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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2010

OF THE CONDITION AND AFFAIRS OF THE

Allstate Insurance Company

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

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

Country of Domicile United States of America

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

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

Main Administrative Office 2775 Sanders Road (Street and Number)

Northbrook , IL 60062-6127 (City or Town, State and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 3075 Sanders Road, Suite H1A (Street and Number)

Northbrook , IL 60062-7127 (City or Town, State and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

Internet Web Site Address www.allstate.com

Statutory Statement Contact LYNN CIRRINCIONE (Name), 847-402-3029 (Area Code) (Telephone Number)

LYNN.CIRRINCIONE@ALLSTATE.COM (E-mail Address), 847-402-0508 (FAX Number)

OFFICERS

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

OTHER

CATHERINE SPEARMAN BRUNE, Senior Vice President	JAMES DAVID DEVRIES, Senior Vice President	JUDITH PEPPLE GREFFIN, Senior Vice President
JOSEPH PATRICK LACHER, JR., Senior Vice President	MARK RAYMOND LANEVE, Senior Vice President	MICHELE COLEMAN MAYES, Senior Vice President
CHARLES NELSON PAUL, Group Vice President	SAMUEL HENRY PILCH,* Group Vice President	JOSEPH JAMES RICHARDSON, JR., Senior Vice President
MICHAEL JOHN ROCHE, Senior Vice President	STEVEN PAUL SORENSON, Senior Vice President	JOAN HELENA WALKER, Senior Vice President
MATTHEW EVAN WINTER, Senior Vice President		

DIRECTORS OR TRUSTEES

CATHERINE SPEARMAN BRUNE	DOGAN CIVGIN	JAMES DAVID DEVRIES
JUDITH PEPPLE GREFFIN	JOSEPH PATRICK LACHER, JR.	MARK RAYMOND LANEVE
MICHELE COLEMAN MAYES	JOSEPH JAMES RICHARDSON, JR.	MICHAEL JOHN ROCHE
STEVEN PAUL SORENSON	JOAN HELENA WALKER	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.

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

Subscribed and sworn to before me this 9th day of August 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.....

Linda Schmitz
Notary
9/22/2012

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

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	23,805,323,110		23,805,323,110	22,398,029,989
2.	Stocks:				
	2.1 Preferred stocks	142,532,334		142,532,334	129,243,896
	2.2 Common stocks	7,402,053,947	3,437,304	7,398,616,643	9,431,563,797
3.	Mortgage loans on real estate:				
	3.1 First liens	37,058,436		37,058,436	47,314,453
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)	308,290,448		308,290,448	317,681,613
	4.2 Properties held for the production of income (less $ encumbrances)				
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ (414,366,666)), cash equivalents ($ 136,271,901) and short-term investments ($ 11,457,029)	(266,637,736)		(266,637,736)	(226,844,313)
6.	Contract loans (including $ premium notes)				
7.	Derivatives	100,818,746		100,818,746	159,347,764
8.	Other invested assets	2,949,863,806	6,339,000	2,943,524,806	2,368,802,014
9.	Receivables for securities	147,662,875	1,103,471	146,559,404	55,113,308
10.	Aggregate write-ins for invested assets				
11.	Subtotals, cash and invested assets (Lines 1 to 10)	34,626,965,966	10,879,775	34,616,086,191	34,680,252,520
12.	Title plants less $ charged off (for Title insurers only)				
13.	Investment income due and accrued	247,330,943	169,124	247,161,819	244,279,281
14.	Premiums and considerations:				
	14.1 Uncollected premiums and agents' balances in the course of collection	804,752,334	12,768,012	791,984,322	799,521,688
	14.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	2,941,235,916	3,044,244	2,938,191,672	3,026,525,143
	14.3 Accrued retrospective premiums	25,472,208	252,475	25,219,733	24,897,256
15.	Reinsurance:				
	15.1 Amounts recoverable from reinsurers	59,348,793		59,348,793	62,424,047
	15.2 Funds held by or deposited with reinsured companies	1,104,821	154,952	949,869	514,626
	15.3 Other amounts receivable under reinsurance contracts				
16.	Amounts receivable relating to uninsured plans				
17.1	Current federal and foreign income tax recoverable and interest thereon				
17.2	Net deferred tax asset	2,074,354,715	700,050,994	1,374,303,721	1,400,870,966
18.	Guaranty funds receivable or on deposit				
19.	Electronic data processing equipment and software	317,642,432	252,552,080	65,090,352	70,256,100
20.	Furniture and equipment, including health care delivery assets ($)	180,423,537	180,423,537		
21.	Net adjustment in assets and liabilities due to foreign exchange rates				
22.	Receivables from parent, subsidiaries and affiliates	160,286,800	2,339,733	157,947,067	176,744,640
23.	Health care ($) and other amounts receivable				
24.	Aggregate write-ins for other than invested assets	414,449,511	53,550,893	360,898,618	342,227,223
25.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 11 to 24)	41,853,367,976	1,216,185,819	40,637,182,157	40,828,513,489
26.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
27.	Total (Lines 25 and 26)	41,853,367,976	1,216,185,819	40,637,182,157	40,828,513,489
	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.	Cash surrender value of COLI	207,565,461		207,565,461	219,503,543
2402.	Accounts receivable	95,006,082		95,006,082	59,623,992
2403.	Pension intangible asset	59,372,000	4,850,000	54,522,000	54,522,000
2498.	Summary of remaining write-ins for Line 24 from overflow page	52,505,967	48,700,893	3,805,074	8,577,687
2499.	Totals (Lines 2401 through 2403 plus 2498)(Line 24 above)	414,449,511	53,550,893	360,898,618	342,227,223

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 3,413,757,134)	11,678,954,706	11,537,355,291
2.	Reinsurance payable on paid losses and loss adjustment expenses	2,552,496	1,226,835
3.	Loss adjustment expenses	3,047,907,791	2,961,512,762
4.	Commissions payable, contingent commissions and other similar charges	153,969,933	152,187,624
5.	Other expenses (excluding taxes, licenses and fees)	1,215,286,372	1,227,641,568
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	191,216,841	208,010,642
7.1	Current federal and foreign income taxes (including $ on realized capital gains (losses))	143,803,908	358,695,151
7.2	Net deferred tax liability		
8.	Borrowed money $ and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 169,313,475 and including warranty reserves of $)	8,261,284,740	8,411,216,255
10.	Advance premium	277,081,954	257,355,682
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	481,865	1,719,881
13.	Funds held by company under reinsurance treaties	1,338,792	1,570,455
14.	Amounts withheld or retained by company for account of others	21,050,176	25,016,675
15.	Remittances and items not allocated	9,651,788	13,575,630
16.	Provision for reinsurance	53,910,203	60,918,216
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	52,064,263	110,148,628
20.	Derivatives	83,853,989	
21.	Payable for securities	172,506,603	35,101,874
22.	Liability for amounts held under uninsured plans		
23.	Capital notes $ and interest thereon $		
24.	Aggregate write-ins for liabilities	384,166,410	439,186,424
25.	Total liabilities excluding protected cell liabilities (Lines 1 through 24)	25,751,082,830	25,802,439,589
26.	Protected cell liabilities		
27.	Total liabilities (Lines 25 and 26)	25,751,082,830	25,802,439,589
28.	Aggregate write-ins for special surplus funds	224,949,725	229,593,024
29.	Common capital stock	4,200,000	4,200,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	4,237,334,564	4,237,571,271
34.	Unassigned funds (surplus)	10,419,615,038	10,554,709,606
35.	Less treasury stock, at cost:		
	35.1 shares common (value included in Line 29 $)		
	35.2 shares preferred (value included in Line 30 $)		
36.	Surplus as regards policyholders (Lines 28 to 34, less 35)	14,886,099,328	15,026,073,900
37.	Totals	40,637,182,157	40,828,513,489
	DETAILS OF WRITE-INS		
2401.	Accounts payable	224,631,366	219,272,405
2402.	Reserve for uncashed checks	135,336,670	132,468,287
2403.	Deferred gain on intercompany asset transfers	26,642,254	31,941,734
2498.	Summary of remaining write-ins for Line 24 from overflow page	(2,443,881)	55,503,997
2499.	Totals (Lines 2401 through 2403 plus 2498)(Line 24 above)	384,166,410	439,186,424
2801.	Incremental deferred tax asset	204,973,126	205,727,728
2802.	SCOR retroactive reinsurance account	19,976,599	23,865,296
2803.			
2898.	Summary of remaining write-ins for Line 28 from overflow page		
2899.	Totals (Lines 2801 through 2803 plus 2898)(Line 28 above)	224,949,725	229,593,024
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)		

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 4,675,153,213)	4,813,404,206	5,213,011,130	10,208,951,237
	1.2 Assumed (written $ 7,291,511,316)	7,314,087,916	7,105,394,371	14,318,887,517
	1.3 Ceded (written $ 258,453,347)	269,026,955	272,571,325	543,619,919
	1.4 Net (written $ 11,708,211,181)	11,858,465,167	12,045,834,176	23,984,218,835
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 7,293,541,500):			
	2.1 Direct	2,769,649,071	2,847,795,153	5,449,928,575
	2.2 Assumed	4,574,226,403	4,678,396,774	9,096,593,644
	2.3 Ceded	121,416,745	115,433,196	261,486,348
	2.4 Net	7,222,458,730	7,410,758,732	14,285,035,871
3.	Loss adjustment expenses incurred	1,448,625,585	1,534,713,439	2,906,340,447
4.	Other underwriting expenses incurred	2,976,949,282	2,971,582,276	5,981,643,006
5.	Aggregate write-ins for underwriting deductions	(10,215,258)	12,472,264	12,898,978
6.	Total underwriting deductions (Lines 2 through 5)	11,637,818,340	11,929,526,710	23,185,918,303
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	220,646,828	116,307,466	798,300,533
	INVESTMENT INCOME			
9.	Net investment income earned	554,874,326	562,750,734	1,100,261,249
10.	Net realized capital gains (losses) less capital gains tax of $ (973,974)	(105,780,125)	(152,781,733)	(329,389,139)
11.	Net investment gain (loss) (Lines 9 + 10)	449,094,201	409,969,001	770,872,109
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 34,219,591)	(34,219,591)	(51,153,712)	(111,337,162)
13.	Finance and service charges not included in premiums	140,152,292	146,641,111	285,702,529
14.	Aggregate write-ins for miscellaneous income	(3,332,842)	(3,264,957)	(8,787,463)
15.	Total other income (Lines 12 through 14)	102,599,859	92,222,442	165,577,903
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	772,340,887	618,498,908	1,734,750,545
17.	Dividends to policyholders			(9,802)
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	772,340,887	618,498,908	1,734,760,347
19.	Federal and foreign income taxes incurred	193,995,306	123,518,923	449,711,856
20.	Net income (Line 18 minus Line 19)(to Line 22)	578,345,582	494,979,985	1,285,048,492
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	15,026,073,900	13,021,075,073	13,021,075,073
22.	Net income (from Line 20)	578,345,582	494,979,985	1,285,048,492
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ (82,059,170)	(436,275,866)	(67,193,850)	(215,185,509)
25.	Change in net unrealized foreign exchange capital gain (loss)	(1,387,782)	7,106,960	41,782,357
26.	Change in net deferred income tax	(9,807,142)	16,746,978	(293,733,893)
27.	Change in nonadmitted assets	(76,866,069)	20,498,004	302,837,689
28.	Change in provision for reinsurance	7,008,013	17,694,498	19,550,728
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles			(11,962,678)
32.	Capital changes:			
	32.1 Paid in			
	32.2 Transferred from surplus (Stock Dividend)			
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in	(236,707)	264,362,897	873,895,909
	33.2 Transferred to capital (Stock Dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders	(200,000,000)		
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	(754,602)		2,765,731
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(139,974,572)	754,195,474	2,004,998,826
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	14,886,099,328	13,775,270,546	15,026,073,900
	DETAILS OF WRITE-INS			
0501.	2008 NC private passenger auto escrow	(10,215,258)	12,472,264	12,898,978
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	(10,215,258)	12,472,264	12,898,978
1401.	Retroactive reinsurance gain	(2,718,127)	(1,200,434)	(2,712,821)
1402.	Allocated share of loss on sale of fixed assets	(541,550)	(1,836,408)	(5,805,879)
1403.	CNA renewal rights and option agreement	(56,854)	(121,875)	(210,877)
1498.	Summary of remaining write-ins for Line 14 from overflow page	(16,311)	(106,240)	(57,885)
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(3,332,842)	(3,264,957)	(8,787,463)
3701.	Incremental deferred tax asset	(754,602)		205,727,728
3702.	Additional minimum pension liability			(202,950,150)
3703.	OPEB liability transferred to affiliate			(11,847)
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	(754,602)		2,765,731

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	11,823,306,806	11,981,909,217	23,930,514,593
2.	Net investment income	544,421,730	534,503,899	1,152,274,278
3.	Miscellaneous income	102,599,859	79,750,178	165,577,903
4.	Total (Lines 1 to 3)	12,470,328,395	12,596,163,294	25,248,366,774
5.	Benefit and loss related payments	7,077,784,063	7,484,338,669	14,379,790,159
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	4,341,572,766	4,659,999,466	9,723,208,968
8.	Dividends paid to policyholders			(9,802)
9.	Federal and foreign income taxes paid (recovered) net of $ (973,974) tax on capital gains (losses)	401,471,132	(584,766,066)	(470,919,938)
10.	Total (Lines 5 through 9)	11,820,827,961	11,559,572,069	23,632,069,387
11.	Net cash from operations (Line 4 minus Line 10)	649,500,434	1,036,591,225	1,616,297,387
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	4,330,928,568	3,244,882,915	8,460,196,859
	12.2 Stocks	2,907,233,689	3,477,152,989	6,240,982,307
	12.3 Mortgage loans	26,834,296	6,973,358	54,760,247
	12.4 Real estate			78,510
	12.5 Other invested assets	38,751,135	61,469,997	180,140,175
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	169,728	(1,535,633)	(4,832,511)
	12.7 Miscellaneous proceeds			
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	7,303,917,416	6,788,943,626	14,931,325,587
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	5,680,077,611	5,029,473,728	9,100,526,022
	13.2 Stocks	1,366,838,423	4,101,196,395	8,421,320,981
	13.3 Mortgage loans	13,984,080		
	13.4 Real estate	3,628,274	19,952,707	34,444,437
	13.5 Other invested assets	604,621,162	511,590,954	631,671,419
	13.6 Miscellaneous applications	75,553,056	22,329,760	326,005,969
	13.7 Total investments acquired (Lines 13.1 to 13.6)	7,744,702,607	9,684,543,544	18,513,968,828
14.	Net increase (or decrease) in contract loans and premium notes			
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(440,785,190)	(2,895,599,918)	(3,582,643,242)
	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	(236,707)	264,362,897	873,895,909
	16.3 Borrowed funds		750,359,375	
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders	200,000,000		
	16.6 Other cash provided (applied)	(48,271,960)	105,880,737	(168,675,924)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(248,508,667)	1,120,603,009	705,219,985
	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)	(39,793,423)	(738,405,684)	(1,261,125,870)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	(226,844,313)	1,034,281,557	1,034,281,557
	19.2 End of period (Line 18 plus Line 19.1)	(266,637,736)	295,875,873	(226,844,313)

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

20.0001. Proceeds from bonds sold, matured or repaid	154,060,579	44,776,275	171,658,516
20.0002. Proceeds from equities sold	50,577,449	74,329,174	125,991,986
20.0003. Cost of bonds acquired	87,879,833	82,967,049	293,190,530
20.0004. Cost of equities acquired	32,284,551	293,840,980	898,623,261

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(A-C, E-G), 6A, 7, 8, 9(B, E, F), 10(A-C, F-L), 11, 12, 13(1-9, 11-13), 14(B-D), 15, 16(2), 17(A, B), 18, 19, 20(A-B, D-F, G2, G4), 22, 23 and 25-34.

1. Summary of Significant Accounting Policies

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

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

5. Investments

D. Loan-Backed Securities

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

2. When the fair value of a loan-backed or structured security is less than the amortized cost, the Company is required to assess if the impairment is other than temporary. The table below presents for 2010 the aggregate amortized cost before other-than-temporary impairment ("OTTI"), OTTI recognized and the fair value of loan-backed and structured securities classified by the basis of impairment.

(in millions)

Basis of Impairment	Amortized Cost Before OTTI	OTTI	Fair Value
1st Quarter			
Non-interest related	$ 299	$ (35)	$ 165
Intent to sell	73	(1)	73
Total 1st Quarter	$ 372	$ (36)	$ 238
2nd Quarter			
Non-interest related	$ 186	$ (18)	$ 100
Intent to sell	5	(2)	3
Total 2st Quarter	$ 191	$ (20)	$ 103
Total year-to-date		$ (56)	

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.

For the quarter ended March 31, 2009, the Company recognized $14 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 before OTTI adjustments was $41 million. For the quarter ended June 30, 2009, the Company realized gains of $7 million related to loan-backed and structured securities previously written down. The amortized cost of these loan-backed and structured securities before adjustments was $117 million.

Effective September 30, 2009, assessments of whether a loan-backed or structured security were OTTI were made in accordance with the guidance of SSAP No. 43R, *Loan-backed and Structured Securities*, while assessments made prior to September 30, 2009 were made in accordance with the guidance of SSAP No. 43, *Loan-backed and Structured Securities* ("SSAP No. 43").

3. The following loan-backed and structured securities were OTTI as a result of the discounted present value of the cash flows expected to be collected being less than amortized cost at June 30, 2010:

($ in millions)

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	00442BAD3	$ 4	$ -	$ 4	$ 2
	00442BAE1	16	(1)	15	7
	007037BL7	1	(1)	-	1
	02151LAA4	10	-	10	6
	04013BAB8	5	-	5	2
	05948KF95	12	-	12	11
	073873AB7	1	-	1	-
	07388AAB0	17	-	17	9
	12666RAF7	4	-	4	3
	126673WJ7	1	-	1	-
	126673ZZ8	3	(1)	2	1
	126685AB2	3	-	3	1
	126685CZ7	14	(2)	12	11
	126685DW3	14	(1)	13	11
	12668BKC6	7	-	7	6
	14983AAA7	1	-	1	-
	25151EAA1	3	-	3	4
	32029GAC8	9	(1)	8	4
	36244MAA9	1	-	1	-
	456610AC8	-	-	-	-
	46629BAF6	3	(1)	2	2
	46629QAH9	2	-	2	-
	46629QAJ5	1	-	1	-
	46629QAK2	1	-	1	-
	46630MAG7	2	-	2	1
	52522QAP7	12	(3)	9	9
	576449AB8	7	-	7	3
	59023FAB1	4	(1)	3	2
	61749QAD2	15	-	15	7
	61750SAE2	14	(1)	13	6
	61751JAF8	13	(1)	12	13
	643528AB8	10	-	10	10
	75156VAB1	5	-	5	5
	76110VSS8	9	(1)	8	3

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	76110VTA6	5	-	5	2
	785778QJ3	5	(1)	4	1
	785779AA7	5	(1)	4	1
	83612LAE9	3	(1)	2	-
	84751WAD6	13	(1)	12	5
	86359PAD2	7	(2)	5	1
	86364CAB8	5	(3)	2	1
	872224AE0	30	(11)	19	12
	92926WAB3	2	-	2	2
Total quarter		$ 299	$ (35)	$ 264	$ 165
Quarter ended June 30, 2010	007037BL7	$ -	$ -	$ -	$ -
	04013BAB8	4	(1)	3	2
	073873AB7	-	-	-	-
	07388AAB0	16	(1)	15	8
	07400WAA8	4	(1)	3	1
	12666RAF7	4	-	4	2
	126670PA0	19	(3)	16	9
	126670QS0	9	-	9	7
	14983AAA7	1	-	1	-
	22944BAF5	-	-	-	-
	22944BAK4	1	-	1	1
	36244MAA9	1	-	1	-
	40431KAG5	-	-	-	-
	456610AC8	-	-	-	-
	46629BAF6	3	-	3	2
	46629QAH9	1	-	1	-
	46629QAJ5	1	-	1	-
	46629QAK2	1	-	1	-
	46630MAG7	2	-	2	1
	52522QAP7	8	(2)	6	10
	576449AB8	7	-	7	3
	59020U6K6	4	(1)	3	3
	59023FAB1	4	(1)	3	2
	61748BAC8	16	(1)	15	11
	61749GAC6	9	-	9	5
	61749QAD2	14	(1)	13	7
	61750SAE2	13	-	13	5
	643528AB8	6	(1)	5	5
	69763NAC5	1	-	1	1
	748351AR4	5	-	5	2
	76110VTA6	5	-	5	2
	785778QJ3	4	-	4	1
	785779AA7	4	(1)	3	1
	805564PP0	2	-	2	-
	83612LAE9	2	(2)	-	-
	84751PLM9	6	-	6	5
	86359PAD2	5	(1)	4	-
	86364CAB8	2	(1)	1	3
	92926WAB3	2	-	2	1
Total quarter		$ 186	$ (18)	$ 168	$ 100
Total year-to-date			$ (53)		

Prior to September 30, 2009, the Company determined if its loan-backed and structured securities were OTTI using the guidance set forth in SSAP No. 43.

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

(in millions)	**June 30, 2010**		**December 31, 2009**	
	Fair Value	**Unrealized Losses**	**Fair Value**	**Unrealized Losses**
Less than 12 months	$ 706	$ (27)	$ 415	$ (13)
12 months or more	1,051	(447)	1,350	(513)
Total	$ 7,575	$ (474)	$ 1,765	$ (526)

5. See Note 1, Part C - Investments in the December 31, 2009 Annual Statement for the comprehensive 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 $15 million on six partnership investments during the first six months of 2010. An impairment write-down of $14 million was recognized on three partnerships which experienced a large decrease in value due to exposure to market conditions. Another impairment write-down of $1 million was recognized on three partnerships that were nearing liquidation and the Company believes it to be unlikely those partnerships will recover their carrying value. The fair value of these six partnerships was determined by assessing the market value of the investments that the partnerships were holding.

The Company recognized impairment write-downs totaling $104 million on 29 partnership investments during the first six months of 2009. Impairment write-downs of $95 million were recognized on 23 partnerships deemed to be OTTI due to the length of time and extent to which fair values of their underlying investments were depressed. Impairment write-downs of $6 million were recognized on five partnerships that were nearing liquidation and the Company believed it to be unlikely those partnerships will recover their carrying value. The fair value of these partnerships was determined by assessing the market value of the investments that the partnerships were holding. There was also an impairment write-down of $3 million recognized on a partnership which experienced a large decrease in its value due to exposure to market conditions. The fair value of this partnership was determined by performing an updated cash flow analysis.

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

9. Income Taxes

The application of SSAP No. 10R, *Income Taxes - Revised, a Temporary Replacement of SSAP No. 10* ("SSAP No. 10R") requires the Company to evaluate the recoverability of deferred tax assets and to establish a valuation allowance if necessary to reduce the deferred tax asset to an amount which is more likely than not to be realized. Considerable judgment is required in determining whether a valuation allowance is necessary, and if so, the amount of such valuation allowance. In evaluating the need for a valuation allowance the Company considers many factors,

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including: (1) the nature of the deferred tax assets and liabilities; (2) whether they are ordinary or capital; (3) the timing of their reversal; (4) taxable income in prior carryback years as well as projected taxable earnings exclusive of reversing temporary differences and carryforwards; (5) the length of time that carryovers can be utilized; (6) unique tax rules that would impact the utilization of the deferred tax assets; and (7) any tax planning strategies that the Company would employ to avoid a tax benefit from expiring unused. Although the realization is not assured, management believes it is more likely than not that the deferred tax assets, net of the valuation allowance, will be realized. The total deferred tax valuation allowance was $321 million and $256 million at June 30, 2010 and December 31, 2009, respectively.

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

(in millions)	June 30, 2010	December 31, 2009
Ordinary	$ 2,183	$ 2,193
Capital	752	683
Total of gross deferred tax assets	2,935	2,876
Ordinary	(714)	(690)
Capital	(147)	(177)
Total of gross deferred tax liabilities	(861)	(867)
Net deferred tax asset	2,074	2,009
Ordinary	231	261
Capital	469	347
Deferred tax assets nonadmitted	700	608
Net admitted deferred tax asset	$ 1,374	$ 1,401
(Increase) decrease in nonadmitted asset	$ (92)	

The adjusted gross deferred tax assets used in the calculation of the admitted deferred tax asset were as follows:

(in millions)	June 30, 2010	December 31, 2009
Ordinary	$ 2,179	$ 2,193
Capital	435	427
Total	$ 2,614	$ 2,620

The Company elected to admit deferred tax assets pursuant to paragraph 10e of SSAP No. 10R at June 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)	June 30, 2010			December 31, 2009		
	Ordinary	Capital	Total	Ordinary	Capital	Total
Gross deferred tax assets at the enacted tax rate	$ 2,183	$ 752	$ 2,935	$ 2,193	$ 683	$ 2,876
Adjusted deferred tax assets at the enacted tax rate	$ 2,183	$ 752	$ 2,935	$ 2,193	$ 427	$ 2,620
Admitted gross deferred tax assets paragraph 10a	$ 323	$ 52	$ 375	$ 290	$ 156	$ 446
Admitted gross deferred tax assets paragraph 10b.i	$ 724	$ 70	$ 394	$ 749	$ -	$ 749
Admitted gross deferred tax assets paragraph 10b.ii	$ 1,334	$ 70	$ 1,404	$ 1,337	$ -	$ 1,337
Lesser of 10b.i or 10b.ii	$ 724	$ 70	$ 794	$ 749	$ -	$ 749
Admitted gross deferred tax assets paragraph 10c	$ 714	$ 147	$ 861	$ 690	$ 177	$ 867
Total admitted adjusted gross deferred tax assets	$ 1,761	$ 269	$ 2,030	$ 1,729	$ 333	$ 2,062
Total gross deferred tax liabilities	$ (714)	$ (147)	$ (861)	$ (690)	$ (177)	$ (867)
Net admitted deferred tax assets	$ 1,047	$ 122	$ 1,169	$ 1,039	$ 156	$ 1,195
Net deferred tax assets nonadmitted	$ 422	$ 483	$ 905	$ 464	$ 350	$ 814
Gross deferred tax assets at the enacted tax rate	$ 2,183	$ 752	$ 2,935	$ 2,193	$ 683	$ 2,876
Adjusted deferred tax assets at the enacted tax rate	$ 2,183	$ 752	$ 2,935	$ 2,193	$ 427	$ 2,260
Admitted gross deferred tax assets paragraph 10e.i	$ 323	$ 52	$ 375	$ 290	$ 156	$ 446
Admitted gross deferred tax assets paragraph 10e.ii.(a)	$ 914	$ 85	$ 999	$ 952	$ 3	$ 955
Admitted gross deferred tax assets paragraph 10e.ii.(b)	$ 2,021	$ 85	$ 2,106	$ 2,002	$ 3	$ 2,005
Lesser of 10e.ii.(a) or 10.e.ii.(b)	$ 914	$ 85	$ 999	$ 952	$ 3	$ 955
Admitted gross deferred tax assets paragraph 10e.iii	$ 714	$ 147	$ 861	$ 690	$ 177	$ 867
Total admitted adjusted gross deferred tax assets	$ 1,951	$ 284	$ 2,235	$ 1,932	$ 336	$ 2,268
Total gross deferred tax liabilities	$ (714)	$ (147)	$ (861)	$ (690)	$ (177)	$ (867)
Net admitted deferred tax assets	$ 1,237	$ 137	$ 1,374	$ 1,242	$ 159	$ 1,401
Net deferred tax assets nonadmitted	$ 231	$ 469	$ 700	$ 261	$ 347	$ 608
Increased net admitted adjusted gross deferred tax assets resulting from the use of paragraph 10e	$ 190	$ 15	$ 205	$ 203	$ 3	$ 206

C. The provision for incurred income taxes for the six months ended June 30 was:

(in millions)	2010	2009
Federal income tax – excluding net capital gains (losses)	$ 194	$ 123
Federal income tax on net capital gains (losses)	(1)	22
Federal income taxes incurred	$ 193	$ 145

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

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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)	June 30, 2010	December 31, 2009
Deferred tax assets:		
Adjustment for unearned premiums	$ 614	$ 611
Additional minimum pension liability	583	583
Investments	445	449
Unrealized losses	320	248
Reserve discounting	303	309
Employee benefits	223	232
Nonadmitted assets	178	185
Alternative minimum tax	154	139
Contingency accruals	42	51
Fixed assets	20	13
Other	53	56
Total deferred tax assets	2,935	2,876
Nonadmitted deferred tax assets	700	608
Admitted deferred tax assets	2,235	2,268
Deferred tax liabilities:		
Employee benefits	(587)	(567)
Investments	(118)	(130)
Fixed assets	(66)	(70)
Unrealized gains	(55)	(65)
Premium taxes	(11)	(12)
Premium acquisition expense	(10)	(11)
Salvage and subrogation discounting	(9)	(9)
Other	(4)	(3)
Total deferred tax liabilities	(861)	(867)
Net admitted deferred tax asset	$ 1,374	$ 1,401

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

(in millions)	June 30, 2010	December 31, 2009	Change
Total deferred tax assets	$ 2,935	$ 2,876	$ 59
Total deferred tax liabilities	(861)	(867)	6
Net deferred tax asset (liability)	$ 2,074	$ 2,009	65
Tax effect of unrealized gains (losses)			(82)
Tax effect of change in accounting principles			6
Tax effect on incremental deferred tax asset			1
Change in net deferred income tax			(10)
Tax effect on incremental deferred tax asset			(1)
Tax effect of nonadmitted assets			7
Adjustment of prior year tax liabilities			-
Change in net deferred income tax relating to the provision			$ (4)

(in millions)	June 30, 2009	December 31, 2008	Change
Total deferred tax assets	$ 2,283	$ 2,241	$ 42
Total deferred tax liabilities	(114)	(106)	(8)
Net deferred tax asset (liability)	$ 2,169	$ 2,135	34
Tax effect of unrealized gains (losses)			(17)
Tax effect on incremental deferred tax asset			-
Change in net deferred income tax			17
Tax effect on incremental deferred tax asset			-
Tax effect of nonadmitted assets			13
Adjustment of prior year tax liabilities			(1)
Change in net deferred income tax relating to the provision			$ 29

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 June 30:

(in millions)	2010	Effective Tax Rate
Provision computed at statutory rate	$ 270	35.0 %
Tax exempt interest deduction	(84)	(10.9)
Change in net deferred income taxes	(4)	(0.5)
Other	11	1.4
Total statutory income taxes	$ 193	25.0 %

(in millions)	2009	Effective Tax Rate
Provision computed at statutory rate	$ 224	35.0 %
Tax exempt interest deduction	(118)	(18.3)
Change in net deferred income taxes	29	4.5
Other	10	1.5
Total statutory income taxes	$ 145	22.7 %

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

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

(in millions)	June 30, 2010	December 31, 2009
Allstate Life Insurance Company ("ALIC")	$ 60	$ 68
Lincoln Benefit Life Company	34	35
American Heritage Life Insurance Company	10	12
Allstate Investments, LLC	8	9
Allstate Financial Services, LLC ("AFS")	8	7
Allstate Enterprises, LLC	7	17
Castle Key Insurance Company ("CKIC")	7	-
Allstate Indemnity Company	5	3
Allstate Property and Casualty Insurance Company	4	4
Allstate Texas Lloyd's	4	3
E.R.J. Insurance Group, Inc.	3	3
First Colonial Insurance Company	2	3
Allstate Fire and Casualty Insurance Company	2	-
Allstate Life Insurance Company of New York ("ALNY")	1	2
Northbrook Services, Inc.	1	1
Encompass Insurance Company of America	1	-
Encompass Indemnity Company	1	-
Signature Motor Club, Inc.	-	4
Allstate Motor Club, Inc.	-	3
Encompass Property and Casualty Company	-	1
Allstate Insurance Company of Canada	-	1
Tech-Cor, LLC	-	1
Total	$ 158	$ 177

The Company also reported the following as payable to affiliates:

(in millions)	June 30, 2010	December 31, 2009
The Allstate Corporation ("Corporation")	$ 26	$ 80
Allstate New Jersey Insurance Company	23	21
Ivantage Select Agency, Inc.	2	1
Allstate Investment Management, Ltd.	1	-
CKIC	-	8
Total	$ 52	$ 110

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

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

The Company also issued surety bonds to guarantee the payment of structured settlement benefits assumed by ASC (from both the Company and non-related parties) and funded by certain annuity contracts issued by ALIC and ALNY. ASC entered into a General Indemnity Agreement pursuant to which it indemnified the Company for any liabilities associated with the surety bonds and provided certain collateral security rights with respect to the annuities and certain other rights in the event of default covered by the surety bonds. Reserves recorded by ALIC and ALNY for annuities that are guaranteed by the surety bonds were $5.11 billion and $5.00 billion at June 30, 2010 and December 31, 2009, respectively.

