08/2013		15,000,000	2.66	(676,000)		3,604	50,189		50,189	(488,471)						0002
INT RATE CAP0261 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	04/22/2013		5,000,000	3.00	(184,000)			12,911		12,911	(139,521)						0002
INT RATE CAP0262 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	05/13/2013		15,000,000	3.09	(529,000)			38,581		38,581	(413,164)						0002
INT RATE CAP0263 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	05/28/2013		5,000,000	3.26	(159,000)			11,956		11,956	(128,567)						0002
INT RATE CAP0264 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	06/05/2013		5,000,000	3.31	(155,000)			11,782		11,782	(127,279)						0002
INT RATE CAP0265 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	06/18/2013		15,000,000	3.62	(377,000)			28,829		28,829	(332,177)						0002
INT RATE CAP0266 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	06/26/2013		5,000,000	3.47	(141,000)			11,184		11,184	(121,076)						0002
INT RATE CAP0267 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	06/30/2013		5,000,000	3.34	(154,000)			12,715		12,715	(129,556)						0002
INT RATE CAP0268 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	07/03/2013		15,000,000	3.30	(478,000)			40,101		40,101	(398,828)						0002
INT RATE CAP0269 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	07/12/2013		10,000,000	3.20	(343,000)			30,022		30,022	(282,444)						0002
INT RATE CAP0270 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	07/24/2013		10,000,000	3.41	(300,000)			26,426		26,426	(258,658)						0002

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INT RATE CAP0271 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	08/05/2013		5,000,000	3.23	(171,000)			16,120		16,120	(143,171)						0002
INT RATE CAP0272 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	08/15/2013		5,000,000	3.15	(181,000)			17,876		17,876	(149,981)						0002
INT RATE CAP0273 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	08/26/2013		7,000,000	3.07	(268,000)			27,848		27,848	(219,708)						0002
INT RATE CAP0274 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	11/01/2009	01/28/2013		5,000,000	2.94	(179,000)			9,110		9,110	(122,350)						0002
INT RATE CAP0275 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	11/01/2009	04/01/2013		5,000,000	2.56	(238,000)		1,000	18,727		18,727	(168,313)						0002
INT RATE CAP0276 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	11/01/2009	05/28/2013		5,000,000	3.25	(160,000)			12,054		12,054	(129,290)						0002
INT RATE CAP0277 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	11/01/2009	08/08/2013		6,500,000	3.19	(228,000)			21,934		21,934	(190,516)						0002
INT RATE CAP0278 ON LIABILITY-STRIKE 2YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	02/25/2013		7,000,000	2.75	(227,000)			5,458		5,458	(125,031)						0002
INT RATE CAP0288 ON IDENTIFIED-STRIKE 1MYR LIBOR	COMMERCIAL MORTGAGES	SCHEDULE B	Interest	BARCLAY'S CAPITAL	09/18/2008	06/01/2012		8,750,000	7.00	(18,400)			10		10	(8,444)						0003
INT RATE CAP0289 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	01/16/2009	09/15/2013		7,300,000	2.88		(29,930)		(52,677)		(52,677)	(257,811)						0002
INT RATE CAP0289 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	09/15/2013		3,700,000	2.88		(15,170)		(26,700)		(26,700)	(130,671)						0002
INT RATE CAP0290 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	10/15/2013		3,600,000	2.74				(46,802)		(46,802)	(137,826)						0002
INT RATE CAP0291 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	01/16/2009	10/15/2013		6,100,000	2.76				(76,644)		(76,644)	(231,603)						0002
INT RATE CAP0294 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	02/11/2009	11/15/2013		3,600,000	2.30				(137,237)		(137,237)	(167,305)						0002
INT RATE CAP0294 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	11/15/2013		2,200,000	2.30				(83,867)		(83,867)	(102,242)						0002
INT RATE CAP0297 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	03/11/2009	12/15/2013		6,000,000	1.53			32,850	(322,407)		(322,407)	(382,376)						0002
INT RATE CAP0297 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	12/15/2013		2,600,000	1.53			14,235	(139,710)		(139,710)	(165,696)						0002
INT RATE CAP0302 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	05/27/2009	01/15/2014		4,300,000	2.83				(281,016)		(281,016)	(206,352)						0002
INT RATE CAP0302 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/01/2009	01/15/2014		2,200,000	2.83				(143,776)		(143,776)	(105,576)						0002
INT RATE CAP0303 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	05/27/2009	02/15/2014		3,700,000	2.83				(217,967)		(217,967)	(184,860)						0002
INT RATE CAP0303 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/01/2009	02/15/2014		5,200,000	2.83				(306,331)		(306,331)	(259,804)						0002
INT RATE CAP0304 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	05/27/2009	03/15/2014		7,200,000	2.83				(431,626)		(431,626)	(369,974)						0002
INT RATE CAP0304 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/01/2009	03/15/2014		2,400,000	2.83				(143,875)		(143,875)	(123,325)						0002
INT RATE CAP0305 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	05/27/2009	04/15/2014		3,100,000	2.83				(188,815)		(188,815)	(163,643)						0002
INT RATE CAP0305 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/01/2009	04/15/2014		3,500,000	2.83				(213,178)		(213,178)	(184,758)						0002
INT RATE CAP0307 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	06/09/2009	06/11/2014		2,500,000	3.42				(167,844)		(167,844)	(110,641)						0002
INT RATE CAP0307 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/01/2009	06/11/2014		2,000,000	3.42				(134,275)		(134,275)	(88,513)						0002
INT RATE CAP0309 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	07/16/2009	03/15/2014		2,900,000	2.89				(164,863)		(164,863)	(145,156)						0002
INT RATE CAP0309 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	03/15/2014		2,300,000	2.89				(130,754)		(130,754)	(115,124)						0002
INT RATE CAP0310 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	07/16/2009	05/15/2014		2,500,000	2.89				(147,486)		(147,486)	(131,596)						0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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INT RATE CAP0310 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	05/15/2014		2,500,000	2.89				(147,486)		(147,486)	(131,596)						0002
INT RATE CAP0311 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	08/14/2009	07/15/2014		6,000,000	2.83				(382,319)		(382,319)	(335,488)						0002
INT RATE CAP0311 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	07/15/2014		5,400,000	2.83				(344,087)		(344,087)	(301,939)						0002
INT RATE CAP0312 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	08/14/2009	04/15/2014		4,800,000	2.83				(294,248)		(294,248)	(253,461)						0002
INT RATE CAP0312 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	04/15/2014		1,200,000	2.83				(73,562)		(73,562)	(63,365)						0002
INT RATE CAP0313 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	09/21/2009	08/15/2014		5,400,000	2.77				(299,990)		(299,990)	(310,958)						0002
INT RATE CAP0313 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	08/15/2014		4,800,000	2.77				(266,658)		(266,658)	(276,407)						0002
INT RATE CAP0314 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	09/21/2009	05/15/2014		2,625,000	2.77				(142,943)		(142,943)	(143,880)						0002
INT RATE CAP0314 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	05/15/2014		1,275,000	2.77				(69,429)		(69,429)	(69,885)						0002
INT RATE CAP0315 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	10/19/2009	09/15/2014		5,000,000	2.74				(261,387)		(261,387)	(293,509)						0002
INT RATE CAP0315 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	09/15/2014		3,000,000	2.74				(156,832)		(156,832)	(176,106)						0002
INT RATE CAP0316 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	10/19/2009	06/15/2014		4,000,000	2.74				(204,149)		(204,149)	(224,782)						0002
INT RATE CAP0316 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	06/15/2014		2,000,000	2.74				(102,074)		(102,074)	(112,391)						0002
INT RATE CAP0317 ON LIABILITY-STRIKE 5YRCMS EFF.10/15/10	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/23/2009	10/15/2014		4,500,000	2.49				(215,675)		(215,675)	(286,559)						0002
INT RATE CAP0317 ON LIABILITY-STRIKE 5YRCMS EFF.10/15/10	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/23/2009	10/15/2014		1,440,000	2.49				(69,016)		(69,016)	(91,699)						0002
INT RATE CAP0317 ON LIABILITY-STRIKE 5YRCMS EFF.10/15/10	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/23/2009	10/15/2014		160,000	2.49				(7,668)		(7,668)	(10,189)						0002
INT RATE CAP0318 ON LIABILITY-STRIKE 5Y CMS EFF.11/15/10	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	12/21/2009	11/15/2014		3,600,000	2.73				(210,479)		(210,479)	(218,321)						0002
INT RATE CAP0318 ON LIABILITY-STRIKE 5Y CMS EFF.11/15/10	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	12/21/2009	11/15/2014		1,400,000	2.73				(81,853)		(81,853)	(84,903)						0002
INT RATE CAP0319 ON LIABILITY-STRIKE 5YRCMS EFF.12/15/10	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	01/22/2010	12/15/2014		6,000,000	2.68				(326,522)		(326,522)	(326,522)						0002
INT RATE CAP0319 ON LIABILITY-STRIKE 5YRCMS EFF.12/15/10	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	01/22/2010	12/15/2014		800,000	2.68				(43,536)		(43,536)	(43,536)						0002
INT RATE CAP0321 ON LIABILITY-STRIKE 5YRCMS EFF.01/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	02/17/2010	01/15/2015		2,900,000	2.67				(156,094)		(156,094)	(156,094)						0002
INT RATE CAP0321 ON LIABILITY-STRIKE 5YRCMS EFF.01/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	02/17/2010	01/15/2015		1,600,000	2.67				(86,121)		(86,121)	(86,121)						0002
INT RATE CAP0323 ON LIABILITY-STRIKE 5YRCMS EFF.02/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	03/17/2010	02/15/2015		2,900,000	2.61				(142,538)		(142,538)	(142,538)						0002
INT RATE CAP0323 ON LIABILITY-STRIKE 5YRCMS EFF.02/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	03/17/2010	02/15/2015		1,500,000	2.61				(73,726)		(73,726)	(73,726)						0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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INT RATE CAP0325 ON LIABILITY-STRIKE 5YRCMS EFF.03/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	04/21/2010	03/15/2015		5,400,000	2.67				(258,093)		(258,093)	(258,093)						0002
INT RATE CAP0325 ON LIABILITY-STRIKE 5YRCMS EFF.03/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	04/21/2010	03/15/2015		2,300,000	2.67				(109,928)		(109,928)	(109,928)						0002
INT RATE CAP0327 ON LIABILITY-STRIKE 5YRCMS EFF.04/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	05/18/2010	04/15/2015		8,700,000	2.46				(380,702)		(380,702)	(380,702)						0002
INT RATE CAP0327 ON LIABILITY-STRIKE 5YRCMS EFF.04/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	05/18/2010	04/15/2015		9,700,000	2.46				(424,461)		(424,461)	(424,461)						0002
INT RATE CAP0329 ON LIABILITY-STRIKE 5YRCMS EFF.05/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	06/17/2010	05/15/2015		7,800,000	2.26				(257,466)		(257,466)	(257,466)						0002
INT RATE CAP0329 ON LIABILITY-STRIKE 5YRCMS EFF.05/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	06/17/2010	05/15/2015		4,250,000	2.26				(140,286)		(140,286)	(140,286)						0002
INT RATE CAP0329 ON LIABILITY-STRIKE 5YRCMS EFF.05/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	06/17/2010	05/15/2015		650,000	2.26				(21,456)		(21,456)	(21,456)						0002
INT RATE CAP0331 ON LIABILITY-STRIKE 5YRCMS EFF.07/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	BANK OF AMERICA	07/16/2010	07/15/2015		6,000,000	1.94				(120,815)		(120,815)	(120,815)						0002
INT RATE CAP0331 ON LIABILITY-STRIKE 5YRCMS EFF.07/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	BANK OF AMERICA	07/16/2010	07/15/2015		3,650,000	1.94				(73,496)		(73,496)	(73,496)						0002
INT RATE CAP0331 ON LIABILITY-STRIKE 5YRCMS EFF.07/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	BANK OF AMERICA	07/16/2010	07/15/2015		350,000	1.94				(7,048)		(7,048)	(7,048)						0002
INT RATE CAP0333 ON LIABILITY-STRIKE 5YRCMS EFF.07/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	08/12/2010	07/15/2015		3,600,000	1.66				(27,130)		(27,130)	(27,130)						0002
INT RATE CAP0333 ON LIABILITY-STRIKE 5YRCMS EFF.07/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	08/12/2010	07/15/2015		2,900,000	1.66				(21,854)		(21,854)	(21,854)						0002
INT RATE CAP0335 ON LIABILITY-STRIKE 5YRCMS EFF.08/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	09/16/2010	08/15/2015		5,000,000	1.71				(78,886)		(78,886)	(78,886)						0002
INT RATE CAP0335 ON LIABILITY-STRIKE 5YRCMS EFF.08/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	09/16/2010	08/15/2015		3,300,000	1.71				(52,064)		(52,064)	(52,064)						0002
0109999. Subtotal - Purchased Options - Hedging Other - Caps										(30,672,112)	(9,003,046)	52,225	(27,832,338)	XXX	(27,832,338)	(24,419,289)					XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										(43,032,112)	(9,003,046)	52,225	(25,988,762)	XXX	(25,988,762)	(37,437,444)					XXX	XXX
0219999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0359999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										(60,906,800)	(179,319,110)	6,937,075	242,892,286	XXX	242,892,286	(13,018,155)		6,937,075			XXX	XXX
0379999. Total Purchased Options - Put Options											(3,027,200)	(452,200)	2,575,000	XXX	2,575,000			(452,200)			XXX	XXX
0389999. Total Purchased Options - Caps										(30,672,112)	(9,003,046)	52,225	(27,832,338)	XXX	(27,832,338)	(24,419,289)					XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX
0429999. Total Purchased Options										(91,578,912)	(191,349,356)	6,537,100	217,634,948	XXX	217,634,948	(37,437,444)		6,484,875			XXX	XXX
S&P500 INDEX 12/17/2010 1125 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/23/2010	12/17/2010	50		1,125.00		159,900	(110,100)	(270,000)		(270,000)			(110,100)				100.00/100.00
S&P500 INDEX 12/17/2010 1175 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/13/2009	12/17/2010	650		1,175.00	4,093,700		2,258,750	(1,774,500)		(1,774,500)			2,258,750				100.00/100.00

SCHEDULE DB - PART A - SECTION 1

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S&P500 INDEX 12/17/2010 1175 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/02/2009	12/17/2010	900		1,175.00	6,208,200		3,127,500	(2,457,000)		(2,457,000)			3,127,500				100.00/100.00
S&P500 INDEX 12/17/2010 1175 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/04/2009	12/17/2010	500		1,175.00	3,249,000		1,737,500	(1,365,000)		(1,365,000)			1,737,500				100.00/100.00
S&P500 INDEX 12/17/2010 1175 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/11/2009	12/17/2010	700		1,175.00	4,618,600		2,432,500	(1,911,000)		(1,911,000)			2,432,500				100.00/100.00
S&P500 INDEX 12/17/2010 1175 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/22/2010	12/17/2010	600		1,175.00		2,776,800	1,138,800	(1,638,000)		(1,638,000)			1,138,800				100.00/100.00
S&P500 INDEX 12/17/2010 1175 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/29/2010	12/17/2010	500		1,175.00		1,849,000	484,000	(1,365,000)		(1,365,000)			484,000				100.00/100.00
S&P500 INDEX 12/17/2010 1150 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/08/2010	12/17/2010	350		1,150.00		2,659,300	1,276,800	(1,382,500)		(1,382,500)			1,276,800				100.00/100.00
S&P500 INDEX 12/17/2010 1150 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/21/2010	12/17/2010	500		1,150.00		1,399,000	(576,000)	(1,975,000)		(1,975,000)			(576,000)				100.00/100.00
S&P500 INDEX 12/17/2010 1200 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/18/2009	12/17/2010	800		1,200.00	3,998,400		2,752,000	(1,404,000)		(1,404,000)			2,752,000				100.00/100.00
S&P500 INDEX 12/17/2010 1200 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/04/2010	12/17/2010	900		1,200.00		5,128,200	3,548,700	(1,579,500)		(1,579,500)			3,548,700				100.00/100.00
S&P500 INDEX 12/17/2010 1200 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/15/2010	12/17/2010	500		1,200.00		2,399,000	1,521,500	(877,500)		(877,500)			1,521,500				100.00/100.00
S&P500 INDEX 12/17/2010 1225 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/04/2010	12/17/2010	800		1,225.00		3,790,400	2,954,400	(836,000)		(836,000)			2,954,400				100.00/100.00
S&P500 INDEX 06/17/2011 1150 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/28/2010	06/17/2011	500		1,150.00		4,149,000	44,000	(4,105,000)		(4,105,000)			44,000				100.00/100.00
S&P500 INDEX 06/17/2011 1150 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/11/2010	06/17/2011	600		1,150.00		4,318,800	(607,200)	(4,926,000)		(4,926,000)			(607,200)				100.00/100.00
S&P500 INDEX 06/17/2011 1150 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/02/2010	06/17/2011	750		1,150.00		3,598,500	(2,559,000)	(6,157,500)		(6,157,500)			(2,559,000)				100.00/100.00
S&P500 INDEX 06/17/2011 1200 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/25/2010	06/17/2011	550		1,200.00		2,385,900	(776,600)	(3,162,500)		(3,162,500)			(776,600)				100.00/100.00
S&P500 INDEX 06/17/2011 1175 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/07/2010	06/17/2011	550		1,175.00		4,833,400	1,027,400	(3,806,000)		(3,806,000)			1,027,400				100.00/100.00
S&P500 INDEX 06/17/2011 1175 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/04/2010	06/17/2011	600		1,175.00		3,598,800	(553,200)	(4,152,000)		(4,152,000)			(553,200)				100.00/100.00
S&P500 INDEX 06/17/2011 1175 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/18/2010	06/17/2011	600		1,175.00		3,898,800	(253,200)	(4,152,000)		(4,152,000)			(253,200)				100.00/100.00
S&P500 INDEX 06/17/2011 1250 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/19/2010	06/17/2011	500		1,250.00		2,499,000	619,000	(1,880,000)		(1,880,000)			619,000				100.00/100.00
S&P500 INDEX 03/18/2011 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/26/2010	03/18/2011	750		1,275.00		2,548,500	1,359,750	(1,188,750)		(1,188,750)			1,359,750				100.00/100.00
S&P500 INDEX 03/18/2011 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/12/2010	03/18/2011	600		1,275.00		2,458,800	1,507,800	(951,000)		(951,000)			1,507,800				100.00/100.00
S&P500 INDEX 03/18/2011 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/30/2010	03/18/2011	650		1,275.00		3,183,700	2,153,450	(1,030,250)		(1,030,250)			2,153,450				100.00/100.00
S&P500 INDEX 03/18/2011 1250 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/05/2010	03/18/2011	50		1,250.00		244,900	133,400	(111,500)		(111,500)			133,400				100.00/100.00
S&P500 INDEX 06/17/2011 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/16/2010	06/17/2011	550		1,300.00		2,638,900	1,384,900	(1,254,000)		(1,254,000)			1,384,900				100.00/100.00
S&P500 INDEX 03/18/2011 1225 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/23/2010	03/18/2011	500		1,225.00		3,624,000	2,104,000	(1,520,000)		(1,520,000)			2,104,000				100.00/100.00
S&P500 INDEX 06/17/2011 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/23/2010	06/17/2011	600		1,275.00		3,898,800	2,122,800	(1,776,000)		(1,776,000)			2,122,800				100.00/100.00
S&P500 INDEX 06/17/2011 1225 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/21/2010	06/17/2011	600		1,225.00		3,358,800	544,800	(2,814,000)		(2,814,000)			544,800				100.00/100.00
S&P500 INDEX 12/16/2011 1150 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/23/2010	12/16/2011	500		1,150.00		4,624,000	(801,000)	(5,425,000)		(5,425,000)			(801,000)				100.00/100.00
S&P500 INDEX 12/16/2011 1150 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/20/2010	12/16/2011	600		1,150.00		4,738,800	(1,771,200)	(6,510,000)		(6,510,000)			(1,771,200)				100.00/100.00
S&P500 INDEX 12/16/2011 1200 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/30/2010	12/16/2011	500		1,200.00		3,349,000	(831,000)	(4,180,000)		(4,180,000)			(831,000)				100.00/100.00