In addition, the Company and ALIC entered into a Capital Support Agreement effective December 14, 2007. Under the terms of this agreement, the Company agrees to provide capital and surplus to ALIC in order for ALIC to maintain a company action level risk-based capital ratio of at least 150%. The Company's obligation to provide capital and surplus to ALIC is limited to an aggregate amount of $1.00 billion, for which ALIC pays the Company an annual commitment fee of 1% of the amount of the capital and surplus maximum, as defined in the agreement. At both June 30, 2010 and December 31, 2009, no capital had been provided by the Company under this agreement.

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

10. Cumulative unrealized gains and losses decreased unassigned funds by $946 million and $510 million at June 30, 2010 and December 31, 2009.

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 $702 million and $631 million at June 30, 2010 and December 31, 2009, respectively. These commitments are generally for making additional capital contributions or acquiring financial interests.

California Earthquake Authority ("CEA")

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

At December 31, 2009, the CEA's capital balance was approximately $3.42 billion. Should losses arising from an earthquake cause a deficit in the CEA, additional funding would be obtained from the proceeds of revenue bonds the CEA may issue, an existing $3.10 billion reinsurance layer, and finally, if needed, assessments on participating insurance companies. The authority of the CEA to assess participating insurers extends through December 31, 2018. Participating insurers are required to pay an assessment, currently estimated not to exceed

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$1.47 billion, if the capital of the CEA falls below $350 million. Participating insurers are required to pay a second additional assessment, currently estimated not to exceed $1.30 billion, if aggregate CEA earthquake losses exceed $9.60 billion and the capital of the CEA falls below $350 million. Within the limits previously described, the assessment could be intended to restore the CEA's capital to a level of $350 million. There is no provision that allows insurers to recover assessments through premium surcharge or other mechanism. The CEA's projected aggregate claim paying capacity is $9.60 billion at December 31, 2009 and if an event were to result in claims greater than its capacity, affected policyholders would be paid a prorated portion of their covered losses.

All future assessments on participating CEA insurers are based on their CEA insurance market share at December 31 of the preceding year. At December 31, 2008, the Company's share of the CEA was 18.7%. The Company does not expect its CEA market share to materially change. At this level, the Company's maximum possible CEA assessment would be $517 million during 2010. Accordingly, assessments from the CEA for a particular quarter or annual period may be material to income and cash flows, but not the financial position of the Company. Management believes the Company's exposure to earthquake losses in California has been significantly reduced as a result of its participation in the CEA.

Shared markets

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

Guarantees

The Company provides residual value guarantees on Company leased automobiles. If all outstanding leases were terminated effective June 30, 2010, the Company's maximum obligation pursuant to these guarantees, assuming the automobiles have no residual value, would be $12 million at June 30, 2010. The remaining term of each residual value guarantee is equal to the term of the underlying lease, which ranges from less than one year to three years. Historically, the Company has not made any material payments pursuant to these guarantees.

PMI Runoff Support Agreement

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

E. All Other Contingencies

Regulation and compliance

The Company is subject to changing social, economic and regulatory conditions. From time to time, regulatory authorities or legislative bodies seek to influence and restrict premium rates, require premium refunds to policyholders, require reinstatement of terminated policies, restrict the ability of insurers to cancel or non-renew policies, require insurers to continue to write new policies or limit their ability to write new policies, limit insurers' ability to change coverage terms or to impose underwriting standards, impose additional regulations regarding agent and broker compensation, 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.

Legal and regulatory proceedings and inquiries

Background

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

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

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

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

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

- For the reasons specified above, it is often not possible to make meaningful estimates of the amount or range of loss that could result from the matters described below in the "Proceedings" subsection. The Company reviews these matters on an ongoing basis and follows the APPM 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

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

Proceedings

There is a nationwide putative class action pending against the Company that challenges the Company's use of a vendor's automated database in valuing total loss automobiles. To a large degree, this lawsuit mirrors similar lawsuits filed against other carriers in the industry. Plaintiffs allege the Company systematically underpays first party total loss vehicle claims. The plaintiffs are seeking actual and punitive damages. The lawsuit is in the discovery stage and the Company is vigorously defending it. Management believes that this lawsuit as it has evolved over time is not likely to have a material effect on the net income, cash flows or financial position of the Company.

The Company is vigorously defending a number of matters in various stages of development filed in the aftermath of Hurricane Katrina, including individual lawsuits and a statewide putative class action in Louisiana. The Louisiana Attorney General filed a putative class action lawsuit in state court against the Company and other insurers on behalf of Road Home fund recipients alleging that the insurers have failed to pay all damages owed under their policies. The insurers removed the matter to federal court. The district court denied plaintiffs' motion to remand the matter to state court and the U.S. Court of Appeals for the Fifth Circuit ("Fifth Circuit") affirmed that ruling. The defendants filed a motion to dismiss and the plaintiffs' filed a motion to remand the claims involving a Road Home subrogation agreement. In March 2009, the district court denied the state's request that its claims be remanded to state court. As for the defendant insurers' motion, the judge granted it in part and denied it in part. Dismissal of all the extra contractual claims, including the bad faith and breach of fiduciary duty claims was granted. Dismissal also was granted of all claims based on the Valued Policy Law and all flood loss claims based on the levee breaches finding that the insurers flood exclusions precluded coverage. The remaining claims are for breach of contract and for declaratory relief on the alleged underpayment of claims by the insurers. The judge did not dismiss the class action allegations. The defendants also had moved to dismiss the complaint on grounds that the state had no standing to bring the lawsuit as an assignee of insureds because of anti-assignment language in the insurers' policies. The judge denied the defendants' motion for reconsideration on the assignment issue but found the matter was ripe for consideration by the federal appellate court. The defendants have filed a petition for permission to appeal to the Fifth Circuit. The Fifth Circuit has accepted review. After the Fifth Circuit accepted review, plaintiffs filed a motion to remand the case to state court, asserting that the class claims on which federal jurisdiction was premised have now effectively been dismissed as a result of a ruling in a related case. The Fifth Circuit has denied the motion for remand, without prejudice to plaintiffs' right to refile the motion for remand after the Fifth Circuit disposes of the pending appeal. The Fifth Circuit heard oral argument on July 7, 2010 and a decision is pending.

The Company has been vigorously defending a lawsuit involving worker classification issues. This lawsuit is a certified class action challenging a state wage and hour law. In this case, plaintiffs sought monetary relief, such as penalties and liquidated damages, and non-monetary relief, such as injunctive relief. In December 2009, the liability phase of the case was tried, and on July 6, 2010, the court issued its decision finding in favor of the Company on all claims. The time for appeal has not yet run.

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

- These matters include a lawsuit filed in 2001 by the U.S. Equal Employment Opportunity Commission ("EEOC") alleging retaliation under federal civil rights laws (the "EEOC I" suit) and a class action filed in 2001 by former employee agents alleging retaliation and age discrimination under the Age Discrimination in Employment Act ("ADEA"), breach of contract and 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 the Company "any and all benefits received by the [agent] in exchange for signing the release." The court also stated that, "on the undisputed facts of record, there is no basis for claims of age discrimination." The EEOC and plaintiffs asked the court to clarify and/or reconsider its memorandum and order and in January 2007, the judge denied their request. In June 2007, the court granted the Company's motions for summary judgment. Following plaintiffs' filing of a notice of appeal, the U.S. Court of Appeals for the Third Circuit ("Third Circuit") issued an order in December 2007 stating that the notice of appeal was not taken from a final order within the meaning of the federal law and thus not appealable at this time. In March 2008, the Third Circuit decided that the appeal should not summarily be dismissed and that the question of whether the matter is appealable at this time will be addressed by the Third Circuit along with the merits of the appeal. In July 2009, the Third Circuit vacated the decision which granted the Company's summary judgment motions, remanded the cases to the trial court for additional discovery, and directed that the cases be reassigned to another trial court judge. 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 the Company's motion to dismiss the case. Following plaintiffs' filing of a notice of appeal, the Third Circuit issued an order in December 2007 stating that the notice of appeal was not taken from a final order within the meaning of the federal law and thus not appealable at this time. In March 2008, the Third Circuit decided that the appeal should not summarily be dismissed and that the question of whether the matter is appealable at this time will be addressed by the Third Circuit along with the merits of the appeal. In July 2009, the Third Circuit vacated the decision which granted the Company's motion to dismiss the case, remanded the case to the trial court for additional discovery, and directed that the case be reassigned to another trial court judge. In 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. The Company has been vigorously defending these lawsuits and other matters related to its agency program reorganization.

In New Mexico, the Company is defending a certified class action challenging the method by which the Company discloses installment fees. The class members are limited to New Mexico policyholders based on the trial court's acceptance of plaintiffs' amended complaint. The plaintiffs contend that installment fees must be disclosed on the insurance policy itself, which would include the declarations page, because the fees allegedly meet the legal definition of "premium." Plaintiffs seek repayment of installment fees since October 1996. As a result of current developments, management believes that this lawsuit as it is resolved over time is not like to have a material effect on the net income, cash flows or financial position of the Company.

Other matters

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

One or more of these matters could have an adverse effect on the Company's net income or cash flows for a particular quarterly or annual period. However, based on information currently known to it, management believes that the ultimate outcome of all matters described in this

NOTES TO FINANCIAL STATEMENTS

"Other matters" subsection, in excess of amounts currently reserved, if any, as they are resolved over time is not likely to have a material effect on the net income, cash flows or financial position of the Company.

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

Derivative financial instruments

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

($ in millions)	June 30, 2010			
	Volume			
	Notional Amount	Number of Contracts	Statement Value	Fair Value
Interest rate contracts				
Interest rate swaption agreements	$ 9,500	n/a	$ 20	$ 20
Options on U.S. Treasury futures	n/a	30,500	2	2
Financial futures	n/a	21,000	-	1
Interest rate swap agreements	3,075	n/a	(93)	(93)
Total interest rate contracts	12,575	51,500	(71)	(70)
Equity and index contracts				
Option contracts	n/a	18,300	80	80
Index futures contracts	n/a	2,697	-	3
Total equity and index contracts	n/a	20,997	80	83
Foreign currency contracts				
Foreign currency forward contracts	462	n/a	10	10
	462		10	10
Other derivative financial instruments				
Credit default swap agreements - buying protection	432	n/a	1	1
Credit default swap agreements - selling protection	374	n/a	(3)	(20)
Total other derivative financial instruments	806	n/a	(2)	(19)
Total derivative financial instruments	$ 13,843	72,497	$ 17	$ 4

($ in millions)	December 31, 2009			
	Volume			
	Notional Amount	Number of Contracts	Statement Value	Fair Value
Interest rate contracts				
Interest rate swaption agreements	$ 9,500	n/a	$ 114	$ 114
Options on U.S. Treasury futures	n/a	30,000	12	12
Financial futures	n/a	-	-	-
Interest rate swap agreements	200	n/a	(12)	(12)
Total interest rate contracts	9,700	30,000	114	114
Equity and index contracts				
Option contracts	n/a	24,000	50	50
Index futures contracts	n/a	1,152	-	(1)
Total equity and index contracts	n/a	25,152	50	49
Foreign currency contracts				
Foreign currency forward contracts	219	n/a	2	2
Other derivative financial instruments				
Credit default swap agreements - buying protection	535	n/a	(13)	(13)
Credit default swap agreements - selling protection	205	n/a	-	(13)
Total other derivative financial instruments	740	n/a	(13)	(26)
Total derivative financial instruments	$ 10,659	55,152	$ 153	$ 139

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 the agreements and are generally not representative of the potential for gain or loss on these agreements. However, the notional amounts specified in credit default swap 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 for exchange traded derivative contracts is based on observable market quotations in active markets, whereas the fair value for non-exchange traded derivative contracts is determined using widely accepted valuation models and other appropriate valuation methods.

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

(in millions)	June 30, 2010	December 31, 2009
Interest rate swaption agreements	$ 18	$ 114
Foreign currency forward contracts	6	3
Credit default swap agreements - buying protection	1	(7)
Interest rate swap agreements	(4)	(12)
Credit default swap agreements - selling protection	(2)	-
Total derivative financial instruments	$ 19	$ 98

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.

4. In general, the collateral pledged by the Company is in the custody of a counterparty or an exchange. However, the Company has access to this collateral at any time, subject to replacement. For exchange traded derivatives, the exchange requires margin deposits as well as daily cash settlements of margin accounts. At June 30, 2010 and December 31, 2009, the Company pledged $53 million and $9 million of securities in the form of margin deposits, respectively. Usually, the Company pledges U.S. Treasury bonds to satisfy this collateral requirement. The Company uses master netting agreements for over-the-counter derivative transactions. These agreements permit either party to net payments due for transactions covered by the agreements. Under the provisions of the agreements, collateral is either pledged or obtained when certain predetermined exposure limits are exceeded. At June 30, 2010, counterparties pledged $3 million in cash to the

NOTES TO FINANCIAL STATEMENTS

Company, and the Company pledged $65 million in securities to counterparties. At December 31, 2009, counterparties pledged $39 million in cash to the Company, and the Company pledged $9 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)	June 30, 2010	December 31, 2009
Commitments to invest in limited partnership interests	$ 702	$ 631
Commitments to invest - other	50	-

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

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

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

C. In the course of managing the Company's investment portfolio, securities may be sold and reacquired within 30 days of the sale date. Such transactions are referred to as wash sales. The details, by NAIC designation 3 or below, of securities sold during the second quarter of 2010 and 2009 and reacquired within 30 days of the sale date were:

($ in millions)	2010			
	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds				
NAIC 3	-	$ -	$ -	$ -
NAIC 4	1	1	1	-
NAIC 5	-	-	-	-
Preferred stocks				
NAIC P/RP3	-	-	-	-
NAIC P/RP4	-	-	-	-

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

20. Other Items

C. Other Disclosures

Assets in the amount of $3 million, including $100 thousand for interest payable to policyholders on potential refunds, are on deposit at The Bank of New York Mellon at June 30, 2010 in an escrow account established in accordance with North Carolina Department of Insurance Bulletin 08-B-06.

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"), as well as a limited partnership investment. The ABS RMBS portfolio includes securities that are collateralized by mortgage loans issued to borrowers that cannot qualify for prime or alternative financing terms due in part to an impaired or limited credit history. It also includes securities that are collateralized by certain second lien mortgages regardless of the borrower's credit profile. At June 30, 2010, the ABS RMBS portfolio had net unrealized losses of $55 million, of which $58 million were gross unrealized losses and $3 million were gross unrealized gains. At December 31, 2009, the ABS RMBS portfolio had net unrealized losses of $78 million, of which $79 million were gross unrealized losses and $1 million were gross unrealized gains.

In addition, the Company owns Alt-A residential mortgage-backed securities ("Alt-A"), which it does not consider to be a component of its exposure to subprime mortgage related risk. The Alt-A portfolio consists of mortgage-backed securities at fixed or variable rates and includes certain securities that are collateralized by residential mortgage loans issued to borrowers with stronger credit profiles than subprime borrowers, but do not qualify for prime financing terms due to high loan-to-value ratios or limited supporting documentation. At June 30, 2010, the Alt-A portfolio had net unrealized gains of $12 million, of which $10 million were gross unrealized losses and $22 million were gross unrealized gains. At December 31, 2009, the Alt-A portfolio had net unrealized gains of $3 million, of which $8 million were gross unrealized losses and $11 million were gross unrealized gains.

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

The 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 of $29 million and $(5) million in the ABS RMBS portfolio related to asset impairments for the first six months of 2010 and 2009, respectively. Investment write-downs of $23 million and $11 million were recorded in the Alt-A portfolio related to asset impairments for the first six months of 2010 and 2009, respectively. The Company recorded investment write-downs of $2 million in the ABS RMBS and $0 in the Alt-A portfolios for the six months ended June 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 or Alt-A portfolios in 2009 for the potential sale of assets to meet future cash flow requirements. The Company continues to believe that the unrealized losses on these securities are not necessarily predictive of the performance of the underlying collateral. In the absence of further deterioration in the collateral relative to the Company's positions in the securities' respective capital structures, which could require recognition of OTTI, the unrealized losses should reverse over the remaining lives of the securities.

The Company's practice for acquiring and monitoring ABS RMBS and Alt-A 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)	June 30, 2010		
Type of Investment	Actual Cost	Book/ Adjusted Carrying Values	Fair Values
ABS RMBS	$ 862	$ 561	$ 506
Other assets	65	70	70
Total	$ 927	$ 631	$ 576

(in millions)	December 31, 2009		
Type of Investment	Actual Cost	Book/ Adjusted Carrying Values	Fair Values
ABS RMBS	$ 985	$ 644	$ 566
Other assets	65	64	64
Total	$ 1,050	$ 708	$ 630

OTTI adjustments for the ABS RMBS portfolio were $32 million losses and $5 million gains for the six months ended June 30, 2010 and 2009, respectively.

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

(in millions)	June 30, 2010	December 31, 2009
Actual cost	$ 240	$ 294
Book/adjusted carrying values	196	221
Fair values	208	224

For the six months ended June 30, 2010 and 2009, OTTI losses for Alt-A portfolio were $23 million $11 million, respectively.

21. Events Subsequent

An evaluation of subsequent events was made through August 11, 2010 for the statutory statement issued on August 13, 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 a summary of management's policies and methodologies for estimating the liabilities for losses and loss adjustment expenses, please refer to this note in the December 31, 2009 Annual Statement.

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

(in millions)	June 30, 2010	December 31, 2009
Balance at January 1	$ 14,499	$ 14,859
Incurred related to:		
Current year	8,820	17,259
Prior years	(149)	(68)
Total incurred	8,671	17,191
Paid related to:		
Current year	4,645	11,282
Prior years	3,798	6,269
Total paid	8,443	17,551
Ending balance	$ 14,727	$ 14,499

Incurred losses and loss adjustment expenses represent the sum of paid losses and reserve changes in the calendar year. This expense included net losses from catastrophes of $1.22 billion and $2.05 billion for the six months ended June 30, 2010 and the year ended December 31, 2009, respectively. Catastrophes are an inherent risk that have contributed to, and will continue to contribute to, material year-to-year fluctuations in the Company's net income and financial position.

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

Incurred losses and loss adjustment expenses attributable to insured events of prior years were $(149) million and $(68) million as a result of the reestimation of unpaid losses and loss adjustment expenses for the six months ended June 30, 2010 and the year ended December 31, 2009, respectively. During the first six months of 2010, favorable development in incurred losses and loss adjustment expenses related prior years was primarily due to a reduction in catastrophe losses and severity development that was better than expected. During 2009, favorable development in incurred losses and loss adjustment expenses related to prior years was primarily due to a reduction in catastrophe losses. These changes were generally the result of ongoing analyses of recent loss development trends. Initial estimates were revised as additional information regarding claims became known.

Anticipated salvage and subrogation of $554 million and $573 million was included as a reduction of loss reserves at June 30, 2010 and December 31, 2009, respectively.

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 [ ] N/A [X]
If yes, attach an explanation.

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2008

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?
CALIFORNIA and 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: ..... $ 0

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:

$215,361,366 PLEDGED AS COLLATERAL; $253,675,822 LETTER STOCK OR SECURITIES RESTRICTED TO SALE; $90,010,916 ON DEPOSIT WITH STATE OR OTHER REGULATORY BODY.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 445,812,468

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	$ 5,014,756,649	$ 4,730,811,314
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 1,464,027,592	$ 1,996,870,749
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 6,478,784,241	$ 6,727,682,063
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 1,125,629	$ 1,076,542

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
BNY MELLON TRUST COMPANY OF ILLINOIS CONTACT: KEITH BEAR 312-827-1324	2 N. LASALLE STREET, SUITE 1020, CHICAGO, IL 60602
CITIBANK N.A. CONTACT: JON TOMAN 312-876-8548	227 W. MONROE STREET, 25TH FLOOR, CHICAGO, IL 60606

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

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

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

16.4 If yes, give full information relating thereto:

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

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

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

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

17.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

   5.1 A&H loss percent ..... %

   5.2 A&H cost containment percent ..... %

   5.3 A&H expense percent excluding cost containment expenses ..... %

6.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [X]

6.2 If yes, please provide the amount of custodial funds held as of the reporting date ..... $

6.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [X]

6.4 If yes, please provide the balance of the funds administered as of the reporting date ..... $

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Location	5 Is Insurer Authorized? (Yes or No)
00000	AA-1120102	LLOYDS SYNDICATE NUMBER 1458	GREAT BRITAIN	YES

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

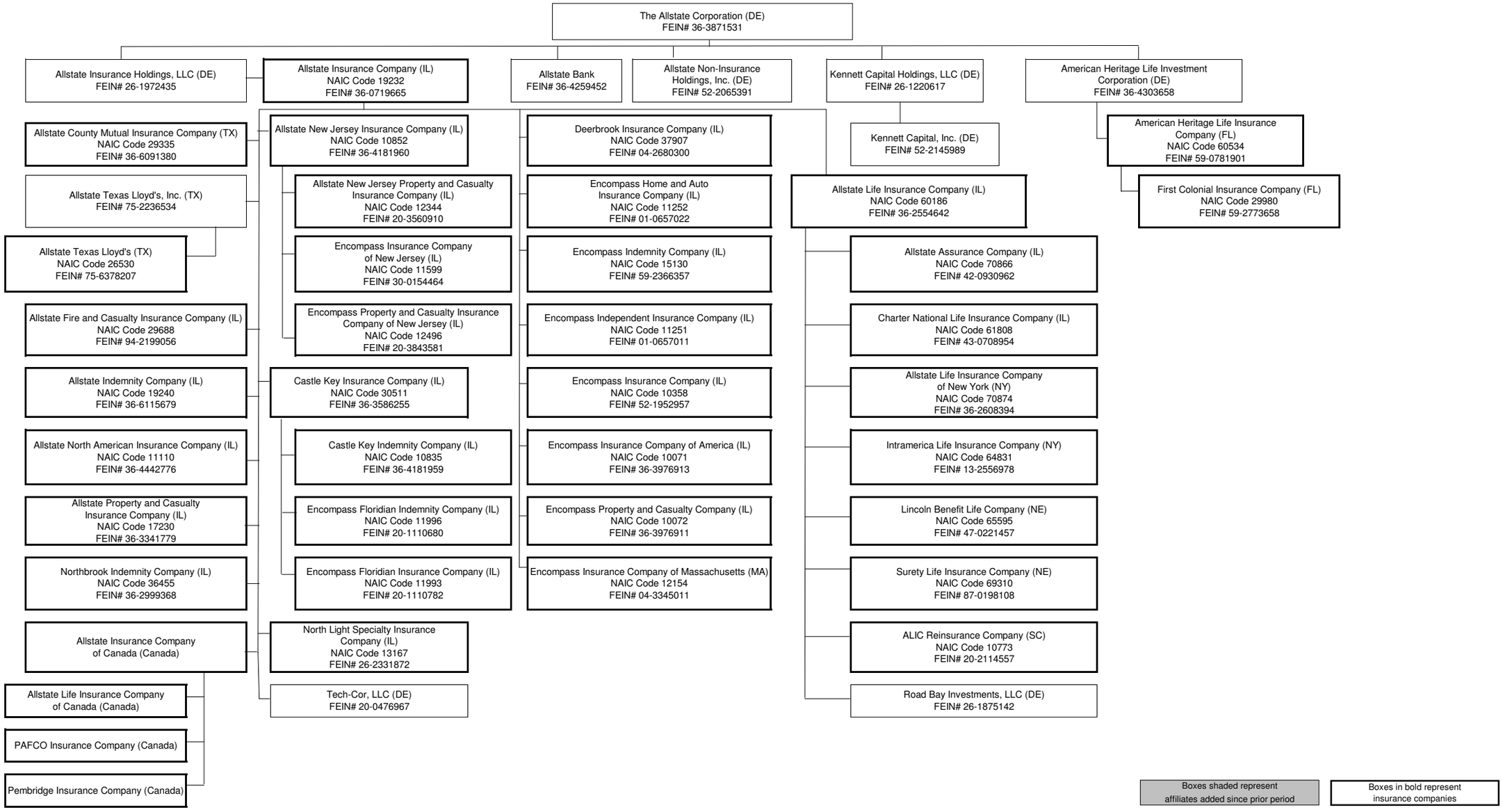
States, etc.	1 Active Status	Direct Premiums Written 2 Current Year To Date	3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	7 Prior Year To Date
1. Alabama AL	L	76,905,207	82,748,417	47,717,538	57,652,596	52,244,909	59,506,937
2. Alaska AK	L	42,897,545	46,089,217	20,546,475	27,090,418	34,057,147	41,087,645
3. Arizona AZ	L	52,355,263	61,444,450	26,485,882	28,022,730	43,682,150	54,451,765
4. Arkansas AR	L	37,280,752	40,199,903	19,735,942	27,153,308	25,237,999	35,539,828
5. California CA	L	571,798,997	572,793,314	296,139,825	337,013,301	594,292,275	661,924,615
6. Colorado CO	L	52,675,509	56,774,091	35,958,161	29,854,056	51,749,183	52,509,180
7. Connecticut CT	L	106,321,681	114,153,733	60,074,286	60,948,123	130,306,590	141,138,777
8. Delaware DE	L	12,512,565	13,951,648	7,312,777	12,897,148	31,161,630	40,811,235
9. District of Columbia DC	L	9,422,459	10,032,617	5,216,818	4,048,449	5,532,366	7,279,499
10. Florida FL	L	353,986,990	385,835,087	195,242,546	218,128,838	404,694,805	406,797,083
11. Georgia GA	L	176,650,755	189,766,518	120,267,420	165,639,268	112,531,556	130,789,047
12. Hawaii HI	L	38,334,723	37,564,022	13,544,124	15,714,761	24,266,750	28,131,901
13. Idaho ID	L	15,261,269	17,595,060	7,185,624	9,201,631	12,893,797	15,996,620
14. Illinois IL	L	201,963,934	220,229,965	118,640,613	126,290,004	371,504,020	379,837,453
15. Indiana IN	L	58,961,508	64,963,005	26,086,608	45,400,873	50,192,405	57,233,861
16. Iowa IA	L	8,844,730	9,766,722	3,843,340	4,437,354	8,809,500	7,475,833
17. Kansas KS	L	17,383,322	19,455,108	7,766,024	10,364,666	8,404,074	12,019,319
18. Kentucky KY	L	54,251,936	58,873,609	27,300,463	47,761,420	36,426,718	40,863,956
19. Louisiana LA	L	181,875,034	187,699,535	71,929,796	124,025,140	175,986,786	235,151,702
20. Maine ME	L	16,696,751	18,663,555	8,148,783	10,589,030	12,679,517	15,240,349
21. Maryland MD	L	193,256,610	210,628,525	145,605,685	111,755,404	211,641,473	163,677,295
22. Massachusetts MA	L	3,205,100		538,306	1,447	24,767,466	29,879,796
23. Michigan MI	L	83,646,974	95,984,159	72,796,923	84,714,045	1,127,596,580	1,037,087,663
24. Minnesota MN	L	29,331,637	32,164,866	10,877,287	17,219,379	41,676,875	42,856,570
25. Mississippi MS	L	53,198,278	56,344,965	29,728,746	28,759,114	55,889,477	73,029,613
26. Missouri MO	L	27,433,847	30,099,932	12,805,101	16,371,417	21,770,493	25,267,569
27. Montana MT	L	6,329,466	7,371,215	2,786,000	3,142,167	16,980,438	7,618,213
28. Nebraska NE	L	10,179,929	11,612,843	5,208,609	5,865,296	8,270,991	8,122,591
29. Nevada NV	L	35,582,720	41,531,405	17,576,197	30,448,714	32,179,454	35,366,453
30. New Hampshire NH	L	17,693,812	20,226,425	10,938,905	11,118,083	13,861,547	14,889,290
31. New Jersey NJ	N		89,900	13,698,763	15,941,979	198,656,961	229,969,417
32. New Mexico NM	L	31,121,362	33,837,050	16,407,795	13,150,067	22,863,516	27,852,995
33. New York NY	L	835,584,658	871,497,334	551,283,352	536,484,849	1,494,558,690	1,316,297,749
34. North Carolina NC	L	122,780,226	134,248,587	74,196,410	74,630,366	81,509,107	90,886,929
35. North Dakota ND	L	3,976,650	3,927,578	1,861,572	1,826,286	2,412,065	3,273,387
36. Ohio OH	L	111,113,239	122,609,463	69,774,553	85,229,294	174,499,696	197,216,464
37. Oklahoma OK	L	44,058,105	49,087,448	46,040,062	37,776,664	44,981,037	37,223,148
38. Oregon OR	L	45,795,387	50,272,371	21,164,265	28,630,617	34,287,660	38,973,166
39. Pennsylvania PA	L	263,574,881	299,174,917	191,650,316	179,833,101	533,623,481	583,532,464
40. Rhode Island RI	L	29,555,858	31,906,502	18,374,375	15,534,451	36,091,042	42,815,630
41. South Carolina SC	L	117,068,056	127,152,543	66,219,181	64,392,872	77,400,267	75,255,590
42. South Dakota SD	L	2,073,843	2,164,681	1,015,608	821,701	1,549,693	1,777,503
43. Tennessee TN	L	70,811,522	75,296,700	54,823,267	43,461,686	71,564,375	64,905,022
44. Texas TX	L	70,033,408	72,371,040	29,280,044	146,837,039	99,462,665	156,022,701
45. Utah UT	L	44,848,158	51,771,286	21,857,290	28,755,761	30,240,593	34,857,312
46. Vermont VT	L	8,937,704	10,630,009	4,874,283	4,623,836	7,679,244	8,217,627
47. Virginia VA	L	154,133,022	162,851,222	90,206,486	82,607,091	100,694,907	95,489,268
48. Washington WA	L	113,868,654	123,371,614	58,897,867	77,310,836	126,438,021	136,003,677
49. West Virginia WV	L	29,680,450	31,696,652	17,503,657	19,181,098	26,068,600	27,026,422
50. Wisconsin WI	L	25,446,513	27,258,226	9,415,738	13,154,549	53,543,211	69,224,288
51. Wyoming WY	L	4,452,212	4,920,263	2,599,149	2,061,385	3,849,940	3,750,848
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	L			(1,543)	(1,904)	2,918,099	3,684,104
55. U.S. Virgin Islands VI	N						
56. Nothern Mariana Islands MP	N						
57. Canada CN	L						
58. Aggregate Other Alien OT	XXX			68,111	111,816	3,578,186	896,511
59. Totals	(a) 51	4,675,153,211	5,000,699,297	2,789,215,405	3,143,983,620	6,969,760,027	7,106,733,880
DETAILS OF WRITE-INS							
5801. Other alien	XXX			68,111	111,816	3,578,186	896,511
5802.	XXX						
5803.	XXX						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX						
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX			68,111	111,816	3,578,186	896,511

(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.

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

PART 1 – ORGANIZATIONAL CHART



PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	Current Year to Date 2 Direct Losses Incurred	Current Year to Date 3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	6,178,759	2,386,750	38.6	51.4
2.	Allied Lines	151,288,896	34,842,377	23.0	59.2
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	1,383,275,508	926,795,668	67.0	56.8
5.	Commercial multiple peril	198,562,827	105,353,591	53.1	61.0
6.	Mortgage guaranty				
8.	Ocean marine	840,839	231,434	27.5	(31.1)
9.	Inland marine	47,225,017	16,389,532	34.7	29.9
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake	488,132	129,879	26.6	13.2
13.	Group accident and health				
14.	Credit accident and health				
15.	Other accident and health				
16.	Workers' compensation	91,417	(978,958)	(1,070.9)	
17.1	Other liability - occurrence	83,327,613	54,074,802	64.9	93.5
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	678,642	(19,759,112)	(2,911.6)	(974.0)
18.2	Products liability - claims-made				
19.1,19.2	Private passenger auto liability	1,564,043,268	1,060,396,171	67.8	63.0
19.3,19.4	Commercial auto liability	84,034,413	72,288,141	86.0	47.8
21.	Auto physical damage	1,290,630,351	517,359,207	40.1	40.7
22.	Aircraft (all perils)				
23.	Fidelity	136,278	(4,093)	(3.0)	3.6
24.	Surety	1,951			
26.	Burglary and theft	67,340	8,733	13.0	4.5
27.	Boiler and machinery	568,830	114,336	20.1	8.4
28.	Credit				
29.	International				
30.	Warranty	10,677	5,204	48.7	77.8
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	1,953,448	15,409	0.8	(0.1)
35.	Totals	4,813,404,206	2,769,649,071	57.5	54.6
	DETAILS OF WRITE-INS				
3401.	Identity theft	1,953,448	15,409	0.8	(0.1)
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	1,953,448	15,409	0.8	(0.1)

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	665,431	1,252,474	9,806,950
2.	Allied Lines	75,774,401	138,249,191	147,212,265
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	743,366,681	1,326,034,585	1,346,140,727
5.	Commercial multiple peril	95,065,256	189,664,170	207,451,402
6.	Mortgage guaranty			
8.	Ocean marine	548,511	896,344	1,110,273
9.	Inland marine	28,797,296	47,007,678	52,813,205
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake	306,357	536,224	630,769
13.	Group accident and health			
14.	Credit accident and health			
15.	Other accident and health			
16.	Workers' compensation	91,417	91,417	
17.1	Other liability - occurrence	41,932,824	79,601,028	87,426,011
17.2	Other liability - claims-made			
17.3	Excess workers' compensation			
18.1	Products liability - occurrence	277,876	616,021	751,643
18.2	Products liability - claims-made			
19.1,19.2	Private passenger auto liability	756,353,626	1,543,386,659	1,663,733,727
19.3,19.4	Commercial auto liability	45,538,120	86,994,918	93,198,290
21.	Auto physical damage	614,061,773	1,258,285,367	1,387,660,483
22.	Aircraft (all perils)			
23.	Fidelity	73,743	147,289	141,474
24.	Surety	2,858	2,858	7,248
26.	Burglary and theft	31,570	60,692	91,564
27.	Boiler and machinery	276,085	554,929	595,778
28.	Credit			
29.	International			
30.	Warranty		(50)	(691)
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	975,646	1,771,419	1,928,177
35.	Totals	2,404,139,470	4,675,153,213	5,000,699,295
	DETAILS OF WRITE-INS			
3401.	Identity theft	975,646	1,771,419	1,928,177
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	975,646	1,771,419	1,928,177

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2010 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2010 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2010 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2007 + Prior	3,714,265	2,234,168	5,948,433	829,016	45,160	874,176	3,046,542	55,746	1,858,772	4,961,060	161,293	(274,490)	(113,197)
2. 2008	2,069,498	503,224	2,572,722	532,045	26,925	558,970	1,552,750	51,185	387,166	1,991,102	15,297	(37,947)	(22,650)
3. Subtotals 2008 + Prior	5,783,763	2,737,392	8,521,155	1,361,060	72,085	1,433,145	4,599,292	106,932	2,245,938	6,952,162	176,590	(312,437)	(135,847)
4. 2009	4,662,924	1,314,789	5,977,713	1,979,006	385,902	2,364,908	2,472,214	276,910	851,081	3,600,206	(211,704)	199,104	(12,600)
5. Subtotals 2009 + Prior	10,446,687	4,052,181	14,498,868	3,340,066	457,987	3,798,053	7,071,507	383,842	3,097,019	10,552,368	(35,114)	(113,333)	(148,447)
6. 2010	XXX	XXX	XXX	XXX	4,645,037	4,645,037	XXX	3,073,993	1,100,502	4,174,495	XXX	XXX	XXX
7. Totals	10,446,687	4,052,181	14,498,868	3,340,066	5,103,024	8,443,090	7,071,507	3,457,835	4,197,521	14,726,862	(35,114)	(113,333)	(148,447)
8. Prior Year-End Surplus As Regards Policyholders	15,026,074										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. (0.3)	2. (2.8)	3. (1.0)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (1.0)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

2.

3.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]



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



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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 23

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2404.	Prepaid reinsurance premium	3,446,741		3,446,741	7,415,511
2405.	Patent intangible asset	358,333		358,333	408,333
2406.	Equities and deposits in pools and associations				753,843
2407.	Prepaid expenses	28,440,997	28,440,997		
2408.	Advances	20,259,897	20,259,897		
2497.	Summary of remaining write-ins for Line 24 from overflow page	52,505,967	48,700,893	3,805,074	8,577,687

Additional Write-ins for Liabilities Line 24

		1 Current Statement Date	2 December 31, Prior Year
2404.	Deposit for assumed reinsurance from CNA	25,032,794	27,880,704
2405.	Securities lending collateral	2,701,232	38,575,661
2406.	Retroactive reinsurance reserve ceded	(19,962,649)	(23,851,346)
2407.	2008 NC private passenger auto escrow	(10,215,258)	12,898,978
2497.	Summary of remaining write-ins for Line 24 from overflow page	(2,443,881)	55,503,997

Additional Write-ins for Statement of Income Line 14

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404.	Fines and penalties	(16,311)	(106,240)	(150,736)
1405.	Transferable state tax credits			92,851
1497.	Summary of remaining write-ins for Line 14 from overflow page	(16,311)	(106,240)	(57,885)

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	317,681,613	309,893,289
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	3,628,274	34,444,437
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		(33,644)
5.	Deduct amounts received on disposals		78,510
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	13,019,439	26,543,959
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	308,290,448	317,681,613
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	308,290,448	317,681,613

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	49,666,103	104,478,328
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	13,984,080	
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other	(155,403)	(122,938)
4.	Accrual of discount	101,857	43,573
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals	148,047	27,387
7.	Deduct amounts received on disposals	26,686,249	54,760,247
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	37,058,436	49,666,103
12.	Total valuation allowance		(2,351,650)
13.	Subtotal (Line 11 plus Line 12)	37,058,436	47,314,454
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	37,058,436	47,314,454

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,370,589,735	2,127,288,989
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	2,321,000	156,617,658
	2.2 Additional investment made after acquisition	602,300,162	475,053,761
3.	Capitalized deferred interest and other	4,757,538	11,950,113
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	25,046,984	(66,659,061)
6.	Total gain (loss) on disposals	5,984,832	384,307
7.	Deduct amounts received on disposals	38,751,135	180,140,175
8.	Deduct amortization of premium and depreciation	6,164,332	13,768,942
9.	Total foreign exchange change in book/adjusted carrying value	(818,314)	(698,773)
10.	Deduct current year's other than temporary impairment recognized	15,402,665	139,438,141
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,949,863,806	2,370,589,735
12.	Deduct total nonadmitted amounts	6,339,000	1,787,721
13.	Statement value at end of current period (Line 11 minus Line 12)	2,943,524,806	2,368,802,014

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	31,962,324,072	28,875,981,328
2.	Cost of bonds and stocks acquired	7,046,916,033	17,521,847,003
3.	Accrual of discount	52,109,038	112,557,070
4.	Unrealized valuation increase (decrease)	(366,429,567)	(27,083,143)
5.	Total gain (loss) on disposals	158,474,324	635,525,003
6.	Deduct consideration for bonds and stocks disposed of	7,238,162,258	14,701,179,166
7.	Deduct amortization of premium	35,138,365	60,580,166
8.	Total foreign exchange change in book/adjusted carrying value	(74,358,147)	39,685,720
9.	Deduct current year's other than temporary impairment recognized	155,825,736	434,429,576
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	31,349,909,395	31,962,324,072
11.	Deduct total nonadmitted amounts	3,437,304	3,486,391
12.	Statement value at end of current period (Line 10 minus Line 11)	31,346,472,091	31,958,837,682

SCHEDULE D - PART 1B

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

		1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	Class 1 (a)	18,961,534,081	9,125,351,420	8,929,005,896	282,620,229	18,961,534,081	19,440,499,835		17,943,046,695
2.	Class 2 (a)	3,267,021,120	266,401,664	263,814,582	(361,069,365)	3,267,021,120	2,908,538,837		3,109,004,326
3.	Class 3 (a)	726,671,806	152,355,469	65,161,971	16,690,279	726,671,806	830,555,583		736,739,322
4.	Class 4 (a)	456,592,141	85,214,326	72,082,205	(17,511,171)	456,592,141	452,213,090		446,387,225
5.	Class 5 (a)	253,304,028	62,701	10,543,510	(12,659,819)	253,304,028	230,163,400		260,726,901
6.	Class 6 (a)	74,074,229	408,638	10,035,002	26,633,430	74,074,229	91,081,296		80,197,544
7.	Total Bonds	23,739,197,405	9,629,794,218	9,350,643,167	(65,296,417)	23,739,197,405	23,953,052,040		22,576,102,013
	PREFERRED STOCK								
8.	Class 1	23,388,220	3,278,611		89,913	23,388,220	26,756,744		17,654,940
9.	Class 2	27,264,048	4,494,678	823,200	(541,283)	27,264,048	30,394,243		27,714,453
10.	Class 3	78,514,992	2,542,066	7,520,872	(1,142,901)	78,514,992	72,393,284		69,966,712
11.	Class 4	13,047,944			(59,880)	13,047,944	12,988,064		13,907,790
12.	Class 5								
13.	Class 6								
14.	Total Preferred Stock	142,215,203	10,315,355	8,344,072	(1,654,152)	142,215,203	142,532,334		129,243,896
15.	Total Bonds and Preferred Stock	23,881,412,609	9,640,109,574	9,358,987,239	(66,950,569)	23,881,412,609	24,095,584,375		22,705,345,909

(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 $ 147,728,931 ; 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	11,457,029	XXX	11,456,528	907	

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	43,616,342	293,755,950
2.	Cost of short-term investments acquired	27,372,886	447,994,310
3.	Accrual of discount	13,730	259,348
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		70,206
6.	Deduct consideration received on disposals	59,433,842	697,734,380
7.	Deduct amortization of premium	112,088	729,091
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)	11,457,029	43,616,342
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	11,457,029	43,616,342

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)	153,297,670
2.	Cost (Paid)/Consideration Received on additions	(142,135,334)
3.	Unrealized Valuation increase/(decrease)	(122,257,851)
4.	Total gain (loss) on termination recognized	(118,521,570)
5.	Considerations received/(paid) on terminations	45,168,091
6.	Amortization	(103,442)
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	7,582,707
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	16,964,757
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	16,964,757

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				4,833,259
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		7,369,929		
	3.24 Section 1, Column 15, prior year		2,536,670	4,833,259	4,833,259
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Variation margin on terminated contracts during the year			9,673,473	
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized		9,673,473	9,673,473	
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
097023C#0	BA 36 03/20/2013 due 03/20/2013, CDS attached to Cash Security-RHODE ISLAND HLTH PROVIDENCE SCH 07C	1FE	3,000,000	3,178,609	3,316,955	01/04/2008	03/20/2013	CDS CS2298244 ON BA 36 03/20/2013		(9,925)	762243-ZQ-9	RHODE ISLAND HLTH PROVIDENCE SCH 07C	1FE	3,178,609	3,326,880
031652C#5	AMKR 500 12/20/2014 due 12/20/2014, CDS attached to Cash Security-HYUNDAI CAPITAL SERVICES	4FE	1,000,000	980,283	1,037,222	12/16/2009	12/20/2014	CDS CS3035538 ON AMKR 500 12/20/2014	(15,617)	(34,124)	44920U-AB-4	HYUNDAI CAPITAL SERVICES	2FE	995,900	1,071,346
03938LA#1	ARMLL 100 03/20/2015 due 03/20/2015, CDS attached to Cash Security-NEVADA POWER CO	2FE	3,000,000	2,927,924	3,122,858	01/12/2010	03/20/2015	CDS CS3050883 ON ARMLL 100 03/20/2015	(63,694)	(311,365)	641423-BW-7	NEVADA POWER CO	2FE	2,991,618	3,434,223
05523RA*8	BAPLC 100 03/20/2015 due 03/20/2015, CDS attached to Cash Security-SHELL INTERNATIONAL FIN	2FE	3,000,000	3,028,850	2,998,869	01/14/2010	03/20/2015	CDS CS3056005 ON BAPLC 100 03/20/2015	34,270	(66,816)	822582-AH-5	SHELL INTERNATIONAL FIN	1FE	2,994,579	3,065,685
025816H#9	AXP 100 03/20/2015 due 03/20/2015, CDS attached to Cash Security-ALLIED WASTE NORTH AMER	2FE	3,000,000	3,220,355	3,200,334	01/21/2010	03/20/2015	CDS CS3061120 ON AXP 100 03/20/2015	23,700	(17,166)	01958X-BR-7	ALLIED WASTE NORTH AMER	2FE	3,196,656	3,217,500
743263A*6	PGN 100 03/20/2015 due 03/20/2015, CDS attached to Cash Security-HYUNDAI MOTOR MANUFACTUR	2FE	10,000,000	10,059,007	10,011,078	02/16/2010	03/20/2015	CDS CS3081607 ON PGN 100 03/20/2015	87,961	94,278	44890A-AA-6	HYUNDAI MOTOR MANUFACTUR	2FE	9,971,046	9,916,800
62618#AW0	STATE OF FLORDIA RR0% due 03/20/2020, CDS attached to Cash Security-ATLANTA GA WTR & WASTEWTR 2004	1FE	5,000,000	4,890,584	4,891,153	02/16/2010	03/20/2020	CDS CS3081615 ON STATE OF FLORDIA RR0%		(186,047)	047870-FE-5	ATLANTA GA WTR & WASTEWTR 2004	1FE	4,890,584	5,077,200
046240AC0	AGO-AGC 500 03/20/2015 due 03/20/2015, CDS attached to Cash Security-WAL-MART STORES INC	1FE	5,000,000	4,501,839	4,305,700	02/19/2010	03/20/2015	CDS CS3086739 ON AGO-AGC 500 03/20/2015	(465,225)	(880,185)	931142-CR-2	WAL-MART STORES INC	1FE	4,967,063	5,185,885
62618#BA7	MUNISTCARO 100 03/20/2020 due 03/20/2020, CDS attached to Cash Security-SOUTH CAROLINA HSG FIN DEV MTG 08B-2	1FE	5,000,000	5,000,000	5,013,019	02/19/2010	03/20/2020	CDS CS3086754 ON STCARO 100 03/20/2020		(104,781)	83712D-RR-9	SOUTH CAROLINA HSG FIN DEV MTG 08B-2	1FE	5,000,000	5,117,800
29273RC*8	ENTRPA 100 03/20/2015 due 03/20/2015, CDS attached to Cash Security-JPMORGAN CHASE & CO	2FE	5,000,000	5,385,551	5,373,121	02/22/2010	03/20/2015	CDS CS3089287 ON ENTRPA 100 03/20/2015	(64,473)	(274,354)	46625H-HL-7	JPMORGAN CHASE & CO	1FE	5,450,024	5,647,475
172967A#8	CITIGROUP INC due 12/20/2013, CDS attached to Cash Security-ENERGY TRANSFER PARTNERS	1FE	3,000,000	2,783,171	3,170,417	09/23/2008	12/20/2013	CDS CS2528640 ON CITIGROUP INC		50,966	29273R-AE-9	ENERGY TRANSFER PARTNERS	2FE	2,783,171	3,119,451
37247DB@4	MUNIGENWORTH FINANCIAL INC due 12/20/2010, CDS attached to Cash Security-NSTAR ELECTRIC CO	2FE	5,000,000	5,377,447	5,378,466	11/02/2005	12/20/2010	CDS SPG4026L4 ON GENWORTH FINANCIAL INC		(47,534)	67021C-AB-3	NSTAR ELECTRIC CO	1FE	5,377,447	5,426,000
29273RB#5	ENTRPA 185 06/20/2013 due 06/20/2013, CDS attached to Cash Security-CHINO BASIN CA REGL FIN INLAND EMP 08A	2FE	5,000,000	5,141,812	4,976,112	03/28/2008	06/20/2013	CDS CS2369920 ON ENTRPA 185 06/20/2013		(988)	169498-DE-9	CHINO BASIN CA REGL FIN INLAND EMP 08A	1FE	5,141,812	4,977,100
55295*AD0	MBIA INSURANCE CORPORAT due 12/20/2012, CDS attached to Cash Security-KRAFT FOODS INC	3FE	5,000,000	4,839,721	3,014,269	10/25/2007	12/20/2012	CDS CS2259840 ON MBIA INSURANCE CORPORAT		(2,793,321)	50075N-AS-3	KRAFT FOODS INC	2FE	4,839,721	5,807,590
62618#AD2	FLORDIA STATE GO 85% due 09/20/2017, CDS attached to Cash Security-BUCKEYE TOBACCO STLEMNT OH 2007A	1FE	20,000,000	17,236,114	11,136,614	09/18/2007	09/20/2017	CDS CS2236806 ON FLORDIA STATE GO 85%		(1,701,986)	118217-AV-0	BUCKEYE TOBACCO STLEMNT OH 2007A	2FE	17,236,114	12,838,600
62618#AK6	STATE OF TEXAS RR85% due 12/20/2017, CDS attached to Cash Security-BRAZOS RIV AUTH TX PCR TEXAS UTIL 01D-1	1FE	15,000,000	8,550,600	7,849,855	11/08/2007	12/20/2017	CDS CS2275218 ON STATE OF TEXAS RR85%		(700,745)	106213-HJ-3	BRAZOS RIV AUTH TX PCR TEXAS UTIL 01D-1	5FE	8,550,600	8,550,600
62618#AP5	HOUSTON TEXAS RR 85% due 03/20/2018, CDS attached to Cash Security-DALLAS FT WORTH TX INTL ARPT JOINT 03C-2	1FE	25,000,000	25,000,000	22,732,616	01/28/2008	03/20/2018	CDS CS2318729 ON HOUSTON TEXAS RR 85%		(2,326,634)	235036-NU-0	DALLAS FT WORTH TX INTL ARPT JOINT 03C-2	1FE	25,000,000	25,059,250
62618#AN0	PHOENIX ARIZONA RR85% due 03/20/2018, CDS attached to Cash Security-TYLER TX HLTH FAC EAST TX MED CTR 07A	1FE	25,000,000	24,805,477	21,701,929	01/28/2008	03/20/2018	CDS CS2318737 ON PHOENIX ARIZONA RR85%		(2,495,321)	902261-HG-4	TYLER TX HLTH FAC EAST TX MED CTR 07A	2FE	24,805,477	24,197,250

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
62618@AQ3	SHELBY TENNESSEE RR85% due 03/20/2018, CDS attached to Cash Security-AMGEN INC	1FE	3,506,311	3,504,669	3,411,830	01/28/2008	03/20/2018	CDS CS2318745 ON SHELBY TENNESSEE RR85%		(350,568)	031162-BB-5	AMGEN INC	1FE	3,504,669	3,762,398
62618@AQ3	SHELBY TENNESSEE RR85% due 03/20/2018, CDS attached to Cash Security-JOHNSON CONTROLS INC	1FE	7,012,623	6,981,346	6,669,397	01/28/2008	03/20/2018	CDS CS2318745 ON SHELBY TENNESSEE RR85%		(701,136)	478366-AU-1	JOHNSON CONTROLS INC	2FE	6,981,346	7,370,533
62618@AQ3	SHELBY TENNESSEE RR85% due 03/20/2018, CDS attached to Cash Security-REPUBLIC OF POLAND	1FE	3,506,311	3,799,659	3,480,077	01/28/2008	03/20/2018	CDS CS2318745 ON SHELBY TENNESSEE RR85%		(350,568)	731011-AR-3	REPUBLIC OF POLAND	1FE	3,799,659	3,830,645
62618@AQ3	SHELBY TENNESSEE RR85% due 03/20/2018, CDS attached to Cash Security-SCAGO SC ED FAC PICKENS SD 2006	1FE	10,974,755	10,933,904	9,998,747	01/28/2008	03/20/2018	CDS CS2318745 ON SHELBY TENNESSEE RR85%		(1,097,278)	80585T-AT-8	SCAGO SC ED FAC PICKENS SD 2006	1FE	10,933,904	11,096,026
20030NB@9	MUNICMCSA 100 09/20/2014 due 09/20/2014, CDS attached to Cash Security-AUTOZONE INC	2FE	3,000,000	3,076,287	3,317,356	07/23/2009	09/20/2014	CDS CS2930564 ON CMCSA 100 09/20/2014	(11,562)	(10,511)	053332-AK-8	AUTOZONE INC	2FE	3,087,848	3,327,867
084664G#2	BERKSHIRE HATHWAY due 09/20/2014, CDS attached to Cash Security-TJX COS INC	1FE	5,000,000	4,890,556	5,241,246	08/04/2009	09/20/2014	CDS CS2938245 ON BERKSHIRE HATHWAY	(109,099)	(188,889)	872540-AN-9	TJX COS INC	1FE	4,999,656	5,430,135
59156RF*4	MET-LI 500 09/20/2014 due 09/20/2014, CDS attached to Cash Security-WISCONSIN HSG ECON AUTH HMEOWNSHP 07E	1FE	3,000,000	3,163,734	3,212,623	09/01/2009	09/20/2014	CDS CS2951040 ON MET-LI 500 09/20/2014	163,734	203,983	97689P-6P-8	WISCONSIN HSG ECON AUTH HMEOWNSHP 07E	1FE	3,000,000	3,008,640
06738CH@1	BACR-BANK 100 12/20/201 due 12/20/2014, CDS attached to Cash Security-UNITED TECHNOLOGIES CORP	1FE	3,000,000	2,881,696	3,294,046	10/07/2009	12/20/2014	CDS CS2974109 ON BACR-BANK 100 12/20/201	(33,348)	(144,674)	913017-BM-0	UNITED TECHNOLOGIES CORP	1FE	2,915,044	3,438,720
478366F@1	JCI 100 12/20/2009 due 12/20/2014, CDS attached to Cash Security-COMMUNITY HEALTH SYSTEMS	2FE	3,000,000	3,009,414	3,081,343	10/30/2009	12/20/2014	CDS CS2997175 ON JCI 100 12/20/2009	(48,579)	(12,407)	12543D-AF-7	COMMUNITY HEALTH SYSTEMS	4FE	3,057,993	3,093,750
APPLIED	CSCO 100 03/20/2015 due 03/20/2015, CDS attached to Cash Security-KRAFT FOODS INC	1FE	10,000,000	10,143,486	10,884,478	03/08/2010	03/20/2015	CDS CS3102098 ON CSCO 100 03/20/2015	223,387	168,968	50075N-BA-1	KRAFT FOODS INC	2FE	9,920,099	10,715,510
APPLIED	AGO-AGC 500 03/20/2011 due 03/20/2011, CDS attached to Cash Security-AMERISOURCEBERGEN CORP	1FE	10,000,000	11,026,959	10,904,112	03/12/2010	03/20/2011	CDS CS3107204 ON AGO-AGC 500 03/20/2011		(283,628)	03073E-AF-2	AMERISOURCEBERGEN CORP	2FE	11,026,959	11,187,740
APPLIED	MCCC-CAPCO 500 03/20/20 due 03/20/2015, CDS attached to Cash Security-FLORIDA POWER CORP	4FE	1,500,000	1,323,535	1,516,612	03/12/2010	03/20/2015	CDS CS3107212 ON MCCC-CAPCO 500 03/20/20	(120,146)	(188,234)	341099-CK-3	FLORIDA POWER CORP	1FE	1,443,680	1,704,846
APPLIED	HBOS-SCOTB 100 03/20/20 due 03/20/2015, CDS attached to Cash Security-SHELL INTERNATIONAL FIN	1FE	5,000,000	4,895,057	4,916,056	03/23/2010	03/20/2015	CDS CS3117476 ON HBOS-SCOTB 100 03/20/20	(81,850)	(252,594)	822582-AM-4	SHELL INTERNATIONAL FIN	1FE	4,976,907	5,168,650
APPLIED	PRU 4.5 15JUL13 due 06/20/2015, CDS attached to Cash Security-VALMONT INDUSTRIES	2FE	5,000,000	4,892,634	4,750,886	04/07/2010	06/20/2015	CDS CS3130255 ON PRU 4.5 15JUL13	(107,267)	(373,089)	920253-AD-3	VALMONT INDUSTRIES	3FE	4,999,902	5,123,975
APPLIED	KR 6.15 15JAN20 due 06/20/2015, CDS attached to Cash Security-KROGER CO.	2FE	5,000,000	5,570,332	5,813,636	04/09/2010	06/20/2015	CDS CS3132814 ON KR 6.15 15JAN20	34,560	(6,359)	501044-CG-4	KROGER CO.	2FE	5,535,772	5,819,995
APPLIED	UNH 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-GOLDMAN SACHS GROUP INC	2FE	10,000,000	10,232,124	10,094,187	04/21/2010	06/20/2015	CDS CS3143050 ON UNH 100 06/20/2015	(136,017)	(251,693)	38141G-EE-0	GOLDMAN SACHS GROUP INC	1FE	10,368,141	10,345,880
APPLIED	TELEFO 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-TELECOM ITALIA CAPITAL	1FE	3,000,000	2,690,854	3,097,618	04/28/2010	06/20/2015	CDS CS3145600 ON TELEFO 100 06/20/2015	(40,862)	(97,871)	87927V-AU-2	TELECOM ITALIA CAPITAL	2FE	2,731,716	3,195,489
APPLIED	SUN 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-TYCO INTERNATIONAL FINAN	2FE	5,000,000	4,711,222	4,634,543	04/30/2010	06/20/2015	CDS CS3148166 ON SUN 100 06/20/2015	(273,002)	(526,487)	902118-BN-7	TYCO INTERNATIONAL FINAN	2FE	4,984,224	5,161,030
APPLIED	MET 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-BRAMBLES USA INC	1FE	10,000,000	9,268,133	9,391,853	05/06/2010	06/20/2015	CDS CS3153299 ON MET 100 06/20/2015	(728,827)	(991,727)	10510K-AA-5	BRAMBLES USA INC	2FE	9,996,960	10,383,580
APPLIED	CITY OF NEW YORK due 06/20/2020, CDS attached to Cash Security-SAN DIEGO CA USD ELECT 98 2005 D-2	1FE	10,000,000	9,420,539	9,755,912	05/06/2010	06/20/2020	CDS CS3155856 ON CITY OF NEW YORK		(440,488)	797355-WG-5	SAN DIEGO CA USD ELECT 98 2005 D-2	1FE	9,420,539	10,196,400