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S&P500 INDEX 12/16/2011 1200 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/10/2010	12/16/2011	500		1,200.00		3,474,000	(706,000)	(4,180,000)		(4,180,000)			(706,000)				100.00/100.00
S&P500 INDEX 12/16/2011 1175 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/06/2010	12/16/2011	500		1,175.00		3,999,000	(781,000)	(4,780,000)		(4,780,000)			(781,000)				100.00/100.00
S&P500 INDEX 12/16/2011 1175 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/03/2010	12/16/2011	750		1,175.00		5,833,500	(1,336,500)	(7,170,000)		(7,170,000)			(1,336,500)				100.00/100.00
S&P500 INDEX 12/16/2011 1175 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/17/2010	12/16/2011	500		1,175.00		4,214,000	(566,000)	(4,780,000)		(4,780,000)			(566,000)				100.00/100.00
S&P500 INDEX 12/16/2011 1225 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/13/2010	12/16/2011	500		1,225.00		2,754,000	(871,000)	(3,625,000)		(3,625,000)			(871,000)				100.00/100.00
S&P500 FUTURES 10/15/2010 1150 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CME	09/10/2010	10/15/2010	100		1,150.00		164,630	(115,370)	(280,000)		(280,000)			(115,370)				100.00/100.00
S&P500 FUTURES 10/15/2010 1150 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CME	09/13/2010	10/15/2010	100		1,150.00		237,130	(42,870)	(280,000)		(280,000)			(42,870)				100.00/100.00
S&P500 INDEX 10/15/2010 1150 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/13/2010	10/15/2010	500		1,150.00		549,000	(88,500)	(637,500)		(637,500)			(88,500)				100.00/100.00
S&P500 INDEX 09/16/2011 1200 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/24/2010	09/16/2011	600		1,200.00		4,198,800	(85,200)	(4,284,000)		(4,284,000)			(85,200)				100.00/100.00
S&P500 FUTURES 11/19/2010 1175 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CME	09/24/2010	11/19/2010	50		1,175.00		241,065	23,565	(217,500)		(217,500)			23,565				100.00/100.00
S&P500 FUTURES 11/19/2010 1175 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CME	09/24/2010	11/19/2010	50		1,175.00		242,315	24,815	(217,500)		(217,500)			24,815				100.00/100.00
0439999. Subtotal - Written Options - Hedging Effective - Call Options and Warrants										22,167,900	110,019,440	22,851,190	(108,388,000)	XXX	(108,388,000)			22,851,190			XXX	XXX
S&P500 FUTURES 10/15/2010 1050 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CME	09/13/2010	10/15/2010	100		1,050.00		199,630	140,880	(58,750)		(58,750)			140,880				100.00/100.00
S&P500 INDEX 11/19/2010 1075 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/20/2010	11/19/2010	400		1,075.00		787,200	105,200	(682,000)		(682,000)			105,200				100.00/100.00
S&P500 INDEX 11/19/2010 1050 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/27/2010	11/19/2010	200		1,050.00		219,600	(33,400)	(253,000)		(253,000)			(33,400)				100.00/100.00
0449999. Subtotal - Written Options - Hedging Effective - Put Options											1,206,430	212,680	(993,750)	XXX	(993,750)			212,680			XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										22,167,900	111,225,870	23,063,870	(109,381,750)	XXX	(109,381,750)			23,063,870			XXX	XXX
0569999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0639999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0779999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999. Total Written Options - Call Options and Warrants										22,167,900	110,019,440	22,851,190	(108,388,000)	XXX	(108,388,000)			22,851,190			XXX	XXX
0799999. Total Written Options - Put Options											1,206,430	212,680	(993,750)	XXX	(993,750)			212,680			XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars														XXX							XXX	XXX
0839999. Total Written Options - Other														XXX							XXX	XXX
0849999. Total Written Options										22,167,900	111,225,870	23,063,870	(109,381,750)	XXX	(109,381,750)			23,063,870			XXX	XXX
INT RATE SWAP0221 ON FIXED RATE SECURITIES	210805DE4	D 1	Interest	CREDIT SUISSE FB	11/22/2000	10/02/2010		15,000,000	US0003M(6.8000%)			(724,222)			(5,207)					5,552		99.84/99.55
INT RATE SWAP0239 ON FIXED RATE SECURITIES	844895AR3	D 1	Interest	BANK OF AMERICA	02/14/2001	02/15/2011		18,000,000	US0003M(6.1140%)			(782,443)			(388,221)					55,340		99.77/99.80
INT RATE SWAP0239 ON FIXED RATE SECURITIES	02360XAF4	D 1	Interest	BANK OF AMERICA	02/14/2001	02/15/2011		4,900,000	US0003M(6.1140%)			(212,998)			(105,682)					15,065		99.70/98.41
INT RATE SWAP0247 ON FIXED RATE SECURITIES	494550AH9	D 1	Interest	UBS AG	03/09/2001	02/15/2011		8,000,000	US0003M(5.8540%)			(332,095)			(164,755)					24,595		99.73/99.77
INT RATE SWAP0263 ON FIXED RATE SECURITIES	049560AB1	D 1	Interest	MORGAN STANLEY	07/29/2002	06/01/2011		10,000,000	US0003M(6.1600%)			(435,138)			(387,501)					40,881		98.91/99.82

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INT RATE SWAP0269 ON FIXED RATE SECURITIES	361849TR3	D 1	Interest	CREDIT SUISSE FB	03/18/2009	04/15/2011		4,750,000	US0003M(6.1370%)			(206,073)			(148,420)					17,448		89.73/97.05
INT RATE SWAP0272 ON FIXED RATE SECURITIES	42218SAA6	D 1	Interest	JP MORGAN CHASE BANK	06/21/2001	04/01/2011		20,000,000	US0003M(6.0350%)			(850,706)			(572,095)					70,807		99.85/99.29
INT RATE SWAP0309 ON FIXED RATE SECURITIES	61746WJK7	D 1	Interest	AMERICAN INT GROUP	03/23/2009	02/01/2011		10,000,000	US0003M(5.8790%)			(415,782)			(185,093)					29,143		99.76/99.56
INT RATE SWAP0309 ON FIXED RATE SECURITIES	780641AG1	D 1	Interest	AMERICAN INT GROUP	03/23/2009	02/01/2011		5,000,000	US0003M(5.8790%)			(207,891)			(92,547)					14,572		95.43/99.18
INT RATE SWAP0311 ON FIXED RATE SECURITIES	52108HFU3	D 1	Interest	SALOMON SWAPCO	12/14/2001	10/15/2011		5,000,000	US0003M(5.8890%)			(207,619)			(284,438)					25,509		99.80/99.51
INT RATE SWAP0311 ON FIXED RATE SECURITIES	52108HFT6	D 1	Interest	SALOMON SWAPCO	12/14/2001	10/15/2011		5,000,000	US0003M(5.8890%)			(207,619)			(284,438)					25,509		99.80/99.51
INT RATE SWAP0311 ON FIXED RATE SECURITIES	52108HFV1	D 1	Interest	SALOMON SWAPCO	12/14/2001	10/15/2011		5,000,000	US0003M(5.8890%)			(207,619)			(284,438)					25,509		99.80/99.51
INT RATE SWAP0312 ON FIXED RATE SECURITIES	22540VLT7	D 1	Interest	BANK OF AMERICA	12/21/2001	12/15/2011		10,000,000	US0003M(5.8750%)			(413,890)			(655,028)					54,960		99.80/99.68
INT RATE SWAP0343 ON FIXED RATE SECURITIES	244217BG9	D 1	Interest	MORGAN STANLEY	03/18/2009	06/01/2012		5,000,000	US0003M(6.1290%)			(216,406)			(465,261)					32,319		99.42/99.79
INT RATE SWAP0343 ON FIXED RATE SECURITIES	244217BG9	D 1	Interest	MORGAN STANLEY	03/18/2009	06/01/2012		2,000,000	US0003M(6.1290%)			(86,563)			(186,105)					12,928		99.42/99.79
INT RATE SWAP0422 ON FIXED RATE SECURITIES	LOAN # 122326	SCHEDULE B	Interest	CREDIT SUISSE FB	09/08/2003	06/01/2011		19,864,000	US0003M(4.6390%)			(637,759)			(568,452)					81,205		99.06/99.50
INT RATE SWAP0432 ON FIXED RATE SECURITIES	G2978#AC7	D 1	Interest	BANK OF AMERICA	03/18/2009	12/15/2015		47,000,000	US0003M(4.8125%)			(1,570,751)			(7,675,562)					536,447		99.97/99.94
INT RATE SWAP0434 ON FIXED RATE SECURITIES	80689#AU0	D 1	Interest	UBS AG	12/12/2003	12/15/2010		11,000,000	US0003M(4.0750%)			(197,235)			(86,472)					25,097		99.96/99.61
INT RATE SWAP0445 ON FIXED RATE SECURITIES	LOAN # 122405	SCHEDULE B	Interest	UBS AG	01/29/2004	05/11/2014		4,305,000	US0003M(4.6200%)			(137,995)			(544,975)					40,918		99.75/99.87
INT RATE SWAP0445 ON FIXED RATE SECURITIES	46625MP52	D 1	Interest	UBS AG	01/29/2004	05/11/2014		3,000,000	US0003M(4.6200%)			(96,164)			(379,774)					28,515		99.97/99.85
INT RATE SWAP0445 ON FIXED RATE SECURITIES	46625MP52	D 1	Interest	UBS AG	01/29/2004	05/11/2014		1,000,000	US0003M(4.6200%)			(32,055)			(126,591)					9,505		99.97/99.85
INT RATE SWAP0445 ON FIXED RATE SECURITIES	46625MP52	D 1	Interest	UBS AG	01/29/2004	05/11/2014		1,000,000	US0003M(4.6200%)			(32,055)			(126,591)					9,505		99.97/99.85
INT RATE SWAP0455 ON FIXED RATE SECURITIES	LOAN # 122422	SCHEDULE B	Interest	BANK OF AMERICA	03/17/2009	05/01/2014		8,971,000	US0003M(4.5075%)			(281,843)			(1,094,154)					84,944		99.79/99.91
INT RATE SWAP0472 ON FIXED RATE SECURITIES	LOAN # 122437	SCHEDULE B	Interest	UBS AG	03/17/2009	07/01/2014		3,300,000	US0003M(4.1500%)			(93,713)			(372,506)					31,967		99.97/99.88
INT RATE SWAP0472 ON FIXED RATE SECURITIES	34486#AA6	D 1	Interest	UBS AG	03/17/2009	07/01/2014		5,000,000	US0003M(4.1500%)			(141,989)			(564,402)					48,434		99.96/99.86

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INT RATE SWAP0480 ON FIXED RATE SECURITIES	48203@AA0	D 1	Interest	UBS AG	03/18/2009	05/01/2013		6,200,000	US0003M(3.9460%)			(168,580)			(506,592)					49,854		99.98/99.71
INT RATE SWAP0480 ON FIXED RATE SECURITIES	48203@AB8	D 1	Interest	UBS AG	03/18/2009	05/01/2013		2,300,000	US0003M(3.9460%)			(62,538)			(187,929)					18,494		99.99/99.76
INT RATE SWAP0481 ON FIXED RATE SECURITIES	LOAN # 122445	SCHEDULE B	Interest	CREDIT SUISSE FB	03/17/2009	04/15/2012		2,594,000	US0003M(3.7870%)			(66,818)			(130,634)					16,108		99.98/98.67
INT RATE SWAP0487 ON FIXED RATE SECURITIES	N6510*AB1	D 1	Interest	CREDIT SUISSE FB	03/26/2004	05/04/2011		10,000,000	US0003M(3.7160%)			(253,908)			(198,379)					38,464		99.98/99.18
INT RATE SWAP0492 ON FIXED RATE SECURITIES	05947URE0	D 1	Interest	CREDIT SUISSE FB	03/18/2009	02/10/2014		14,000,000	US0003M(4.5390%)			(441,996)			(1,653,848)					128,448		99.97/99.74
INT RATE SWAP0492 ON FIXED RATE SECURITIES	05947URG5	D 1	Interest	CREDIT SUISSE FB	03/18/2009	02/10/2014		11,000,000	US0003M(4.5390%)			(347,283)			(1,299,452)					100,923		99.97/99.91
INT RATE SWAP0492 ON FIXED RATE SECURITIES	05947URH3	D 1	Interest	CREDIT SUISSE FB	03/18/2009	02/10/2014		6,811,000	US0003M(4.5390%)			(215,031)			(804,597)					62,490		99.97/99.94
INT RATE SWAP0495 ON FIXED RATE SECURITIES	LOAN # 122454	SCHEDULE B	Interest	UBS AG	03/17/2009	06/10/2014		2,412,000	US0003M(4.6730%)			(78,080)			(314,717)					23,185		99.93/99.88
INT RATE SWAP0495 ON FIXED RATE SECURITIES	LOAN # 122458	SCHEDULE B	Interest	UBS AG	03/17/2009	06/10/2014		2,415,000	US0003M(4.6730%)			(78,178)			(315,109)					23,214		99.94/99.90
INT RATE SWAP0495 ON FIXED RATE SECURITIES	LOAN # 122462	SCHEDULE B	Interest	UBS AG	03/17/2009	06/10/2014		6,000,000	US0003M(4.6730%)			(194,230)			(782,879)					57,674		99.98/99.91
INT RATE SWAP0495 ON FIXED RATE SECURITIES	75884RAL7	D 1	Interest	UBS AG	03/17/2009	06/10/2014		5,000,000	US0003M(4.6730%)			(161,858)			(652,399)					48,062		99.98/99.89
INT RATE SWAP0513 ON FIXED RATE SECURITIES	52108HE59	D 1	Interest	UBS AG	05/26/2004	08/15/2014		2,000,000	US0003M(5.1980%)			(72,858)			(308,644)					19,689		99.98/99.80
INT RATE SWAP0513 ON FIXED RATE SECURITIES	52108HE67	D 1	Interest	UBS AG	05/26/2004	08/15/2014		1,500,000	US0003M(5.1980%)			(54,644)			(231,483)					14,767		99.98/99.80
INT RATE SWAP0513 ON FIXED RATE SECURITIES	52108HE75	D 1	Interest	UBS AG	05/26/2004	08/15/2014		1,700,000	US0003M(5.1980%)			(61,930)			(262,348)					16,736		99.98/99.80
INT RATE SWAP0516 ON FIXED RATE SECURITIES	Q1403*AB9	D 1	Interest	UBS AG	03/18/2009	09/24/2014		16,000,000	US0003M(5.2460%)			(586,020)			(2,546,735)					159,726		99.99/99.76
INT RATE SWAP0522 ON FIXED RATE SECURITIES	52108HYK4	D 1	Interest	UBS AG	03/18/2009	10/15/2013		15,000,000	US0003M(4.9750%)			(520,032)			(1,851,548)					130,849		99.89/99.70
INT RATE SWAP0522 ON FIXED RATE SECURITIES	52108HZY3	D 1	Interest	UBS AG	03/18/2009	10/15/2013		15,000,000	US0003M(4.9750%)			(520,032)			(1,851,548)					130,849		99.90/99.66
INT RATE SWAP0525 ON FIXED RATE SECURITIES	743759AJ1	D 1	Interest	JP MORGAN CHASE BANK	03/18/2009	08/09/2014		1,000,000	US0003M(4.9910%)			(34,950)			(145,978)					9,824		99.98/99.95
INT RATE SWAP0529 ON FIXED RATE SECURITIES	98259@AA8	D 1	Interest	UBS AG	07/28/2004	09/15/2011		15,000,000	US0003M(4.7370%)			(492,810)			(622,166)					73,443		99.99/99.53
INT RATE SWAP0529 ON FIXED RATE SECURITIES	N4345#AA5	D 1	Interest	UBS AG	07/28/2004	09/15/2011		15,000,000	US0003M(4.7370%)			(492,810)			(622,166)					73,443		99.99/99.66

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INT RATE SWAP0529 ON FIXED RATE SECURITIES	15189PAE5	D 1	Interest	UBS AG	07/28/2004	09/15/2011		4,000,000	US0003M(4.7370%)			(131,416)			(165,911)					19,585		99.98/99.61
INT RATE SWAP0530 ON FIXED RATE SECURITIES	879369C#1	D 1	Interest	JP MORGAN CHASE BANK	03/18/2009	06/16/2014		15,000,000	US0003M(5.0800%)			(531,406)			(2,185,983)					144,506		99.99/99.92
INT RATE SWAP0547 ON FIXED RATE SECURITIES	78387GAP8	D 1	Interest	JP MORGAN CHASE BANK	03/18/2009	09/15/2014		8,000,000	US0003M(4.4700%)			(246,812)			(1,026,826)					79,616		99.68/99.89
INT RATE SWAP0562 ON FIXED RATE SECURITIES	481927AE1	D 1	Interest	CREDIT SUISSE FB	03/16/2009	12/31/2014		4,983,780	US0003M(4.0100%)			(154,302)			(281,150)					51,401		99.91/97.23
INT RATE SWAP0568 ON FIXED RATE SECURITIES	08815#AA4	D 1	Interest	MORGAN STANLEY	03/18/2009	12/21/2014		8,333,333	US0003M(4.5910%)			(264,378)			(1,149,423)					85,669		99.97/99.89
INT RATE SWAP0576 ON FIXED RATE SECURITIES	44841SAA7	D 1	Interest	JP MORGAN CHASE BANK	01/21/2005	01/12/2011		10,000,000	US0003M(4.1440%)			(285,501)			(107,905)					26,689		99.99/98.49
INT RATE SWAP0587 ON FIXED RATE SECURITIES	806605AE1	D 1	Interest	MORGAN STANLEY	03/18/2009	10/16/2013		10,000,000	US0003M(4.2980%)			(299,519)			(1,048,849)					87,272		99.93/99.71
INT RATE SWAP0588 ON FIXED RATE SECURITIES	LOAN # 122544	SCHEDULE B	Interest	MORGAN STANLEY	03/17/2009	01/18/2015		4,000,000	US0003M(4.5240%)			(125,248)			(544,815)					41,493		99.97/99.70
INT RATE SWAP0588 ON FIXED RATE SECURITIES	20557#AC5	D 1	Interest	MORGAN STANLEY	03/17/2009	01/18/2015		12,000,000	US0003M(4.5240%)			(375,743)			(1,634,446)					124,478		99.99/99.83
INT RATE SWAP0598 ON FIXED RATE SECURITIES	LOAN # 122615	SCHEDULE B	Interest	MORGAN STANLEY	03/24/2009	04/04/2015		5,300,000	US0003M(4.9740%)			(184,188)			(845,166)					56,292		99.80/99.88
INT RATE SWAP0598 ON FIXED RATE SECURITIES	42545#AA8	D 1	Interest	MORGAN STANLEY	03/24/2009	04/04/2015		3,500,000	US0003M(4.9740%)			(121,634)			(558,129)					37,174		99.99/99.88
INT RATE SWAP0598 ON FIXED RATE SECURITIES	319460AF8	D 1	Interest	MORGAN STANLEY	03/24/2009	04/04/2015		9,000,000	US0003M(4.9740%)			(312,773)			(1,435,188)					95,590		99.99/99.85
INT RATE SWAP0601 ON FIXED RATE SECURITIES	92345NAA8	D 1	Interest	UBS AG	03/31/2005	05/15/2013		10,000,000	US0003M(4.8640%)			(339,242)			(1,065,829)					81,004		99.97/99.83
INT RATE SWAP0602 ON FIXED RATE SECURITIES	LOAN # 122611	SCHEDULE B	Interest	JP MORGAN CHASE BANK	03/16/2009	08/15/2012		15,800,000	US0003M(4.8255%)			(421,074)			(1,250,528)					108,225		99.96/99.76
INT RATE SWAP0619 ON FIXED RATE SECURITIES	46625MRB7	D 1	Interest	MORGAN STANLEY	03/18/2009	07/11/2012		5,000,000	US0003M(4.3600%)			(133,329)			(336,988)					33,362		99.89/99.65
INT RATE SWAP0619 ON FIXED RATE SECURITIES	084670AS7	D 1	Interest	MORGAN STANLEY	03/18/2009	07/11/2012		12,000,000	US0003M(4.3600%)			(319,991)			(808,772)					80,068		99.99/99.42
INT RATE SWAP0628 ON FIXED RATE SECURITIES	LOAN # 122645	SCHEDULE B	Interest	JP MORGAN CHASE BANK	03/17/2009	09/01/2012		20,770,000	US0003M(4.1810%)			(602,590)			(1,389,108)					144,022		99.96/99.87
INT RATE SWAP0635 ON FIXED RATE SECURITIES	LOAN # 122660	SCHEDULE B	Interest	MORGAN STANLEY	03/17/2009	07/27/2012		9,000,000	US0003M(4.3890%)			(273,397)			(623,926)					60,786		99.98/99.80
INT RATE SWAP0635 ON FIXED RATE SECURITIES	00760HB*2	D 1	Interest	MORGAN STANLEY	03/17/2009	07/27/2012		10,000,000	US0003M(4.3890%)			(303,775)			(693,252)					67,540		99.99/99.80
INT RATE SWAP0637 ON FIXED RATE SECURITIES	173067GZ6	D 1	Interest	CITIBANK	03/18/2009	06/13/2015		7,000,000	US0003M(4.6950%)			(227,815)			(1,052,221)					75,911		99.98/99.78

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INT RATE SWAP0637 ON FIXED RATE SECURITIES	46625YNE9	D 1	Interest	CITIBANK	03/18/2009	06/13/2015		2,900,000	US0003M(4.6950%)			(94,380)			(435,920)					31,449		99.98/99.88
INT RATE SWAP0637 ON FIXED RATE SECURITIES	74432QAG0	D 1	Interest	CITIBANK	03/18/2009	06/13/2015		10,000,000	US0003M(4.6950%)			(325,450)			(1,503,173)					108,445		99.99/99.95
INT RATE SWAP0662 ON VARIABLE RATE SECURITIES	G9020*AA8	D 1	Interest	MORGAN STANLEY	12/01/2005	01/26/2013		39,000,000	US0003M(5.0500%)			(1,377,936)			(3,916,320)					297,401		99.99/99.85
INT RATE SWAP0664 ON FIXED RATE SECURITIES	G9020*AB6	D 1	Interest	UBS AG	03/23/2009	12/15/2015		6,000,000	US0003M(5.1000%)			(213,459)			(1,067,003)					68,483		99.99/99.95
INT RATE SWAP0669 ON FIXED RATE SECURITIES	494460BD2	D 1	Interest	CREDIT SUISSE FB	03/16/2009	11/15/2015		5,000,000	US0003M(5.0850%)			(177,909)			(877,736)					56,617		99.99/99.97
INT RATE SWAP0669 ON FIXED RATE SECURITIES	494460BD2	D 1	Interest	CREDIT SUISSE FB	03/16/2009	11/15/2015		5,000,000	US0003M(5.0850%)			(177,909)			(877,736)					56,617		99.99/99.97
INT RATE SWAP0669 ON FIXED RATE SECURITIES	980888AA9	D 1	Interest	CREDIT SUISSE FB	03/16/2009	11/15/2015		10,000,000	US0003M(5.0850%)			(355,817)			(1,755,472)					113,234		99.99/99.97
INT RATE SWAP0669 ON FIXED RATE SECURITIES	980888AA9	D 1	Interest	CREDIT SUISSE FB	03/16/2009	11/15/2015		10,000,000	US0003M(5.0850%)			(355,817)			(1,755,472)					113,234		99.99/99.97
INT RATE SWAP0671 ON FIXED RATE SECURITIES	15405EAF5	D 1	Interest	MORGAN STANLEY	03/16/2009	01/15/2016		30,000,000	US0003M(5.0985%)			(1,067,852)			(5,367,432)					345,192		99.99/99.87
INT RATE SWAP0674 ON FIXED RATE SECURITIES	L9385#AB5	D 1	Interest	MORGAN STANLEY	12/02/2005	09/17/2011		12,000,000	US0003M(4.9960%)			(417,513)			(530,387)					58,922		99.99/99.72
INT RATE SWAP0676 ON FIXED RATE SECURITIES	LOAN # 122759	SCHEDULE B	Interest	JP MORGAN CHASE BANK	03/17/2009	09/01/2015		22,000,000	US0003M(5.0330%)			(779,318)			(3,669,189)					244,073		99.73/99.95
INT RATE SWAP0677 ON FIXED RATE SECURITIES	LOAN # 500002	SCHEDULE B	Interest	UBS AG	03/17/2009	10/01/2012		19,000,000	US0003M(5.0170%)			(663,105)			(1,671,481)					134,534		99.90/99.72
INT RATE SWAP0682 ON FIXED RATE SECURITIES	126650BC3	D 1	Interest	CITIBANK	03/16/2009	01/10/2028		44,460,000	US0003M(5.1625%)			(1,619,073)			(9,795,452)					924,362		99.18/99.89
INT RATE SWAP0689 ON FIXED RATE SECURITIES	46648@AL3	D 1	Interest	UBS AG	03/23/2009	06/01/2014		5,000,000	US0003M(4.9000%)			(170,319)			(690,331)					47,901		99.89/99.69
INT RATE SWAP0689 ON FIXED RATE SECURITIES	88947EAE0	D 1	Interest	UBS AG	03/23/2009	06/01/2014		4,000,000	US0003M(4.9000%)			(136,255)			(552,265)					38,321		99.92/99.76
INT RATE SWAP0689 ON FIXED RATE SECURITIES	05461TAA5	D 1	Interest	UBS AG	03/23/2009	06/01/2014		6,000,000	US0003M(4.9000%)			(204,383)			(828,398)					57,481		99.89/99.72
INT RATE SWAP0694 ON FIXED RATE SECURITIES	743759AK8	D 1	Interest	JP MORGAN CHASE BANK	03/23/2009	09/15/2015		1,165,000	US0003M(4.8580%)			(30,193)			(188,680)					12,975		99.98/99.95
INT RATE SWAP0697 ON FIXED RATE SECURITIES	52108MDS9	D 1	Interest	UBS AG	03/23/2009	01/15/2016		8,000,000	US0003M(4.8255%)			(248,223)			(1,326,274)					92,051		99.97/99.82
INT RATE SWAP0717 ON FIXED RATE SECURITIES	86771*AA4	D 1	Interest	CITIBANK	03/16/2009	10/31/2011		4,332,600	US0003M(5.2375%)			(181,353)			(121,325)					22,564		99.98/88.43
INT RATE SWAP0724 ON FIXED RATE SECURITIES	526057AW4	D 1	Interest	UBS AG	03/23/2009	04/15/2016		10,000,000	US0003M(5.6280%)			(395,663)			(2,110,973)					117,741		99.98/99.89

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INT RATE SWAP0725 ON FIXED RATE SECURITIES	68402LAC8	D 1	Interest	UBS AG	03/16/2009	01/15/2016		20,000,000	US0003M(5.6200%)			(790,126)			(4,112,843)					230,128		99.98/99.85
INT RATE SWAP0728 ON FIXED RATE SECURITIES	152312AT1	D 1	Interest	UBS AG	03/23/2009	05/11/2016		2,000,000	US0003M(5.6335%)			(79,312)			(425,517)					23,699		99.98/99.97
INT RATE SWAP0729 ON FIXED RATE SECURITIES	902671AA4	D 1	Interest	MORGAN STANLEY	03/23/2009	05/01/2013		10,000,000	US0003M(5.5560%)			(393,100)			(1,229,668)					80,410		99.99/99.78
INT RATE SWAP0737 ON FIXED RATE SECURITIES	151895B*9	D 1	Interest	JP MORGAN CHASE BANK	05/24/2006	06/15/2013		19,000,000	US0003M(5.5080%)			(734,093)			(2,407,743)					156,378		99.98/99.89
INT RATE SWAP0743 ON FIXED RATE SECURITIES	69352JAH0	D 1	Interest	CREDIT SUISSE FB	03/23/2009	06/13/2016		3,000,000	US0003M(5.5785%)			(117,514)			(634,701)					35,834		99.98/99.94
INT RATE SWAP0743 ON FIXED RATE SECURITIES	48121CJN7	D 1	Interest	CREDIT SUISSE FB	03/23/2009	06/13/2016		29,000,000	US0003M(5.5785%)			(1,135,965)			(6,135,440)					346,391		99.99/99.96
INT RATE SWAP0743 ON FIXED RATE SECURITIES	00817YAE8	D 1	Interest	CREDIT SUISSE FB	03/23/2009	06/13/2016		15,000,000	US0003M(5.5785%)			(587,568)			(3,173,503)					179,168		99.98/99.96
INT RATE SWAP0745 ON FIXED RATE SECURITIES	LOAN # 122821	SCHEDULE B	Interest	MORGAN STANLEY	03/17/2009	08/01/2013		23,250,000	US0001M(5.4600%)			(903,360)			(3,090,905)					195,851		98.68/99.56
INT RATE SWAP0745 ON FIXED RATE SECURITIES	02635PTD5	D 1	Interest	MORGAN STANLEY	03/17/2009	08/01/2013		10,000,000	US0001M(5.4600%)			(388,542)			(1,329,422)					84,237		99.99/99.44
INT RATE SWAP0751 ON FIXED RATE SECURITIES	94403*AY2	D 1	Interest	UBS AG	03/16/2009	05/04/2016		15,000,000	US0003M(5.6285%)			(596,018)			(2,271,435)					177,439		99.92/99.84
INT RATE SWAP0753 ON FIXED RATE SECURITIES	59023BAJ3	D 1	Interest	JP MORGAN CHASE BANK	03/23/2009	04/20/2016		9,000,000	US0001M(5.6020%)			(359,240)			(1,937,878)					106,098		99.89/99.71
INT RATE SWAP0753 ON FIXED RATE SECURITIES	92976VAJ7	D 1	Interest	JP MORGAN CHASE BANK	03/23/2009	04/20/2016		10,000,000	US0001M(5.6020%)			(399,155)			(2,153,198)					117,887		99.90/99.72
INT RATE SWAP0754 ON FIXED RATE SECURITIES	60687UAJ6	D 1	Interest	CITIBANK	03/16/2009	08/12/2015		19,000,000	US0001M(5.6410%)			(763,608)			(3,843,074)					209,614		99.95/99.58
INT RATE SWAP0754 ON FIXED RATE SECURITIES	60687UAK3	D 1	Interest	CITIBANK	03/16/2009	08/12/2015		11,113,000	US0001M(5.6410%)			(446,631)			(2,247,794)					122,602		99.95/99.58
INT RATE SWAP0757 ON FIXED RATE SECURITIES	07387BAA1	D 1	Interest	BANK OF AMERICA	03/23/2009	06/11/2015		5,000,000	US0001M(5.6525%)			(201,320)			(993,053)					54,191		99.96/99.57
INT RATE SWAP0757 ON FIXED RATE SECURITIES	59022HFY3	D 1	Interest	BANK OF AMERICA	03/23/2009	06/11/2015		7,500,000	US0001M(5.6525%)			(301,981)			(1,489,579)					81,286		99.95/99.09
INT RATE SWAP0758 ON FIXED RATE SECURITIES	52108RAH5	D 1	Interest	BANK OF AMERICA	06/21/2006	06/15/2016		5,000,000	US0001M(5.6738%)			(449,167)			(1,111,537)					59,751		99.96/99.71
INT RATE SWAP0758 ON FIXED RATE SECURITIES	52108RAJ1	D 1	Interest	BANK OF AMERICA	06/21/2006	06/15/2016		12,000,000	US0001M(5.6738%)			(1,078,000)			(2,667,690)					143,403		99.96/99.72
INT RATE SWAP0758 ON FIXED RATE SECURITIES	52108RAK8	D 1	Interest	BANK OF AMERICA	06/21/2006	06/15/2016		6,000,000	US0001M(5.6738%)			(539,000)			(1,333,845)					71,701		99.96/99.72
INT RATE SWAP0759 ON FIXED RATE SECURITIES	22545DAJ6	D 1	Interest	GOLDMAN SACHS	03/23/2009	06/15/2016		5,000,000	US0001M(5.7000%)			(203,219)			(1,118,785)					59,751		99.91/99.71

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INT RATE SWAP0760 ON FIXED RATE SECURITIES	LOAN # 122833	SCHEDULE B	Interest	UBS AG	07/05/2006	07/01/2011		15,750,000	US0001M(5.6530%)			(634,752)			(633,942)					68,231		99.96/98.86
INT RATE SWAP0761 ON FIXED RATE SECURITIES	20173MAK6	D 1	Interest	UBS AG	03/23/2009	07/10/2016		14,000,000	US0001M(5.7380%)			(573,278)			(3,182,320)					168,303		99.86/99.72
INT RATE SWAP0761 ON FIXED RATE SECURITIES	20173MAL4	D 1	Interest	UBS AG	03/23/2009	07/10/2016		10,000,000	US0001M(5.7380%)			(409,484)			(2,273,085)					120,217		99.86/99.72
INT RATE SWAP0762 ON FIXED RATE SECURITIES	963320AN6	D 1	Interest	UBS AG	03/16/2009	06/15/2016		10,000,000	US0003M(5.8445%)			(411,602)			(2,263,122)					119,502		99.97/99.95
INT RATE SWAP0762 ON FIXED RATE SECURITIES	792860AJ7	D 1	Interest	UBS AG	03/16/2009	06/15/2016		5,000,000	US0003M(5.8445%)			(205,801)			(1,131,561)					59,751		99.97/99.95
INT RATE SWAP0772 ON FIXED RATE SECURITIES	880591CW0	D 1	Interest	MORGAN STANLEY	08/15/2006	04/01/2013		27,500,000	US0001M(5.4130%)			(1,058,797)			(3,254,186)					217,585		99.58/99.38
INT RATE SWAP0772 ON FIXED RATE SECURITIES	65473QA*4	D 1	Interest	MORGAN STANLEY	11/01/2009	04/01/2013		25,000,000	US0001M(5.4130%)			(659,479)			(2,958,351)					197,805		99.43/99.01
INT RATE SWAP0773 ON FIXED RATE SECURITIES	873050BW0	D 1	Interest	MORGAN STANLEY	11/01/2009	02/01/2015		40,000,000	US0001M(5.4525%)			(1,551,918)			(7,188,849)					416,772		99.36/99.62
INT RATE SWAP0773 ON FIXED RATE SECURITIES	31677AAA2	D 1	Interest	MORGAN STANLEY	11/01/2009	02/01/2015		11,725,000	US0001M(5.4525%)			(454,906)			(2,107,231)					122,166		99.98/99.62
INT RATE SWAP0774 ON FIXED RATE SECURITIES	G2044@AP0	D 1	Interest	CITIBANK	11/01/2009	11/21/2010		28,000,000	US0001M(5.3050%)			(659,840)			(200,361)					52,842		99.93/98.45
INT RATE SWAP0777 ON FIXED RATE SECURITIES	LOAN # 122597	SCHEDULE B	Interest	UBS AG	08/16/2006	05/01/2015		26,700,000	US0001M(5.3875%)			(1,026,885)			(4,889,235)					285,899		99.98/99.69
INT RATE SWAP0778 ON FIXED RATE SECURITIES	11778BAA0	D 1	Interest	UBS AG	08/16/2006	12/20/2015		20,500,000	US0001M(5.4000%)			(787,211)			(4,043,914)					234,289		99.98/99.67
INT RATE SWAP0779 ON FIXED RATE SECURITIES	LOAN # 122660	SCHEDULE B	Interest	UBS AG	11/01/2009	09/05/2012		28,013,389	US0001M(5.2800%)			(1,060,184)			(2,507,368)					194,801		99.98/99.14
INT RATE SWAP0785 ON FIXED RATE SECURITIES	81683RAB0	D 1	Interest	UBS AG	08/16/2006	10/01/2013		22,245,332	US0001M(5.3320%)			(842,969)			(1,635,512)					192,826		99.98/96.54
INT RATE SWAP0787 ON FIXED RATE SECURITIES	908594AB0	D 1	Interest	UBS AG	08/16/2006	06/01/2019		20,454,545	US0001M(5.3910%)			(832,897)			(3,391,830)					301,210		99.98/97.99
INT RATE SWAP0812 ON FIXED RATE SECURITIES	602720B*4	D 1	Interest	BANK OF AMERICA	03/16/2009	12/15/2021		17,000,000	US0003M(4.9840%)			(590,010)			(3,211,796)					284,673		98.75/99.95
INT RATE SWAP0816 ON FIXED RATE SECURITIES	LOAN # 122935	SCHEDULE B	Interest	JP MORGAN CHASE BANK	03/17/2009	02/01/2014		34,750,000	US0003M(4.8420%)			(1,174,573)			(4,430,856)					317,657		98.31/99.90
INT RATE SWAP0816 ON FIXED RATE SECURITIES	LOAN # 122936	SCHEDULE B	Interest	JP MORGAN CHASE BANK	03/17/2009	02/01/2014		24,000,000	US0003M(4.8420%)			(811,216)			(3,060,159)					219,389		98.31/99.90
INT RATE SWAP0816 ON FIXED RATE SECURITIES	LOAN # 122937	SCHEDULE B	Interest	JP MORGAN CHASE BANK	03/17/2009	02/01/2014		10,420,000	US0003M(4.8420%)			(352,203)			(1,328,619)					95,251		98.31/99.90
INT RATE SWAP0828 ON FIXED RATE SECURITIES	61750HAG1	D 1	Interest	MORGAN STANLEY	03/23/2009	11/15/2016		10,000,000	US0003M(5.0620%)			(341,422)			(1,897,597)					123,809		99.95/99.96