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
APPLIED	NY 200 06/20/2020 due 06/20/2020, CDS attached to Cash Security-RICHLAND CNTY SC SD NO 01 G O 2003	1FE	10,000,000	9,895,616	10,206,154	05/07/2010	06/20/2020	CDS CS3155864 ON NY 200 06/20/2020		(376,346)	763665-TF-3	RICHLAND CNTY SC SD NO 01 G O 2003	1FE	9,895,616	10,582,500
APPLIED	JCI 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-ROCKIES EXPRESS PIPELINE	2FE	10,000,000	9,877,143	9,432,946	05/07/2010	06/20/2015	CDS CS3155872 ON JCI 100 06/20/2015	(114,141)	(78,244)	77340R-AK-3	ROCKIES EXPRESS PIPELINE	2FE	9,991,284	9,511,190
APPLIED	LZ 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-JPMORGAN CHASE & CO	2FE	5,000,000	5,253,537	5,438,567	05/07/2010	06/20/2015	CDS CS3155948 ON LZ 100 06/20/2015	(90,748)	(82,608)	46625H-GY-0	JPMORGAN CHASE & CO	1FE	5,344,285	5,521,175
APPLIED	MHK 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-NOVARTIS SECS INVEST LTD	3FE	2,000,000	1,908,251	2,144,699	05/07/2010	06/20/2015	CDS CS3155922 ON MHK 100 06/20/2015	(88,584)	(94,193)	66989G-AA-8	NOVARTIS SECS INVEST LTD	1FE	1,996,834	2,238,892
APPLIED	XL 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-XCEL ENERGY INC	2FE	1,875,000	1,839,161	1,847,105	05/12/2010	06/20/2015	CDS CS3158405 ON XL 100 06/20/2015	(29,828)	(103,921)	98389B-AM-2	XCEL ENERGY INC	2FE	1,868,989	1,951,026
APPLIED	XL 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-YUM! BRANDS INC	2FE	3,125,000	3,068,865	3,142,598	05/12/2010	06/20/2015	CDS CS3158405 ON XL 100 06/20/2015	(49,713)	(173,202)	988498-AE-1	YUM! BRANDS INC	2FE	3,118,578	3,315,800
APPLIED	RSG 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-ALLIED WASTE NORTH AMER	2FE	5,000,000	5,199,938	5,283,439	05/21/2010	06/20/2015	CDS CS3168644 ON RSG 100 06/20/2015	(124,483)	(79,061)	01958X-BR-7	ALLIED WASTE NORTH AMER	2FE	5,324,421	5,362,500
APPLIED	RSG 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-REPUBLIC SERVICES INC	2FE	5,000,000	4,874,787	5,105,524	05/21/2010	06/20/2015	CDS CS3168644 ON RSG 100 06/20/2015	(124,483)	(79,061)	760759-AG-5	REPUBLIC SERVICES INC	2FE	4,999,269	5,184,585
APPLIED	GE-CAPCORP 100 06/20/20 due 06/20/2015, CDS attached to Cash Security-PARTNERRE FINANCE B LLC	1FE	10,000,000	9,372,467	9,158,665	05/21/2010	06/20/2015	CDS CS3168651 ON GE-CAPCORP 100 06/20/20	(616,282)	(505,415)	70213B-AA-9	PARTNERRE FINANCE B LLC	1FE	9,988,749	9,664,080
APPLIED	XRX 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-ROCHE HLDGS INC	2FE	5,000,000	5,421,797	5,705,637	06/03/2010	06/20/2015	CDS CS3178882 ON XRX 100 06/20/2015	(104,189)	(118,828)	771196-AS-1	ROCHE HLDGS INC	1FE	5,525,986	5,824,465
APPLIED	R 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-COMCAST CORP	2FE	5,000,000	5,029,286	5,230,189	06/08/2010	06/20/2015	CDS CS3186570 ON R 100 06/20/2015	(211,335)	(148,656)	20030N-AG-6	COMCAST CORP	2FE	5,240,622	5,378,845
APPLIED	PNNSY 142 06/20/2020 due 06/20/2020, CDS attached to Cash Security-MISSOURI HLTH & ED ST LUKES HOSP 03A	1FE	5,000,000	5,019,617	5,203,281	06/09/2010	06/20/2020	CDS CS3189129 ON PNNSY 142 06/20/2020		(42,069)	60635R-3L-9	MISSOURI HLTH & ED ST LUKES HOSP 03A	1FE	5,019,617	5,245,350
APPLIED	OHIO 138 06/20/2020 due 06/20/2020, CDS attached to Cash Security-ARKANSAS DEV FIN AUTH SGL FAM MTG 08B	1FE	1,870,451	1,870,451	1,954,384	06/09/2010	06/20/2020	CDS CS3189137 ON OHIO 138 06/20/2020		(22,870)	041083-TC-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 08B	1FE	1,870,451	1,977,254
APPLIED	OHIO 138 06/20/2020 due 06/20/2020, CDS attached to Cash Security-SAN ANTONIO TX ISD G O SCH BLDG 2001A	1FE	3,129,549	3,258,100	3,254,271	06/09/2010	06/20/2020	CDS CS3189137 ON OHIO 138 06/20/2020		(38,265)	796269-PR-3	SAN ANTONIO TX ISD G O SCH BLDG 2001A	1FE	3,258,100	3,292,536
APPLIED	OHIO 140 09/20/2020 due 09/20/2020, CDS attached to Cash Security-BROWARD CNTY FL SCH BRD COP 2006 A	1FE	5,000,000	5,000,000	5,101,619	06/16/2010	09/20/2020	CDS CS3194244 ON OHIO 140 09/20/2020		(57,381)	115065-RD-8	BROWARD CNTY FL SCH BRD COP 2006 A	1FE	5,000,000	5,159,000
APPLIED	STCARO 110 09/20/2020 due 09/20/2020, CDS attached to Cash Security-RICHLAND CNTY SC SD NO 01 G O 2003	1FE	5,000,000	4,936,131	5,206,538	06/16/2010	09/20/2020	CDS CS3194251 ON STCARO 110 09/20/2020		(72,812)	763665-TG-1	RICHLAND CNTY SC SD NO 01 G O 2003	1FE	4,936,131	5,279,350
APPLIED	PNNSY 145 09/20/2020 due 09/20/2020, CDS attached to Cash Security-PHILADELPHIA PA HOSP TEMPLE UNIV 93A	1FE	5,000,000	4,468,247	4,969,588	06/16/2010	09/20/2020	CDS CS3194269 ON PNNSY 145 09/20/2020		(31,612)	717903-RS-9	PHILADELPHIA PA HOSP TEMPLE UNIV 93A	2FE	4,468,247	5,001,200
APPLIED	CAT-FINSER 100 06/20/20 due 06/20/2015, CDS attached to Cash Security-SAN CLEMENTE LEASING LLC	1FE	10,000,000	10,000,000	10,157,983	06/17/2010	06/20/2015	CDS CS3196801 ON CAT-FINSER 100 06/20/20		(2,017)	797224-AB-8	SAN CLEMENTE LEASING LLC	1Z	10,000,000	10,160,000

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
APPLIED	KR 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-BANK OF AMERICA CORP	2FE	10,000,000	9,982,840	10,066,713	06/17/2010	06/20/2015	CDS CS3196819 ON KR 100 06/20/2015	18,575	(12,717)	06051G-EC-9	BANK OF AMERICA CORP	1FE	9,964,266	10,079,430
APPLIED	LOW 100 09/20/2015 due 09/20/2015, CDS attached to Cash Security-FIDELITY NATL FINANCIAL	1FE	5,000,000	5,081,312	5,068,891	06/29/2010	09/20/2015	CDS CS3204480 ON LOW 100 09/20/2015	86,371	83,546	31620R-AC-9	FIDELITY NATL FINANCIAL	2FE	4,994,941	4,985,345
9999999 - Totals				364,681,029	354,375,935	XXX	XXX	XXX	(3,180,793)	(19,737,031)	XXX	XXX	XXX	367,861,821	374,112,966

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	33	190,078,337	49	306,898,273					33	190,078,337
2. Add: Opened or Acquired Transactions	35	345,010,491	43	551,100,960					78	896,111,451
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	746,489	XXX	931,700	XXX		XXX		XXX	1,678,189
4. Less: Closed or Disposed of Transactions	19	224,494,631	34	493,027,333					53	717,521,964
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	4,442,413	XXX	1,222,572	XXX		XXX		XXX	5,664,985
7. Ending Inventory	49	306,898,273	58	364,681,029					58	364,681,029

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	16,964,757	
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)		16,964,757
6.	Part D, Column 5	129,099,208	
7.	Part D, Column 6	(112,134,451)	
8.	Total (Line 5 minus Line 6 minus Line 7)		

		Fair Value Check	
9.	Part A, Section 1, Column 16	408,519	
10.	Part B, Section 1, Column 2 (Number of Contracts) multiplied by Column 12 (Reporting Date Price)		
11.	Total (Line 9 plus Line 10)		408,519
12.	Part D, Column 8	129,028,391	
13.	Part D, Column 9	(128,619,872)	
14	Total (Line 11 minus Line 12 minus Line 13)		

		Potential Exposure Check	
15.	Part A, Section 1, Column 21	423,244,530	
16.	Part B, Section 1, Column 18	81,526,250	
17.	Part D, Column 11	504,770,780	
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	134,455,682	1,468,641,267
2.	Cost of cash equivalents acquired	14,589,038,418	46,435,365,418
3.	Accrual of discount	590,253	2,700,088
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(1,187)	6,038
6.	Deduct consideration received on disposals	14,587,811,265	47,772,257,129
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)	136,271,901	134,455,682
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	136,271,901	134,455,682

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Home Office Buildings	NORTHBROOK	IL	05/01/1965	VARIOUS				1,392,311
Allstate Printing and Comm. Warehouse - 1600 S. Wolf Rd.	WHEELING	IL	01/01/1967	VARIOUS				156,407
Office Building - 75 Executive Pkwy	HUDSON	OH	01/01/1968	VARIOUS				133,005
Office Buildings - 100-110 E. Palatine Rd.	WHEELING	IL	01/01/1973	VARIOUS				210,354
South Barrington Building	SO. BARRINGTON	IL	01/01/1979	VARIOUS				55,673
Greenfield Data Center - Land Purchase 2007	ROCHELLE	IL	11/29/2007	VARIOUS				72,611
Office Buildings - Texas	IRVING	TX	05/01/1989	VARIOUS				1,225,654
0199999. Acquired by Purchase								3,246,015
0399999 - Totals								3,246,015

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
NONE																			
0399999 - Totals																			

E01

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					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
123212	VARIOUS	XX		04/21/2010	8.000	10,046,580		14,141,538
0599999. Mortgages in good standing - Commercial mortgages-all other						10,046,580		14,141,538
0899999. Total Mortgages in good standing						10,046,580		14,141,538
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						10,046,580		14,141,538

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
122487	POTTSVILLE	PA		08/02/2004	04/21/2010	7,593,341							7,593,341	7,675,000		81,659	81,659
122488	OLIVE BRANCH	MS		08/02/2004	04/21/2010	11,820,625							11,820,625	11,875,000		54,375	54,375
122535	BLUFFTON	SC		10/06/2004	05/04/2010	1,342,500				(5,967)	(5,967)		1,336,533	1,342,500		5,967	5,967
122539	BLUFFTON	SC		01/31/2005	05/04/2010	1,360,000				(6,045)	(6,045)		1,353,955	1,360,000		6,045	6,045
0199999. Mortgages closed by repayment						22,116,466				(12,013)	(12,013)		22,104,453	22,252,500		148,047	148,047
122641	PALATINE	IL		07/29/2005		31,233							31,233	31,233			
122796	CHICAGO	IL		03/15/2006		84,161							84,161	84,161			
123200	PLANO	TX		01/27/2010		11,183							11,183	11,183			
0299999. Mortgages with partial repayments						126,577							126,577	126,577			
0399999. Mortgages disposed																	
0499999. Mortgages transferred																	
0599999 - Totals						22,243,043				(12,013)	(12,013)		22,231,030	22,379,077		148,047	148,047

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								Commitment	
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	for Additional Investment	Percentage of Ownership
000000-00-0	IMPACT C.I.L. PARENT, LLC	San Francisco	CA	IMPACT COMMUNITY		12/23/2009			356,988			12.320
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated									356,988			XXX
45258#-AA-8	IMPACT HUNTINGTON	San Francisco	CA	IMPACT COMMUNITY		01/01/2009			566,921			
000000-00-0	HANCOCK MEZZANINE PARTNERS III, LP	Boston	MA	Hancock Partners		12/30/2003			4,614			3.130
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated									571,534			XXX
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	EG	Actis Capital		01/02/2008			683,867		12,879,029	1.150
000000-00-0	AIG HIGHSTAR CAPITAL III	New York	NY	Highstar Capital		05/25/2007			283,608		3,150,081	1.240
000000-00-0	APOLLO INVESTMENT FUND VI	New York	NY	Apollo Management		05/11/2006			1,287,333		3,133,569	0.250
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management		01/28/2008			2,366,817		9,647,301	0.110
000000-00-0	ASTORG IV	Paris	FR	Astorg Partners		03/20/2008			642,165		2,258,480	0.670
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV, LP	New York	NY	Avenue Capital Group		07/20/2006			719,625			0.330
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group		01/30/2006			194,266		1,374,052	0.060
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	Blackstone Group		04/18/2007			116,369		999,853	0.060
000000-00-0	ELEVATION PARTNERS, LP	Menlo Park	CA	Elevation Associates		12/13/2004			1,055,621		2,671,868	0.740
000000-00-0	EQT V FUND	Stockholm	SW	EQT		12/01/2006			468,633		2,108,789	0.160
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners		07/10/2006			904,500		3,517,500	0.870
000000-00-0	GTCR FUND IX	Chicago	IL	GTCR Golder Rauner		12/01/2006			2,782,529		4,221,980	0.600
000000-00-0	HARBOURVEST BUYOUT FUND VII	Boston	MA	HarbourVest Partners		11/12/2003			160,000			0.790
000000-00-0	HARBOURVEST VENTURE FUND VII	Boston	MA	HarbourVest Partners		11/12/2003			60,000			0.200
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co		06/20/2007			144,295		6,319,367	1.720
000000-00-0	KRG CAPITAL FUND IV, LP	Denver	CO	KRG Capital Partners		01/04/2008			1,673,252		11,060,403	0.800
000000-00-0	LANDMARK EQUITY PARTNERS XI	Simsbury	CT	LANDMARK PARTNERS		07/01/2003			33,024			2.360
000000-00-0	LEXINGTON V, LP	New York	NY	Lexington Partners		06/27/2003			99,792			2.000
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	Goldberg Lindsay & Company		08/17/2006			93,325		1,552,740	0.360
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MatlinPatterson Global		07/30/2007			162,000		2,511,027	0.160
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners		03/11/2008			3,886,881		6,228,163	0.360
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	Providence Equity Partners		03/16/2007			1,559,269		5,347,780	0.120
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners		10/22/2007			549,626		6,763,101	0.120
000000-00-0	STERLING CAPITAL PARTNERS III	Westport	CT	Sterling Partners		08/13/2007			437,682		4,274,678	1.010
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	Tenaska, Inc.		10/15/2007			479,494		7,217,566	0.610
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	London	EG	Terra Firma		11/02/2006			219,065		5,120,930	0.200
000000-00-0	TPG V	Fort Worth	TX	Texas Pacific Group		06/27/2006			393,574		2,515,903	0.100
000000-00-0	TPG VI	Fort Worth	TX	Texas Pacific Group		05/22/2008			1,217,068		13,783,036	0.100
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	Trilantic Capital Partners		10/22/2007			290,846		4,370,973	0.480
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus		10/24/2007			1,736,000		10,696,000	0.150
000000-00-0	NEW VERNON INDIA II, LP	Jersey City	NJ	NEW VERNON MGMT		10/26/2007	5		7,000,000			0.460
000000-00-0	AVIGO SME FUND III	Port Louis	MU	Avigo Capital Managers Private Limited		06/30/2010		2,321,000			18,779,000	0.090
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	Brazos Partners		03/17/2006			7,229		3,722,719	5.100
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Partners		04/18/2006			37,737		4,467,676	4.250
000000-00-0	ETHOS PE FUND V	Johannesburg	SF	Ethos Equity Ltd.		10/20/2006			28,479		4,063,467	5.230
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	IS	FIMI Opportunity LTD		01/07/2008			66,040		4,389,532	3.210
000000-00-0	KRG CAPITAL FUND III, LP	Denver	CO	KRG Capital Partners		06/08/2005			131,436		2,449,139	1.610
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	New York	NY	Leeds Weld Associate		07/21/2004			245,337			3.250
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners		06/25/2004			323,999			2.160
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	Lincolnshire Partner		10/01/2004			324,000			2.400
000000-00-0	PENINSULA FUND IV	Detroit	MI	Peninsula Partners		09/30/2005			255,000		1,160,250	2.530
000000-00-0	STERLING CAPITAL PARTNERS II, LP	Westport	CT	Sterling Partners		08/18/2005			390,811		395,656	2.390
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners		02/15/2006			969,230			1.540
1599999. Joint Venture Interests - Common Stock - Unaffiliated								2,321,000	34,479,824		173,151,607	XXX
000000-00-0	ALLSTATE EQT AIC FUND	Dover	DE	Allstate Equity Mgmt		12/31/2008			12,653,304		340,289,287	99.930
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	Birch Hill Equity Partners		03/17/2006			178,020		1,172,262	5.520
000000-00-0	FIMI OPPORTUNITY FUND II	Tel-Aviv	IS	FIMI Opportunity LTD		10/11/2005			143,278		971,999	6.560
000000-00-0	SUMMER STREET CAPITAL II LP	Buffalo	NY	Summer Street Capital		05/01/2007			1,148,764		4,028,744	5.740
000000-00-0	LYKAION IAM LIMITED	New York	NY	INVESTCORP		02/26/2007	13		117,000,000			100.000
000000-00-0	GUGGENHEIM ADVISORS SELECT FUND II	New York	NY	GUGGENHEIM		02/26/2007	13		90,000,000			76.960
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Partners		04/18/2006			37,205		5,049,931	30.750
1699999. Joint Venture Interests - Common Stock - Affiliated									221,160,572		351,522,222	XXX
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group		09/27/2007			1,111,330		15,611,617	0.270
000000-00-0	LEHMAN BROTHERS REAL ESTATE PARTNERS II, LP	New York	NY	Lehman Brothers Inve		08/26/2005			708,813			0.480
000000-00-0	RLJ REAL ESTATE FUND III, LP	Bethesda	MD	RLJ Capital Partners		09/05/2008			1,586,629		13,128,311	1.340
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	San Francisco	CA	Rockpoint Group		09/27/2007			4,080,086		15,535,683	0.950
000000-00-0	WALTON STREET REAL ESTATE FUND VI	Chicago	IL	Walton Street		04/27/2009			1,920,000		15,840,000	1.240
000000-00-0	IMPACT PCCP IV LLC	San Francisco	CA	IMPACT COMMUNITY		10/18/2006			152,930			7.150

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	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital		10/19/2006			232,176			2.320
1799999. Joint Venture Interests - Real Estate - Unaffiliated									9,791,964		60,115,611	XXX
3999999. Total - Unaffiliated								2,321,000	44,843,323		233,267,218	XXX
4099999. Total - Affiliated									221,517,559		351,512,222	XXX
4199999 - Totals								2,321,000	266,360,882		584,779,440	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
40450#-AA-5	HD SUPPLY HUGHES MIAMI CTL	Miami	FL	DIRECT	01/01/2008	06/10/2010	29,986							29,986	29,986				
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							29,986							29,986	29,986				438
000000-00-0	HANCOCK MEZZANINE PARTNERS III, LP	Boston	MA	Hancock Partners	12/30/2003	04/15/2010	469,048				3,054	3,054		472,102	472,102				
131388-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	09/03/2004	04/30/2010	234,202	617				617		234,819	234,819				6,272
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated							703,249	617			3,054	3,672		706,921	706,921				6,272
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	EG	Actis Capital	01/02/2008	06/30/2010	136,583	26,133			6,363	32,496		169,079	169,079				
000000-00-0	AIG HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	05/25/2007	04/01/2010	111,414	15,018			594	15,612		127,026	127,026				
000000-00-0	APOLLO INVESTMENT FUND VI	New York	NY	Apollo Management	05/11/2006	06/18/2010	131,286							131,286	131,286				
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management	01/28/2008	06/30/2010	428,652	9,107				9,107		437,759	437,759				(4,270)
000000-00-0	ARCLIGHT ENERGY PARTNERS II, LP	Boston	MA	ArcLight Partners	12/16/2003	06/03/2010	1,442,326	58,725				58,725		1,501,051	1,501,051				(17,407)
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV, LP	New York	NY	Avenue Capital Group	07/20/2006	05/04/2010	52,938	895				895		53,833	53,833				2,046
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	01/30/2006	05/14/2010	35,321	15,657			118	15,775		51,095	51,095				
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	Blackstone Group	04/18/2007	05/14/2010	26,632				60	60		26,692	26,692				
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners	07/10/2006	06/30/2010	101,968	3,575				3,575		105,543	105,543				(779)
000000-00-0	GLOBAL PRIVATE EQUITY III	Boston	MA	Advent Group	03/19/1997	06/30/2010	409	14				14		423	423				
000000-00-0	HARBOURVEST BUYOUT FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	06/24/2010	123,609	8,053				8,053		131,662	131,662				1,771
000000-00-0	HARBOURVEST VENTURE FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	06/30/2010	49,375	125				125		49,500	49,500				
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co	06/20/2007	06/25/2010	1,732,892	64,842				64,842		1,797,734	1,797,734				
000000-00-0	KRG CAPITAL FUND IV, LP	Denver	CO	KRG Capital Partners	01/04/2008	06/18/2010	35,100	(2,912)			1,790	(1,121)		33,979	33,979				
000000-00-0	LANDMARK EQUITY PARTNERS XI	Simsbury	CT	LANDMARK PARTNERS	07/01/2003	06/30/2010	14,633	1,156				1,156		15,789	15,789				285
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	Goldberg Lindsay & Company	08/17/2006	06/25/2010	16,316	293			3	296		16,612	16,612				
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	Oak Hill Partners	12/28/2004	04/21/2010	(57,210)	(536)				(536)		(57,746)	(57,746)				2,669
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners	03/11/2008	05/14/2010	390,551	(8,941)			14,286	5,345		395,896	395,896				
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	Prudential Capital Group	04/28/2005	05/03/2010	434,028	(1,572)				(1,572)		432,456	432,456				2,516
000000-00-0	SEGULAH IV, LP	Stockholm	SW	Segulah Advisor	04/28/2008	06/14/2010	74,499	88,260			3,949	92,209	(90,494)	76,215	76,215				
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	10/22/2007	06/28/2010	(43,967)	806				806		(43,161)	(43,161)				1,685
000000-00-0	TPG IV	Fort Worth	TX	Texas Pacific Group	12/09/2003	06/30/2010	(264,870)	6,313				6,313		(258,557)	(258,557)				10,389
000000-00-0	TPG V	Fort Worth	TX	Texas Pacific Group	06/27/2006	05/26/2010	23,912							23,912	23,912				
000000-00-0	TPG VI	Fort Worth	TX	Texas Pacific Group	05/22/2008	05/12/2010	178,041	7,533				7,533		185,574	185,574				
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	Trilantic Capital Partners	10/22/2007	06/22/2010	215,666	(892)			3,773	2,881		218,547	218,547				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	New York	NY	Warburg Pincus	07/26/2005	05/06/2010	503,439	27,561				27,561		531,000	531,000				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus	10/24/2007	04/26/2010	27							27	27				
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	Wayzata	MN	Wayzata Partners	02/17/2006	06/30/2010	(1,566,354)	(126,299)				(126,299)		(1,692,653)	(1,692,653)				202,968
000000-00-0	AIG HIGHSTAR CAPITAL II	New York	NY	Highstar Capital	05/24/2004	06/30/2010	70,328	747				747		71,075	71,075				(332)
000000-00-0	ARGAN CAPITAL LP	London	EG	Argan Capital	02/12/2007	06/30/2010	2,519	(144)				(144)	(6)	2,369	2,369				(1)
000000-00-0	B IV	Waltham	MA	DDJ Capital Mgmt	03/28/2003	06/01/2010	843,368	34,417				34,417		877,785	877,785				
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	Brazos Partners	03/17/2006	06/30/2010	475	(2)			2			475	475				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	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	EDGESTONE CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Partners	04/18/2006	04/01/2010	70,816	663			1,715	2,378		73,194	73,194				
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	Houston	TX	EnerVest Management?	06/22/2007	06/30/2010	387,980	20,148			2,938	23,085		411,065	411,065				7,512
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	IS	FIMI Opportunity LTD	01/07/2008	06/01/2010	72,786	6,297				6,297		79,083	79,083				
000000-00-0	KOHLBERG INVESTORS V, LP	Mount Kisco	NY	KOHLBERG & CO	12/28/2004	05/04/2010	(31,761)	(3,783)				(3,783)		(35,544)	(35,544)				5,862
000000-00-0	KRG CAPITAL FUND III, LP	Denver	CO	KRG Capital Partners	06/08/2005	06/30/2010	(697,492)	(182,031)			324	(181,707)		(879,199)	(879,199)				112,273
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	New York	NY	Leeds Weld Associate	07/21/2004	06/08/2010	3,463,748	304,582				304,582		3,768,330	3,768,330				23,729
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners	06/25/2004	06/30/2010	204,909	15,496			113	15,610		220,519	220,519				4,335
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LincolnShire Partner	10/01/2004	06/03/2010	1,952,773	1,097,511			25,867	1,123,378		3,076,151	3,076,151				(20,881)
58988#-10-0	MERIT MEZZANINE FUND IV	Chicago	IL	Merit Capital Partners	01/13/2005	05/10/2010	37,967	(315)				(315)		37,651	37,651				438
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners	08/27/2004	04/21/2010	466,451	8,904				8,904		475,355	475,355				(3,023)
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	London	GR	Partners Group	06/27/2006	06/30/2010	62,892	(889)				(889)	(39)	61,964	61,964				(476)
000000-00-0	PENINSULA FUND IV	Detroit	MI	Peninsula Partners	09/30/2005	06/28/2010	42,160	1,269				1,269		43,430	43,430				552
000000-00-0	PROTEGE PARTNERS QP FUND	Dublin	IR	PROTEGE PARTNERS LLC	09/30/2008	06/23/2010													3,662
000000-00-0	STERLING CAPITAL PARTNERS II, LP	Westport	CT	Sterling Partners	08/18/2005	06/30/2010	28,991	1,649			204	1,853		30,844	30,844				(83)
000000-00-0	TENASKA POWER FUND, LP	Omaha	NE	Tenaska, Inc.	03/25/2005	06/30/2010	657,406	3,583				3,583		660,989	660,989				(79,499)
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP	New York	NY	Trilantic Capital Partners	11/17/2004	06/30/2010	(297,324)	(11,119)				(11,119)		(308,443)	(308,443)				9,772
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners	02/15/2006	06/30/2010	(15,797)	1,680			4	1,683		(14,114)	(14,114)				28
1599999. Joint Venture Interests - Common Stock - Unaffiliated							11,650,409	1,491,578			62,105	1,553,683	(90,538)	13,113,553	13,113,553				265,741
000000-00-0	ALLSTATE EQT AIC FUND	Dover	DE	Allstate Equity Mgmt	12/31/2008	06/24/2010	702,721	4,859				4,859		707,579	707,579				
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	Birch Hill Equity Partners	03/17/2006	06/01/2010	(1,322,854)	(28,301)				(28,301)	10,849	(1,340,307)	(1,340,307)				102,556
000000-00-0	CONNING INSURANCE CAPITAL LIMITED PARTNERSHIP III	Hartford	CT	CONNING PARTNERS	07/16/1994	06/30/2010	127							127	127				(3)
000000-00-0	FIMI OPPORTUNITY FUND II	Tel-Aviv	IS	FIMI Opportunity LTD	10/11/2005	05/03/2010	59,962	5,956				5,956		65,918	65,918				
000000-00-0	KINGDOM FILMS	Dover	DE	CSFB - Alt Mgr	08/16/2005	04/15/2010									5,984,832		5,984,832	5,984,832	
000000-00-0	PROTEGE OPPORTUNISTIC FUND, LP	New York	NY	PROTEGE PARTNERS GP	09/30/2008	06/29/2010													21,762
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS	12/13/2004	06/30/2010	54,059	3,734				3,734		57,793	57,793				1,424
000000-00-0	HUNTINGTON ACQUISITION CORP. L.P.	East Northport	NY	KENDALL	01/31/1992	06/25/2010	473,000							473,000	473,000				8,879
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Partners	04/18/2006	06/28/2010	75,097	(745)			2,099	1,354	1,656	78,107	78,107				
1699999. Joint Venture Interests - Common Stock - Affiliated							42,111	(14,498)			2,099	(12,399)	12,505	42,218	6,027,050		5,984,832	5,984,832	134,619
000000-00-0	CB STRATEGIC PARTNERS III	Los Angeles	CA	CB Richard Ellis	01/06/2004	05/17/2010	57,898	(689)				(689)		57,208	57,208				1,419
000000-00-0	DRA GROWTH & INCOME IV	New York	NY	DRA Advisors	05/29/2003	05/24/2010	675,578	4,147				4,147		679,725	679,725				(54,814)
000000-00-0	JER FUND II	McLean	VA	JER PARTNERS	06/04/1999	04/09/2010	1,764	8			11	19		1,783	1,783				
000000-00-0	STARWOOD OPPORTUNITY FUND IV	Greenwich	CT	STARWOOD CAPITAL	01/22/1997	05/18/2010	481,838							481,838	481,838				
000000-00-0	WESTBROOK REAL ESTATE FUND IV	New York	NY	Westbrook Partners	10/17/2000	06/10/2010	130,385	(1,759)			4,007	2,247		132,632	132,632				
000000-00-0	IMPACT PCCP IV LLC	San Francisco	CA	IMPACT COMMUNITY	10/18/2006	05/25/2010	33,457				48	48		33,505	33,505				
000000-00-0	CERBERUS INST PARTNERS LP (FKA BLACKACRE)	New York	NY	Blackacre Capital	05/06/2004	04/27/2010	466,587	(341)				(341)		466,246	466,246				(1,720)
000000-00-0	DRA GROWTH & INCOME I	New York	NY	DRA ADVISORS	03/31/1998	06/30/2010	965							965	965				(153)
000000-00-0	GEM REALTY FUND III	Chicago	IL	GEM Realty Capital	10/26/2005	06/02/2010	409,624	(43,043)				(43,043)		366,581	366,581				
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PARTNERS	10/24/2005	04/01/2010	(21,057)	30			107	137		(20,920)	(20,920)				153
000000-00-0	LASALLE GROWTH AND INCOME FUND III	Chicago	IL	LaSalle Investment Mgmt	07/01/2003	06/30/2010	(86,717)	(1,480)				(1,480)		(88,196)	(88,196)				2,017
000000-00-0	MORGAN STANLEY REAL ESTATE FUND IV- U.S.	New York	NY	MORGAN STANLEY RE GP	11/06/2002	06/30/2010	202,543	69,375			1,524	70,899		273,442	273,442				(68,309)
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	Westbrook Partners	05/04/2006	06/30/2010	284,144	(43,081)			1,692	(41,388)		242,756	242,756				(8,128)
1799999. Joint Venture Interests - Real Estate - Unaffiliated							2,637,008	(16,833)			7,389	(9,444)		2,627,565	2,627,565				(129,536)
000000-00-0	DRA GROWTH & INCOME II	New York	NY	DRA ADVISORS	11/01/1998	06/30/2010	(37,040)	(1,131)				(1,131)		(38,171)	(38,171)				1,131
1899999. Joint Venture Interests - Real Estate - Affiliated							(37,040)	(1,131)				(1,131)		(38,171)	(38,171)				1,131
000000-00-0	MMA RENEWABLE VENTURES SOLAR FUND IV	Nellis	NV	MMA RENEWABLE VENTUR	07/20/2007	04/30/2010	39,423	(913)				(913)		38,510	38,510				
2099999. Joint Venture Interests - Other - Affiliated							39,423	(913)				(913)		38,510	38,510				
3999999. Total - Unaffiliated							15,020,652	1,475,363			72,548	1,547,911	(90,538)	16,478,025	16,478,025				142,916
4099999. Total - Affiliated							44,494	(16,542)			2,099	(14,443)	12,505	42,557	6,027,389		5,984,832	5,984,832	135,750
4199999 - Totals							15,065,147	1,458,821			74,647	1,533,468	(78,032)	16,520,582	22,505,414		5,984,832	5,984,832	278,666