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INT RATE SWAP0828 ON FIXED RATE SECURITIES	61750HAH9	D 1	Interest	MORGAN STANLEY	03/23/2009	11/15/2016		3,000,000	US0003M(5.0620%)			(102,427)			(569,279)					37,143		91.73/99.96
INT RATE SWAP0828 ON FIXED RATE SECURITIES	17310MAJ9	D 1	Interest	MORGAN STANLEY	03/23/2009	11/15/2016		10,000,000	US0003M(5.0620%)			(341,422)			(1,897,597)					123,809		99.94/99.96
INT RATE SWAP0828 ON FIXED RATE SECURITIES	17310MAK6	D 1	Interest	MORGAN STANLEY	03/23/2009	11/15/2016		10,000,000	US0003M(5.0620%)			(341,422)			(1,897,597)					123,809		99.94/99.96
INT RATE SWAP0843 ON FIXED RATE SECURITIES	LOAN # 122976	SCHEDULE B	Interest	MORGAN STANLEY	03/17/2009	06/01/2014		25,500,000	US0003M(4.9130%)			(871,113)			(3,543,362)					244,296		98.99/99.93
INT RATE SWAP0852 ON FIXED RATE SECURITIES	LOAN # 122983	SCHEDULE B	Interest	UBS AG	03/24/2009	03/15/2017		15,000,000	US0003M(5.1375%)			(508,731)			(2,964,642)					190,628		99.71/99.96
INT RATE SWAP0856 ON FIXED RATE SECURITIES	49307RAD9	D 1	Interest	MERRILL LYNCH	03/23/2009	04/15/2017		5,344,000	US0003M(5.1800%)			(276,242)			(1,082,267)					68,359		99.95/99.85
INT RATE SWAP0856 ON FIXED RATE SECURITIES	49307RAE7	D 1	Interest	MERRILL LYNCH	03/23/2009	04/15/2017		5,640,000	US0003M(5.1800%)			(291,543)			(1,142,213)					72,146		99.95/99.85
INT RATE SWAP0857 ON FIXED RATE SECURITIES	LOAN # 123001	SCHEDULE B	Interest	UBS AG	03/17/2009	04/01/2014		31,050,000	US0003M(5.0375%)			(1,088,428)			(4,314,454)					290,617		99.94/99.88
INT RATE SWAP0857 ON FIXED RATE SECURITIES	LOAN # 123013	SCHEDULE B	Interest	UBS AG	03/17/2009	04/01/2014		16,950,000	US0003M(5.0375%)			(594,166)			(2,355,234)					158,646		99.87/99.90
INT RATE SWAP0859 ON FIXED RATE SECURITIES	LOAN # 123010	SCHEDULE B	Interest	JP MORGAN CHASE BANK	03/17/2009	12/01/2017		19,283,000	US0001M(5.1175%)			(703,087)			(3,884,259)					258,265		99.93/99.71
INT RATE SWAP0863 ON FIXED RATE SECURITIES	LOAN # 122945	SCHEDULE B	Interest	UBS AG	03/16/2009	05/01/2012		8,000,000	US0003M(4.9720%)			(278,205)			(563,172)					50,379		99.20/99.60
INT RATE SWAP0863 ON FIXED RATE SECURITIES	LOAN # 122999	SCHEDULE B	Interest	UBS AG	03/16/2009	05/01/2012		10,000,000	US0003M(4.9720%)			(347,757)			(703,965)					62,974		98.15/99.83
INT RATE SWAP0863 ON FIXED RATE SECURITIES	743759AG7	D 1	Interest	UBS AG	03/16/2009	05/01/2012		1,155,000	US0003M(4.9720%)			(40,166)			(81,308)					7,274		97.95/99.07
INT RATE SWAP0863 ON FIXED RATE SECURITIES	F6132#AA6	D 1	Interest	UBS AG	03/16/2009	05/01/2012		2,740,000	US0003M(4.9720%)			(95,285)			(192,886)					17,255		98.98/99.45
INT RATE SWAP0863 ON FIXED RATE SECURITIES	L6346#AA1	D 1	Interest	UBS AG	03/16/2009	05/01/2012		5,760,000	US0003M(4.9720%)			(200,308)			(405,484)					36,273		98.98/99.45
INT RATE SWAP0866 ON FIXED RATE SECURITIES	LOAN # 123035	SCHEDULE B	Interest	BARCLAY'S CAPITAL	03/17/2009	07/01/2012		19,700,000	US0003M(5.1520%)			(707,482)			(1,585,122)					130,431		99.03/99.78
INT RATE SWAP0874 ON FIXED RATE SECURITIES	84604KAE9	D 1	Interest	CREDIT SUISSE FB	03/16/2009	06/22/2014		24,205,000	US0003M(5.6370%)			(958,001)			(4,044,131)					233,699		99.75/99.39
INT RATE SWAP0882 ON FIXED RATE SECURITIES	90269QAP4	D 1	Interest	CREDIT SUISSE FB	03/23/2009	06/15/2017		10,000,000	US0003M(5.7580%)			(310,168)			(2,418,169)					129,541		99.58/99.96
INT RATE SWAP0884 ON FIXED RATE SECURITIES	46625YNF6	D 1	Interest	JP MORGAN CHASE BANK	03/23/2009	06/15/2015		10,000,000	US0003M(5.6630%)			(397,990)			(1,956,339)					108,508		99.59/99.82
INT RATE SWAP0884 ON FIXED RATE SECURITIES	52108H2W3	D 1	Interest	JP MORGAN CHASE BANK	03/23/2009	06/15/2015		15,000,000	US0003M(5.6630%)			(596,985)			(2,934,508)					162,762		99.58/99.76

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INT RATE SWAP0884 ON FIXED RATE SECURITIES	9297667L1	D 1	Interest	JP MORGAN CHASE BANK	03/23/2009	06/15/2015		3,325,000	US0003M(5.6630%)			(132,332)			(650,483)					36,079		99.63/99.88
INT RATE SWAP0885 ON FIXED RATE SECURITIES	05947UPS1	D 1	Interest	MORGAN STANLEY	03/23/2009	01/15/2014		2,500,000	US0003M(5.5790%)			(97,997)			(376,006)					22,693		99.86/99.32
INT RATE SWAP0885 ON FIXED RATE SECURITIES	05947UPU6	D 1	Interest	MORGAN STANLEY	03/23/2009	01/15/2014		500,000	US0003M(5.5790%)			(19,599)			(75,201)					4,539		88.17/99.76
INT RATE SWAP0887 ON FIXED RATE SECURITIES	225470AS2	D 1	Interest	MORGAN STANLEY	03/23/2009	09/15/2015		12,600,000	US0003M(5.6330%)			(498,632)			(2,522,319)					140,331		99.86/99.89
INT RATE SWAP0888 ON FIXED RATE SECURITIES	61750CAH0	D 1	Interest	JP MORGAN CHASE BANK	03/23/2009	12/15/2016		9,940,000	US0003M(5.6345%)			(360,841)			(2,238,353)					123,889		99.70/99.96
INT RATE SWAP0894 ON FIXED RATE SECURITIES	LOAN # 123072	SCHEDULE B	Interest	GOLDMAN SACHS	03/17/2009	09/01/2017		21,900,000	US0003M(5.6690%)			(872,305)			(5,245,776)					288,175		99.91/99.97
INT RATE SWAP0927 ON FIXED RATE SECURITIES	LOAN # 123144	SCHEDULE B	Interest	ROYAL BANK OF SCTLND	11/21/2007	01/01/2013		5,000,000	US0003M(4.3650%)			(150,051)			(414,127)					37,563		99.79/99.17
INT RATE SWAP1052 ON FIXED RATE SECURITIES	29379VAJ2	D 1	Interest	MORGAN STANLEY	03/22/2010	02/15/2013		8,000,000	US0003M(1.7090%)			(54,975)			(189,280)					61,720		86.70/84.42
INT RATE SWAP1052 ON FIXED RATE SECURITIES	66586GCA3	D 1	Interest	MORGAN STANLEY	03/22/2010	02/15/2013		5,000,000	US0003M(1.7090%)			(34,360)			(118,300)					38,575		92.72/91.50
INT RATE SWAP1052 ON FIXED RATE SECURITIES	66586GCA3	D 1	Interest	MORGAN STANLEY	03/22/2010	02/15/2013		5,000,000	US0003M(1.7090%)			(34,360)			(118,300)					38,575		92.72/91.50
INT RATE SWAP1052 ON FIXED RATE SECURITIES	37943TAB4	D 1	Interest	MORGAN STANLEY	03/22/2010	02/15/2013		10,000,000	US0003M(1.7090%)			(68,719)			(236,600)					77,150		95.52/94.99
INT RATE SWAP1052 ON FIXED RATE SECURITIES	701094AG9	D 1	Interest	MORGAN STANLEY	03/22/2010	02/15/2013		5,000,000	US0003M(1.7090%)			(34,360)			(118,300)					38,575		95.01/94.36
INT RATE SWAP1052 ON FIXED RATE SECURITIES	50540RAD4	D 1	Interest	MORGAN STANLEY	03/22/2010	02/15/2013		13,000,000	US0003M(1.7090%)			(89,335)			(307,580)					100,294		92.65/91.42
INT RATE SWAP1052 ON FIXED RATE SECURITIES	50540RAD4	D 1	Interest	MORGAN STANLEY	03/22/2010	02/15/2013		14,023,000	US0003M(1.7090%)			(96,365)			(331,784)					108,187		92.65/91.42
INT RATE SWAP1052 ON FIXED RATE SECURITIES	677415CD1	D 1	Interest	MORGAN STANLEY	03/22/2010	02/15/2013		7,530,000	US0003M(1.7090%)			(51,746)			(178,160)					58,094		89.43/87.72
INT RATE SWAP1052 ON FIXED RATE SECURITIES	7425A0A59	D 1	Interest	MORGAN STANLEY	03/22/2010	02/15/2013		10,000,000	US0003M(1.7090%)			(68,719)			(236,600)					77,150		91.79/90.27
INT RATE SWAP1052 ON FIXED RATE SECURITIES	3133XP2W3	D 1	Interest	MORGAN STANLEY	03/22/2010	02/15/2013		50,000,000	US0003M(1.7090%)			(343,596)			(1,183,000)					385,748		96.25/95.97
INT RATE SWAP1052 ON FIXED RATE SECURITIES	3134A4SA3	D 1	Interest	MORGAN STANLEY	03/22/2010	02/15/2013		50,000,000	US0003M(1.7090%)			(343,596)			(1,183,000)					385,748		89.25/87.24
INT RATE SWAP1053 ON FIXED RATE SECURITIES	649902CQ4	D 1	Interest	MORGAN STANLEY	03/22/2010	03/15/2013		10,190,000	US0003M(1.7460%)			(70,487)			(255,708)					79,872		93.20/92.26
INT RATE SWAP1053 ON FIXED RATE SECURITIES	649902EZ2	D 1	Interest	MORGAN STANLEY	03/22/2010	03/15/2013		14,460,000	US0003M(1.7460%)			(100,024)			(362,859)					113,341		90.42/88.68

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INT RATE SWAP1053 ON FIXED RATE SECURITIES	Q8977*AA2	D 1	Interest	MORGAN STANLEY	03/22/2010	03/15/2013		5,000,000	US0003M(1.7460%)			(34,586)			(125,470)					39,191		95.94/96.06
INT RATE SWAP1053 ON FIXED RATE SECURITIES	Q8977*AA2	D 1	Interest	MORGAN STANLEY	03/22/2010	03/15/2013		7,000,000	US0003M(1.7460%)			(48,421)			(175,658)					54,868		95.94/96.06
INT RATE SWAP1053 ON FIXED RATE SECURITIES	253651A@2	D 1	Interest	MORGAN STANLEY	03/22/2010	03/15/2013		20,000,000	US0003M(1.7460%)			(138,345)			(501,880)					156,765		93.44/92.56
INT RATE SWAP1053 ON FIXED RATE SECURITIES	75944RA*2	D 1	Interest	MORGAN STANLEY	03/22/2010	03/15/2013		25,000,000	US0003M(1.7460%)			(172,932)			(627,349)					195,957		92.21/91.10
INT RATE SWAP1053 ON FIXED RATE SECURITIES	71343XAD6	D 1	Interest	MORGAN STANLEY	03/22/2010	03/15/2013		6,000,000	US0003M(1.7460%)			(41,504)			(150,564)					47,030		93.37/92.47
INT RATE SWAP1053 ON FIXED RATE SECURITIES	136375BH4	D 1	Interest	MORGAN STANLEY	03/22/2010	03/15/2013		6,000,000	US0003M(1.7460%)			(41,504)			(150,564)					47,030		93.57/92.72
INT RATE SWAP1053 ON FIXED RATE SECURITIES	577081AS1	D 1	Interest	MORGAN STANLEY	03/22/2010	03/15/2013		5,000,000	US0003M(1.7460%)			(34,586)			(125,470)					39,191		90.61/88.93
INT RATE SWAP1054 ON FIXED RATE SECURITIES	001192AC7	D 1	Interest	MORGAN STANLEY	03/22/2010	04/15/2013		15,000,000	US0003M(1.7950%)			(109,566)			(397,270)					119,588		95.34/94.60
INT RATE SWAP1054 ON FIXED RATE SECURITIES	587405AB7	D 1	Interest	MORGAN STANLEY	03/22/2010	04/15/2013		15,200,000	US0003M(1.7950%)			(111,027)			(402,567)					121,183		97.88/97.45
INT RATE SWAP1054 ON FIXED RATE SECURITIES	524660AS6	D 1	Interest	MORGAN STANLEY	03/22/2010	04/15/2013		5,000,000	US0003M(1.7950%)			(36,522)			(132,423)					39,863		94.84/93.93
INT RATE SWAP1054 ON FIXED RATE SECURITIES	001192AC7	D 1	Interest	MORGAN STANLEY	03/22/2010	04/15/2013		16,500,000	US0003M(1.7950%)			(120,522)			(436,997)					131,547		95.34/94.60
INT RATE SWAP1054 ON FIXED RATE SECURITIES	91324PAE2	D 1	Interest	MORGAN STANLEY	03/22/2010	04/15/2013		5,000,000	US0003M(1.7950%)			(36,522)			(132,423)					39,863		92.40/91.22
INT RATE SWAP1054 ON FIXED RATE SECURITIES	026660B69	D 1	Interest	MORGAN STANLEY	03/22/2010	04/15/2013		5,000,000	US0003M(1.7950%)			(36,522)			(132,423)					39,863		93.15/92.06
INT RATE SWAP1054 ON FIXED RATE SECURITIES	592179JG1	D 1	Interest	MORGAN STANLEY	03/22/2010	04/15/2013		5,000,000	US0003M(1.7950%)			(36,522)			(132,423)					39,863		90.67/89.41
INT RATE SWAP1054 ON FIXED RATE SECURITIES	592179JG1	D 1	Interest	MORGAN STANLEY	03/22/2010	04/15/2013		5,000,000	US0003M(1.7950%)			(36,522)			(132,423)					39,863		90.67/89.41
INT RATE SWAP1054 ON FIXED RATE SECURITIES	6944P0AH8	D 1	Interest	MORGAN STANLEY	03/22/2010	04/15/2013		5,000,000	US0003M(1.7950%)			(36,522)			(132,423)					39,863		94.08/93.21
INT RATE SWAP1054 ON FIXED RATE SECURITIES	6944P0AH8	D 1	Interest	MORGAN STANLEY	03/22/2010	04/15/2013		5,000,000	US0003M(1.7950%)			(36,522)			(132,423)					39,863		94.08/93.21
INT RATE SWAP1054 ON FIXED RATE SECURITIES	50065AAA2	D 1	Interest	MORGAN STANLEY	03/22/2010	04/15/2013		5,000,000	US0003M(1.7950%)			(36,522)			(132,423)					39,863		97.82/97.39
INT RATE SWAP1055 ON FIXED RATE SECURITIES	36239YAB8	D 1	Interest	MORGAN STANLEY	03/22/2010	04/30/2013		15,000,000	US0003M(1.8150%)			(111,796)			(407,138)					120,551		97.68/97.32
INT RATE SWAP1055 ON FIXED RATE SECURITIES	369550AK4	D 1	Interest	MORGAN STANLEY	03/22/2010	04/30/2013		5,000,000	US0003M(1.8150%)			(37,265)			(135,713)					40,184		94.25/93.50