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)
912810-PX-0	US TREASURY N/B 05/15/2038		06/29/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		163,148,906	149,250,000	839,531	1
912810-QH-4	US TREASURY N/B 05/15/2040		06/28/2010	Various		641,390,000	607,000,000	3,199,100	1
912828-NF-3	US TREASURY N/B 05/31/2015		06/24/2010	BARCLAYS BANK		10,102,734	10,000,000	14,515	1
912828-NL-0	US TREASURY N/B 06/30/2015		06/24/2010	BARCLAYS BANK		19,932,032	20,000,000		1
74046B-AB-2	PREMIER AIRCRAFT LEASING 04/10/2022		04/22/2010	GOLDMAN, SACHS & CO.		10,000,000	10,000,000		1Z
0399999. Bonds - U.S. Governments						844,573,672	796,250,000	4,053,146	XXX
68268A-AA-9	1MALAYSIA SUKUK GLOBAL B 06/04/2015	F	05/27/2010	HSBC SECURITIES, INC.		18,000,000	18,000,000		1FE
302154-AW-9	EXPORT-IMPORT BK KOREA 06/29/2020	F	06/21/2010	BANK OF AMERICA		2,480,725	2,500,000		1FE
105756-BS-8	FED REPUBLIC OF BRAZIL 01/22/2021	F	04/15/2010	CHASE SECURITIES		9,897,800	10,000,000		2FE
683234-BY-7	ONTARIO (PROVINCE OF) 06/16/2015	A	06/09/2010	RBC DOMINION SECURITIES		4,997,700	5,000,000		1FE
715638-AQ-5	REPUBLIC OF PERU 05/03/2016	F	05/24/2010	Various		6,097,500	5,000,000	27,917	2FE
78307A-DA-8	RUSSIA FOREIGN BOND 04/29/2015	F	05/06/2010	BARCLAYS BANK		7,373,750	7,500,000	3,021	2FE
1099999. Bonds - All Other Governments						48,847,475	48,000,000	30,937	XXX
1799999. Bonds - U.S. States, Territories and Possessions									XXX
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions									XXX
31394U-FG-2	FNR 2005-95 FH 11/25/2035		05/11/2010	INCAPITAL		15,281,040	15,408,642	4,574	1
38377F-VR-9	GNR 2010-59 FA 05/20/2040		05/18/2010	CITIBANK		10,000,000	10,000,000	1,690	1
24047C-CN-6	DEKALB CNTY GA HOSP DEKALB ME 09/01/2014		04/23/2010	PRE-REFUNDING		63,426	60,000	444	1FE
24047C-CW-6	DEKALB CNTY GA HOSP DEKALB ME 09/01/2014		04/23/2010	PRE-REFUNDING		1,051,808	995,000	7,366	1FE
48542K-BS-7	KANSAS DEV FIN STATE PROJ 200 10/01/2013		04/16/2010	PRE-REFUNDING		898,123	890,000	1,854	1FE
64579F-ZL-0	NEW JERSEY HLTH TRINITAS HOSP 07/01/2014		04/02/2010	EXCHANGE		4,750,000	4,750,000		2FE
64972F-Q6-6	NEW YORK NY MUN WTR FIN CROSS 06/15/2031		06/16/2010	PRE-REFUNDING		4,900,000	4,900,000	698	1FE
842056-FQ-1	SOUTHEASTERN VA PUB SVC AUTH 07/01/2015		05/28/2010	PRE-REFUNDING		7,414,701	7,130,000	145,571	1FE
842056-FR-9	SOUTHEASTERN VA PUB SVC AUTH 07/01/2015		05/28/2010	PRE-REFUNDING		4,180,519	4,020,000	82,075	1FE
3199999. Bonds - U.S. Special Revenues						48,539,616	48,153,642	244,272	XXX
002824-AX-8	ABBOTT LABORATORIES 05/27/2015		05/24/2010	J. P. MORGAN SECURITIES, INC.		11,987,760	12,000,000		1FE
018581-AD-0	ALLIANCE DATA SYSTEMS CO 1.75 08/01/2013		05/14/2010	Various		5,415,740	5,250,000	18,618	3
471109-AB-4	ALLTRISTA CORP 05/01/2017		06/02/2010	BARCLAYS BANK		2,947,500	3,000,000	22,500	4FE
02005L-AD-6	ALLY AUTO RECEIVABLES TRUST 05/15/2015		06/18/2010	J. P. MORGAN SECURITIES, INC.		11,997,617	12,000,000		1FE
028865-AA-1	AMERICAN PETROLEUM TAN 05/01/2015		05/06/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		315,910	325,000		4FE
029229-AA-9	AMERICAN RENAL HOLDINGS 05/15/2018		04/27/2010	BANK OF AMERICA		79,424	80,000		1Z
03063T-AF-1	AMERICREDIT AUTOMOBILE RECEIV 06/06/2014		06/22/2010	BARCLAYS BANK		27,578,813	26,550,000	77,910	1FE
02005A-AF-5	AMOT 10 - 2 A 04/15/2017		04/23/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		74,985,825	75,000,000		1FE
045167-BY-8	ASIAN DEVELOPMENT BANK 07/15/2013	F	05/26/2010	UNION BANK OF SWITZERLAND		4,981,300	5,000,000		1FE
05329W-AJ-1	AUTONATION INC 04/15/2018		06/17/2010	J. P. MORGAN SECURITIES, INC.		5,431,250	5,500,000	70,125	3FE
058498-AN-6	BALL CORP 09/01/2019		06/30/2010	MORGAN STANLEY DEAN WITTER		1,824,375	1,750,000	44,813	3FE
06052M-AD-7	BANK OF AMERICA AUTO TRUST 06/15/2017		06/16/2010	BANK OF AMERICA		11,997,680	12,000,000		1FE
06051G-EC-9	BANK OF AMERICA CORP 07/01/2020		06/17/2010	BANK OF AMERICA		14,946,300	15,000,000		1FE
061199-AA-3	BANK OF CHINA HONG KONG 02/11/2020	F	04/12/2010	DEUTSCHE BANK A.G.		7,464,075	7,500,000	78,625	1FE
063679-BV-5	BANK OF MONTREAL 06/09/2015	A	06/02/2010	BARCLAYS BANK		25,000,000	25,000,000		1FE
063679-CG-7	BANK OF MONTREAL 06/28/2013	A	06/21/2010	MORGAN STANLEY DEAN WITTER		9,994,200	10,000,000		1FE
05533A-AA-0	BBVA BANCOMER SA TEXAS 04/22/2020	F	04/15/2010	GOLDMAN, SACHS & CO.		5,000,000	5,000,000		1FE
055381-AQ-0	BE AEROSPACE INC 07/01/2018		06/24/2010	CITADEL SECURITIES		4,060,695	3,849,000	161,765	3FE
055451-AG-3	BHP BILLITON FIN USA LTD 04/01/2014	F	06/30/2010	BANK OF AMERICA		5,586,400	5,000,000	72,569	1FE
466183-AE-0	BINGHAM CDO, CLASS A3 LOANS 02/15/2012	F	03/26/2010	GUGGENHEIM CAPITAL MARKETS		5,224,317	5,310,615	3,817	2FE
05565Q-BH-0	BP CAPITAL MARKETS PLC 03/10/2015	F	05/05/2010	J. P. MORGAN SECURITIES, INC.		5,155,300	5,000,000	32,292	1FE
05565Q-BM-9	BP CAPITAL MARKETS PLC 08/11/2011	F	06/16/2010	Various		9,149,200	10,000,000	54,465	1FE
134429-AV-1	CAMPBELL SOUP CO 07/15/2017		06/30/2010	J. P. MORGAN SECURITIES, INC.		6,979,770	7,000,000		1FE
136069-DM-0	CANADIAN IMPERIAL BANK 07/02/2015	A	06/30/2010	Various		25,028,250	25,000,000	1,444	1FE
14313E-AD-4	CARMAX AUTO OWNER TRUST 10/15/2015		06/30/2010	J. P. MORGAN SECURITIES, INC.		11,998,194	12,000,000		1FE
147446-AP-3	CASE NEW HOLLAND INC 09/01/2013		06/24/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		3,075,000	3,000,000	76,208	3FE
1248EP-AJ-2	CCO HLDGS LLC/CAP CORP 04/30/2018		04/14/2010	MORGAN STANLEY DEAN WITTER		971,375	950,000		4FE
15189T-AQ-0	CENTERPOINT ENERGY INC 05/01/2018		06/17/2010	MORGAN KEEGAN & COMPANY, INC.		16,654,068	15,250,000	140,427	2FE
15672W-AA-2	CEQUEL COM HLDG I/CAP CP 11/15/2017		05/18/2010	EXCHANGE		917,878	900,000	647	4FE
15672W-AB-0	CEQUEL COM HLDG I/CAP CP 11/15/2017		04/29/2010	GOLDMAN, SACHS & CO.		918,000	900,000	38,813	4FE
12527G-AA-1	CF INDUSTRIES INC 05/01/2018		04/20/2010	MORGAN STANLEY DEAN WITTER		80,000	80,000		1Z
12527G-AB-9	CF INDUSTRIES INC 05/01/2020		04/20/2010	MORGAN STANLEY DEAN WITTER		80,000	80,000		1Z
990512-9E-7	CHARTER COMMUNICATIONS OPERAT 09/06/2016		03/31/2010	EXCHANGE		11,214,060	13,242,170		3FE
165167-BN-6	CHESAPEAKE ENERGY CORP 01/15/2016		05/25/2010	OPPENHEIMER & CO. INC		990,000	1,000,000	24,476	3FE
125196-AA-3	CHRYSLER FINANCIAL AUTO SECUR 05/08/2014		05/28/2010	CITIGROUP GLOBAL MARKETS		9,342,422	9,000,000	37,500	1FE

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12519A-AA-4	CHRYSLER FINANCIAL AUTO SECUR 08/08/2014		05/28/2010	CITIGROUP GLOBAL MARKETS		9,358,781	9,100,000	33,791	1FE
12519B-AA-2	CHRYSLER FINANCIAL AUTO SECUR 11/10/2014		06/09/2010	SALOMON SMITH BARNEY		10,438,672	10,000,000	5,450	2FE
171779-AE-1	CIENA CORP .875000% 06/15/201 06/15/2017		05/11/2010	MCMAHAN SECURITIES CO LP		362,500	500,000	1,811	4FE
17290D-AD-6	CITIFINANCIAL AUTO ISSUANCE T 08/15/2016		05/18/2010	CITIGROUP GLOBAL MARKETS		22,558,593	22,000,000	11,550	1FE
172967-FD-8	CITIGROUP INC 05/19/2015		05/12/2010	CITIBANK		4,972,350	5,000,000		1FE
U17469-AA-2	CNOOC FINANCE 2002 LTD 03/08/2012	F	06/03/2010	STANDARD CHARTERED BANK		5,387,500	5,000,000	79,688	1FE
194181-AB-9	COLIS 1A A2 07/24/2012	F	05/18/2010	CITICORP SECURITIES		10,579,332	10,713,247	35,912	1FE
199648-AA-4	COLUMBUS NOVA CLO 2006-1, CLA 07/18/2018	F	04/06/2010	CITICORP SECURITIES		18,179,121	19,706,365	22,389	1FE
20030N-AR-2	COMCAST CORP 02/15/2018		04/13/2010	J. P. MORGAN SECURITIES, INC.		9,165,890	8,500,000	84,616	2FE
20854P-AC-3	CONSOL ENERGY INC 04/01/2017		06/24/2010	Various		3,080,000	3,000,000	48,889	4FE
12629Y-AA-9	COOPER-STANDARD AUTOMOTI 05/01/2018		04/29/2010	DEUTSCHE BANK SECURITIES		80,000	80,000		1Z
12544T-AB-0	COUNTRYWIDE HOME LOANS 06/25/2037		04/26/2010	MORGAN STANLEY DEAN WITTER		13,383,210	15,383,000	68,796	1Z*
22303Q-AK-6	COVIDIEN INTL FINANCE SA 06/15/2015	F	06/21/2010	MORGAN STANLEY DEAN WITTER		4,990,600	5,000,000		1FE
22303Q-AL-4	COVIDIEN INTL FINANCE SA 06/15/2020	F	06/21/2010	MORGAN STANLEY DEAN WITTER		2,996,400	3,000,000		1FE
12619B-AD-5	CPS AUTO TRUST 06/17/2013		06/28/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		3,512,471	3,451,530	7,885	2FE
126304-AK-0	CSC HOLDINGS INC 07/15/2018		06/21/2010	J. P. MORGAN SECURITIES, INC.		3,060,000	3,000,000	101,031	3FE
126304-AU-8	CSC HOLDINGS INC 06/15/2015		06/24/2010	Various		8,297,500	8,000,000	112,035	3FE
126304-AW-4	CSC HOLDINGS LLC 04/15/2014		06/10/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		2,593,750	2,500,000	35,417	3FE
126408-GN-7	CSX CORP 04/01/2015		05/17/2010	WARBURG DILLION READ LLC		5,696,350	5,000,000	42,535	2FE
126650-BT-6	CVS CAREMARK CORP 05/18/2015		05/13/2010	BARCLAYS BANK		9,985,400	10,000,000		2FE
12543P-AK-9	CWHL 2006-21 A10 02/25/2037		04/20/2010	BARCLAYS BANK		12,750,000	15,000,000	52,708	1Z*
12544V-AD-1	CWHL 2007-5 A4 05/25/2037		05/03/2010	GOLDMAN, SACHS & CO.		6,071,802	6,939,202	5,542	1Z*
23331A-AZ-2	D.R. HORTON INC 04/15/2016		06/18/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		4,850,000	5,000,000	61,389	3FE
23918K-AH-1	DAVITA INC 03/15/2015		06/24/2010	Various		6,243,060	6,212,000	130,107	4FE
25466A-AB-7	DISCOVER BANK 04/15/2020		04/12/2010	J. P. MORGAN SECURITIES, INC.		4,965,350	5,000,000		2FE
25470D-AB-5	DISCOVERY COMMUNICATIONS 06/01/2015		05/26/2010	J. P. MORGAN SECURITIES, INC.		7,488,825	7,500,000		2FE
27876G-BH-0	DISH DBS CORP 05/31/2015		06/30/2010	Various		2,548,750	2,500,000	12,056	3FE
27876G-BE-7	ECHOSTAR DBS CORP 02/01/2016		06/28/2010	Various		7,081,875	7,000,000	201,776	3FE
28336L-BT-5	EL PASO CORP 02/15/2016		06/30/2010	BANK OF AMERICA		2,637,500	2,500,000	80,781	3FE
29275Y-AA-0	ENERSYS 3.375000% 06/01/2038 06/01/2038		06/11/2010	Various		1,312,000	1,378,000	16,375	4FE
29365T-AB-0	ENTERGY TEXAS INC 06/01/2015		05/18/2010	PARIBAS CAPITAL MARKETS		2,997,390	3,000,000		2FE
29379V-AR-4	ENTERPRISE PRODUCTS OPER 06/01/2015		05/11/2010	CITIBANK		4,989,500	5,000,000		2FE
26875P-AF-8	EOG RESOURCES INC 06/01/2015		05/17/2010	J. P. MORGAN SECURITIES, INC.		5,987,700	6,000,000		1FE
26884T-AB-8	ERAC USA FINANCE COMPANY 07/01/2013		06/24/2010	DEUTSCHE BANK SECURITIES		9,984,600	10,000,000		2FE
31620R-AC-9	FIDELITY NATL FINANCIAL 05/15/2017		04/30/2010	BANK OF AMERICA		4,994,850	5,000,000		2FE
31737U-AH-1	FINANCE FOR DANISH IND 06/12/2013	F	06/03/2010	BANK OF AMERICA		4,987,600	5,000,000		1FE
345397-VN-0	FORD MOTOR CREDIT CO LLC 04/15/2015		04/06/2010	J. P. MORGAN SECURITIES, INC.		1,691,126	1,700,000		3FE
34529G-AG-0	FORDO 2009-D, A4 08/15/2014		05/13/2010	GREENWICH CAPITAL MARKETS, INC.		4,548,846	4,410,000	1,095	1FE
346091-AZ-4	FOREST OIL CORPORATION 06/15/2019		06/29/2010	STERNE AGEE & LEACH		3,870,000	4,000,000	13,694	4FE
35242Y-AL-3	FRANKLIN AUTO TRUST 05/20/2016		04/13/2010	J. P. MORGAN SECURITIES, INC.		4,117,063	3,800,000	19,650	1FE
354613-AE-1	FRANKLIN RESOURCES INC 05/20/2013		05/17/2010	BANK OF AMERICA		14,973,450	15,000,000		1FE
35687M-AT-4	FREESCALE SEMICONDUCTOR 04/15/2018		04/07/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		150,000	150,000		1Z
17453B-AT-8	FRONTIER COMMUNICATIONS 03/15/2015		06/18/2010	BANK OF AMERICA		4,825,000	5,000,000	90,174	3FE
L4191B-AH-6	GAZ CAPITAL SA 11/22/2016	F	05/19/2010	CITIBANK		2,484,375	2,500,000	863	2FE
36962G-3H-5	GENERAL ELEC CAP CORP 09/15/2017		06/18/2010	Various		13,224,790	12,496,000	191,345	1FE
36962G-4L-5	GENERAL ELEC CAP CORP 06/29/2015		06/21/2010	MORGAN STANLEY DEAN WITTER		19,971,800	20,000,000		1FE
372917-AP-9	GENZYME CORP-GENL DIVISN 06/15/2015		06/14/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		19,936,800	20,000,000		2FE
373298-CG-1	GEORGIA-PACIFIC CORP 01/15/2015		06/02/2010	BARCLAYS BANK		2,025,000	2,000,000	55,222	3FE
382410-AC-2	GOODRICH PETROLEUM CORP 5.000 10/01/2029		04/29/2010	J. P. MORGAN SECURITIES, INC.		2,287,645	2,500,000	11,458	4
39248#-9E-8	GREEKTOWN HOLDINGS LLC NEW DI 09/30/2010		03/31/2010	SCHEDULED PAY UP		15,836	15,836		3Z
392485-AB-4	GREEKTOWN SUPERHOLDINGS 07/01/2015		06/25/2010	GOLDMAN, SACHS & CO.		5,520,000	6,000,000		4Z
40052V-AA-2	GRUPO BIMBO SAB DE CV 06/30/2020	F	06/23/2010	BANK OF AMERICA		4,986,300	5,000,000		2FE
410345-AF-9	HANESBRANDS INC 12/15/2016		06/02/2010	MORGAN STANLEY DEAN WITTER		2,030,000	2,000,000	78,667	4FE
41283F-AF-5	HARLEY-DAVIDSON MOTORCYCLE TR 01/15/2017		05/13/2010	NOMURA SECURITIES INTERNATIONAL, INC.		26,544,923	25,000,000	9,479	1FE
404119-AX-7	HCA INC 11/15/2016		06/24/2010	Various		9,907,900	9,340,000	95,820	4FE
404119-BF-5	HCA INC 04/15/2019		06/30/2010	BARCLAYS BANK		2,125,000	2,000,000	38,250	3FE
127914-AB-5	HELIX ENERGY SOLUTIONS 3.2500 12/15/2025		05/19/2010	MCMAHAN SECURITIES CO LP		1,366,875	1,500,000	21,531	2
43739E-BS-5	HMBT 2005-4 A1 10/25/2035		04/27/2010	CITIBANK		9,708,094	12,556,952	743	1Z*
441060-AJ-9	HOSPIRA INC 03/30/2017		06/17/2010	Various		8,813,510	8,000,000	72,432	2FE
44107T-AD-8	HOST HOTELS & RESORTS LP 11/01/2014		06/28/2010	Various		7,129,310	7,124,000	73,990	3FE
44108E-BA-5	HOST MARRIOTT LP 06/01/2016		06/02/2010	MORGAN STANLEY DEAN WITTER		4,900,000	5,000,000	5,625	3FE
44328M-AB-0	HSBC BANK PLC 06/28/2015	F	06/21/2010	HSBC SECURITIES, INC.		4,995,900	5,000,000		1FE
44890A-AA-6	HYUNDAI MOTOR MANUFACTUR 04/15/2015	F	04/12/2010	BANK OF AMERICA		9,969,900	10,000,000		2FE

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45257#-AA-9	IMPACT CHILDCARE LLC 06/15/2020		04/15/2010	Various		6,227	6,227		5
45257H-AA-5	IMPACT FUNDING 2010-1, A1 08/01/2024		06/18/2010	EXCHANGE		19,250,397	19,250,397	88,089	1FE
45257H-AN-7	IMPACT FUNDING 2010-1, A2 09/01/2025		06/18/2010	EXCHANGE		4,398,751	4,398,751	22,257	1FE
45256@-AA-2	IMPACT HEALTH CARE SER 2005-1 01/31/2029		04/15/2010	SCHEDULED PAY UP		6,039	6,039		5
44984W-AA-5	INEOS FINANCE PLC 05/15/2015	F	05/05/2010	BARCLAYS BANK		150,000	150,000		1Z
45822E-AK-6	INTELSAT SUBSIDIARY HLDG 01/15/2015	F	06/02/2010	DEUTSCHE BANK SECURITIES		4,010,000	4,000,000	140,028	4FE
461070-AH-7	INTERSTATE POWER & LIGHT 06/15/2015		06/10/2010	BARCLAYS BANK		3,987,760	4,000,000		2FE
462846-AC-0	IRON MOUNTAIN INC 01/01/2016		06/21/2010	DEUTSCHE BANK SECURITIES		2,977,500	3,000,000	95,510	4FE
471109-AC-2	JARDEN CORP 05/01/2016		06/02/2010	DEUTSCHE BANK SECURITIES		3,075,000	3,000,000	24,000	4FE
46630P-AP-0	JPMMT 07A2 3A1 04/25/2037		04/07/2010	DEUTSCHE BANK SECURITIES		10,389,494	11,052,653	19,667	1Z*
466247-YH-0	JPMT 2005-A8 1A1 11/25/2035		04/29/2010	DESCAP SECURITIES INC		2,754,146	3,043,255	1,379	1Z*
49460W-AF-6	KINETIC CONCEPTS INC 3.250000 04/15/2015		05/17/2010	J. P. MORGAN SECURITIES, INC.		1,043,949	1,000,000	3,160	3FE
48667Q-AE-5	KMG FINANCE SUB BV 05/05/2020	F	04/28/2010	CITIBANK		2,456,075	2,500,000		1Z
502413-AU-1	L-3 COMMUNICATIONS CORP 10/15/2015		06/24/2010	WELLS FARGO		3,985,000	4,000,000	52,417	3FE
502413-AZ-0	L-3 COMMUNICATIONS CORP 07/15/2020		05/18/2010	BANK OF AMERICA		2,990,370	3,000,000		2FE
513075-AP-6	LAMAR MEDIA CORP 08/15/2015		06/21/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		1,979,328	2,089,000	49,592	4FE
513075-AW-1	LAMAR MEDIA CORP 04/15/2018		04/08/2010	J. P. MORGAN SECURITIES, INC.		1,225,000	1,225,000		4FE
51511C-AD-0	LANDWIRTSCH. RENTENBANK 01/15/2016	F	04/20/2010	MORGAN STANLEY DEAN WITTER		2,492,300	2,500,000		1FE
526057-BB-9	LENNAR CORP 06/01/2018		04/27/2010	CITIBANK		2,423,761	2,450,000		3FE
526057-BC-7	LENNAR CORP 2.000000% 12/01/2 12/01/2020		04/27/2010	CITIGROUP GLOBAL MARKETS		2,000,000	2,000,000		3FE
53217V-AB-5	LIFE TECHNOLOGIES CORP 03/01/2015		06/17/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		3,094,080	3,000,000	45,100	2FE
532716-AM-9	LIMITED BRANDS INC 07/15/2017		06/02/2010	SAMCO		100,000	100,000	2,722	3FE
532716-AS-6	LIMITED BRANDS INC 05/01/2020		06/02/2010	Various		508,250	510,000	2,246	3FE
532776-AS-0	LIN TELEVISION CORP 04/15/2018		04/07/2010	J. P. MORGAN SECURITIES, INC.		100,000	100,000		4FE
534187-AZ-2	LINCOLN NATIONAL CORP 06/15/2015		06/15/2010	J. P. MORGAN SECURITIES, INC.		5,992,020	6,000,000		2FE
538034-AC-3	LIVE NATION ENTERTAINMEN 05/15/2018		05/06/2010	Various		972,000	960,000	903	4FE
539830-AS-8	LOCKHEED MARTIN CORP 03/14/2013		05/13/2010	ROYAL BANK OF SCOTLAND PLC		10,664,500	10,000,000	73,262	1FE
55659R-AA-6	MADISON AVENUE CDO LTD 2A-A 03/24/2014	F	04/07/2010	GREENWICH CAPITAL MARKETS, INC.		3,362,632	3,457,719	1,673	1FE
57629W-BK-5	MASSMUTUAL GLOBAL FUNDIN 04/21/2014		04/14/2010	MORGAN STANLEY DEAN WITTER		4,984,100	5,000,000		1FE
57772K-AA-9	MAXIM INTEGRATED PRODUCT 06/14/2013		06/10/2010	J. P. MORGAN SECURITIES, INC.		7,990,080	8,000,000		2FE
587200-AF-3	MENTOR GRAPHICS CORP 6.250000 03/01/2026		06/16/2010	Various		2,313,750	2,350,000	34,844	4
594918-AE-4	MICROSOFT CORP 0% 06/15/2013 06/15/2013		06/08/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		3,500,000	3,500,000		1FE
55314A-AD-4	MMCA AUTOMOBILE TRUST 11/16/2015		05/13/2010	MORGAN STANLEY DEAN WITTER		10,940,234	10,000,000	5,208	1FE
628530-AK-3	MYLAN INC 07/15/2017		06/29/2010	GOLDMAN, SACHS & CO.		4,690,568	4,575,000	34,831	4FE
628530-AL-1	MYLAN INC 07/15/2020		05/12/2010	GOLDMAN, SACHS & CO.		324,903	325,000		4FE
62875U-AF-2	NBC UNIVERSAL 04/30/2015		04/27/2010	GOLDMAN, SACHS & CO.		14,966,700	15,000,000		2FE
64952W-AW-3	NEW YORK LIFE GLOBAL FDG 05/04/2015		04/29/2010	BARCLAYS BANK		9,972,800	10,000,000		1FE
651290-AK-4	NEWFIELD EXPLORATION CO 05/15/2018		06/30/2010	Various		3,916,875	3,920,000	36,925	3FE
654679-AA-7	NISKA GAS STORAGE US/CAN 03/15/2018		06/11/2010	BARCLAYS BANK		2,005,000	2,000,000	49,799	4FE
655664-AN-0	NORDSTROM INC 05/01/2020		04/20/2010	GOLDMAN, SACHS & CO.		3,982,600	4,000,000		2FE
G6644#-AL-2	NORTHGATE PLC SERIES A SENIO 09/30/2012	F	06/30/2010	DIRECT		408,638	408,638		6*
66989H-AB-4	NOVARTIS CAPITAL CORP 04/24/2013		05/17/2010	Various		16,406,263	16,275,000	54,973	1FE
629377-AU-6	NRG ENERGY INC 02/01/2016		06/21/2010	Various		4,982,500	5,000,000	143,198	3FE
629377-AX-0	NRG ENERGY INC 01/15/2017		06/24/2010	CITADEL SECURITIES		3,473,750	3,500,000	117,590	3FE
67090F-9A-6	NUVEEN INVESTMENTS, INC. TERM 11/13/2014		04/29/2010	SCHEDULED PAY UP		13,514	13,514		4FE
681904-AK-4	OMNICARE INC 12/15/2015		06/02/2010	JEFFERIES & COMPANY, INC.		2,802,325	2,845,000	93,450	3FE
688225-AD-3	OSHKOSH CORP 03/01/2020		04/29/2010	J. P. MORGAN SECURITIES, INC.		528,750	500,000	7,201	4FE
69073T-AQ-6	OWENS-BROCKWAY 3.000000% 06/0 06/01/2015		06/23/2010	Various		2,412,588	2,500,000	6,500	3FE
70319W-AA-6	PATHEON INC 04/15/2017	A	04/09/2010	J. P. MORGAN SECURITIES, INC.		165,000	165,000		4FE
704549-AE-4	PEABODY ENERGY CORP 11/01/2016		06/29/2010	CITIBANK		3,127,500	3,000,000	37,490	3FE
705012-AA-0	PEARSON FUNDING TWO 05/17/2016	F	05/10/2010	J. P. MORGAN SECURITIES, INC.		3,979,120	4,000,000		2FE
718592-AK-4	PHILLIPS-VAN HEUSEN 05/15/2020		06/24/2010	Various		2,521,875	2,500,000	22,637	4FE
74153W-BY-4	PRICOA GLOBAL FUNDING 1 06/11/2014		04/01/2010	DEUTSCHE BANK SECURITIES		16,220,250	15,000,000	263,417	1FE
74456Q-AW-6	PUB SVC ELEC & GAS 05/01/2015		05/17/2010	BARCLAYS BANK		3,992,880	4,000,000		1FE
760985-4U-2	RAMP 2004-RZ2 A16 03/25/2034		04/01/2010	SCHEDULED PAY UP		11,611	11,611		1Z*
75281A-AF-6	RANGE RESOURCES CORP 03/15/2015		06/29/2010	J. P. MORGAN SECURITIES, INC.		1,191,000	1,200,000	22,738	3FE
75281A-AG-4	RANGE RESOURCES CORP 05/15/2016		06/29/2010	JEFFERIES & COMPANY, INC.		1,668,700	1,640,000	16,058	3FE
75281A-AH-2	RANGE RESOURCES CORP 10/01/2017		06/30/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		508,750	500,000	9,896	3FE
7591EP-AG-5	REGIONS FINANCIAL CORP 06/15/2015		04/21/2010	GOLDMAN, SACHS & CO.		7,910,560	8,000,000		2FE
749581-AJ-3	RFSMI 2007-S1 A5 01/25/2037		04/27/2010	INCAPITAL		7,083,006	8,112,247	39,209	1Z*
779376-AA-0	ROVI CORP 2.625000% 02/15/204 02/15/2040		06/09/2010	JEFFERIES & COMPANY, INC.		1,999,480	2,000,000	10,281	3Z
78009C-AA-8	ROYAL BANK OF CANADA 04/14/2015	A	04/07/2010	RBC DOMINION SECURITIES		29,984,700	30,000,000		1FE
79466L-AA-2	SALESFORCE.COM INC .750000% 0 01/15/2015		04/07/2010	CITIGROUP GLOBAL MARKETS		532,555	500,000	865	2Z