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INT RATE SWAP1055 ON FIXED RATE SECURITIES	369550AK4	D 1	Interest	MORGAN STANLEY	03/22/2010	04/30/2013		14,000,000	US0003M(1.8150%)			(104,343)			(379,996)					112,514		94.25/93.50
INT RATE SWAP1055 ON FIXED RATE SECURITIES	36962G3T9	D 1	Interest	MORGAN STANLEY	03/22/2010	04/30/2013		8,500,000	US0003M(1.8150%)			(63,351)			(230,712)					68,312		95.00/94.21
INT RATE SWAP1055 ON FIXED RATE SECURITIES	74254PYE6	D 1	Interest	MORGAN STANLEY	03/22/2010	04/30/2013		5,000,000	US0003M(1.8150%)			(37,265)			(135,713)					40,184		92.27/91.12
INT RATE SWAP1055 ON FIXED RATE SECURITIES	46849LSB8	D 1	Interest	MORGAN STANLEY	03/22/2010	04/30/2013		10,000,000	US0003M(1.8150%)			(74,530)			(271,426)					80,367		93.45/92.56
INT RATE SWAP1055 ON FIXED RATE SECURITIES	912828HY9	D 1	Interest	MORGAN STANLEY	03/22/2010	04/30/2013		50,000,000	US0003M(1.8150%)			(372,652)			(1,357,128)					401,837		96.54/95.94
INT RATE SWAP1055 ON FIXED RATE SECURITIES	912828HY9	D 1	Interest	MORGAN STANLEY	03/22/2010	04/30/2013		50,000,000	US0003M(1.8150%)			(372,652)			(1,357,128)					401,837		96.54/95.94
INT RATE SWAP1055 ON FIXED RATE SECURITIES	912828HY9	D 1	Interest	MORGAN STANLEY	03/22/2010	04/30/2013		50,000,000	US0003M(1.8150%)			(372,652)			(1,357,128)					401,837		96.54/95.94
INT RATE SWAP1055 ON FIXED RATE SECURITIES	912828HY9	D 1	Interest	MORGAN STANLEY	03/22/2010	04/30/2013		50,000,000	US0003M(1.8150%)			(372,652)			(1,357,128)					401,837		96.54/95.94
INT RATE SWAP1055 ON FIXED RATE SECURITIES	912828HY9	D 1	Interest	MORGAN STANLEY	03/22/2010	04/30/2013		50,000,000	US0003M(1.8150%)			(372,652)			(1,357,128)					401,837		96.54/95.94
INT RATE SWAP1055 ON FIXED RATE SECURITIES	912828HY9	D 1	Interest	MORGAN STANLEY	03/22/2010	04/30/2013		50,000,000	US0003M(1.8150%)			(372,652)			(1,357,128)					401,837		96.54/95.94
INT RATE SWAP1055 ON FIXED RATE SECURITIES	912828HY9	D 1	Interest	MORGAN STANLEY	03/22/2010	04/30/2013		50,000,000	US0003M(1.8150%)			(372,652)			(1,357,128)					401,837		96.54/95.94
INT RATE SWAP1055 ON FIXED RATE SECURITIES	912828HY9	D 1	Interest	MORGAN STANLEY	03/22/2010	04/30/2013		50,000,000	US0003M(1.8150%)			(372,652)			(1,357,128)					401,837		96.54/95.94
INT RATE SWAP1056 ON FIXED RATE SECURITIES	445681B@7	D 1	Interest	MORGAN STANLEY	03/22/2010	06/13/2013		5,000,000	US0003M(1.8790%)			(38,080)			(146,852)					41,110		97.50/98.08
INT RATE SWAP1056 ON FIXED RATE SECURITIES	445681B@7	D 1	Interest	MORGAN STANLEY	03/22/2010	06/13/2013		5,000,000	US0003M(1.8790%)			(38,080)			(146,852)					41,110		97.50/98.08
INT RATE SWAP1056 ON FIXED RATE SECURITIES	41242*AE2	D 1	Interest	MORGAN STANLEY	03/22/2010	06/13/2013		10,000,000	US0003M(1.8790%)			(76,161)			(293,704)					82,221		93.20/92.64
INT RATE SWAP1056 ON FIXED RATE SECURITIES	224044BF3	D 1	Interest	MORGAN STANLEY	03/22/2010	06/13/2013		12,000,000	US0003M(1.8790%)			(91,393)			(352,444)					98,665		95.02/94.47
INT RATE SWAP1056 ON FIXED RATE SECURITIES	224044BF3	D 1	Interest	MORGAN STANLEY	03/22/2010	06/13/2013		8,000,000	US0003M(1.8790%)			(60,928)			(234,963)					65,777		95.02/94.47
INT RATE SWAP1056 ON FIXED RATE SECURITIES	14040EHG0	D 1	Interest	MORGAN STANLEY	03/22/2010	06/13/2013		5,000,000	US0003M(1.8790%)			(38,080)			(146,852)					41,110		90.10/88.42
INT RATE SWAP1056 ON FIXED RATE SECURITIES	14040EHG0	D 1	Interest	MORGAN STANLEY	03/22/2010	06/13/2013		5,000,000	US0003M(1.8790%)			(38,080)			(146,852)					41,110		90.10/88.42
INT RATE SWAP1056 ON FIXED RATE SECURITIES	14040EHG0	D 1	Interest	MORGAN STANLEY	03/22/2010	06/13/2013		5,000,000	US0003M(1.8790%)			(38,080)			(146,852)					41,110		90.10/88.42

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INT RATE SWAP1056 ON FIXED RATE SECURITIES	92334NAA1	D 1	Interest	MORGAN STANLEY	03/22/2010	06/13/2013		5,000,000	US0003M(1.8790%)			(38,080)			(146,852)					41,110		93.00/91.89
INT RATE SWAP1056 ON FIXED RATE SECURITIES	92334NAA1	D 1	Interest	MORGAN STANLEY	03/22/2010	06/13/2013		5,000,000	US0003M(1.8790%)			(38,080)			(146,852)					41,110		93.00/91.89
INT RATE SWAP1057 ON FIXED RATE SECURITIES	127391AA8	D 1	Interest	MORGAN STANLEY	03/22/2010	07/22/2013		7,500,000	US0003M(1.9350%)			(60,277)			(233,593)					62,872		98.62/98.36
INT RATE SWAP1057 ON FIXED RATE SECURITIES	25156PAF0	D 1	Interest	MORGAN STANLEY	03/22/2010	07/22/2013		5,000,000	US0003M(1.9350%)			(40,185)			(155,728)					41,915		94.02/93.34
INT RATE SWAP1057 ON FIXED RATE SECURITIES	25156PAF0	D 1	Interest	MORGAN STANLEY	03/22/2010	07/22/2013		10,000,000	US0003M(1.9350%)			(80,369)			(311,457)					83,830		94.02/93.34
INT RATE SWAP1057 ON FIXED RATE SECURITIES	25156PAF0	D 1	Interest	MORGAN STANLEY	03/22/2010	07/22/2013		5,000,000	US0003M(1.9350%)			(40,185)			(155,728)					41,915		94.02/93.34
INT RATE SWAP1057 ON FIXED RATE SECURITIES	12572QAA3	D 1	Interest	MORGAN STANLEY	03/22/2010	07/22/2013		5,000,000	US0003M(1.9350%)			(40,185)			(155,728)					41,915		91.49/90.71
INT RATE SWAP1058 ON MTN LIAB	02003MBQ6	Exhibit 7	Interest	MORGAN STANLEY	03/22/2010	04/30/2013		976,398,000	1.8140%(US0003M)					@	26,476,921					7,847,048		90.73/89.65
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate												(71,070,118)		XXX	(235,473,808)					31,639,088	XXX	XXX
INT RATE SWAP213 ON EMTN LIAB	FA0041013	Exhibit 7	Currency	MERRILL LYNCH	11/16/2000	01/17/2011		213,450,000	GBP 6.375%(US0003M+0.50)				22,184,171	@	25,874,604		(5,476,870)			583,221		99.16/99.81
INT RATE SWAP241 ON EMTN LIAB	FA0041019	Exhibit 7	Currency	MERRILL LYNCH	02/16/2001	01/17/2011		74,715,940	GBP 6.375%(US0003M+0.45)				3,828,783	@	5,064,412		(1,825,623)			204,150		99.98/99.81
INT RATE SWAP248 ON EMTN LIAB	FA0041020	Exhibit 7	Currency	MORGAN STANLEY	03/09/2001	01/17/2011		88,080,000	GBP 6.375%(US0003M+0.44)				6,173,668	@	7,661,426		(2,190,748)			240,666		99.98/90.70
INT RATE SWAP0300 ON EMTN LIAB	FA0041032	Exhibit 7	Currency	MORGAN STANLEY	11/08/2001	01/17/2011		58,592,000	GBP 6.375%(US0003M+0.45)				4,243,779	@	5,234,029		(1,460,499)			160,094		99.95/99.77
INT RATE SWAP0504 ON FIXED RATE SECURITIES	706327AB9	SCHEDULE D	Currency	UBS AG	04/30/2004	06/15/2014		1,892,285	USD 5.790%(CAD 5.990%)			(31,787)	(634,685)		(687,624)		(63,683)			18,223		100.00/100.00
INT RATE SWAP0504 ON FIXED RATE SECURITIES	706327AB9	SCHEDULE D	Currency	UBS AG	04/23/2008	06/15/2014		7,569,141	USD 5.790%(CAD 5.990%)			(127,148)	(2,538,741)		(2,750,536)		(254,732)			72,892		100.00/100.00
INT RATE SWAP0571 ON FIXED RATE SECURITIES	D2488*AA1	SCHEDULE D	Currency	DEUTSCHE BANK	11/01/2009	02/09/2012		18,576,410	USD 4.820%(EUR 3.870%)			126,830	(979,479)		(724,100)		1,011,932			108,384		100.00/100.00
INT RATE SWAP0571 ON FIXED RATE SECURITIES	G3107#AA3	SCHEDULE D	Currency	DEUTSCHE BANK	11/01/2009	02/09/2012		4,423,590	USD 4.820%(EUR 3.870%)			30,202	(233,243)		(172,430)		240,971			25,809		100.00/100.00
INT RATE SWAP0597 ON VARIABLE RATE SECURITIES	Q7160#AC3	SCHEDULE D	Currency	CITIBANK	03/23/2005	05/05/2015		10,000,000	USD 5.500%(ADBB6M+0.65)			(95,436)	(2,542,795)		(979,911)		(952,447)			107,206		100.00/100.00
INT RATE SWAP0647 ON VARIABLE RATE SECURITIES	Q3915#AC0	SCHEDULE D	Currency	CITIBANK	08/25/2005	10/27/2017		30,000,000	USD 5.250%(ADBB6M+0.83)			(438,644)	(8,253,870)		(3,485,806)		(2,904,838)			399,109		100.00/100.00
INT RATE SWAP0648 ON VARIABLE RATE SECURITIES	Q3915#AD8	SCHEDULE D	Currency	CITIBANK	08/25/2005	10/27/2015		10,000,000	USD 5.100%(NDBB6M+0.71)			98,318	(534,137)		1,053,934		(180,194)			112,658		100.00/100.00
INT RATE SWAP0700 ON FIXED RATE SECURITIES	D8355*AA8	SCHEDULE D	Currency	JP MORGAN CHASE BANK	02/10/2006	03/01/2016		60,000,000	USD 5.920%(EUR 4.485%)			510,862	(8,620,075)		(5,600,769)		3,550,790			698,550		100.00/100.00
INT RATE SWAP0711 ON FIXED RATE SECURITIES	G6043#AA3	SCHEDULE D	Currency	BARCLAY'S CAPITAL	03/06/2006	04/20/2016		15,759,000	USD 5.521%(GBP 4.860%)			147,715	1,620,950		2,697,900		328,612			185,778		100.00/100.00
INT RATE SWAP0741 ON FIXED RATE SECURITIES	81725TC@7	SCHEDULE D	Currency	BARCLAY'S CAPITAL	06/02/2006	11/28/2011		25,000,000	USD 7.350%(EUR 5.780%)			309,871	(1,358,317)		(912,757)		1,363,928			134,724		100.00/100.00

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INT RATE SWAP0752 ON FIXED RATE SECURITIES	C5864@AD1	SCHEDULE D	Currency	JP MORGAN CHASE BANK	06/16/2006	06/30/2018		18,696,581	USD 6.440%(CAD 5.760%)			40,929	(1,713,566)		(559,881)		(514,363)			260,303		100.00/100.00
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange												571,713	10,642,442	XXX	31,712,488		(9,327,763)			3,311,766	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective												(70,498,405)	10,642,442	XXX	(203,761,320)		(9,327,763)			34,950,854	XXX	XXX
INT RATE SWAP0018 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	AMERICAN INT GROUP	06/08/1992	06/11/2018		1,000,000	8.6750%(US0001M)			216,217	2,921,933		2,921,933	864,953		(74,396)		13,876		0004
INT RATE SWAP0019 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	AMERICAN INT GROUP	06/08/1992	06/10/2019		1,000,000	8.6950%(US0001M)			217,640	3,308,854		3,308,854	1,012,791		(74,645)		14,747		0004
INT RATE SWAP0020 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	AMERICAN INT GROUP	06/08/1992	06/10/2020		1,000,000	8.7150%(US0001M)			218,855	3,709,188		3,709,188	1,173,267		(75,110)		15,574		0004
INT RATE SWAP0021 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	AMERICAN INT GROUP	06/08/1992	06/10/2021		1,000,000	8.7350%(US0001M)			219,811	4,124,247		4,124,247	1,341,855		(75,843)		16,356		0004
INT RATE SWAP0022 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	AMERICAN INT GROUP	06/08/1992	06/10/2022		1,000,000	8.7550%(US0001M)			220,561	4,560,141		4,560,141	1,519,451		(76,789)		17,104		0004
INT RATE SWAP0239 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	BANK OF AMERICA	02/14/2001	02/15/2011		100,000	US0003M(6.1140%)			(4,347)	(2,157)		(2,157)	3,822				307		0005
INT RATE SWAP0245 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	AMERICAN INT GROUP	10/09/2002	03/01/2011		56,500,000	US0003M(5.7980%)			(626,201)	(1,294,229)		(1,294,229)	307,697		1,678,931	(981,388)	182,303		0005
INT RATE SWAP0257 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	AMERICAN INT GROUP	05/10/2002	02/14/2011		12,155,000	US0003M(5.8930%)			(232,985)	(250,464)		(250,464)	173,107		273,162		37,234		0005
INT RATE SWAP0270 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	MERRILL LYNCH	06/11/2001	05/15/2011		10,000,000	US0003M(6.0850%)			(103,091)	(356,567)		(356,567)	(19,316)		327,726	(664,977)	39,431		0005
INT RATE SWAP0293 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	CREDIT SUISSE FB	03/18/2009	10/01/2011		10,000,000	US0003M(5.3360%)			(260,540)	(493,255)		(493,255)	(40,239)		81,848	(565,403)	50,068		0005
INT RATE SWAP0359 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	DEUTSCHE BANK	08/16/2002	08/01/2011		600,000	H1515Y(US0003M)			(550)	7,329		7,329	(11,930)		(11,118)		2,742		0004
INT RATE SWAP0402 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	GOLDMAN SACHS	07/31/2003	11/15/2010		11,190,320	US0003M(4.4650%)			(34,194)	(57,061)		(57,061)	11,107		311,942		19,863		0005
INT RATE SWAP0406 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	SALOMON SWAPCO	07/31/2003	10/01/2010		39,487,600	US0003M(4.4350%)			(375,068)	(4,279)		(4,279)	(4,261)		830,697	(830,697)	10,334		0005
INT RATE SWAP0434 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	UBS AG	12/12/2003	12/15/2010		9,000,000	US0003M(4.0750%)			(161,374)	(70,750)		(70,750)	(3,241)		199,170	(266,679)	20,534		0005
INT RATE SWAP0530 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	JP MORGAN CHASE BANK	03/18/2009	06/16/2014		25,000,000	US0003M(5.0800%)			(885,676)	(3,643,305)		(3,643,305)	(1,192,810)				240,843		0005
INT RATE SWAP0554 ON GMTN LIABILITIES CPI	IM Contracts	Exhibit 7	Interest	MERRILL LYNCH	01/01/2005	11/25/2016		85,000,000	CPURNSA(US0003M+0.19%)			1,370,401	4,124,541		4,124,541	1,575,793				1,054,728		0006
INT RATE SWAP0578 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	JP MORGAN CHASE BANK	03/18/2009	02/17/2015		12,500,000	US0003M(4.6070%)			(218,325)	(1,762,462)		(1,762,462)	(987,893)		181,713		130,897		0005
INT RATE SWAP0602 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	JP MORGAN CHASE BANK	03/16/2009	08/15/2012		15,000,000	US0003M(4.8255%)			(399,754)	(1,187,211)		(1,187,211)	(255,432)		215,144	(1,146,923)	102,745		0005
INT RATE SWAP0619 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	MORGAN STANLEY	03/18/2009	07/11/2012		5,000,000	US0003M(4.3600%)			(133,329)	(336,988)		(336,988)	(91,584)		74,857		33,362		0005