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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)
797224-AB-8	SAN CLEMENTE LEASING LLC 06/07/2022		06/15/2010	GOLDMAN, SACHS & CO.		10,000,000	10,000,000		1Z
800907-AJ-6	SANMINA-SCI CORP 03/01/2013		04/08/2010	MORGAN STANLEY DEAN WITTER		373,125	375,000	2,953	4FE
803111-AQ-6	SARA LEE CORP 06/15/2013		06/24/2010	BANK OF AMERICA		7,343,350	7,000,000	10,549	2FE
78401F-AA-5	SBA TELECOMMUNICATIONS 08/15/2016		06/28/2010	OPPENHEIMER & CO. INC		5,691,250	5,500,000	162,667	3FE
810186-AH-9	SCOTTS MIRACLE-GRO CO/TH 01/15/2018		06/24/2010	J. P. MORGAN SECURITIES, INC.		2,436,000	2,400,000	79,750	4FE
80282D-AC-6	SDART 2010-1 A3 11/17/2014		05/19/2010	WACHOVIA SECURITIES		24,998,998	25,000,000		1FE
81180W-AA-9	SEAGATE TECHNOLOGY 05/01/2020	F	04/29/2010	MORGAN STANLEY DEAN WITTER		325,000	325,000		3FE
81180R-AE-2	SEAGATE TECHNOLOGY HDD H 10/01/2016		06/28/2010	Various		4,865,000	5,000,000	80,467	4FE
78412D-AN-9	SEMCO ENERGY INC 04/21/2020		04/14/2010	RBC DOMINION SECURITIES		6,995,100	7,000,000		2FE
81721M-AE-9	SENIOR HOUSING PROP TRUS 04/15/2020		06/25/2010	WARBURG DILLION READ LLC		2,988,750	3,000,000	45,563	3FE
817565-BF-0	SERVICE CORP INTL 06/15/2017		06/15/2010	OPPENHEIMER & CO. INC		972,500	1,000,000	583	4FE
822582-AQ-5	SHELL INTERNATIONAL FIN 06/28/2015	F	06/21/2010	BANK OF AMERICA		9,993,100	10,000,000		1FE
869237-AD-9	SUSSER HOLDINGS & FINANC 05/15/2016		04/30/2010	BANK OF AMERICA		321,246	325,000		4FE
871503-AF-5	SYMANTEC CORP 1.000000% 06/15 06/15/2013		05/25/2010	KBC FINANCIAL PRODUCTS USA INC		1,406,846	1,400,000	6,339	2
87938W-AL-7	TELEFONICA EMISIONES SAU 04/27/2015	F	04/12/2010	J. P. MORGAN SECURITIES, INC.		15,000,000	15,000,000		1FE
882330-AH-6	TEXAS COMP ELEC HOLD LLC 11/01/2016		05/01/2010	SCHEDULED PAY UP		50,435	50,435		5FE
Y85859-DE-6	TNB CAPITAL (L) LTD 05/05/2015	F	05/11/2010	STANDARD CHARTERED BANK		1,608,750	1,500,000	1,969	2FE
88947E-AJ-9	TOLL BROS FINANCE CORP 11/01/2019		06/29/2010	Various		3,920,000	4,000,000	44,625	2FE
89233P-4B-9	TOYOTA MOTOR CREDIT CORP 06/17/2015		06/14/2010	BANK OF AMERICA		39,950,400	40,000,000		1FE
893526-DH-3	TRANS-CANADA PIPELINES 06/01/2015	A	05/26/2010	DEUTSCHE BANK SECURITIES		7,990,480	8,000,000		1FE
89578W-AD-6	TRIAD AUTO RECEIVABLES OWNER 07/14/2014		06/17/2010	GREENWICH CAPITAL MARKETS, INC.		7,005,932	6,685,000	10,083	1FE
87264M-AB-5	TRW AUTOMOTIVE INC 03/15/2017		06/17/2010	BANK OF AMERICA		3,377,500	3,500,000	68,372	4FE
902118-BN-7	TYCO INTERNATIONAL FINAN 10/15/2015	F	04/28/2010	CITIBANK		9,967,600	10,000,000		2FE
90320R-AA-2	UPC GERMANY GMBH 12/01/2017		06/28/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		2,985,000	3,000,000	20,313	4FE
91911X-AK-0	VALEANT PHARMACEUTICALS 03/15/2020		06/17/2010	WELLS FARGO		995,000	1,000,000	15,462	3FE
920253-AD-3	VALMONT INDUSTRIES 04/20/2020		04/07/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		4,999,900	5,000,000		3FE
92334N-AA-1	VEOLIA ENVIRONNEMENT 06/03/2013	F	06/22/2010	WARBURG DILLION READ LLC		5,366,000	5,000,000	16,042	1FE
92769X-AA-3	VIRGIN MEDIA SECURED FIN 01/15/2018	F	06/02/2010	WELLS FARGO		4,868,750	5,000,000	124,583	3FE
931142-CT-8	WAL-MART STORES INC 07/08/2015		06/30/2010	BARCLAYS BANK		24,923,750	25,000,000		1FE
94106L-AW-9	WASTE MANAGEMENT INC 06/30/2020		06/03/2010	BANK OF AMERICA		4,969,400	5,000,000		2FE
94985A-AA-7	WFMBS 2006-AR15 A1 10/25/2036		04/08/2010	BARCLAYS BANK		8,621,002	9,995,365	18,413	1Z*
94984S-AA-9	WFMBS 2006-AR18 1A1 11/25/2036		04/22/2010	INCAPITAL		3,558,342	3,910,266	16,466	1Z*
94985W-DN-8	WFMBS 2007-11 A85 08/25/2037		04/14/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		6,178,145	6,934,431	20,803	1Z*
94985L-AH-8	WFMBS 2007-13 A8 09/25/2037		03/31/2010	BANK OF AMERICA		(118,591)	(135,050)	(113)	1Z*
97381W-AD-6	WINDSTREAM CORP 08/01/2016		06/24/2010	BARCLAYS BANK		8,135,000	8,000,000	281,271	3FE
976826-BH-9	WISCONSIN POWER & LIGHT 06/15/2020		06/10/2010	WARBURG DILLION READ LLC		2,994,990	3,000,000		1FE
934548-AE-8	WMG ACQUISITION CORP 04/15/2014		06/24/2010	OPPENHEIMER & CO. INC		2,298,000	2,400,000	36,383	4FE
98156Y-AF-8	WORLD OMNI AUTO RECEIVABLES T 05/15/2014		05/21/2010	Various		17,053,559	15,892,000	19,296	1FE
98389B-AM-2	XCEL ENERGY INC 05/15/2020		05/10/2010	BARCLAYS BANK		2,990,280	3,000,000		2FE
98385X-AL-0	XTO ENERGY INC 08/01/2017		06/28/2010	GOLDMAN, SACHS & CO.		7,117,980	6,000,000	156,250	1FE
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						1,323,486,733	1,324,770,416	5,857,783	XXX
4199999. Bonds - Credit Tenant Loans									XXX
293791-AW-9	ENTERPRISE PRODUCTS OPER 01/15/2068		04/28/2010	CITIBANK		2,415,625	2,500,000	52,755	3FE
4899999. Bonds - Hybrid Securities						2,415,625	2,500,000	52,755	XXX
5599999. Bonds - Parent, Subsidiaries and Affiliates									XXX
8399997. Total - Bonds - Part 3						2,267,863,121	2,219,674,058	10,238,894	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						2,267,863,121	2,219,674,058	10,238,894	XXX
060505-81-5	BANK OF AMERICA		05/07/2010	DIRECT	12,038.000		0.00		P3LFE
12946P-40-3	CALENERGY CAPITAL TRST 2		06/07/2010	MCMAHAN SECURITIES CO LP	7,000.000	356,300	0.00		RP2LFE
20451N-10-1	COMPASS MINERALS INTERNATION		05/11/2010	UBS AG	3,280.000	252,396	0.00		P3LZ
416515-70-8	HARTFORD FINL SVCS GRP		05/24/2010	Various	90,500.000	2,289,670	0.00		P3LFE
69351T-60-1	PPL CORPORATION		06/23/2010	Various	75,000.000	3,794,625	0.00		RP2UZ
D94523-10-3	VOLKSWAGEN AG-PFD NON VTG PRF NPV	D	06/08/2010	UBS AG	4,152.000	343,753	0.00		P2U
949746-80-4	WELLS FARGO AND COMPANY		06/04/2010	Various	3,550.000	3,278,611	0.00		P1LFE
8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						10,315,355	XXX		XXX
8599999. Preferred Stocks - Parent, Subsidiaries and Affiliates							XXX		XXX
8999997. Total - Preferred Stocks - Part 3						10,315,355	XXX		XXX

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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)
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						10,315,355	XXX		XXX
88580F-10-9	3 PAR INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,540.000	34,642			L
88579Y-10-1	3M COMPANY		05/11/2010	CREDIT SUISSE INTERNATIONAL	38,480.000	3,286,204			L
000361-10-5	A A R CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,400.000	104,323			L
001765-10-6	A M R CORP.		05/11/2010	UBS AG	9,820.000	68,151			L
G2953L-10-9	AAC ACOUSTIC TECHNOLOGY HOLDINGS INC	D	06/08/2010	ITG HONG KONG LIMITED	66,000.000	90,776			U
N00089-27-1	AALBERTS INDUSTRIES NV	D	06/08/2010	UBS AG	9,221.000	114,745			U
D00379-11-1	AAREAL BANK AG	D	06/08/2010	UBS AG	4,970.000	77,927			U
W9609T-10-7	AARHUSKARLSHAMN AB	D	06/08/2010	UBS AG	5,694.000	99,619			U
002535-20-1	AARONS INC		05/11/2010	Various	7,700.000	163,958			L
Q0015N-10-4	ABACUS PROPERTY GROUP	D	06/08/2010	ITG HONG KONG LIMITED	195,584.000	60,785			U
002567-10-5	ABAXIS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,040.000	75,333			L
F0011K-10-6	ABC ARBITRAGE	D	06/09/2010	Various	14,115.000	120,629			U
J00056-10-1	ABC-MART	D	06/08/2010	UBS WARBURG ASIA LIMITED	800.000	28,998			U
E0002V-17-9	ABENGOA SA	D	06/08/2010	UBS AG	3,249.000	52,627			U
E0003D-28-5	ABERTIS INFRAESTRUCTURAS RIGHTS	D	05/24/2010	DIRECT	19,647.000				U
003654-10-0	ABIOMED INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,720.000	54,004			L
000957-10-0	ABM INDUSTRIES		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,740.000	104,248			L
00374N-10-7	ABOVENET INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,520.000	71,183			L
00383Y-10-2	ABRAXIS BIOSCIENCE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	960.000	46,266			L
003881-30-7	ACACIA RESEARCH - ACACIA TECHNOLOGIES		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,460.000	52,481			L
G1151C-10-1	ACCENTURE PLC	R	05/11/2010	CREDIT SUISSE INTERNATIONAL	67,420.000	2,786,914			L
J0005L-10-8	ACCESS CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	52.000	74,298			U
00081T-10-8	ACCO BRANDS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,940.000	52,718			L
004397-10-5	ACCURAY		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,840.000	46,401			L
H0023R-10-5	ACE LIMITED		05/11/2010	CREDIT SUISSE INTERNATIONAL	38,700.000	1,998,313			L
L00306-10-7	ACERGY SA	D	06/08/2010	SG WARBURG	14,231.000	194,806			U
B01165-15-6	ACKERMANS & VAN HAAREN	D	06/08/2010	UBS AG	2,326.000	133,186			U
J00105-10-6	ACOM CO	D	06/08/2010	UBS WARBURG ASIA LIMITED	2,230.000	28,737			U
W0250B-19-8	ACTIVE BIOTECH AB	D	06/08/2010	UBS AG	4,178.000	60,535			U
00507V-10-9	ACTIVISION BLIZZARD INC	R	05/11/2010	CREDIT SUISSE INTERNATIONAL	56,080.000	613,330			L
000886-30-9	ADC TELECOMMUNICATI		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,700.000	93,640			L
J0011Q-10-9	ADEKA CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	9,700.000	89,544			U
Q0109N-10-1	ADELAIDE BRIGHTON LTD	D	06/08/2010	ITG HONG KONG LIMITED	34,613.000	77,492			U
007094-10-5	ADMINISTAFF INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,580.000	68,679			L
00724F-10-1	ADOBE SYS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	53,400.000	1,815,910			L
00101B-10-3	ADPT CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	16,960.000	52,790			L
00738A-10-6	ADTRAN INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,080.000	164,177			L
J00184-10-1	ADVANCE RESIDENCE INVESTMENT CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	47.000	59,494			U
00751Y-10-6	ADVANCED AUTO PARTS INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,280.000	284,814			L
007973-10-0	ADVANCED ENERGY INDUSTRIES		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,100.000	53,566			L
007903-10-7	ADVANCED MICRO DEVICES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	54,800.000	500,647			L
00765F-10-1	ADVANTAGE OIL & GAS LTD	C	06/08/2010	CREDIT SUISSE	14,000.000	84,063			U
007974-10-8	ADVENT SOFTWARE		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,720.000	75,678			L
00766T-10-0	AECOM TECHNOLOGY GROUP		05/11/2010	UBS AG	9,820.000	268,872			L
G0105D-10-8	AEGIS GROUP PLC	D	06/08/2010	UBS AG	46,540.000	71,726			U
007865-10-8	AEROPOSTALE INC		05/11/2010	Various	10,680.000	314,703			L
008073-10-8	AEROVIRONMENT INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,000.000	50,950			L
00130H-10-5	AES CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	74,320.000	805,064			L
008252-10-8	AFFILIATED MANAGERS GR		05/11/2010	UBS AG	4,540.000	358,705			L
00826A-10-9	AFFYMAX INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,820.000	69,913			L
00826T-10-8	AFFYMETRIX INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,800.000	59,684			L
G01283-10-3	AFREN PLC COMMON STOCK	D	06/08/2010	UBS AG	92,627.000	115,899			U
001181-10-6	AG GROWTH INTERNATIONAL INC	C	06/08/2010	CREDIT SUISSE	2,400.000	73,182			U
001092-10-5	AGF MANAGEMENT LTD	C	06/08/2010	CREDIT SUISSE	5,900.000	80,161			U
B0302M-10-4	AGFA GEVAERT NV NPV	D	06/08/2010	UBS AG	17,633.000	111,905			U
G0116S-10-2	AGGREKO ORD GBP0.20	D	06/08/2010	UBS AG	27,135.000	550,547			U
001204-10-6	AGL RESOURCES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,600.000	300,372			L
J07686-10-8	AICHI BANK LTD/THE	D	06/08/2010	UBS WARBURG ASIA LIMITED	1,100.000	70,187			U
F01699-13-5	AIR FRANCE KLM	D	06/08/2010	UBS AG	1,965.000	22,650			U
F5493Z-78-6	AIR LIQUIDE RIGHTS	D	05/28/2010	DIRECT	20,912.000				L
009128-30-7	AIR METHODS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,460.000	48,414			L

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009158-10-6	AIR PRODUCTS & CHEM		05/11/2010	CREDIT SUISSE INTERNATIONAL	24,520.000	1,769,474			L
G0129K-10-4	AIRCASTLE LTD		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,080.000	67,242			L
009363-10-2	AIRGAS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,520.000	412,926			L
D0198L-14-3	AIXTRON AG	D	06/08/2010	UBS AG	8,177.000	189,212			U
001547-10-8	AK STL HLD G CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,620.000	199,115			L
J01050-10-3	AKEBONO BRAKE INDUSTRY CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	18,900.000	87,146			U
R0180X-10-0	AKER SOLUTIONS ASA	D	06/08/2010	CREDIT SUISSE	11,610.000	148,905			U
011527-10-8	ALAMOS GOLD INC	C	06/08/2010	CREDIT SUISSE	8,900.000	129,834			U
01167P-10-1	ALASKA COM SYSTEMS GRP		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,320.000	51,023			L
012348-10-8	ALBANY INTERNATIONAL CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,380.000	80,397			L
012653-10-1	ALBEMARLE CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,360.000	313,064			L
013078-10-0	ALBERTO CULVER CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,880.000	263,854			L
013817-10-1	ALCOA INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	96,920.000	1,183,655			L
014482-10-3	ALEXANDER & BALDWIN, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,800.000	163,822			L
014752-10-9	ALEXANDERS, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	260.000	79,331			L
015271-10-9	ALEXANDRIA REAL ESTATE		05/11/2010	UBS AG	4,400.000	307,736			L
015351-10-9	ALEXION PHARMACEUTICAL INC		05/11/2010	UBS AG	9,440.000	499,565			L
J0109X-10-7	ALFRESA HOLDINGS	D	06/08/2010	UBS WARBURG ASIA LIMITED	1,000.000	47,432			U
015857-10-5	ALGONQUIN POWER & UTILITIES CO	C	06/08/2010	CREDIT SUISSE	22,800.000	87,717			U
016255-10-1	ALIGN TECHNOLOGY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,180.000	123,762			L
01626P-40-3	ALIMENTATION COUCHE CLASS 'B'VTG COM NPV	C	06/08/2010	CREDIT SUISSE	8,700.000	158,426			U
017175-10-0	ALLEGHANY CORP.		05/11/2010	UBS AG	620.000	181,003			L
017361-10-6	ALLEGHENY ENERGY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	18,640.000	382,808			L
018522-30-0	ALLETE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,260.000	120,009			L
G0252S-10-6	ALLIANCE OIL COMPANY LTD	D	06/08/2010	UBS AG	7,081.000	84,241			U
018804-10-4	ALLIANT TECHSYSTEMS, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,460.000	273,367			L
G02072-11-7	ALLIED IRISH BANK PLC	D	06/08/2010	UBS AG	55,040.000	59,950			U
019456-10-2	ALLIED PROPERTIES REIT	C	06/08/2010	CREDIT SUISSE	2,900.000	53,885			U
01988P-10-8	ALLSCRIPTS MISYS HEALTHCARE SOLUTIONS	R	05/11/2010	CREDIT SUISSE INTERNATIONAL	7,280.000	143,238			L
020409-10-8	ALMOST FAMILY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,000.000	41,941			L
020430-10-7	ALNYLAM PHARMACEUTICALS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,520.000	92,855			L
X1687N-11-9	ALPHA BANK	D	06/08/2010	UBS AG	37,229.000	190,181			U
02076X-10-2	ALPHA NATURAL RESOURCES		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,640.000	69,697			L
02081G-10-2	ALPHATEC HOLDINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,380.000	14,058			L
J01134-10-5	ALPINE ELECTRONICS INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	6,600.000	80,517			U
J01176-11-4	ALPS ELECTRIC CO JPY50	D	06/08/2010	UBS WARBURG ASIA LIMITED	15,100.000	145,714			U
021360-10-2	ALTAGAS INCOME TRUST	C	06/08/2010	CREDIT SUISSE	3,100.000	52,700			U
F02626-10-3	ALTEN	D	06/08/2010	UBS AG	2,272.000	55,422			U
G0229R-10-8	ALTERRA CAPITAL HOLDINGS LTD		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,140.000	137,999			L
L0175J-10-4	ALTISOURCE PORTFOLIO SOL	R	05/11/2010	CREDIT SUISSE INTERNATIONAL	1,840.000	42,324			L
02208R-10-6	ALTRA HOLDINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,440.000	51,367			L
F02646-10-1	ALTRAN TECHNOLOGIES SA	D	06/08/2010	UBS AG	12,565.000	49,590			U
X0142R-10-3	ALTRI SGPS SA	D	06/08/2010	UBS AG	11,580.000	54,776			U
J01218-10-6	AMADA CO	D	06/08/2010	UBS WARBURG ASIA LIMITED	27,000.000	186,574			U
00163U-10-6	AMAG PHARMACEUTICALS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,460.000	80,113			L
023135-10-6	AMAZON COM INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,400.000	1,627,243			L
023139-10-8	AMBAC FINANCIAL GRO		05/11/2010	CREDIT SUISSE INTERNATIONAL	31,420.000	46,216			L
02341W-10-3	AMCOL INTL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,700.000	80,482			L
X01416-11-8	AMER SPORTS OYJ	D	06/08/2010	UBS AG	10,369.000	99,839			U
023608-10-2	AMEREN CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	24,800.000	627,018			L
024061-10-3	AMERICAN AXLE MFG HLDGS		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,380.000	71,971			L
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,020.000	165,632			L
02503X-10-5	AMERICAN CAPITAL AGENCY CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,800.000	49,815			L
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	18,980.000	307,588			L
025537-10-1	AMERICAN ELEC PWR INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	40,280.000	1,337,413			L
025816-10-9	AMERICAN EXPRESS CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	29,000.000	1,267,926			L
025932-10-4	AMERICAN FINANCIAL GROUP INC		05/11/2010	UBS AG	7,960.000	230,920			L
026375-10-5	AMERICAN GREETINGS CORP., CLASS A		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,860.000	94,780			L
026874-78-4	AMERICAN INTL GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,460.000	495,558			L
028591-10-5	AMERICAN NATIONAL INSURANCE COMPANY		05/11/2010	CREDIT SUISSE INTERNATIONAL	860.000	93,484			L
029263-10-0	AMERICAN REPROGRAPHICS		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,600.000	47,757			L
029429-10-7	AMERICAN SCIENCE ENGINEERING INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,020.000	78,409			L
029899-10-1	AMERICAN STATES WATER CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,440.000	94,016			L

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030111-10-8	AMERICAN SUPERCONDUCTOR CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,980.000	137,941			L
03060R-10-1	AMERICREDIT CORP		05/11/2010	Various	14,820.000	336,636			L
03071H-10-0	AMERISAFE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,220.000	56,403			L
030700-10-1	AMERISTAR CASINOS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,720.000	71,117			L
030710-10-7	AMERON, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,120.000	76,471			L
031100-10-0	AMETEK INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,260.000	267,045			L
031162-10-0	AMGEN INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	86,740.000	4,885,839			L
031652-10-0	AMKOR TECHNOLOGY		05/11/2010	CREDIT SUISSE INTERNATIONAL	13,500.000	92,965			L
001744-10-1	AMN HEALTHCARES SERVICES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,160.000	46,177			L
032095-10-1	AMPHENOL CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	16,460.000	745,717			L
03232P-40-5	AMSUNG CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,020.000	85,092			L
032346-10-8	AMYLIN PHARMACEUTIALS INC		05/11/2010	UBS AG	15,740.000	278,441			L
032515-10-8	ANADIGICS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,800.000	39,701			L
032654-10-5	ANALOG DEVICES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	30,060.000	871,145			L
032657-20-7	ANALOGIC CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,180.000	97,269			L
032900-10-2	ANATOLIA MINERALS DEVELOPMENT LTD	C	06/08/2010	CREDIT SUISSE	10,500.000	50,417			U
Q0793X-10-0	ANDEAN RESOURCES LTD	D	06/08/2010	ITG HONG KONG LIMITED	31,628.000	86,648			U
034164-10-3	ANDERSON INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,160.000	76,624			L
A11123-10-5	ANDRITZ AG	D	06/08/2010	UBS AG	3,610.000	189,250			U
03475V-10-1	ANGIODYNAMICS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,940.000	62,015			L
034760-20-7	ANGLE ENERGY INC	C	06/08/2010	CREDIT SUISSE	7,100.000	53,381			U
W05244-10-3	ANGPANNEFORENINGEN AB	D	06/08/2010	UBS AG	4,507.000	65,152			U
035290-10-5	ANIXTER INTERNATIONAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,780.000	147,322			L
036115-10-3	ANNTAYLOR STORES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,320.000	153,541			L
J01554-10-4	ANRITSU CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	20,000.000	82,938			U
T0421V-11-9	ANSALDO STS SPA	D	06/08/2010	UBS AG	6,845.000	102,562			U
Q04020-10-5	ANSELL LTD	D	06/08/2010	ITG HONG KONG LIMITED	9,970.000	105,747			U
03662Q-10-5	ANSYS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,480.000	428,241			L
037347-10-1	ANWORTH MORTGAGE ASSET CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,200.000	73,071			L
00184X-10-5	AOL INC		05/11/2010	UBS AG	11,820.000	284,744			L
J01680-10-7	AOMORI BANK LTD/THE	D	06/09/2010	UBS WARBURG ASIA LIMITED	47,000.000	108,897			U
037389-10-3	AON CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	24,980.000	1,064,018			L
J01722-10-7	AOYAMA TRADING CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	6,600.000	118,321			U
Q0437B-10-0	APA GROUP	D	06/08/2010	ITG HONG KONG LIMITED	32,723.000	96,593			U
03748R-10-1	APARTMENT INVT + MGMT CO CLASS A		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,200.000	275,496			L
Q1076J-10-7	APN NEWS & MEDIA LTD	D	06/08/2010	ITG HONG KONG LIMITED	43,943.000	79,732			U
037598-10-9	APOGEE ENTERPRISES, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,400.000	48,943			L
037604-10-5	APOLLO GROUP		05/11/2010	CREDIT SUISSE INTERNATIONAL	13,400.000	727,156			L
038222-10-5	APPLIED MATERIALS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	143,060.000	1,923,342			L
03822W-40-6	APPLIED MICRO CIRCUITS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,700.000	85,113			L
038336-10-3	APTARGROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,360.000	269,115			L
03836W-10-3	AQUA AMERICA INC		05/11/2010	UBS AG	13,580.000	240,230			L
G0440M-12-8	AQUARIUS PLATINUM LTD	D	06/08/2010	ITG HONG KONG LIMITED	39,829.000	204,361			U
Q0460J-10-3	AQUILA RESOURCES LTD	D	06/08/2010	ITG HONG KONG LIMITED	12,459.000	84,851			U
03875Q-10-8	ARBITRON INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,080.000	97,893			L
N0605M-14-7	ARCADIS NV	D	06/08/2010	UBS AG	6,905.000	115,519			U
039483-10-2	ARCHER DANIELS MIDLAND CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	64,720.000	1,751,349			L
039666-10-2	ARCSIGHT INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,120.000	46,070			L
03969P-10-7	ARDEA BIOSCIENCES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,360.000	55,659			L
040047-10-2	ARENA PHARMACEUTICALS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	16,580.000	55,586			L
040049-10-8	ARENA RESOURCES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,320.000	146,511			L
04010L-10-3	ARES CAPITAL CORP		04/05/2010	MERGER	12,883.000	195,822			L
G0464B-10-7	ARGO GROUP INTL		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,980.000	128,023			L
J01964-10-5	ARIAKE JAPAN CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,200.000	49,867			U
04033V-20-3	ARIBA INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,440.000	142,367			L
Q0521T-10-8	ARISTOCRAT LEISURE NPV	D	06/08/2010	ITG HONG KONG LIMITED	12,969.000	41,844			U
040790-10-7	ARKANSAS BEST CORP DEL		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,020.000	88,524			L
F0392W-12-5	ARKEMA EUR10	D	06/08/2010	UBS AG	4,339.000	145,157			U
G0483X-12-2	ARM HOLDINGS PLC	D	06/08/2010	UBS AG	117,516.000	451,901			U
04247X-10-2	ARMSTRONG WORLD IND		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,420.000	92,626			L
J0197M-10-4	ARNEST ONE CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	8,000.000	76,626			U
04269Q-10-0	ARRIS GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	14,540.000	173,599			L
042735-10-0	ARROW ELECTRONICS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,060.000	266,151			L

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G0538G-10-7	ARROW ENERGY	D	06/08/2010	ITG HONG KONG LIMITED	10,208.000	40,237			U
04289L-10-7	ART TECHNOLOGY GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	19,000.000	76,564			L
363576-10-9	ARTHUR J GALLAGHER & CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,680.000	270,975			L
043176-10-6	ARUBA NETWORKS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,000.000	84,090			L
043353-10-1	ARVINMERITOR INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,640.000	156,441			L
J02268-10-0	ASAHI DIAMOND INDUSTRIAL CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	6,000.000	87,588			U
J02773-10-9	ASAHI HOLDINGS INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	5,500.000	102,123			U
J03014-10-7	ASATSU-DK INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,800.000	88,253			U
043436-10-4	ASBURY AUTOMOTIVE GROUP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,260.000	63,054			L
043632-10-8	ASCENT MEDIA CORP CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,060.000	61,480			L
Y0261Y-10-2	ASCOTT RESIDENCE TRUST	D	06/09/2010	Various	115,000.000	89,538			U
044209-10-4	ASHLAND INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,560.000	442,305			L
G0609C-10-1	ASHMORE GROUP PLC	D	06/08/2010	UBS AG	27,066.000	94,464			U
G05320-10-9	ASHTEAD GROUP PUBLIC LIMITED COMPANY	D	06/08/2010	UBS AG	89,273.000	137,610			U
04518A-10-4	ASIAINFO HOLDINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,600.000	87,065			L
D0460R-10-9	ASIAN BAMBOO AG	D	06/08/2010	UBS AG	2,107.000	83,583			U
J03234-15-0	ASICS CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	7,000.000	61,744			U
J03325-10-7	ASKUL CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,100.000	57,424			U
G0536Q-10-8	ASOS PLC	D	06/08/2010	UBS AG	10,774.000	99,570			U
G05384-10-5	ASPEN INSURANCE HLDGS LTD		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,320.000	247,751			L
045487-10-5	ASSOCIATED BANC-CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	18,840.000	268,583			L
G0585R-10-6	ASSURED GUARANTY LTD		05/11/2010	CREDIT SUISSE INTERNATIONAL	17,000.000	307,074			L
T0538F-10-6	ASTALDI SPA	D	06/08/2010	UBS AG	16,098.000	77,081			U
046224-10-1	ASTEC INDS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,260.000	72,070			L
Q0604U-10-5	ASX	D	06/08/2010	ITG HONG KONG LIMITED	11,098.000	272,354			L
00206R-10-2	AT&T INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	625,880.000	16,057,953			L
00211W-10-4	ATC TECHNOLOGY CORPORATION		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,380.000	46,823			L
046789-40-0	ATCO LTD CLASS'1'N/VTG COM NPV	C	06/08/2010	CREDIT SUISSE	3,700.000	165,835			U
046827-10-1	ATHABASCA OIL SANDS CORP	C	06/08/2010	CREDIT SUISSE	15,300.000	151,786			U
04685W-10-3	ATHENAHEALTH INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,440.000	69,804			L
04878Q-86-3	ATLANTIC POWER CORP	C	06/08/2010	CREDIT SUISSE	9,400.000	109,439			U
049079-20-5	ATLANTIC TELE NETWORK INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,140.000	54,057			L
049298-10-2	ATLAS ENERGY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	480.000	15,869			L
Q0622U-10-3	ATLAS IRON LTD	D	06/08/2010	ITG HONG KONG LIMITED	41,268.000	65,714			U
049513-10-4	ATMEL CORP		05/11/2010	UBS AG	47,420.000	265,552			L
00207R-10-1	ATMI INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,260.000	72,698			L
049560-10-5	ATMOS ENERGY CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,820.000	252,292			L
00208J-10-8	ATP OIL GAS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,340.000	82,839			L
X4030J-13-2	ATRIA PLC	D	06/09/2010	Various	6,140.000	81,535			U
050095-10-8	ATWOOD OCEANICS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,460.000	203,907			L
Q06213-10-4	AUCKLAND INTL AIRPORT	D	06/08/2010	INSTINET HONG KONG	69,116.000	84,170			L
05152Q-30-5	AURA MINERALS INC	C	06/08/2010	CREDIT SUISSE	14,400.000	57,689			U
05155P-10-6	AURIZON MINES LTD	C	06/08/2010	CREDIT SUISSE	15,300.000	76,031			U
D5566D-10-2	AURUBIS AG	D	06/08/2010	UBS AG	2,436.000	102,236			U
Q0716Q-10-9	AUSTAR UNITED COMMUNICATIONS LTD	D	06/08/2010	ITG HONG KONG LIMITED	80,485.000	65,181			U
R0814U-10-0	AUSTEVOLL SEAFOOD ASA	D	06/08/2010	SG WARBURG	19,003.000	112,408			U
Q07932-10-8	AUSTRALAND PROPERTY GROUP	D	06/08/2010	ITG HONG KONG LIMITED	28,187.000	55,819			U
Q09994-10-6	AUSTRALIAN INFRASTRUCTURE FUND	D	06/08/2010	ITG HONG KONG LIMITED	61,432.000	85,448			U
Q1233E-10-8	AUSTRALIAN WORLDWIDE EXPLORATION LTD	D	06/08/2010	ITG HONG KONG LIMITED	55,812.000	94,598			U
J03507-10-0	AUTOBACS SEVEN CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,000.000	107,028			U
T8347V-10-5	AUTOGRILL	D	06/08/2010	UBS AG	4,977.000	54,134			U
052800-10-9	AUTOLIV INV		05/11/2010	UBS AG	9,020.000	452,353			L
05329W-10-2	AUTONATION INC DEL		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,860.000	243,887			L
T06552-10-2	AUTOSTRADA TORINO-MILANO SPA	D	06/08/2010	UBS AG	10,787.000	125,524			U
05334D-10-7	AUXILIUM PHARMACEUTICALS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,320.000	174,072			L
053611-10-9	AVERY DENNISON CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,540.000	399,429			L
G06812-11-2	AVEVA GROUP PLC	D	06/08/2010	UBS AG	10,411.000	171,678			U
05366Y-10-2	AVIAT NETWORKS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,960.000	36,094			L
05367P-10-0	AVID TECHNOLOGY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,320.000	64,720			L
053774-10-5	AVIS BUDGET GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,260.000	147,947			L
053807-10-3	AVNET INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	13,960.000	416,121			L
054303-10-2	AVON PRODS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	50,040.000	1,444,875			L
002444-10-7	AVX CORP	R	05/11/2010	Various	5,260.000	76,290			L