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INT RATE SWAP0673 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	CREDIT SUISSE FB	12/02/2005	12/01/2010		27,700,000	US0003M(4.9740%)			(121,518)	(218,977)		(218,977)	51,883		837,423		57,082		0005
INT RATE SWAP0675 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	UBS AG	12/02/2005	10/13/2010		20,000,000	US0003M(4.9675%)			(70,530)	(32,026)		(32,026)	44,593		621,667		18,872		0005
INT RATE SWAP0694 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	JP MORGAN CHASE BANK	03/23/2009	09/15/2015		5,000,000	US0003M(4.8580%)			(129,586)	(809,785)		(809,785)	(418,722)		48,361		55,687		0005
INT RATE SWAP0697 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	UBS AG	03/23/2009	01/15/2016		2,000,000	US0003M(4.8255%)			(62,056)	(331,569)		(331,569)	(182,432)		25,196		23,013		0005
INT RATE SWAP0747 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	MORGAN STANLEY	03/23/2009	06/20/2016		20,000,000	US0003M(5.5170%)			(697,992)	(4,170,724)		(4,170,724)	(553,462)		75,553	(3,692,815)	239,291		0005
INT RATE SWAP0755 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	GOLDMAN SACHS	06/19/2006	06/21/2011		30,000,000	5.6400%(US0001M)			1,205,891	1,159,762		1,159,762	(887,534)				127,569		0004
INT RATE SWAP0768 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	UBS AG	08/02/2006	08/04/2011		50,000,000	5.4225%(US0001M)			1,928,973	2,152,540		2,152,540	(1,283,909)				229,651		0004
INT RATE SWAP0772 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	MORGAN STANLEY	11/01/2009	04/01/2013		25,000,000	US0001M(5.4130%)			(659,479)	(2,958,351)		(2,958,351)	(729,178)		606,127	(2,835,299)	197,805		0005
INT RATE SWAP0774 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	CITIBANK	11/01/2009	11/21/2010		82,000,000	US0001M(5.3050%)			(1,932,388)	(586,772)		(586,772)	48,294		1,552,996	(2,188,062)	154,753		0005
INT RATE SWAP0780 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	UBS AG	08/16/2006	10/01/2012		13,338,857	US0001M(5.3400%)			(127,612)	(1,280,127)		(1,280,127)	(404,465)		378,653		94,449		0005
INT RATE SWAP0782 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	UBS AG	11/01/2009	09/01/2012		27,348,612	US0001M(5.2825%)			(367,115)	(2,456,312)		(2,456,312)	(634,902)		664,937		189,639		0005
INT RATE SWAP0783 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	UBS AG	08/16/2006	09/01/2012		28,075,720	US0001M(5.2825%)			(376,876)	(2,521,617)		(2,521,617)	(651,781)		682,615		194,681		0005
INT RATE SWAP0791 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	UBS AG	09/18/2006	09/20/2011		50,000,000	5.3050%(US0001M)			1,884,401	2,412,177		2,412,177	(1,117,423)				246,552		0004
INT RATE SWAP0828 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	MORGAN STANLEY	03/23/2009	11/15/2016		5,000,000	US0003M(5.0620%)			(170,711)	(948,799)		(948,799)	(497,550)		48,148		61,905		0005
INT RATE SWAP0832 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	MORGAN STANLEY	01/09/2007	01/11/2012		50,000,000	5.0480%(US0001M)			1,786,518	2,982,019		2,982,019	(681,045)				283,085		0004
INT RATE SWAP0835 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	MORGAN STANLEY	01/26/2007	01/30/2012		30,000,000	5.3030%(US0001M)			1,129,993	1,960,491		1,960,491	(430,598)				173,264		0004
INT RATE SWAP0852 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	UBS AG	03/24/2009	03/15/2017		16,928,000	US0003M(5.1375%)			(574,120)	(3,345,698)		(3,345,698)	(923,349)		92,555	(2,484,364)	215,130		0005
INT RATE SWAP0856 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	MERRILL LYNCH	03/23/2009	04/15/2017		30,033,000	US0003M(5.1800%)			(1,552,464)	(6,082,286)		(6,082,286)	(2,005,085)		293,349	(1,993,853)	384,176		0005
INT RATE SWAP0882 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	CREDIT SUISSE FB	03/23/2009	06/15/2017		15,000,000	US0003M(5.7580%)			(465,251)	(3,627,254)		(3,627,254)	(1,560,003)		237,368	(2,304,619)	194,311		0005
INT RATE SWAP0888 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	JP MORGAN CHASE BANK	03/23/2009	12/15/2016		3,000,000	US0003M(5.6345%)			(108,906)	(675,559)		(675,559)	(290,739)		42,486	(291,136)	37,391		0005

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INT RATE SWAP0889 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	GOLDMAN SACHS	03/23/2009	06/15/2017		37,212,000	US0003M(5.6210%)			(825,818)	(8,671,723)		(8,671,723)	(4,209,178)		643,460		482,047		0005
INT RATE SWAP0896 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	GOLDMAN SACHS	03/23/2009	02/15/2017		7,576,000	US0003M(5.6319%)			(205,135)	(1,725,441)		(1,725,441)	(715,926)		95,507	(1,105,022)	95,707		0005
INT RATE SWAP1025 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	MORGAN STANLEY	02/01/2010	10/23/2013		350,000,000	2.3625%(US0003M)			5,301,215	15,631,384		15,631,384	17,180,996				3,064,126		0004
INT RATE SWAP1026 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	JP MORGAN CHASE BANK	02/01/2010	10/26/2013		300,000,000	2.3910%(US0003M)			4,616,755	13,665,597		13,665,597	14,721,365				2,629,912		0004
INT RATE SWAP1027 ON VARIABLE RATE SECURITIES	IM Contracts	Exhibit 7	Interest	JP MORGAN CHASE BANK	10/23/2009	10/27/2012		300,000,000	1.9880%(US0003M)			3,710,998	8,401,079		8,401,079	8,064,279				2,161,620		0007
INT RATE SWAP1028 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	UBS AG	08/01/2010	10/27/2012		350,000,000	1.9775%(US0003M)			4,302,936	9,725,506		9,725,506	9,434,276				2,521,890		0004
INT RATE SWAP1029 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	MORGAN STANLEY	10/27/2009	04/30/2013		500,000,000	2.2550%(US0003M)			7,190,144	19,209,216		19,209,216	18,683,313				4,018,365		0004
INT RATE SWAP1030 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	BARCLAY'S CAPITAL	10/27/2009	04/30/2013		500,000,000	2.2090%(US0003M)			7,017,644	18,619,795		18,619,795	18,837,629				4,018,365		0004
INT RATE SWAP1031 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	CREDIT SUISSE FB	10/28/2009	04/30/2013		500,000,000	2.1250%(US0003M)			6,702,644	17,543,462		17,543,462	19,119,424				4,018,365		0004
INT RATE SWAP1032 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	UBS AG	10/29/2009	04/30/2013		250,000,000	2.1538%(US0003M)			4,183,746	8,955,925		8,955,925	9,567,969				2,009,183		0004
INT RATE SWAP1054 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	MORGAN STANLEY	03/22/2010	04/15/2013		21,000,000	US0003M(1.7950%)			(153,392)	(556,178)		(556,178)	(586,466)		(6,203)	36,491	167,424		0005
INT RATE SWAP1064 ON FIXED RATE SECURITIES EFF.06/01/11	FIXED INCOME	SCHEDULE D	Interest	MORGAN STANLEY	05/27/2010	06/01/2021		75,000,000	US0003M(3.8360%)				(6,743,862)		(6,743,862)	(6,743,862)				1,225,321		0005
INT RATE SWAP1064 ON FIXED RATE SECURITIES EFF.06/01/11	FIXED INCOME	SCHEDULE D	Interest	MORGAN STANLEY	05/27/2010	06/01/2021		300,000,000	US0003M(3.8360%)				(26,975,446)		(26,975,446)	(26,975,446)				4,901,286		0005
INT RATE SWAP1065 ON FIXED RATE SECURITIES EFF.06/02/11	FIXED INCOME	SCHEDULE D	Interest	GOLDMAN SACHS	05/28/2010	06/02/2021		250,000,000	US0003M(3.8100%)				(21,877,853)		(21,877,853)	(21,877,853)				4,084,929		0005
INT RATE SWAP1086 ON FIXED RATE SECURITIES EFF.09/27/11	FIXED INCOME	SCHEDULE D	Interest	BANK OF AMERICA	09/24/2010	09/27/2021		250,000,000	US0003M(3.0325%)				(1,893,786)		(1,893,786)	(1,893,786)				4,145,781		0005
INT RATE SWAP1087 ON FIXED RATE SECURITIES EFF.09/27/11	FIXED INCOME	SCHEDULE D	Interest	BANK OF AMERICA	09/27/2010	09/27/2021		250,000,000	US0003M(2.9550%)				(187,875)		(187,875)	(187,875)				4,145,781		0005
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												41,388,959	37,038,440	XXX	37,038,440	44,688,587		10,727,490	(21,314,748)	48,871,458	XXX	XXX
CDS CS1937941 ON FREESCALE 500 12/20/13	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	01/29/2009	12/20/2013		4,000,000	0.0000%(5.0000%)	(1,720,000)		(415,530)	(117,672)		(117,672)	(135,280)		(263,864)			4FE	0009
CDS CS1937958 ON BERRY 500 3/20/12	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	01/29/2009	03/20/2012		2,000,000	0.0000%(5.0000%)	(380,000)		(166,630)	(70,488)		(70,488)	111,583		(90,796)			4FE	0009
CDS CS1996814 ON YELFIN 500 6/20/2012	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	03/12/2009	06/20/2012		2,000,000	0.0000%(5.0000%)	(620,000)		(218,059)	349,673		349,673	77,456		(142,226)			4FE	0009
CDS CS2518476 ON CITIZENS COMMUNICATIONS	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	09/18/2008	09/20/2013		4,000,000	0.0000%(3.5200%)			(106,773)	(121,454)		(121,454)	17,778					3FE	0009
CDS CS2523542 ON MORGAN STANLEY	BOND PORTFOLIO	Schedule D	Credit	CITIBANK	09/19/2008	09/20/2013		25,000,000	0.0000%(5.7500%)			(1,090,104)	(3,095,070)		(3,095,070)	1,109,193					1FE	0009

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CDS CS2533764 ON SMITHFIELD FOODS, INC.	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	09/25/2008	12/20/2011		3,000,000	0.0000%(5.6500%)			(128,537)	(139,655)		(139,655)	(71,433)					5FE	0009
CDS CS2546584 ON UNUMPROVIDENT CORPORATI	BOND PORTFOLIO	Schedule D	Credit	CREDIT SUISSE FB	10/03/2008	12/20/2013		2,500,000	0.0000%(2.2500%)			(42,656)	(12,808)		(12,808)	150					2FE	0009
CDS CS2554281 ON WINDSTREAM CORP	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	10/08/2008	12/20/2013		3,000,000	0.0000%(3.5500%)			(80,762)	(78,110)		(78,110)	48,314					4FE	0009
CDS CS2559371 ON DEERE & COMPANY	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	10/10/2008	12/20/2013		15,000,000	0.0000%(0.9500%)			(108,062)	(234,855)		(234,855)	92,674					1FE	0009
CDS CS2564488 ON UNION PACIFIC CORPORATI	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	10/15/2008	12/20/2013		10,000,000	0.0000%(0.8800%)			(66,733)	(184,793)		(184,793)	1,198					2FE	0009
CDS CS2567044 ON KB HOME	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	10/17/2008	12/20/2011		3,000,000	0.0000%(6.6500%)			(151,288)	(175,980)		(175,980)	67,228					4FE	0009
CDS CS2595201 ON BANCO BILBAO VIZCAYA AR	BOND PORTFOLIO	Schedule D	Credit	CITIBANK	11/13/2008	12/20/2013		10,000,000	0.0000%(0.8200%)			(62,183)	367,560		367,560	407,160					1FE	0009
CDS CS2638720 ON TGT 243 12/20/2013	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	12/11/2008	12/20/2013		20,000,000	0.0000%(2.4300%)			(368,550)	(1,279,795)		(1,279,795)	237,778					1FE	0009
CDS CS2648968 ON EOP-EOPOPL 110 09/20/2011	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	01/05/2009	09/20/2011		2,500,000	0.0000%(1.1000%)			(20,778)	(16,826)		(16,826)	20,795					2FE	0009
CDS CS2654099 ON GA PACIFIC LLC	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	01/07/2009	03/20/2013		3,000,000	0.0000%(7.0500%)			(160,388)	(409,881)		(409,881)	77,584					3FE	0009
CDS CS2776967 ON FRCA 445 03/20/2014	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	03/19/2009	03/20/2014		3,000,000	0.0000%(4.4500%)			(101,237)	(169,446)		(169,446)	37,743					3FE	0009
CDS CS2899843 UBS300 09/20/2014	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	06/22/2009	09/20/2014		10,000,000	0.0000%(3.0000%)	465,325		(160,919)	(642,855)		(642,855)	283,104		66,581			1FE	0009
CDS CS2899850 BACR-BANK 300 09/20/2014	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	06/22/2009	09/20/2014		10,000,000	0.0000%(3.0000%)	275,721		(188,049)	(716,582)		(716,582)	216,796		39,451			1FE	0009
CDS CS2920326 ON UBS 100 09/20/2014	BOND PORTFOLIO	Schedule D	Credit	ROYAL BANK OF SCTLND	07/20/2009	09/20/2014		10,000,000	0.0000%(1.0000%)	(394,830)		(133,178)	125,783		125,783	135,856		(57,345)			1FE	0009
CDS CS3030430 ON LEN 100 03/20/2015	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	12/10/2009	03/20/2015		9,000,000	0.0000%(1.0000%)	(903,101)		(196,653)	1,093,989		1,093,989	389,989		(128,403)			4FE	0009
CDS CS3030448 ON BWA 100 12/20/2014	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	12/10/2009	12/20/2014		5,000,000	0.0000%(1.0000%)	(34,757)		(43,104)	(1,334)		(1,334)	16,153		(5,188)			3FE	0009
CDS CS3071368 ON CTX 100 03/20/2015	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	01/29/2010	03/20/2015		2,000,000	0.0000%(1.0000%)		(34,522)	(18,004)	63,543		63,543	33,469		(4,448)			3FE	0009
CDS CS3135379 ON BACF 100 06/20/2017	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	04/13/2010	06/20/2017		15,000,000	0.0000%(1.0000%)		(84,187)	(75,793)	586,454		586,454	507,643		(5,376)			1FE	0009
CDS CS3137920 ON WFC 100 06/20/2017	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	04/16/2010	06/20/2017		10,000,000	0.0000%(1.0000%)		146,040	(37,329)	26,776		26,776	163,756		9,060			1FE	0009
CDS CS3155963 ON MAS 100 06/20/2015	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	05/07/2010	06/20/2015		2,000,000	0.0000%(1.0000%)		(91,010)	(14,994)	147,233		147,233	63,106		(6,883)			3FE	0009
CDS CS3171200 ON RIG-TRANS 100 06/20/2013	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	05/24/2010	06/20/2013		10,000,000	0.0000%(1.0000%)		(11,892)	(37,170)	(55,754)		(55,754)	(66,309)		(1,337)			2FE	0009
CDS CS3178890 ON KMG 100 06/20/2015	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	06/03/2010	06/20/2015		10,000,000	0.0000%(1.0000%)		(183,977)	(44,528)	149,577		149,577	(22,926)		(11,473)			2FE	0009
CDS CS3181449 ON GSF 100 12/20/2014	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	06/04/2010	12/20/2014		10,000,000	0.0000%(1.0000%)		(167,816)	(44,302)	(33,342)		(33,342)	(189,634)		(11,524)			2FE	0009
CDS CS3184005 ON BACORP 100 06/20/2020	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	06/07/2010	06/20/2020		25,000,000	0.0000%(1.0000%)		(1,235,054)	(117,836)	1,337,327		1,337,327	140,249		(37,975)			1FE	0009
CDS CS3217318 ON MRHMC 100 09/20/2015	BOND PORTFOLIO	Schedule D	Credit	UBS AG	07/21/2010	09/20/2015		2,700,000	0.0000%(1.0000%)		(278,281)	(15,081)	258,076		258,076	(10,448)		(9,756)			4FE	0009
CDS CXB536030 ON CDX.NA.IG.14-V1 5Y	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	03/25/2010	06/20/2015		100,000,000	0.0000%(1.0000%)		605,266	(466,727)	68,681		68,681	615,674		58,273			2FE	0009
CDS CXB536030 ON CDX.NA.IG.14-V1 5Y	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	06/03/2010	06/20/2015		200,000,000	0.0000%(1.0000%)		(1,486,300)	(753,800)	137,362		137,362	(1,256,250)		(92,689)			2FE	0009
0929999. Subtotal - Swaps - Hedging Other - Credit Default										(3,311,642)	(2,821,733)	(5,635,740)	(2,844,664)	XXX	(2,844,664)	3,120,148		(695,918)			XXX	XXX
INT RATE SWAP0678 ON FIXED RATE SECURITIES	BOND PORTFOLIO	SCHEDULE D	Currency	BARCLAY'S CAPITAL	12/08/2005	12/20/2012		20,148,000	USD US0006M0.76(GBP 5.47)			(417,108)	752,003		752,003		124,370	92,240		150,257		0008
INT RATE SWAP0679 ON FIXED RATE SECURITIES	BOND PORTFOLIO	SCHEDULE D	Currency	BARCLAY'S CAPITAL	12/08/2005	12/20/2015		20,148,000	USD US0006M0.82(GBP 5.47)			(442,828)	(183,519)		(183,519)		(764,299)	56,741		230,267		0008

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INT RATE SWAP0925 ON VARIABLE RATE SECURITIES	BOND PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK	11/16/2007	06/30/2012		49,793,000	USD US0003M1.79(EUR 006M1.25)			59,045	3,577,680		3,577,680		2,312,295			329,414		0008
0939999. Subtotal - Swaps - Hedging Other - Foreign Exchange												(800,890)	4,146,163	XXX	4,146,163		1,672,366	148,981		709,937	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										(3,311,642)	(2,821,733)	34,952,328	38,339,939	XXX	38,339,939	47,808,735	1,672,366	10,180,553	(21,314,748)	49,581,395	XXX	XXX
CDS CN9297281 ON FTD BASKET			Credit	MERRILL LYNCH	07/19/2007	07/20/2017		100,000,000	0.7000%(0.0000%)			530,833			(35,444,446)					100,000,000	1FE	
CDS CS2211205 ON MBIA INSURANCE CORPORATION			Credit	BANK OF AMERICA	11/01/2009	09/20/2012		10,000,000	1.2500%(0.0000%)			94,792			(4,214,590)					10,000,000	3FE	
CDS CS2275200 ON CITY OF NEW YORK RR40%			Credit	CITIBANK	11/08/2007	12/20/2017		25,000,000	1.3000%(0.0000%)			246,458			(6,317,901)					25,000,000	1FE	
CDS CS2986889 ON PG 100 12/20/2014			Credit	JP MORGAN CHASE BANK	10/19/2009	12/20/2014		10,000,000	1.0000%(0.0000%)	(267,130)		37,056	218,157		247,178			(38,777)		10,000,000	1FE	
CDS CS2986897 ON WAL MART STORES INC			Credit	GOLDMAN SACHS	10/19/2009	12/20/2014		10,000,000	1.0000%(0.0000%)	(252,241)		39,218	205,997		260,826			(36,616)		10,000,000	1FE	
CDS CS2989446 ON CAT-FINSER 100 12/20/2014			Credit	GOLDMAN SACHS	10/20/2009	12/20/2014		10,000,000	1.0000%(0.0000%)			75,833			57,596					10,000,000	1FE	
CDS CS2994560 ON MMM 100 12/20/2014			Credit	GOLDMAN SACHS	10/22/2009	12/20/2014		10,000,000	1.0000%(0.0000%)	(311,989)		30,471	255,203		290,343			(45,362)		10,000,000	1FE	
CDS CS3009921 ON IBM 100 12/20/2014			Credit	BANK OF AMERICA	11/05/2009	12/20/2014		20,000,000	1.0000%(0.0000%)	(659,555)		55,094	543,310		545,927			(96,573)		20,000,000	1FE	
CDS CS3038086 ON IRMD 500 12/20/2014			Credit	DEUTSCHE BANK	12/17/2009	12/20/2014		2,000,000	5.0000%(0.0000%)	(69,467)		65,425	58,557		99,251			(10,408)		2,000,000	4FE	
CDS CS3038094 ON GE-CAPCORP 100 12/20/2014			Credit	GOLDMAN SACHS	12/17/2009	12/20/2014		10,000,000	1.0000%(0.0000%)	336,893		151,589	(283,985)		(294,462)			50,478		10,000,000	1FE	
CDS CS3155930 ON MHK 100 06/20/2015			Credit	JP MORGAN CHASE BANK	05/07/2010	06/20/2015		2,000,000	1.0000%(0.0000%)		91,010	14,994	(84,127)		(125,794)			6,883		2,000,000	3FE	
CDS CS3199367 ON ACE 100 09/20/2015			Credit	JP MORGAN CHASE BANK	06/21/2010	09/20/2015		10,000,000	1.0000%(0.0000%)		48,422	30,546	(45,932)		(15,738)			2,490		10,000,000	1FE	
CDS CX4722570 ON ALLSTATE BESPOKE AA			Credit	GOLDMAN SACHS	03/20/2009	06/20/2014		65,000,000	0.6300%(0.0000%)	52,338,615		7,787,482	(37,080,109)		(22,214,083)			7,476,945		65,000,000	3FE	
CDS SP1500V82 ON JOHN DEERE CAPITAL CORP			Credit	DEUTSCHE BANK	06/07/2005	06/20/2012		5,000,000	0.3700%(0.0000%)			14,029			3,870					5,000,000	1FE	
CDS SPG4025N1 ON CONAGRA FOODS INC			Credit	JP MORGAN CHASE BANK	10/19/2005	12/20/2010		10,000,000	0.5400%(0.0000%)			40,950			7,926					10,000,000	2FE	
CDS SPH300MI8 ON GENERAL MILLS INC			Credit	JP MORGAN CHASE BANK	07/22/2005	09/20/2012		10,000,000	0.5000%(0.0000%)			37,917			45,219					10,000,000	2FE	
CDS SPH4026I0 ON EQUITABLE RESOURCES INC			Credit	MERRILL LYNCH	12/14/2005	12/20/2010		10,000,000	0.2800%(0.0000%)			21,233			(16,491)					10,000,000	2FE	
CDS SPI200TT8 ON LOWES COMPANIES			Credit	DEUTSCHE BANK	11/01/2009	09/20/2014		5,000,000	0.3500%(0.0000%)			13,271			(61,482)					5,000,000	1FE	
CDS SPM401X05 ON MASCO CORP			Credit	MERRILL LYNCH	11/15/2005	12/20/2010		5,000,000	0.6200%(0.0000%)			23,508			(11,178)					5,000,000	3FE	
CDS SPS500V67 ON CONOCO PHILLIPS			Credit	GOLDMAN SACHS	01/21/2005	03/20/2012		10,000,000	0.2800%(0.0000%)			21,233			12,324					10,000,000	1FE	
CDS SPZ500FI1 ON BELLSOUTH CORP			Credit	JP MORGAN CHASE BANK	11/01/2009	09/20/2011		5,000,000	0.5200%(0.0000%)			19,717			17,093					5,000,000	1FE	
0989999. Subtotal - Swaps - Replication - Credit Default										51,115,125	139,432	9,351,651	(36,212,929)	XXX	(67,128,609)			7,309,060		344,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										51,115,125	139,432	9,351,651	(36,212,929)	XXX	(67,128,609)			7,309,060		344,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate												(29,681,159)	37,038,440	XXX	(198,435,368)	44,688,587		10,727,490	(21,314,748)	80,510,545	XXX	XXX
1169999. Total Swaps - Credit Default										47,803,483	(2,682,301)	3,715,910	(39,057,593)	XXX	(69,973,273)	3,120,148		6,613,143		344,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange												(229,177)	14,788,606	XXX	35,858,652		(7,655,397)	148,981		4,021,704	XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps										47,803,483	(2,682,301)	(26,194,426)	12,769,453	XXX	(232,549,990)	47,808,735	(7,655,397)	17,489,613	(21,314,748)	428,532,249	XXX	XXX
1269999. Subtotal - Forwards														XXX							XXX	XXX
1399999. Subtotal - Hedging Effective										(26,378,900)	(71,120,440)	(40,949,660)	144,884,402	XXX	(69,519,361)		(9,327,763)	29,548,745		34,950,854	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium Received (Paid)	12 Current Year Initial Cost of Premium Received (Paid)	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
1409999. Subtotal - Hedging Other										(46,343,754)	(11,824,779)	35,004,553	12,351,177	XXX	12,351,177	10,371,291	1,672,366	10,180,553	(21,314,748)	49,581,395	XXX	XXX
1419999. Subtotal - Replication										51,115,125	139,432	9,351,651	(36,212,929)	XXX	(67,128,609)			7,309,060		344,000,000	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										(21,607,529)	(82,805,787)	3,406,544	121,022,650	XXX	(124,296,792)	10,371,291	(7,655,397)	47,038,358	(21,314,748)	428,532,249	XXX	XXX

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Interest rate payer swaptions provide an offset to interest rate increases on variable rate liabilities or portfolio of variable rate liabilities up to the contracted strike rate. Notional amount is equivalent to hedged amount of par on liabilities or portfolio of liabilities.
0002	Interest rate liability caps limit the exposure to interest rate increases on variable rate liability or portfolio of variable rate liabilities up to the contracted strike rate. Notional amount is equivalent to hedged amount of par on liability or portfolio of liabilities.
0003	Interest rate asset cap limits the exposure to interest rate increases on fixed rate assets to the contracted strike rate. Notional amount is equivalent to hedged par amount
0004	Interest rate swap effectively increases duration of hedged portfolio of variable rate securities. Notional amount is equivalent to hedged amount of par on variable rate security portfolio.
0005	Interest rate swap effectively decreases duration of hedged portfolio of fixed rate securities. Notional amount is equivalent to hedged amount of par on fixed rate security portfolio.
0006	Interest rate swap effectively converts variable rate interest exposure on a portfolio of liabilities from an inflation based rate (CPI or Fed funds) to a variable LIBOR rate. Notional amount is equivalent to hedged amount of par on portfolio of variable rate liabilities.
0007	Interest rate swaps are used in anticipatory hedging to hedge interest rate risk due to mismatches in the timing of liability and asset cash flows. Notional amount is equivalent to hedged amount of mismatch exposure.
0008	Foreign Currency swap effectively reduces foreign currency exposure on principal and interest receipts of foreign denominated fixed income securities. Notional amount is the equivalent of the hedged amount of foreign denominated par on debt securities.
0009	Credit default swap effectively hedges credit risk exposure on the named debt security or related index or basket of debt securities. Notional amount is equivalent to hedged amount of par on debt security.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	Change in Variation Margin				18	19
													14	15	16	17		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Book/ Adjusted Carrying Value	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (a)
EDH1	3		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	03/14/2011	CME	09/10/2010	99	100		931	931			2,634	100.00/100.00
EDH1	6		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	03/14/2011	CME	09/10/2010	99	100		1,861	1,861			5,268	100.00/100.00
EDH1	2		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	03/14/2011	CME	09/10/2010	99	100		620	620			1,756	100.00/100.00
EDH1	3		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	03/14/2011	CME	09/10/2010	99	100		931	931			2,634	100.00/100.00
EDH1	4		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	03/14/2011	CME	09/10/2010	99	100		1,241	1,241			3,512	100.00/100.00
EDH1	4		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	03/14/2011	CME	09/10/2010	99	100		1,241	1,241			3,512	100.00/100.00
EDH1	2		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	03/14/2011	CME	09/10/2010	99	100		620	620			1,756	100.00/100.00
EDH1	3		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	03/14/2011	CME	09/10/2010	99	100		931	931			2,634	100.00/100.00
EDH1	18		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	03/14/2011	CME	09/10/2010	99	100		5,584	5,584			15,804	100.00/100.00
EDH1	5		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	03/14/2011	CME	09/10/2010	99	100		1,551	1,551			4,390	100.00/100.00
EDZ0	6		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	12/13/2010	CME	09/09/2010	100	100		1,261	1,261			5,268	100.00/100.00
EDZ0	9		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	12/13/2010	CME	09/09/2010	100	100		1,892	1,892			7,902	100.00/100.00
EDZ0	28		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	12/13/2010	CME	09/09/2010	100	100		5,886	5,886			24,584	100.00/100.00
EDZ0	3		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	12/13/2010	CME	09/09/2010	100	100		631	631			2,634	100.00/100.00
EDZ0	7		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	12/13/2010	CME	09/09/2010	100	100		1,471	1,471			6,146	100.00/100.00
EDZ0	36		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	12/13/2010	CME	09/09/2010	100	100		7,567	7,567			31,608	100.00/100.00
EDZ0	29		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	12/13/2010	CME	09/09/2010	100	100		6,096	6,096			25,462	100.00/100.00
EDZ0	3		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	12/13/2010	CME	09/09/2010	100	100		631	631			2,634	100.00/100.00
EDZ0	3		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	12/13/2010	CME	09/09/2010	100	100		631	631			2,634	100.00/100.00
EDZ0	10		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	12/13/2010	CME	09/09/2010	100	100		2,102	2,102			8,780	100.00/100.00
EDZ0	16		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	12/13/2010	CME	09/09/2010	100	100		3,363	3,363			14,048	100.00/100.00
SPZ0	318		INDEX FUTURES - S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/02/2010	1,077	1,137		4,764,848	4,764,848			8,943,750	100.00/100.00
SPZ0	150		INDEX FUTURES - S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/02/2010	1,077	1,137		2,249,445	2,249,445			4,218,750	100.00/100.00
SPZ0	400		INDEX FUTURES - S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/03/2010	1,085	1,137		5,203,520	5,203,520			11,250,000	100.00/100.00
SPZ0	100		INDEX FUTURES - S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/03/2010	1,085	1,137		1,302,130	1,302,130			2,812,500	100.00/100.00
1279999. Subtotal - Long Futures - Hedging Effective													13,566,983	13,566,983			27,400,600	XXX
EDH2	220		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	03/19/2012	CME	04/30/2010	98	99		821,634	821,634			193,160	0001
EDH3	220		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	03/18/2013	CME	04/30/2010	97	99		1,047,134	1,047,134			193,160	0001
EDM2	220		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	04/30/2010	97	99		895,884	895,884			193,160	0001
EDU2	220		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	04/30/2010	97	99		961,884	961,884			193,160	0001
EDZ1	220		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	12/19/2011	CME	04/30/2010	98	99		736,384	736,384			193,160	0001
EDZ2	220		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	12/17/2012	CME	04/30/2010	97	99		1,014,134	1,014,134			193,160	0001
1289999. Subtotal - Long Futures - Hedging Other													5,477,054	5,477,054			1,158,960	XXX
1329999. Subtotal - Long Futures													19,044,037	19,044,037			28,559,560	XXX
ESZ0	(27)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/21/2010	1,138	1,137		1,361	1,361			151,875	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/21/2010	1,138	1,137		50	50			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/21/2010	1,138	1,137		50	50			5,625	100.00/100.00
ESZ0	(2)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/21/2010	1,138	1,137		101	101			11,250	100.00/100.00
ESZ0	(26)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/21/2010	1,138	1,137		1,310	1,310			146,250	100.00/100.00
ESZ0	(60)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/21/2010	1,143	1,137		18,774	18,774			337,500	100.00/100.00
ESZ0	(10)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/22/2010	1,130	1,137		(3,371)	(3,371)			56,250	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/22/2010	1,130	1,137		(337)	(337)			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/22/2010	1,130	1,137		(337)	(337)			5,625	100.00/100.00
ESZ0	(10)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/22/2010	1,130	1,137		(3,371)	(3,371)			56,250	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/22/2010	1,130	1,137		(337)	(337)			5,625	100.00/100.00
ESZ0	(30)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/22/2010	1,130	1,137		(10,113)	(10,113)			168,750	100.00/100.00
ESZ0	(18)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/22/2010	1,130	1,137		(6,068)	(6,068)			101,250	100.00/100.00

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	Change in Variation Margin				18	19
													14	15	16	17		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Book/ Adjusted Carrying Value	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (a)
ESZ0	(9)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/22/2010	1,130	1,137		(3,034)	(3,034)			50,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/23/2010	1,128	1,137		(462)	(462)			5,625	100.00/100.00
ESZ0	(73)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/23/2010	1,128	1,137		(33,733)	(33,733)			410,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/23/2010	1,128	1,137		(462)	(462)			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/23/2010	1,128	1,137		(462)	(462)			5,625	100.00/100.00
ESZ0	(20)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/23/2010	1,128	1,137		(9,242)	(9,242)			112,500	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/23/2010	1,128	1,137		(462)	(462)			5,625	100.00/100.00
ESZ0	(100)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,132	1,137		(23,710)	(23,710)			562,500	100.00/100.00
ESZ0	(2)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,136	1,137		(74)	(74)			11,250	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,136	1,137		(37)	(37)			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,136	1,137		(37)	(37)			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,136	1,137		(37)	(37)			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,136	1,137		(37)	(37)			5,625	100.00/100.00
ESZ0	(2)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,136	1,137		(74)	(74)			11,250	100.00/100.00
ESZ0	(2)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,136	1,137		(74)	(74)			11,250	100.00/100.00
ESZ0	(2)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,136	1,137		(74)	(74)			11,250	100.00/100.00
ESZ0	(2)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,136	1,137		(74)	(74)			11,250	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,136	1,137		(37)	(37)			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,136	1,137		(37)	(37)			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,136	1,137		(37)	(37)			5,625	100.00/100.00
ESZ0	(2)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,136	1,137		(74)	(74)			11,250	100.00/100.00
ESZ0	(5)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,136	1,137		(186)	(186)			28,125	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,136	1,137		(37)	(37)			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,136	1,137		(37)	(37)			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,136	1,137		(37)	(37)			5,625	100.00/100.00
ESZ0	(2)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,136	1,137		(74)	(74)			11,250	100.00/100.00
ESZ0	(10)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,136	1,137		(371)	(371)			56,250	100.00/100.00
ESZ0	(3)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,136	1,137		(111)	(111)			16,875	100.00/100.00
ESZ0	(2)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,136	1,137		(74)	(74)			11,250	100.00/100.00
ESZ0	(2)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,136	1,137		(74)	(74)			11,250	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,136	1,137		(37)	(37)			5,625	100.00/100.00

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	Change in Variation Margin				18	19
													14	15	16	17		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Book/ Adjusted Carrying Value	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (a)
ESZ0	(3)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,136	1,137		(111)	(111)			16,875	100.00/100.00
ESZ0	(9)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,141	1,137		2,029	2,029			50,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,141	1,137		225	225			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,141	1,137		225	225			5,625	100.00/100.00
ESZ0	(12)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,141	1,137		2,555	2,555			67,500	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,141	1,137		213	213			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,141	1,137		213	213			5,625	100.00/100.00
ESZ0	(23)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,141	1,137		4,897	4,897			129,375	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,141	1,137		213	213			5,625	100.00/100.00
ESZ0	(25)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,141	1,137		5,323	5,323			140,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,141	1,137		213	213			5,625	100.00/100.00
ESZ0	(10)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		2,379	2,379			56,250	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		238	238			5,625	100.00/100.00
ESZ0	(3)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/23/2010	1,128	1,137		(1,386)	(1,386)			16,875	100.00/100.00
ESZ0	(25)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/23/2010	1,128	1,137		(11,553)	(11,553)			140,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/23/2010	1,128	1,137		(462)	(462)			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/23/2010	1,128	1,137		(462)	(462)			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/23/2010	1,128	1,137		(462)	(462)			5,625	100.00/100.00
ESZ0	(4)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/23/2010	1,128	1,137		(1,848)	(1,848)			22,500	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/23/2010	1,128	1,137		(462)	(462)			5,625	100.00/100.00
ESZ0	(2)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/23/2010	1,128	1,137		(924)	(924)			11,250	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/23/2010	1,128	1,137		(462)	(462)			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/23/2010	1,128	1,137		(462)	(462)			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/23/2010	1,128	1,137		(462)	(462)			5,625	100.00/100.00
ESZ0	(3)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/23/2010	1,128	1,137		(1,386)	(1,386)			16,875	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/23/2010	1,128	1,137		(462)	(462)			5,625	100.00/100.00
ESZ0	(2)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/23/2010	1,128	1,137		(924)	(924)			11,250	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/23/2010	1,128	1,137		(462)	(462)			5,625	100.00/100.00
ESZ0	(69)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/23/2010	1,131	1,137		(21,535)	(21,535)			388,125	100.00/100.00
ESZ0	(4)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/23/2010	1,131	1,137		(1,248)	(1,248)			22,500	100.00/100.00
ESZ0	(3)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/23/2010	1,131	1,137		(936)	(936)			16,875	100.00/100.00