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J03612-10-8	AWA BANK LTD/THE	D	06/08/2010	UBS WARBURG ASIA LIMITED	11,000.000	63,272			U
Q12332-10-4	AWB LTD	D	06/08/2010	ITG HONG KONG LIMITED	88,401.000	71,396			U
G0692U-10-9	AXIS CAPITAL HOLDINGS		05/11/2010	CREDIT SUISSE INTERNATIONAL	19,620.000	598,581			L
T0783G-10-6	AZIMUT HOLDING SPA	D	06/08/2010	UBS AG	16,599.000	134,385			U
002474-10-4	AZZ INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,540.000	61,412			L
G06890-15-2	BABCOCK INTERNATIONAL GROUP PLC	D	06/08/2010	UBS AG	14,112.000	115,276			U
056525-10-8	BADGER METER INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,680.000	70,984			L
057224-10-7	BAKER HUGHES INC		04/28/2010	MERGER	22,387.570	1,147,139			L
057741-10-0	BALDOR ELECTRIC CO.		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,040.000	189,712			L
G3224V-10-8	BALFOUR BEATTY	D	06/08/2010	UBS AG	19,429.000	70,075			U
05874B-10-7	BALLY TECHNOLOGIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,660.000	253,072			L
E16100-40-1	BANCO DE VALENCIA RIGHTS	D	04/26/2010	DIRECT	33,990.000				U
E1943H-15-4	BANCO PASTOR SA	D	06/08/2010	UBS AG	19,318.000	87,470			U
E15819-19-1	BANCO SABADELL	D	04/23/2010	STOCK DIV.	1,941.400	11,247			U
059692-10-3	BANCORPSOUTH INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,500.000	182,498			L
060505-10-4	BANK AMER CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	908,900.000	15,703,156			L
M60758-08-9	BANK HAPOALIM B.M.	D	06/08/2010	SG WARBURG	95,889.000	356,609			U
M16043-10-7	BANK LEUMI LE'ISRAEL LTD.	D	06/08/2010	SG WARBURG	116,528.000	446,859			U
063750-10-3	BANK MUTUAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,140.000	65,003			L
Y06988-13-6	BANK OF COMMUNICATIONS RIGHTS	D	06/28/2010	DIRECT	87,750.000				U
M1637D-10-6	BANK OF CYPRUS	D	06/08/2010	UBS AG	40,354.000	147,589			U
062540-10-9	BANK OF HAWAII CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,920.000	258,480			L
G49374-14-6	BANK OF IRELAND	D	06/08/2010	UBS AG	197,405.000	186,774			U
J25510-10-8	BANK OF IWATE LTD/THE	D	06/08/2010	UBS WARBURG ASIA LIMITED	1,300.000	67,191			U
063671-10-1	BANK OF MONTREAL	C	06/08/2010	CREDIT SUISSE	39,700.000	2,260,364			L
J04032-10-8	BANK OF OKINAWA LTD/THE	D	06/08/2010	UBS WARBURG ASIA LIMITED	2,100.000	71,209			U
X06397-10-7	BANK OF PIRAEUS	D	06/08/2010	UBS AG	24,732.000	110,252			U
Q12764-11-6	BANK OF QUEENSLAND LTD	D	06/08/2010	ITG HONG KONG LIMITED	22,636.000	205,670			U
063904-10-6	BANK OF THE OZARKS		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,420.000	52,683			L
J04158-10-1	BANK OF THE RYUKYUS LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	7,000.000	77,270			U
H3822H-28-6	BANK SARASIN & COMPAGNIE AG	D	06/08/2010	UBS AG	3,028.000	109,241			U
066286-30-3	BANKERS PETROLEUM LTD	C	06/08/2010	CREDIT SUISSE	18,600.000	117,141			U
B0833F-10-7	BARCO NV	D	06/08/2010	UBS AG	2,002.000	95,293			U
067774-10-9	BARNES & NOBLE		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,580.000	96,720			L
067806-10-9	BARNES GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,440.000	109,638			L
G08288-10-5	BARRATT DEVELOPMENTS PLC	D	06/08/2010	UBS AG	39,079.000	54,363			U
06846N-10-4	BARRETT BILL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,700.000	152,015			L
067901-10-8	BARRICK GOLD CORP COM NPV	C	06/08/2010	CREDIT SUISSE	13,500.000	591,405			L
H05072-10-5	BARRY CALLEBAUT AG	D	06/08/2010	UBS AG	187.000	115,830			U
K0834C-11-1	BAVARIAN NORDIC A/S	D	06/08/2010	UBS AG	1,613.000	57,977			U
073176-10-9	BAYTEX ENERGY TRUST	C	06/08/2010	CREDIT SUISSE	6,100.000	179,016			U
054937-10-7	BB+T CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	58,340.000	2,032,513			L
073302-10-1	BE AEROSPACE		05/11/2010	UBS AG	10,220.000	274,918			L
W22229-10-3	BE GROUP AB	D	06/08/2010	UBS AG	10,883.000	62,656			U
07556Q-10-5	BEAZER HOMES USA		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,320.000	54,008			L
G1143Q-10-1	BEAZLEY GROUP LIMITED	D	06/08/2010	UBS AG	32,864.000	53,353			U
075811-10-9	BECKMAN COULTER INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,500.000	401,370			L
B09186-10-5	BEFIMMO (SICAFI)	D	06/08/2010	UBS AG	2,058.000	138,830			U
B09800-13-5	BEKAERT SA	D	06/08/2010	UBS AG	1,012.000	163,228			U
077454-10-6	BELDEN INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,700.000	154,101			L
G09744-15-5	BELLWAY PLC	D	06/08/2010	UBS AG	7,601.000	70,422			U
080555-10-5	BELO CORPORATION		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,820.000	92,932			L
081437-10-5	BEMIS CO INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,520.000	299,513			L
Q1456C-11-0	BENDIGO & ADELAIDE BANK	D	06/08/2010	ITG HONG KONG LIMITED	7,871.000	56,075			U
J0429N-10-2	BENESSE HOLDINGS	D	06/08/2010	UBS WARBURG ASIA LIMITED	1,200.000	53,780			U
F09419-10-6	BENETEAU SA	D	06/08/2010	UBS AG	4,666.000	60,355			U
084423-10-2	BERKLEY W R CORP COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	31,200.000	862,047			L
084680-10-7	BERKSHIRE HILLS BANCORP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,700.000	55,264			L
085789-10-5	BERRY PETROLEUM CO CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,580.000	182,426			L
086516-10-1	BEST BUY CO INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	40,160.000	1,795,513			L
M20120-10-0	BEZEQ-ISRAELI TELECOMMUNICATIONS CORP.	D	06/08/2010	SG WARBURG	151,310.000	322,915			U
05541T-10-1	BGC PARTNERS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,820.000	37,937			L
08915P-10-1	BIG 5 SPORTING GOODS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,080.000	49,657			L

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089302-10-3	BIG LOTS INC		05/11/2010	UBS AG	8,440.000	309,664			L
D11648-10-8	BILFINGER BERGER AG	D	06/08/2010	UBS AG	2,671.000	142,706			U
090572-20-7	BIO RAD LABORATORIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,120.000	209,043			L
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		05/11/2010	UBS AG	11,180.000	235,786			L
G11325-10-0	BIOSENSORS INTERNATIONAL GROUP LTD	D	06/08/2010	ITG HONG KONG LIMITED	130,000.000	69,895			U
09067J-10-9	BIOVAIL CORP	C	06/08/2010	CREDIT SUISSE	11,000.000	152,603			U
W2R76B-10-6	BIOVITRUM	D	06/08/2010	UBS AG	15,799.000	77,755			U
090697-10-3	BIRCHCLIFF ENERGY LTD	C	06/08/2010	CREDIT SUISSE	8,200.000	77,402			U
05548J-10-6	BJ'S WHOLESALE CLUB		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,800.000	217,699			L
G1311M-11-4	BLACK EARTH FARMING LTD	D	06/09/2010	Various	26,216.000	73,499			U
092270-10-0	BLACKBAUD INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,940.000	112,402			L
091935-50-2	BLACKBOARD INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,260.000	127,254			L
09251U-10-0	BLACKPEARL RESOURCES INC	C	06/08/2010	CREDIT SUISSE	26,200.000	69,068			U
092533-10-8	BLACKROCK KELSO CAPITAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,000.000	43,234			L
09578R-10-3	BLUE NILE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,820.000	93,688			L
09643P-20-7	BLYTH INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	740.000	42,888			L
055921-10-0	BMC SOFTWARE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	18,940.000	703,844			L
F1065D-87-3	BNP PARIBAS RIGHTS	D	05/19/2010	DIRECT	81,823.000				U
096631-10-6	BOARDWALK REAL ESTATE INVESTMENT TRUST	C	06/08/2010	CREDIT SUISSE	2,300.000	83,921			U
Q1645L-10-4	BOART LONGYEAR GROUP	D	06/08/2010	ITG HONG KONG LIMITED	61,352.000	132,464			L
096761-10-1	BOB EVANS FARMS, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,700.000	110,058			L
G1214R-11-1	BODYCOTE PLC	D	06/08/2010	UBS AG	83,162.000	226,107			U
09746Y-10-5	BOISE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,140.000	45,821			L
05561Q-20-1	BOK FINANCIAL CORP		05/11/2010	UBS AG	2,860.000	158,616			L
W17218-10-3	BOLIDEN AB	D	06/08/2010	UBS AG	18,973.000	206,365			U
E8893G-10-2	BOLSAS Y MERCADOS ESPANOLES	D	06/08/2010	UBS AG	6,553.000	139,782			U
098536-10-5	BONAVISTA ENERGY TRUST	C	06/08/2010	CREDIT SUISSE	4,600.000	102,810			U
F10689-11-9	BONDUELLE S.C.A.	D	06/09/2010	Various	948.000	87,014			U
098546-10-4	BONTERRA ENERGY CORP	C	06/09/2010	Various	3,100.000	99,461			U
G1344P-10-0	BOOKER GROUP PLC	D	06/11/2010	Various	609,930.000	353,843			U
09950M-30-0	BORALEX INC	C	06/09/2010	Various	6,500.000	53,806			U
09951T-10-6	BORALEX POWER INCOME FUND	C	06/08/2010	CREDIT SUISSE	15,400.000	64,657			U
099724-10-6	BORG WARNER INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,720.000	472,279			L
N14952-28-2	BOSKALIS WESTMNSTR RIGHTS	D	05/19/2010	DIRECT	5,701.000				U
101137-10-7	BOSTON SCI ENTIFIC CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	157,360.000	1,034,028			L
F11235-13-6	BOURBON SA	D	06/08/2010	UBS AG	2,558.000	99,267			U
103304-10-1	BOYD GAMING CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,940.000	87,186			L
Q17369-10-1	BRADKEN LTD	D	06/08/2010	ITG HONG KONG LIMITED	16,315.000	95,347			U
104674-10-6	BRADY CORPORATION		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,500.000	186,986			L
105368-20-3	BRANDYWINE REALTY		05/11/2010	CREDIT SUISSE INTERNATIONAL	14,560.000	188,259			L
05564E-10-6	BRE PROPERTIES INC		05/11/2010	UBS AG	6,220.000	261,986			L
109043-10-9	BRIGGS & STRATTON CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,740.000	128,088			L
G1371C-11-3	BRIGHTOIL PETROLEUM HOLDINGS	D	06/08/2010	ITG HONG KONG LIMITED	224,000.000	115,552			U
109473-40-5	BRIGHTPOINT		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,960.000	62,995			L
109641-10-0	BRINKER INTERNATIONAL, INC.		05/11/2010	UBS AG	11,240.000	208,165			L
109696-10-4	BRINKS COMPANY		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,200.000	131,614			L
109699-10-8	BRINKS HOME SECURITY HLD		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,900.000	206,907			L
X07448-10-7	BRISA	D	06/08/2010	UBS AG	10,574.000	60,511			L
G14980-10-9	BRITISH AIRWAYS ORD GBP0.25	D	06/08/2010	UBS AG	29,281.000	81,270			L
G17387-10-4	BRITVIC PLC	D	06/08/2010	UBS AG	64,724.000	438,228			U
111320-10-7	BROADCOM CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	46,720.000	1,572,142			L
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		05/11/2010	UBS AG	14,940.000	328,829			L
111621-30-6	BROCADE COMMUNICATIONS SYSTEMS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	46,480.000	303,315			L
112463-10-4	BROOKDALE SENIOR LIVING INC		05/11/2010	Various	8,020.000	161,835			L
112900-10-5	BROOKFIELD PROPERT COM NPV	C	06/08/2010	CREDIT SUISSE	21,500.000	292,673			U
112834-13-0	BROOKFIELD RENEWABLE POWER FUN	C	06/08/2010	CREDIT SUISSE	7,800.000	146,944			U
11373M-10-7	BROOKLINE BANCORP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,860.000	95,723			L
114340-10-2	BROOKS AUTOMATION INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,940.000	84,419			L
115236-10-1	BROWN & BROWN		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,960.000	254,022			L
116794-10-8	BRUKER CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,840.000	112,852			L
N1677J-10-3	BRUNEL INTERNATIONAL	D	06/08/2010	UBS AG	2,423.000	69,846			A
117043-10-9	BRUNSWICK CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,900.000	209,857			L
117421-10-7	BRUSH ENGINEERED MATERIALS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,440.000	64,697			L

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G15652-12-9	BSS GROUP PLC	D	06/08/2010	UBS AG	9,876.000	61,051			U
118255-10-8	BUCKEYE TECHNOLOGIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,740.000	64,975			L
118440-10-6	BUCKLE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,100.000	110,772			L
118759-10-9	BUCYRUS INTERNATIONAL INC CL A		05/11/2010	UBS AG	8,080.000	450,622			L
T23079-11-3	BULGARI SPA	D	06/08/2010	UBS AG	15,736.000	114,460			U
F5895B-25-4	BULL SA	D	06/08/2010	UBS AG	21,997.000	72,166			U
G16962-10-5	BUNGE LTD		05/11/2010	CREDIT SUISSE INTERNATIONAL	15,960.000	823,948			L
H12013-10-0	BURCKHARDT COMPRESSION HOLDING AG	D	06/08/2010	UBS AG	372.000	59,305			U
T2320M-10-9	BUZZI UNICEM SPA EUR0.6	D	06/08/2010	UBS AG	12,121.000	116,567			U
126501-10-5	C T S CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,720.000	61,094			L
G1826G-10-7	C&C GROUP ORD EUR0.01	D	06/08/2010	UBS AG	36,458.000	135,853			U
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	14,560.000	887,435			L
A1144Q-15-5	CA IMMOBILIEN	D	06/08/2010	UBS AG	12,445.000	123,455			U
12673P-10-5	CA INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	44,800.000	965,243			L
126804-30-1	CABELAS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,680.000	91,991			L
12686C-10-9	CABLEVISION SYSTEMS		05/11/2010	CREDIT SUISSE INTERNATIONAL	24,040.000	591,600			L
127055-10-1	CABOT CORP.		05/11/2010	UBS AG	6,940.000	207,784			L
12709P-10-3	CABOT MICROELECTRONICS CORPORATION		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,500.000	93,497			L
127097-10-3	CABOT OIL + GAS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,080.000	403,081			L
127387-10-8	CADENCE DESIGN SYSTEMS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	30,080.000	203,885			L
124765-10-8	CAE INC	C	06/08/2010	CREDIT SUISSE	15,200.000	131,851			U
G17528-25-1	CAIRN ENERGY	D	06/08/2010	UBS AG	8,989.000	50,616			U
12802T-10-1	CAL DIVE INTL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,980.000	76,796			L
129584-10-8	CALFRAC WELL SERVICES LTD	C	06/08/2010	CREDIT SUISSE	3,400.000	63,927			U
129603-10-6	CALGON CARBON CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,160.000	95,791			L
13054D-10-9	CALIFORNIA PIZZA KITCHEN INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,820.000	57,577			L
130788-10-2	CALIFORNIA WATER SERVICE GRP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,380.000	90,922			L
131193-10-4	CALLOWAY GOLF COMPANY		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,760.000	79,013			L
131347-30-4	CALPINE CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	24,680.000	336,581			L
Y10820-10-4	CAMBRIDGE INDUSTRIAL TRUST	D	06/08/2010	ITG HONG KONG LIMITED	344,000.000	117,677			U
133131-10-2	CAMDEN PROP		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,720.000	339,488			L
13321L-10-8	CAMECO CORP	C	06/08/2010	CREDIT SUISSE	5,100.000	115,448			U
13342B-10-5	CAMERON INTERNATIONAL		05/11/2010	UBS AG	460.000	17,066			L
Q20240-10-9	CAMPBELL BROTHERS LTD	D	06/09/2010	Various	5,899.000	134,746			U
134429-10-9	CAMPBELL SOUP CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	21,260.000	764,327			L
134801-10-9	CANACCORD FINANCIAL INC	C	06/08/2010	CREDIT SUISSE	9,100.000	75,231			U
136069-10-1	CANADIAN IMP BANK COM NPV	C	06/08/2010	CREDIT SUISSE	28,000.000	1,886,404			U
136681-20-2	CANADIAN TIRE LTD CL A	C	06/08/2010	CREDIT SUISSE	5,100.000	267,750			U
136717-83-2	CANADIAN UTILITIES LTD A	C	06/08/2010	CREDIT SUISSE	6,300.000	256,596			U
13677F-10-1	CANADIAN WESTERN BANK	C	06/08/2010	CREDIT SUISSE	3,200.000	69,162			U
137576-10-4	CANFOR CORP	C	06/08/2010	CREDIT SUISSE	9,400.000	80,066			U
J05082-10-2	CANON ELECTRONICS INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	2,500.000	60,772			U
J05187-10-9	CAPCOM CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,600.000	58,784			U
Y1091F-10-7	CAPITACOMMERCIAL TRUST	D	06/08/2010	ITG HONG KONG LIMITED	132,000.000	107,154			U
G19406-10-0	CAPITAL AND COUNTIES PROPERTIES	D	05/10/2010	DISTRIBUTION	38,572.000	74,754			U
14042M-10-2	CAPITAL POWER CORP	C	06/08/2010	CREDIT SUISSE	3,000.000	64,003			U
G8995Y-10-8	CAPITAL SHOPPING CENTRES GROUP	D	06/08/2010	UBS AG	46,503.000	216,362			U
14055X-10-2	CAPITALSOURCE INC		05/11/2010	UBS AG	30,940.000	150,059			L
14057C-10-6	CAPITOL FEDERAL FINANCIAL		05/11/2010	UBS AG	2,500.000	85,600			L
140288-10-1	CAPLEASE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,180.000	42,826			L
14067E-50-6	CAPSTEAD MORTGAGE CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,640.000	91,967			L
14149Y-10-8	CARDINAL HEALTH INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,540.000	441,230			L
14161H-10-8	CARDTRONICS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,060.000	36,133			L
141665-10-9	CAREER EDUCATION CORP.		05/11/2010	UBS AG	9,400.000	283,034			L
14170T-10-1	CAREFUSION CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	16,480.000	439,447			L
X10788-10-1	CARGOTEC CORP	D	06/08/2010	UBS AG	2,961.000	73,909			U
G1900N-10-1	CARILLION PLC	D	06/08/2010	UBS AG	40,350.000	183,690			U
142339-10-0	CARLISLE CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,160.000	240,462			L
143130-10-2	CARMAX INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	22,920.000	550,387			L
143658-30-0	CARNIVAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,660.000	416,806			L
144285-10-3	CARPENTER TECHNOLOGY CORP.		05/11/2010	UBS AG	4,760.000	188,924			L
G6469B-10-9	CARPHONE WAREHOUSE GROUP PLC	D	03/25/2010	DIRECT	15,690.000	33,603			U
144577-10-3	CARRIZO OIL GAS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,620.000	92,197			L

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146229-10-9	CARTER'S INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,280.000	203,037			L
146900-10-5	CASCADES INC	C	06/08/2010	CREDIT SUISSE	7,800.000	49,950			U
147528-10-3	CASEYS GENERAL STORES, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,560.000	207,685			L
J05250-13-9	CASIO COMPUTER CO	D	06/08/2010	UBS WARBURG ASIA LIMITED	7,500.000	47,288			U
W2084X-10-7	CASTELLUM	D	06/08/2010	UBS AG	14,887.000	122,228			U
149150-10-4	CATHAY GENERAL BANCORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,600.000	112,969			L
G196F1-10-0	CATLIN GROUP LIMITED	D	06/08/2010	UBS AG	31,943.000	146,897			U
149205-10-6	CATO CORP NEW		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,620.000	91,310			L
14965A-10-1	CAVIUM NETWORKS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,920.000	106,256			L
12497T-10-1	CB RICHARD ELLIS GROUP INC CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	27,100.000	450,998			L
149847-10-5	CBEYOND INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,900.000	46,532			L
124805-10-2	CBIZ INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,000.000	46,302			L
124857-20-2	CBS CORP C LASS B		05/11/2010	CREDIT SUISSE INTERNATIONAL	68,880.000	1,051,880			L
124900-30-9	CCL INDUSTRIES	C	06/08/2010	CREDIT SUISSE	2,100.000	57,420			U
Y1233P-10-4	CDL HOSPITALITY TRUSTS	D	06/08/2010	ITG HONG KONG LIMITED	54,000.000	64,980			U
136375-10-2	CDN NATL RAILWAYS COM NPV	C	06/08/2010	CREDIT SUISSE	31,000.000	1,730,284			U
150838-10-0	CELADON GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,420.000	50,287			L
150870-10-3	CELANESE CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	16,500.000	478,876			L
15100E-10-6	CELERA CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,040.000	77,060			L
151010-10-8	CELESTICA INC SUB ORD VTG SHS NPV	C	06/08/2010	CREDIT SUISSE	11,500.000	96,438			U
150934-50-3	CELL THERAPEUTICS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	66,140.000	34,141			L
151180-10-9	CELTIC EXPLORATION LTD	C	06/08/2010	CREDIT SUISSE	6,200.000	64,751			U
Q2159B-11-0	CENTAMIN EGYPT LTD	D	06/08/2010	UBS AG	88,113.000	208,170			L
15135B-10-1	CENTENE CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,780.000	129,078			L
Q2173Y-10-4	CENTENNIAL COAL CO LTD	D	06/08/2010	ITG HONG KONG LIMITED	36,778.000	125,792			U
152006-10-2	CENTERRA GOLD INC	C	06/08/2010	CREDIT SUISSE	12,800.000	152,391			U
153527-20-5	CENTRAL GARDEN & PET SERIES A		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,140.000	58,066			L
156700-10-6	CENTURYLINK INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	30,040.000	1,014,616			L
15670S-10-5	CENVEO INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,660.000	52,964			L
156708-10-9	CEPHALON INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,720.000	229,391			L
R1536Z-10-4	CERMAQ ASA	D	06/08/2010	SG WARBURG	11,578.000	98,395			U
156782-10-4	CERNER CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,440.000	719,011			L
125269-10-0	CF INDUSTRIES HOLDINGS		05/11/2010	Various	7,926.650	628,869			L
F2015W-10-2	CFAO SA	D	06/08/2010	UBS AG	2,348.000	59,883			U
B27818-13-5	CFE (CIE FRANCOIS DENTER)	D	06/08/2010	UBS AG	1,343.000	56,622			U
39945C-10-9	CGI GROUP INC	C	06/08/2010	CREDIT SUISSE	18,800.000	291,014			U
12541M-10-2	CH ENERGY GROUP INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,700.000	113,214			L
Q22685-10-3	CHALLENGER FINANCIAL SERVICES GROUP LTD	D	06/08/2010	ITG HONG KONG LIMITED	50,990.000	144,993			U
159864-10-7	CHARLES RIVER LAB		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,240.000	227,821			L
808513-10-5	CHARLES SCHWAB		05/11/2010	CREDIT SUISSE INTERNATIONAL	112,440.000	2,003,535			L
161133-10-3	CHARMING SHOPPES, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	13,800.000	75,755			L
161150-30-8	CHART INDUSTRIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,600.000	73,287			L
Q2308A-13-8	CHARTER HALL GROUP	D	06/08/2010	ITG HONG KONG LIMITED	132,100.000	65,397			U
Q2308C-10-0	CHARTER HALL OFFICE REIT	D	06/08/2010	ITG HONG KONG LIMITED	474,924.000	99,631			U
Q2308D-10-8	CHARTER HALL RETAIL REIT	D	06/08/2010	ITG HONG KONG LIMITED	185,190.000	80,622			U
G2110V-10-7	CHARTER LIMITED	D	06/08/2010	UBS AG	11,972.000	113,314			U
163731-10-2	CHEMICAL FINANCIAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,380.000	82,842			L
165167-10-7	CHESAPEAKE ENERGY CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	62,980.000	1,485,358			L
166764-10-0	CHEVRON CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	211,000.000	16,908,380			L
168615-10-2	CHICO FAS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	18,960.000	288,063			L
16934Q-10-9	CHIMERA INVESTMENT CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	79,680.000	319,373			L
G2153W-10-3	CHINA ENERGY DEVELOPMENT HOL	D	06/08/2010	ITG HONG KONG LIMITED	1,074,000.000	62,759			U
16942J-10-5	CHINA SECURITY & SURVEILLANCE TECHNOLOGY	R	05/11/2010	CREDIT SUISSE INTERNATIONAL	6,840.000	35,864			L
Y1564X-10-6	CHINA XLX FERTILISER LTD	D	06/08/2010	ITG HONG KONG LIMITED	196,000.000	70,272			U
169656-10-5	CHIPOTLE MEXICAN GRILL		05/11/2010	UBS AG	3,380.000	466,643			L
170032-80-9	CHIQUITA BRANDS INTERNATIONAL, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,580.000	77,682			L
G21112-10-0	CHLORIDE GROUP PLC	D	06/08/2010	UBS AG	21,451.000	106,176			U
169905-10-6	CHOICE HOTELS INTL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,620.000	128,003			L
171232-10-1	CHUBB CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	33,580.000	1,730,072			L
J06510-10-1	CHUBU ELECTRIC POWER CO	D	06/08/2010	UBS WARBURG ASIA LIMITED	2,700.000	64,205			L
J07098-10-6	CHUGOKU ELECTRIC POWER	D	06/08/2010	UBS WARBURG ASIA LIMITED	1,600.000	31,002			U
J07182-11-6	CHUGOKU MARINE PAINTS LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	9,000.000	61,195			U
171484-10-8	CHURCHILL DOWNS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,920.000	71,778			L

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125491-10-0	CI FINANCIAL CORP	C	06/08/2010	CREDIT SUISSE	11,200.000	192,200			U
171779-30-9	CIENA CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,400.000	176,985			L
125509-10-9	CIGNA CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	31,460.000	1,048,987			L
171798-10-1	CIMAREX ENERGY CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,300.000	433,177			L
X13765-10-6	CIMPOR CIMENTOS DE PORT	D	06/08/2010	UBS AG	5,306.000	25,681			U
171871-10-6	CINCINNATI BELL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	25,200.000	91,627			L
172908-10-5	CINTAS COR P		05/11/2010	CREDIT SUISSE INTERNATIONAL	23,140.000	619,388			L
J07928-12-0	CIRCLE K SUNKUS CO NPV	D	06/08/2010	UBS WARBURG ASIA LIMITED	6,400.000	80,848			U
17273K-10-9	CIRCOR INTERNATIONAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,240.000	79,536			L
17306X-10-2	CITI TRENDS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,840.000	63,034			L
172967-10-1	CITIGROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,010,720.000	8,419,488			L
J07938-11-1	CITIZEN HOLDINGS	D	06/08/2010	UBS WARBURG ASIA LIMITED	5,200.000	29,353			L
177835-10-5	CITY HOLDING CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,960.000	68,576			L
178566-10-5	CITY NATIONAL CORP.		05/11/2010	UBS AG	4,760.000	300,546			L
X1422T-11-6	CITYCON	D	06/08/2010	UBS AG	39,712.000	115,514			U
J08022-11-3	CKD CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	10,000.000	76,810			U
12561E-10-5	CKE RESTAURANTS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,320.000	66,108			L
M2447P-10-7	CLAL INSURANCE ENTERPRISES LTD.	D	06/08/2010	SG WARBURG	4,142.000	82,162			U
H14843-16-5	CLARIANT AG	D	06/08/2010	UBS AG	18,536.000	213,162			U
184496-10-7	CLEAN HARBORS		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,580.000	157,149			L
18451C-10-9	CLEAR CHANNEL OUTDOOR CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,820.000	52,955			L
18538R-10-3	CLEARWATER PAPER CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,280.000	80,402			L
189054-10-9	CLOROX CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,340.000	719,167			L
G22120-10-2	CLOSE BROTHERS GROUP PLC	D	06/08/2010	UBS AG	13,511.000	136,584			U
F18690-10-1	CLUB MEDITERRANEE	D	06/08/2010	UBS AG	8,518.000	107,685			U
12572Q-10-5	CME GROUP INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,340.000	2,095,985			L
12582P-10-5	CML HEALTHCARE INCOME FUND	C	06/08/2010	CREDIT SUISSE	8,000.000	74,553			U
125896-10-0	CMS ENERGY CORP		05/11/2010	UBS AG	20,840.000	322,186			L
12612L-10-8	CNA SURETY CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,100.000	52,904			L
12621E-10-3	CNO FINANCIAL GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	26,700.000	162,838			L
189754-10-4	COACH INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	33,840.000	1,403,656			L
Q2593N-10-0	COAL OF AFRICA LTD	D	06/08/2010	ITG HONG KONG LIMITED	34,591.000	56,273			U
191216-10-0	COCA COLA CO.		05/11/2010	CREDIT SUISSE INTERNATIONAL	275,800.000	14,830,400			L
X1435J-10-5	COCA COLA HELLENIC BOTTLING CO SA	D	06/08/2010	UBS AG	17,050.000	347,094			U
J0814J-10-4	COCA-COLA CENTRAL JAPAN CO LTD	D	06/10/2010	Various	32,100.000	386,004			U
192108-50-4	COEUR D'ALENE MINES		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,200.000	167,834			L
B25654-13-6	COFINIMMO	D	06/08/2010	UBS AG	1,356.000	148,767			U
19239V-30-2	COGENT COMMUNICATIONS GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,220.000	59,143			L
19247A-10-0	COHEN STEERS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,360.000	61,288			L
192576-10-6	COHU INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,960.000	47,511			L
19259P-30-0	COINSTAR INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,380.000	169,268			L
193068-10-3	COLDWATER CREEK INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,920.000	56,493			L
194014-10-6	COLFAX CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,760.000	49,250			L
19421W-10-0	COLLECTIVE BRANDS		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,840.000	153,441			U
D15460-14-6	COLONIA REAL ESTATE	D	06/08/2010	UBS AG	9,653.000	44,865			U
195872-10-6	COLONIAL PROPERTY TRUST		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,940.000	105,614			L
19681L-10-9	COLOSSUS MINERALS INC	C	06/08/2010	CREDIT SUISSE	10,400.000	72,951			U
199333-10-5	COLUMBUS MCKINNON CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,900.000	51,648			L
20030N-20-0	COMCAST CORP. CLASS A SPECIAL		05/11/2010	CREDIT SUISSE INTERNATIONAL	79,760.000	1,392,083			L
199908-10-4	COMFORT SYSTEMS USA INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,620.000	52,164			L
200525-10-3	COMMERCE BANCSHARES, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,820.000	276,837			U
201723-10-3	COMMERCIAL METALS CO.		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,860.000	194,473			L
Q27075-10-2	COMMONWEALTH PROPERTY OFFICE FUND	D	06/08/2010	ITG HONG KONG LIMITED	147,606.000	113,672			U
40426W-10-1	COMMONWEALTH REIT		05/11/2010	CREDIT SUISSE INTERNATIONAL	28,740.000	215,924			L
203372-10-7	COMMSCOPE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,460.000	308,512			L
203668-10-8	COMMUNITY HEALTH SYSTEMS		05/11/2010	UBS AG	10,220.000	409,515			L
204166-10-2	COMMVAULT SYSTEMS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,600.000	102,995			L
F2005M-17-1	COMPAGNIE D ST GOGAIN SA RIGHTS	D	06/15/2010	DIRECT	32,970.000				U
B2878R-12-9	COMPAGNIE MARITIME BELGE SA	D	06/08/2010	UBS AG	2,468.000	65,212			U
20452A-10-8	COMPELLENT TECHNOLOGIES		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,620.000	32,043			L
205306-10-3	COMPUTER PROGRAMS SYSTEMS		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,120.000	50,268			L
205363-10-4	COMPUTER S CIENCES CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	15,200.000	777,129			L
205638-10-9	COMPUWARE CORP		05/11/2010	UBS AG	25,700.000	207,656			L