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	Change in Variation Margin				18	19
													14	15	16	17		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Book/ Adjusted Carrying Value	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (a)
ESZ0	(4)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/23/2010	1,131	1,137		(1,248)	(1,248)			22,500	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/23/2010	1,128	1,137		(462)	(462)			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/23/2010	1,128	1,137		(462)	(462)			5,625	100.00/100.00
ESZ0	(2)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/23/2010	1,128	1,137		(924)	(924)			11,250	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/23/2010	1,128	1,137		(462)	(462)			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/23/2010	1,128	1,137		(462)	(462)			5,625	100.00/100.00
ESZ0	(50)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/23/2010	1,128	1,137		(23,105)	(23,105)			281,250	100.00/100.00
ESZ0	(10)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/23/2010	1,128	1,137		(4,621)	(4,621)			56,250	100.00/100.00
ESZ0	(5)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/23/2010	1,128	1,137		(2,311)	(2,311)			28,125	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/23/2010	1,128	1,137		(462)	(462)			5,625	100.00/100.00
ESZ0	(2)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/23/2010	1,128	1,137		(924)	(924)			11,250	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/23/2010	1,128	1,137		(462)	(462)			5,625	100.00/100.00
ESZ0	(100)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/23/2010	1,121	1,137		(79,960)	(79,960)			562,500	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,141	1,137		225	225			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,141	1,137		225	225			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,141	1,137		225	225			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,141	1,137		225	225			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,141	1,137		225	225			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		238	238			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		238	238			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		238	238			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		238	238			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		238	238			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		238	238			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		238	238			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		238	238			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		238	238			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		238	238			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		238	238			5,625	100.00/100.00

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	Change in Variation Margin				18	19
													14	15	16	17		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Book/ Adjusted Carrying Value	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (a)
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		238	238			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		238	238			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		238	238			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		238	238			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		238	238			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		238	238			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		238	238			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		238	238			5,625	100.00/100.00
ESZ0	(10)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		2,379	2,379			56,250	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		238	238			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		238	238			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		238	238			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		238	238			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		238	238			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		238	238			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		238	238			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		238	238			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		238	238			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		238	238			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		238	238			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		238	238			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		238	238			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		238	238			5,625	100.00/100.00
ESZ0	(2)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		476	476			11,250	100.00/100.00
ESZ0	(13)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		3,093	3,093			73,125	100.00/100.00
ESZ0	(14)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		3,331	3,331			78,750	100.00/100.00
ESZ0	(2)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		476	476			11,250	100.00/100.00
ESZ0	(2)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		476	476			11,250	100.00/100.00
ESZ0	(2)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		476	476			11,250	100.00/100.00
ESZ0	(2)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		476	476			11,250	100.00/100.00

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	Change in Variation Margin				18	19
													14	15	16	17		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Book/ Adjusted Carrying Value	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (a)
ESZ0	(2)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		476	476			11,250	100.00/100.00
ESZ0	(2)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		476	476			11,250	100.00/100.00
ESZ0	(2)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		476	476			11,250	100.00/100.00
ESZ0	(2)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		476	476			11,250	100.00/100.00
ESZ0	(2)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		476	476			11,250	100.00/100.00
ESZ0	(3)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		714	714			16,875	100.00/100.00
ESZ0	(7)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		1,665	1,665			39,375	100.00/100.00
ESZ0	(17)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		4,044	4,044			95,625	100.00/100.00
ESZ0	(5)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		1,190	1,190			28,125	100.00/100.00
ESZ0	(3)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/24/2010	1,142	1,137		714	714			16,875	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/27/2010	1,142	1,137		263	263			5,625	100.00/100.00
ESZ0	(19)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/27/2010	1,142	1,137		4,995	4,995			106,875	100.00/100.00
ESZ0	(17)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/27/2010	1,142	1,137		4,469	4,469			95,625	100.00/100.00
ESZ0	(13)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/27/2010	1,142	1,137		3,418	3,418			73,125	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/28/2010	1,141	1,137		213	213			5,625	100.00/100.00
ESZ0	(2)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/28/2010	1,141	1,137		426	426			11,250	100.00/100.00
ESZ0	(2)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/28/2010	1,141	1,137		426	426			11,250	100.00/100.00
ESZ0	(2)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/28/2010	1,141	1,137		426	426			11,250	100.00/100.00
ESZ0	(2)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/28/2010	1,141	1,137		426	426			11,250	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/28/2010	1,141	1,137		213	213			5,625	100.00/100.00
ESZ0	(2)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/28/2010	1,141	1,137		426	426			11,250	100.00/100.00
ESZ0	(2)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/28/2010	1,141	1,137		426	426			11,250	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/28/2010	1,141	1,137		213	213			5,625	100.00/100.00
ESZ0	(6)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/28/2010	1,141	1,137		1,277	1,277			33,750	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/28/2010	1,141	1,137		213	213			5,625	100.00/100.00
ESZ0	(2)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/28/2010	1,141	1,137		426	426			11,250	100.00/100.00
ESZ0	(2)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/28/2010	1,141	1,137		426	426			11,250	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/28/2010	1,141	1,137		213	213			5,625	100.00/100.00
ESZ0	(2)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/28/2010	1,141	1,137		426	426			11,250	100.00/100.00
ESZ0	(2)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/28/2010	1,141	1,137		426	426			11,250	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/28/2010	1,141	1,137		213	213			5,625	100.00/100.00

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	Change in Variation Margin				18	19
													14	15	16	17		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Book/ Adjusted Carrying Value	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (a)
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/28/2010	1,141	1,137		213	213			5,625	100.00/100.00
ESZ0	(2)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/28/2010	1,141	1,137		426	426			11,250	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/28/2010	1,141	1,137		213	213			5,625	100.00/100.00
ESZ0	(2)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/28/2010	1,141	1,137		426	426			11,250	100.00/100.00
ESZ0	(2)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/28/2010	1,141	1,137		426	426			11,250	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/28/2010	1,141	1,137		213	213			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/28/2010	1,141	1,137		213	213			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/28/2010	1,141	1,137		213	213			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/28/2010	1,141	1,137		213	213			5,625	100.00/100.00
ESZ0	(2)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/28/2010	1,141	1,137		426	426			11,250	100.00/100.00
ESZ0	(120)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/28/2010	1,131	1,137		(34,452)	(34,452)			675,000	100.00/100.00
ESZ0	(24)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/28/2010	1,134	1,137		(3,290)	(3,290)			135,000	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/28/2010	1,134	1,137		(137)	(137)			5,625	100.00/100.00
ESZ0	(15)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/28/2010	1,134	1,137		(2,057)	(2,057)			84,375	100.00/100.00
ESZ0	(11)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/28/2010	1,141	1,137		2,342	2,342			61,875	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/28/2010	1,141	1,137		213	213			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/28/2010	1,141	1,137		213	213			5,625	100.00/100.00
ESZ0	(4)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/28/2010	1,141	1,137		852	852			22,500	100.00/100.00
ESZ0	(7)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/28/2010	1,141	1,137		1,490	1,490			39,375	100.00/100.00
ESZ0	(40)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/28/2010	1,143	1,137		12,016	12,016			225,000	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/29/2010	1,143	1,137		313	313			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/29/2010	1,143	1,137		313	313			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/29/2010	1,143	1,137		313	313			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/29/2010	1,143	1,137		313	313			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/29/2010	1,143	1,137		313	313			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/29/2010	1,143	1,137		313	313			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/29/2010	1,143	1,137		313	313			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/29/2010	1,143	1,137		313	313			5,625	100.00/100.00
ESZ0	(2)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/29/2010	1,143	1,137		626	626			11,250	100.00/100.00
ESZ0	(2)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/29/2010	1,143	1,137		626	626			11,250	100.00/100.00
ESZ0	(2)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/29/2010	1,143	1,137		626	626			11,250	100.00/100.00

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	Change in Variation Margin				18	19
													14	15	16	17		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Book/ Adjusted Carrying Value	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (a)
ESZ0	(2)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/29/2010	1,143	1,137		626	626			11,250	100.00/100.00
ESZ0	(2)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/29/2010	1,143	1,137		626	626			11,250	100.00/100.00
ESZ0	(2)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/29/2010	1,143	1,137		626	626			11,250	100.00/100.00
ESZ0	(10)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/29/2010	1,143	1,137		3,129	3,129			56,250	100.00/100.00
ESZ0	(40)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/30/2010	1,143	1,137		12,516	12,516			225,000	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/30/2010	1,149	1,137		600	600			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/30/2010	1,149	1,137		600	600			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/30/2010	1,149	1,137		600	600			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/30/2010	1,149	1,137		600	600			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/30/2010	1,149	1,137		600	600			5,625	100.00/100.00
ESZ0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/30/2010	1,149	1,137		600	600			5,625	100.00/100.00
ESZ0	(2)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/30/2010	1,149	1,137		1,201	1,201			11,250	100.00/100.00
ESZ0	(2)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/30/2010	1,149	1,137		1,201	1,201			11,250	100.00/100.00
ESZ0	(17)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/30/2010	1,149	1,137		10,207	10,207			95,625	100.00/100.00
ESZ0	(23)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/30/2010	1,149	1,137		13,809	13,809			129,375	100.00/100.00
ESZ0	(35)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/30/2010	1,140	1,137		6,139	6,139			196,875	100.00/100.00
ESZ0	(15)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/17/2010	CME	09/30/2010	1,140	1,137		2,631	2,631			84,375	100.00/100.00
1339999. Subtotal - Short Futures - Hedging Effective													(126,355)	(126,355)			8,190,000	XXX
EDH1	(150)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	03/14/2011	CME	03/04/2010	99	100		(285,420)	(285,420)			131,700	0001
EDM1	(100)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/13/2011	CME	03/04/2010	98	100		(261,530)	(261,530)			87,800	0001
EDU1	(150)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/19/2011	CME	03/04/2010	98	99		(487,920)	(487,920)			131,700	0001
EDZ0	(150)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	12/13/2010	CME	11/17/2009	99	100		(341,670)	(341,670)			131,700	0001
EDZ1	(100)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	12/19/2011	CME	03/04/2010	98	99		(382,780)	(382,780)			87,800	0001
1349999. Subtotal - Short Futures - Hedging Other													(1,759,320)	(1,759,320)			570,700	XXX
1389999. Subtotal - Short Futures													(1,885,675)	(1,885,675)			8,760,700	XXX
1399999. Subtotal - Hedging Effective													13,440,628	13,440,628			35,590,600	XXX
1409999. Subtotal - Hedging Other													3,717,734	3,717,734			1,729,660	XXX
1419999. Subtotal - Replication																		XXX
1429999. Subtotal - Income Generation																		XXX
1439999. Subtotal - Other																		XXX
1449999 - Totals													17,158,362	17,158,362			37,320,260	XXX

Broker Name	Net Cash Deposits
Total Net Cash Deposit	

NONE

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Interest Rate Futures are used to change the duration of the bond porfolio and hedge against the increase or decrease in the interest rates.

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX		242,461,000	(109,381,750)	242,461,000	242,461,000	(109,381,750)	242,461,000	37,320,260	37,320,260
AMERICAN INTERNATIONAL GROUP	Y	N		18,624,363	(1,544,693)	17,079,670	18,624,363	(1,822,333)	16,802,030	340,907	340,907
BANK OF AMERICA	Y	Y		611,991	(4,929,844)		614,608	(29,870,581)		39,733,630	35,415,777
BARCLAYS BANK	Y	Y	12,878,502	21,578,553	(2,082,939)	6,617,112	22,655,504	(3,222,501)	6,554,500	4,849,821	4,849,821
CITI BANK	Y	Y		367,560	(15,086,295)		1,421,494	(33,738,431)		27,321,516	12,602,781
CREDIT SUISSE	Y	Y		18,130,162	(4,352,294)	13,777,868	18,130,162	(31,114,794)		6,086,200	6,086,200
DEUTSCHE BANK	Y	Y	3,540,000	4,230,021	(1,678,357)		4,274,585	(1,423,647)		12,466,349	11,478,013
GOLDMAN SACHS CAPITAL MARKETS LP	Y	Y		4,142,597	(81,333,510)		4,302,487	(72,842,522)		120,158,041	42,967,128
GOLDMAN SACHS & COMPANY	Y	Y		319,006		319,006	319,006		319,006		
JP MORGAN CHASE & COMPANY	Y	Y		22,443,075	(31,838,618)		22,542,334	(65,195,788)		55,860,847	46,465,303
MERRILL LYNCH	Y	Y		30,671,033	(6,438,853)	24,232,180	35,597,095	(44,135,449)		117,406,212	117,406,212
MORGAN STANLEY	Y	Y		50,497,368	(43,560,599)	6,936,769	79,452,296	(122,341,804)		33,623,629	33,623,629
ROYAL BANK	Y	Y		125,783		125,783	125,783	(414,127)		37,563	37,563
SALOMON SWAPCO INC.	N	N			(4,279)			(857,594)		86,860	86,860
UBS AG	Y	Y		25,356,289	(16,304,118)	9,052,171	25,356,289	(83,812,476)		10,560,673	10,560,673
0299999. Total NAIC 1 Designation			16,418,502	197,097,800	(209,154,400)	78,140,558	233,416,006	(490,792,048)	23,675,536	428,532,249	321,920,868
0899999 - Totals			16,418,502	439,558,800	(318,536,150)	320,601,558	475,877,006	(600,173,798)	266,136,536	465,852,509	359,241,128

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Allstate Bank	Northbrook, Illinois								XXX
Bank of New York Mellon	New York, New York		0.010	122		67,000	382,390	352,072	XXX
Citibank, N.A	New York, New York		0.050	17,978		76,183,213	73,438,260	84,421,926	XXX
Harris N.A	Chicago, Illinois		0.030	73		(23,407,495)	(32,759,110)	(31,483,214)	XXX
J.P. Morgan Chase Bank N.A	New York, New York		0.010	15		13,226,675	17,417,194	9,642,156	XXX
The Northern Trust Company	Chicago, Illinois					(18,150,220)	(15,745,723)	(17,887,836)	XXX
Wells Fargo Bank N.A	Charlotte, North Carolina					(35,372,221)	(36,214,137)	(35,153,717)	XXX
UMB Bank N.A	Kansas City, Missouri					(2,979,722)	259,383	166,704	XXX
US Bank	St Paul, Minnesota					380,307	388,238	551,988	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	18,187		9,947,537	7,166,495	10,610,080	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	18,187		9,947,537	7,166,495	10,610,080	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	18,187		9,947,537	7,166,495	10,610,080	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	09/20/2010		12/09/2010	11,746,746		519
0199999. U.S. Governments - Issuer Obligations					11,746,746		519
0399999. Total - U.S. Government Bonds					11,746,746		519
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							
AMERICAN HONDA FINANCE CORP.		09/28/2010	0.000	10/12/2010	42,197,420		704
AVERY DENNISON CORP		09/30/2010	0.000	10/01/2010	11,138,000		108
AVON CAPITAL CORP		09/30/2010	0.000	10/14/2010	14,998,483		117
BARCLAYS US FUNDING		09/30/2010	0.000	10/01/2010	28,547,000		120
BARD (C. R.) INC		09/17/2010	0.000	10/08/2010	3,999,743		513
COLONIAL PIPELINE CO		09/30/2010	0.000	10/07/2010	14,999,475		87
DENTSPLY INTL INC		09/30/2010	0.000	10/01/2010	20,000,000		194
ENTERPRISE RENT-A-CAR COMPANY		09/29/2010	0.000	10/13/2010	14,998,200		300
ELECTRICITE DE FRANCE		09/14/2010	0.000	10/08/2010	34,998,367		4,466
ENBRIDGE ENERGY PARTNERS		09/30/2010	0.000	10/14/2010	3,597,480		40
FMC TECHNOLOGIE		09/23/2010	0.000	10/07/2010	9,999,383		822
FMC TECHNOLOGIE		09/24/2010	0.000	10/08/2010	9,999,281		720
FLORIDA POWER & LIGHT CO		09/30/2010	0.000	10/08/2010	9,999,494		72
GDF SUEZ		09/20/2010	0.000	10/15/2010	4,983,302		548
GDF SUEZ		09/22/2010	0.000	10/25/2010	34,691,336		5,569
GDF SUEZ		09/29/2010	0.000	10/29/2010	34,990,200		750
HEWLETT PACKARD CO		09/28/2010	0.000	10/05/2010	24,999,444		417
HEWLETT PACKARD CO		09/24/2010	0.000	10/14/2010	34,997,472		1,361
INTERNANTIONAL CCE		09/28/2010	0.000	10/12/2010	9,998,900		300
NORTHERN ILLINOIS GAS		09/30/2010	0.000	10/01/2010	2,011,000		10
NSTAR ELECTRIC		09/30/2010	0.000	10/14/2010	16,971,712		99
ONEOK PARTNERS LP		09/29/2010	0.000	10/07/2010	19,998,866		378
PACIFIC GAS & ELEC CO		09/29/2010	0.000	10/08/2010	19,998,250		500
REED ELSEVIER		09/27/2010	0.000	10/04/2010	12,499,635		486
SEMPRA ENERGY		09/29/2010	0.000	10/13/2010	9,998,800		200
SOCIETE GENERALE NA		09/30/2010	0.000	10/01/2010	25,000,000		105
SOUTHERN POWER CO		09/28/2010	0.000	10/04/2010	19,999,450		550
SPECTRA ENERGY LLC		09/28/2010	0.000	10/06/2010	4,999,743		154
SPECTRA ENERGY LLC		09/28/2010	0.000	10/08/2010	8,186,411		252
TORONTO DOMINION BANK		09/20/2010	0.000	10/27/2010	39,993,934		2,566
UNITED HEALTHCARE		09/20/2010	0.000	10/01/2010	4,000,000		452
UNITED HEALTHCARE		09/28/2010	0.000	10/04/2010	5,999,820		180
ARMY & AIRFORCE EXCHANGE SERVICE		09/09/2010	0.350	10/05/2010	15,000,000	3,208	
ARMY & AIRFORCE EXCHANGE SERVICE		09/10/2010	0.350	10/13/2010	10,000,000	2,042	
NATIONAL RURAL UTILITIES		09/16/2010	0.300	10/18/2010	25,000,000	3,125	
NATIONAL RURAL UTILITIES		09/20/2010	0.300	10/20/2010	3,500,000	321	
ARMY & AIRFORCE EXCHANGE SERVICE		09/23/2010	0.350	10/25/2010	10,000,000	778	
ARMY & AIRFORCE EXCHANGE SERVICE		09/27/2010	0.350	10/28/2010	5,000,000	194	
ARMY & AIRFORCE EXCHANGE SERVICE		09/27/2010	0.350	10/12/2010	20,000,000	778	
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					642,290,604	10,446	23,142
3899999. Total - Industrial and Miscellaneous Bonds (Unaffiliated)					642,290,604	10,446	23,142
4199999. Total - Credit Tenant Loans							
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					654,037,350	10,446	23,661
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					654,037,350	10,446	23,661
8699999 - Total Cash Equivalents					654,037,350	10,446	23,661