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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)
20564W-10-5	COMSCORE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,600.000	47,181			L
205768-20-3	COMSTOCK RESOURCES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,040.000	181,827			L
205826-20-9	COMTECH TELECOMM CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,180.000	101,862			L
205887-10-2	CONAGRA INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,440.000	304,416			L
206016-10-7	CONCEPTUS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,640.000	68,761			L
20605P-10-1	CONCHO RESOURCES INC		05/11/2010	Various	8,440.000	455,597			L
206708-10-9	CONCUR TECHNOLOGIES		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,460.000	184,115			L
20588Y-10-3	CONNACHER OIL AND GAS LTD	C	06/08/2010	CREDIT SUISSE	46,600.000	59,806			U
G2353T-11-6	CONNAUGHT PLC	D	06/08/2010	UBS AG	16,386.000	77,335			U
Q2767C-11-2	CONNECTEAST GROUP	D	06/08/2010	ITG HONG KONG LIMITED	410,212.000	126,617			U
20825C-10-4	CONOCOPHILLIPS		05/11/2010	CREDIT SUISSE INTERNATIONAL	136,260.000	7,861,126			L
20854P-10-9	CONSOL ENERGY INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	23,860.000	953,436			L
209115-10-4	CONSOLIDATED EDISON INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	13,540.000	609,499			L
210206-10-8	CONSOLIDATED THOMPSON IRON	C	06/08/2010	CREDIT SUISSE	16,400.000	116,683			U
E31774-11-5	CONSTRUCCIONES Y AUXILIAR DE FERROCARRIL	D	06/08/2010	UBS AG	185.000	72,477			U
Q2818G-10-4	CONTACT ENERGY	D	06/08/2010	INSTINET HONG KONG	9,810.000	37,669			U
21075N-20-4	CONTANGO OIL GAS		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,340.000	72,716			L
D16212-14-0	CONTINENTAL AG	D	06/08/2010	UBS AG	3,938.000	172,364			U
210795-30-8	CONTINENTAL AIRLINES		05/11/2010	UBS AG	4,000.000	81,400			L
212485-10-6	CONVERGYS CORP		05/11/2010	UBS AG	14,060.000	167,876			L
205944-10-1	CON-WAY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,480.000	206,718			L
A1359Y-10-9	CONWERT IMMOBILIEN INVEST	D	06/08/2010	UBS AG	10,929.000	111,057			U
G24108-24-6	COOKSON GROUP PLC	D	06/08/2010	UBS AG	20,293.000	123,543			U
216648-40-2	COOPER COMPANIES INC		05/11/2010	UBS AG	5,120.000	187,290			L
G24140-10-8	COOPER IND USTRIES LTD SHS A		05/11/2010	CREDIT SUISSE INTERNATIONAL	15,520.000	752,706			L
216831-10-7	COOPER TIRE & RUBBER CO.		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,420.000	133,544			L
217204-10-6	COPART INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,200.000	265,167			L
R15888-11-9	COPEINCA ASA	D	06/09/2010	Various	9,384.000	55,597			U
N22717-10-7	CORE LABORATORIES	R	05/11/2010	CREDIT SUISSE INTERNATIONAL	2,180.000	313,944			L
21871D-10-3	CORELOGIC INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,580.000	238,638			L
218868-10-7	CORINTHIAN COLLEGES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,080.000	131,840			L
N2273C-13-8	CORIO NV RIGHTS	D	04/30/2010	DIRECT	3,727.000				L
219023-10-8	CORN PRODUCTS INTL INC		05/11/2010	UBS AG	8,340.000	293,234			L
219141-10-8	CORNELL COMPANIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,660.000	46,026			L
219350-10-5	CORNING IN C		05/11/2010	CREDIT SUISSE INTERNATIONAL	171,160.000	3,130,123			L
21988R-10-2	CORPORATE EXECUTIVE BOARD		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,720.000	120,546			L
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,920.000	244,702			L
22025Y-40-7	CORRECTIONS CORP OF AMERICA		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,580.000	254,208			L
219919-10-7	CORRIDOR RESOURCES INC	C	06/08/2010	CREDIT SUISSE	10,200.000	46,273			U
220874-10-1	CORUS ENTM CL B	C	06/08/2010	CREDIT SUISSE	4,900.000	89,954			L
J08316-10-1	COSMO OIL CO	D	06/08/2010	UBS WARBURG ASIA LIMITED	66,000.000	178,583			U
22160N-10-9	COSTAR GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,140.000	91,467			L
22160K-10-5	COSTCO WHS L CORP NEW		05/11/2010	CREDIT SUISSE INTERNATIONAL	36,840.000	2,139,837			L
22163N-10-6	COTT CORP	C	06/08/2010	CREDIT SUISSE	6,500.000	47,369			U
222795-10-6	COUSINS PROPERTY		06/18/2010	Various	13,561.810	111,515			L
222816-10-0	COVANCE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,760.000	372,602			L
22282E-10-2	COVANTA HLDG CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,960.000	213,684			L
222862-10-4	COVENTRY HEALTH CARE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	17,240.000	376,525			L
G2554F-10-5	COVIDIEN PLC		05/11/2010	CREDIT SUISSE INTERNATIONAL	54,600.000	2,444,049			L
X1676B-11-8	CRAMO OYJ-B SHS	D	06/08/2010	UBS AG	3,833.000	54,929			U
224399-10-5	CRANE CO.		05/11/2010	UBS AG	5,060.000	176,088			L
Q29674-10-0	CRANE GROUP LTD	D	06/08/2010	ITG HONG KONG LIMITED	15,298.000	104,278			U
G2504J-10-8	CRANSWICK PLC	D	06/11/2010	Various	9,935.000	125,904			U
F22798-17-1	CREDIT AGRICOLE RIGHTS	D	05/27/2010	DIRECT	84,262.000				L
225447-10-1	CREE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,460.000	466,200			L
22576C-10-1	CRESCENT POINT ENERGY	C	06/08/2010	CREDIT SUISSE	14,200.000	512,323			U
226533-10-7	CREW ENERGY INC	C	06/08/2010	CREDIT SUISSE	5,600.000	89,180			U
E3641N-10-3	CRITERIA CAIXACORP ORD	D	06/08/2010	UBS AG	34,110.000	130,798			L
227046-10-9	CROCS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,720.000	100,350			L
G25536-10-6	CRODA INTERNATIONAL PLC	D	06/08/2010	UBS AG	5,512.000	79,265			U
N23473-10-6	CRUCELL NV	D	06/08/2010	UBS AG	4,236.000	72,580			U
Y8346J-10-7	CSE GLOBAL LTD	D	06/08/2010	ITG HONG KONG LIMITED	119,000.000	73,085			U
N2366U-20-1	CSM	D	06/08/2010	UBS AG	8,203.000	242,484			U

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Q30297-11-5	CSR	D	06/08/2010	ITG HONG KONG LIMITED	27,758.000	38,635			U
G1790J-10-3	CSR PLC	D	06/08/2010	UBS AG	21,078.000	118,314			U
126408-10-3	CSX CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	40,320.000	2,253,162			L
12642X-10-6	CTC MEDIA INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,700.000	89,373			L
D1648T-10-8	CTS EVENTIM AG	D	06/08/2010	UBS AG	1,424.000	64,795			U
229669-10-6	CUBIC CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,120.000	80,227			L
Q3046H-12-0	CUDECO LTD	D	06/08/2010	ITG HONG KONG LIMITED	18,212.000	57,028			U
229899-10-9	CULLEN FROST BANKERS, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,500.000	267,976			L
231561-10-1	CURTIS WRIGHT CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,220.000	180,679			L
126650-10-0	CVS CAREMARK CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	124,980.000	4,508,616			L
J1046G-10-8	CYBERAGENT INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	56.000	87,533			U
23251J-10-6	CYBERSOURCE CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,240.000	185,545			L
232572-10-7	CYMER, INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,060.000	103,711			L
232806-10-9	CYPRESS SEMICONDUCTOR CORP.		05/11/2010	UBS AG	16,520.000	192,128			L
232820-10-0	CYTEC INDUSTRIES INC		05/11/2010	UBS AG	4,840.000	223,463			L
233293-10-9	D P L, INC.		05/11/2010	UBS AG	10,900.000	299,096			L
K19911-14-6	D/S NORDEN	D	06/08/2010	UBS AG	1,878.000	68,266			U
J1250G-10-9	DA OFFICE INVESTMENT CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	30.000	67,841			U
Y19197-10-5	DAH CHONG HONG HOLDINGS LIMITED	D	06/08/2010	ITG HONG KONG LIMITED	127,000.000	74,677			U
J08484-14-9	DAICEL CHEMICAL IND	D	06/08/2010	UBS WARBURG ASIA LIMITED	9,000.000	62,712			U
J08946-19-6	DAIEI INC/THE	D	06/08/2010	UBS WARBURG ASIA LIMITED	13,550.000	56,684			U
J09114-10-9	DAIHEN CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	18,000.000	73,034			U
J10626-10-9	DAINIPPON SCREEN MANUFACTURING CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	19,000.000	89,610			U
J79518-11-4	DAIO PAPER CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	14,000.000	102,999			U
G2624G-10-9	DAIRY CREST GROUP PLC	D	06/10/2010	Various	58,069.000	324,246			U
J10773-10-9	DAISEKI CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	5,300.000	107,958			U
J10794-10-5	DAISHI BANK LTD/THE	D	06/08/2010	UBS WARBURG ASIA LIMITED	17,000.000	51,543			U
J11151-10-7	DAITO TRUST CONST JPY50	D	06/08/2010	UBS WARBURG ASIA LIMITED	700.000	35,489			U
J11256-10-4	DAIWABO HOLDINGS CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	33,000.000	68,758			U
234264-10-9	DAKTRONICS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,220.000	45,679			L
G26503-11-3	DANA PETROLEUM PUBLIC LIMITED COMPANY	D	06/08/2010	UBS AG	10,594.000	159,399			U
T73148-11-5	DANIELI & CO SPA	D	06/08/2010	UBS AG	3,689.000	67,868			U
K21514-12-8	DANISCO A/S	D	06/08/2010	UBS AG	4,936.000	311,681			U
236442-10-9	DANVERS BANCORP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,740.000	44,059			L
Q31227-10-3	DAVID JONES LTD	D	06/08/2010	ITG HONG KONG LIMITED	37,548.000	129,903			U
T24091-11-7	DAVIDE CAMPARI-MILANO SPA	D	06/08/2010	UBS AG	43,201.000	211,476			U
239058-10-0	DAVIS & HENDERSON INCOME FUND	C	06/08/2010	CREDIT SUISSE	5,900.000	91,466			U
G26796-14-7	DAVIS SERVICE GROUP PLC	D	06/08/2010	UBS AG	14,176.000	77,539			U
23918K-10-8	DAVITA INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,280.000	718,386			L
239590-20-1	DAYLIGHT ENERGY LTD	C	06/08/2010	CREDIT SUISSE	17,200.000	159,512			U
G2689P-10-1	DCC	D	06/08/2010	UBS AG	3,773.000	86,190			U
J12549-10-1	DCM JAPAN HOLDINGS CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	13,700.000	77,242			U
233153-10-5	DCT INDUSTRIAL TR INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	25,120.000	140,720			L
G2702K-13-9	DE LA RUE PLC	D	06/08/2010	UBS AG	27,600.000	376,220			U
242309-10-2	DEALERTRACK HOLDINGS		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,700.000	78,246			L
242370-10-4	DEAN FOODS CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	25,200.000	245,221			L
B33199-11-6	DECEUNINCK NV	D	06/08/2010	UBS AG	30,582.000	62,037			U
24522P-10-3	DEL MONTE FOODS CO		05/11/2010	UBS AG	21,080.000	315,146			L
M2775P-10-9	DELEK ENERGY SYSTEMS LTD	D	06/08/2010	SG WARBURG	274.000	76,429			U
M27635-10-7	DELEK GROUP LTD	D	06/08/2010	SG WARBURG	513.000	115,972			U
24702R-10-1	DELL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	185,720.000	2,901,949			L
247131-10-5	DELPHI FINANCIAL GROUP		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,560.000	155,253			L
247850-10-0	DELTIC TIMBER CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,380.000	70,267			L
D17567-10-4	DEMAG CRANES AG	D	06/08/2010	UBS AG	2,241.000	65,396			U
J1257N-10-7	DENA CO	D	06/08/2010	UBS WARBURG ASIA LIMITED	900.000	28,650			U
247916-20-8	DENBURY RESOURCES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	39,080.000	665,704			L
248230-10-7	DENDREON CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	14,280.000	670,190			L
24869P-10-4	DENNYS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,580.000	45,270			L
249030-10-7	DENTSPLY I NTL INC NEW		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,860.000	392,125			L
F7194B-10-0	DERICHEBOURG	D	06/08/2010	UBS AG	20,217.000	70,541			U
G27300-10-5	DERWENT LONDON	D	06/08/2010	UBS AG	6,577.000	123,645			U
250669-10-8	DETOUR GOLD CORP	C	06/08/2010	CREDIT SUISSE	5,500.000	126,495			U
D2046U-17-6	DEUTSCHE WOHNEN AG	D	06/08/2010	UBS AG	9,572.000	70,153			U

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D39176-10-8	DEUTZ AG	D	06/08/2010	UBS AG	12,786.000	64,165			U
B33555-12-7	DEVGEN	D	06/09/2010	Various	5,642.000	61,418			U
25179M-10-3	DEVON ENERGY CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	44,020.000	3,000,830			L
F26011-10-0	DEVOTEAM SA	D	06/10/2010	Various	3,608.000	79,760			U
G2743R-10-1	DEVRO PLC	D	06/09/2010	Various	50,193.000	130,931			U
251893-10-3	DEVRY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,900.000	176,700			L
252131-10-7	DEXCOM INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,100.000	61,423			L
B3357R-21-8	DEXIA SA	D	06/15/2010	BONUS ISSUE	3,327.000				U
B3357S-10-9	DEXIA SA RIGHTS	D	06/01/2010	DIRECT	69,876.000				U
G5821P-11-1	DIALOG SEMICONDUCTOR PLC	D	06/08/2010	CREDIT SUISSE	6,654.000	68,762			U
25271C-10-2	DIAMOND OF FSHORE DRILLING INC COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,220.000	620,774			L
252784-30-1	DIAMONDROCK HOSPITALITY CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	14,460.000	152,381			L
T3475Y-10-4	DIASORIN SPA	D	06/08/2010	UBS AG	2,829.000	105,881			U
D2837E-10-0	DIC ASSET AG	D	06/08/2010	UBS AG	6,578.000	48,273			U
J10500-11-4	DIC CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	66,000.000	104,692			U
253393-10-2	DICKS SPORTING GOODS		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,580.000	279,376			L
253651-10-3	DIEBOLD, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,200.000	220,725			L
B49343-13-8	DIETEREN SA	D	06/08/2010	UBS AG	306.000	128,278			U
253868-10-3	DIGITAL REALTY TRUST INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,200.000	433,709			L
25389M-87-7	DIGITALGLOBE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,100.000	88,187			L
G8185Y-10-8	DIMENSION DATA HOLDINGS PLC	D	06/08/2010	UBS AG	97,090.000	135,635			U
254543-10-1	DIODES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,380.000	94,080			L
254546-10-4	DIONEX CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,040.000	167,959			L
J12327-10-2	DISCO CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	2,100.000	144,034			U
254709-10-8	DISCOVER FINL SVCS		05/11/2010	CREDIT SUISSE INTERNATIONAL	49,660.000	741,985			L
25470F-10-4	DISCOVERY COMMUNICATIONS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	13,940.000	531,088			L
254687-10-6	DISNEY WALT CO		05/17/2010	UBS AG	142,700.000	4,887,090			L
R60003-10-1	DNO INTERNATIONAL ASA	D	06/08/2010	SG WARBURG	72,960.000	82,137			U
256743-10-5	DOLLAR THRIFTY AUTOMOTIVE GP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,720.000	132,536			L
256746-10-8	DOLLAR TREE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,080.000	491,622			L
25675T-10-7	DOLLARAM INC	C	06/08/2010	CREDIT SUISSE	2,800.000	65,467			U
J1235L-10-8	DON QUIJOTE CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	4,000.000	103,479			U
257651-10-9	DONALDSON CO.		05/11/2010	Various	7,360.000	328,805			L
257867-10-1	DONNELLEY R R + SONS CO COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	24,120.000	488,225			L
25822C-20-5	DOREL INDUSTRIES INC	C	06/08/2010	CREDIT SUISSE	1,900.000	62,647			U
25960P-10-9	DOUGLAS EMMETT INC		05/11/2010	UBS AG	9,640.000	160,602			L
J12432-12-6	DOWA HOLDINGS CO	D	06/08/2010	UBS WARBURG ASIA LIMITED	6,000.000	30,317			U
Q32623-15-1	DOWNER EDI LTD	D	06/08/2010	ITG HONG KONG LIMITED	28,334.000	108,502			U
N2771R-19-9	DRAKA HOLDING	D	06/08/2010	UBS AG	4,583.000	64,991			U
26153C-10-3	DREAMWORKS ANIMATION SKG INC		05/11/2010	UBS AG	7,200.000	272,160			L
261608-10-3	DRESSER RAND GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,700.000	292,382			L
26168L-20-5	DREW INDUSTRIES		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,560.000	60,613			L
G28473-10-9	DSG INTERNATIONAL PLC	D	06/08/2010	UBS AG	357,489.000	123,782			U
23335C-10-1	DTS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,080.000	70,590			L
Q32878-10-2	DUET GROUP	D	06/08/2010	ITG HONG KONG LIMITED	64,349.000	86,674			U
26433B-10-7	DUFF PHELPS CORP CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,960.000	44,716			L
H2082J-10-7	DUFRY GROUP	D	06/08/2010	UBS AG	1,700.000	114,268			U
26441C-10-5	DUKE ENERGY HLDG CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	129,220.000	2,193,962			L
264411-50-5	DUKE REALTY CORPORATION		05/11/2010	CREDIT SUISSE INTERNATIONAL	13,240.000	183,332			L
26483E-10-0	DUN AND BRADSTREET CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,620.000	275,100			L
264901-10-9	DUNDEE CORP	C	06/08/2010	CREDIT SUISSE	6,000.000	72,651			U
265270-20-7	DUNDEE REAL ESTATE INVESTMENT TRUST	C	06/08/2010	CREDIT SUISSE	2,800.000	62,894			U
26613Q-10-6	DUPONT FABROS TECHNOLOGY		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,600.000	110,421			L
267475-10-1	DYCOM INDUSTRIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,440.000	63,613			L
26817C-10-1	DYNCORP INTERNATIONAL INC A		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,140.000	69,511			L
26817G-30-0	DYNEGY INC DEL CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	62,020.000	82,102			L
269246-40-1	E TRADE FI NL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	220,640.000	352,141			L
J12548-10-3	EACCESS LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	166.000	121,886			U
Y2187A-10-1	EAGLE BULK SHIPPING INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,240.000	48,398			L
26969P-10-8	EAGLE MATERIALS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,780.000	150,455			L
270321-10-2	EARTHLINK INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,060.000	97,315			L
K30674-12-9	EAST ASIATIC CO LTD A/S	D	06/08/2010	UBS AG	4,691.000	102,824			U
276855-10-3	EASTERN PLATINUM	C	06/08/2010	CREDIT SUISSE	64,600.000	74,079			U

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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)
277276-10-1	EASTGROUP PROPERTY		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,940.000	118,464			L
277432-10-0	EASTMAN CH EM CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,360.000	414,218			L
G2915P-10-7	EASYJET ORD GBP0.25	D	06/08/2010	UBS AG	32,889.000	190,035			U
278058-10-2	EATON CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	900.000	67,673			L
J12600-12-8	EBARA CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	33,000.000	139,648			U
278642-10-3	EBAY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	71,360.000	1,607,862			L
278715-20-6	EBIX INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,500.000	52,368			U
E38028-13-5	EBRO PULEVA SA	D	06/08/2010	UBS AG	11,339.000	187,427			U
27874N-10-5	ECHELON CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,500.000	39,020			L
278768-10-6	ECHOSTAR CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,340.000	89,455			L
278856-10-9	ECLIPSYS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,280.000	121,261			L
A19521-10-2	ECO BUSINESS IMMOBILIEN AG	D	06/08/2010	UBS AG	8,856.000	55,211			U
278865-10-0	ECOLAB INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	21,520.000	1,054,618			L
J1266Z-10-9	EDION CORP NPV	D	06/08/2010	UBS WARBURG ASIA LIMITED	14,000.000	119,314			U
281020-10-7	EDISON INTL		05/11/2010	CREDIT SUISSE INTERNATIONAL	31,560.000	1,075,303			L
28140H-10-4	EDUCATION REALTY TRUST INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,640.000	60,768			L
28176E-10-8	EDWARDS LIFESCIENCES CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,520.000	552,052			L
X1898P-10-1	EFG EUROBANK ERGAS EUR3.30	D	06/08/2010	UBS AG	22,977.000	99,021			U
H2078C-10-8	EFG INTERNATIONAL AG	D	06/08/2010	UBS AG	5,465.000	71,339			U
M3760D-10-1	ELBIT SYSTEMS LTD.	D	06/08/2010	SG WARBURG	2,819.000	139,540			U
Q3414A-10-3	ELDERS LTD	D	06/08/2010	ITG HONG KONG LIMITED	70,639.000	51,834			U
284902-10-3	ELDORADO GOLD CORP NEW	C	06/08/2010	CREDIT SUISSE	11,700.000	205,793			U
285229-10-0	ELECTRO SCIENTIFIC INDUSTRIES		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,080.000	55,925			L
G29848-10-1	ELECTROCOMPONENTS PLC	D	06/08/2010	UBS AG	22,617.000	68,567			U
285512-10-9	ELECTRONIC ARTS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	30,320.000	574,379			L
286082-10-2	ELECTRONICS FOR IMAGING, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,360.000	67,191			L
W2479G-10-7	ELEKTA AB	D	06/08/2010	UBS AG	6,899.000	161,700			U
532457-10-8	ELI LILLY & CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	115,260.000	4,073,069			L
D98542-10-9	ELRINGKLINGER AG	D	06/08/2010	UBS AG	2,128.000	46,711			U
268648-10-2	EMC CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	31,640.000	596,177			L
29084Q-10-0	EMCOR GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,400.000	197,872			L
291005-10-6	EMERITUS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,840.000	60,959			L
291641-10-8	EMPIRE DISTRICT ELECTRIC CO.		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,840.000	92,218			L
292218-10-4	EMPLOYERS HOLDINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,200.000	96,171			L
292475-20-9	EMULEX CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,200.000	112,874			L
29250N-10-5	ENBRIDGE INC	C	06/08/2010	CREDIT SUISSE	17,700.000	812,451			L
292562-10-5	ENCORE WIRE CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,580.000	54,880			L
29264F-20-5	ENDO PHARMACEUTICALS HLDGS		05/11/2010	CREDIT SUISSE INTERNATIONAL	13,160.000	289,549			L
G30397-10-6	ENDURANCE SPECIALTY HOLDINGS		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,040.000	182,976			L
29265N-10-8	ENERGEN CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,540.000	348,028			L
29266R-10-8	ENERGIZER HOLDINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,700.000	561,034			L
292659-10-9	ENERGY CONVERSION DEVICE, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,740.000	51,847			U
G10082-14-0	ENERGY XII BERMUDA LTD		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,720.000	92,389			L
292756-20-2	ENERGYSOLUTIONS		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,460.000	67,546			L
292764-10-7	ENERNOC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,200.000	61,944			L
29275Y-10-2	ENERSYS		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,540.000	132,029			L
293389-10-2	ENNIS BUSINESS FORMS, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,420.000	61,912			L
G3159S-10-4	ENQUEST PLC	D	12/23/2009	DISTRIBUTION	35,974.230	54,956			U
G3159S-10-4	ENQUEST PLC	D	06/08/2010	Various	52,068.000	74,429			U
G3075P-10-1	ENSTAR GROUP LTD		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,120.000	71,774			L
29362U-10-4	ENTEGRIS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	14,640.000	84,773			L
293639-10-0	ENTERCOM COMMUNICATIONS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,120.000	42,444			L
29364G-10-3	ENTERGY CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	20,520.000	1,599,111			L
G3070Z-15-3	ENTERPRISE INNS PLC	D	06/08/2010	UBS AG	46,008.000	65,816			U
29380T-10-5	ENTERTAINMENT PROPERTIES TR		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,800.000	209,507			L
293904-10-8	ENZON PHARMACEUTICALS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,020.000	63,571			L
26882D-10-9	EPIQ SYSTEMS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,840.000	58,349			L
J2159X-10-2	EPS CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	27.000	63,650			U
26884L-10-9	EQT CORPORATION		05/11/2010	CREDIT SUISSE INTERNATIONAL	15,100.000	643,420			L
294429-10-5	EQUIFAX IN C		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,940.000	359,564			L
29444U-50-2	EQUINIX INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,620.000	456,006			L
29445L-20-4	EQUINOX MINERALS LTD	C	06/08/2010	CREDIT SUISSE	47,300.000	163,363			U
F3145H-32-0	ERAMET RIGHTS	D	06/01/2010	DIRECT	570.000				U

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29481V-10-8	ERESEARCH TECHNOLOGY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,140.000	48,137			L
29530P-10-2	ERIE IDEMNITY CO CL A		05/11/2010	UBS AG	2,780.000	128,909			L
296315-10-4	ESCO TECHNOLOGIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,000.000	94,151			L
G3122U-14-5	ESPRIT HOLDINGS HKD0.10	D	04/12/2010	STOCK DIV.	1,355.390	8,941			U
297178-10-5	ESSEX PROPERTY		05/11/2010	UBS AG	2,880.000	315,245			L
297425-10-0	ESTERLINE CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,080.000	175,507			L
F20130-10-7	EULER HERMES SA	D	06/08/2010	UBS AG	1,252.000	75,614			U
G3215M-10-9	EURASIAN NATURAL RESOURCES	D	06/08/2010	UBS AG	2,189.000	30,448			L
F3296A-10-8	EURAZEO	D	06/21/2010	Various	2,929.000	160,556			U
F3296A-48-8	EURAZEO RIGHTS	D	06/14/2010	DIRECT	2,790.000				U
N31065-14-2	EUROCOMMERCIAL PROPERTIES	D	06/08/2010	UBS AG	2,592.000	78,205			U
B38564-10-8	EURONAV NV	D	06/08/2010	UBS AG	3,794.000	68,873			U
298736-10-9	EURONET WORLDWIDE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,160.000	78,848			L
298774-10-0	EUROPEAN GOLDFIELDS LTD	C	06/08/2010	CREDIT SUISSE	10,000.000	56,983			U
29977A-10-5	EVERCORE PARTNETS INC C-A		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,680.000	61,396			L
G3223R-10-8	EVEREST RE GROUP LTD		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,340.000	334,427			L
B3883A-11-9	EVS BROADCAST EQUIPMENT SA	D	06/08/2010	UBS AG	1,527.000	63,925			U
269279-40-2	EXCO RESOURCES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	20,060.000	338,450			L
J1326T-10-1	EXEDY CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	2,400.000	57,676			U
30161Q-10-4	EXELIXIS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	14,100.000	75,546			L
30161N-10-1	EXELON CORP COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	71,400.000	3,060,504			L
302051-20-6	EXIDE TECHNOLOGIES		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,000.000	52,448			L
30212P-10-5	EXPEDIA IN C DEL		05/11/2010	CREDIT SUISSE INTERNATIONAL	15,560.000	362,648			L
30214U-10-2	EXPONENT INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,940.000	57,543			L
30225X-10-3	EXTERRAN HOLDINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,520.000	175,327			L
Q36899-10-4	EXTRACT RESOURCES LTD	D	06/08/2010	ITG HONG KONG LIMITED	12,229.000	67,675			U
30231G-10-2	EXXON MOBIL CORP		06/25/2010	Various	547,539.540	35,152,703			L
Y2401G-10-8	EZRA HOLDINGS LTD	D	06/08/2010	ITG HONG KONG LIMITED	74,000.000	93,820			U
315616-10-2	F5 NETWORKS INC		05/11/2010	UBS AG	8,460.000	590,423			L
W7888D-10-8	FABEGE	D	06/08/2010	UBS AG	13,172.000	67,750			U
303075-10-5	FACTSET RESEARCH SYSTEMS		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,580.000	334,861			L
303250-10-4	FAIR ISAAC INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,460.000	121,840			L
303726-10-3	FAIRCHILD SEMICONDUCTOR INTL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	13,800.000	143,973			L
303901-10-2	FAIRFAX FINL HLDGS SUB-VTG COM NPV	C	06/08/2010	CREDIT SUISSE	1,500.000	578,067			U
J13398-10-2	FAMILYMART	D	06/08/2010	UBS WARBURG ASIA LIMITED	800.000	24,980			U
J1341M-10-7	FANCL CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,800.000	50,487			U
J1346E-10-0	FAST RETAILING CO	D	06/08/2010	UBS WARBURG ASIA LIMITED	900.000	126,347			U
311900-10-4	FASTENAL CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,040.000	598,937			L
F3445A-10-8	FAURECIA	D	06/08/2010	UBS AG	5,001.000	76,477			U
30239F-10-6	FBL FINANCIAL GROUP INC CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,180.000	54,945			L
313549-40-4	FEDERAL MOGUL CORP		05/11/2010	Various	3,720.000	68,777			L
314211-10-3	FEDERATED INVESTORS		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,860.000	232,255			L
30241L-10-9	FEI COMPANY		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,280.000	91,823			L
31430F-10-1	FELCOR LODGING TRUST INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,600.000	61,521			L
G33656-10-2	FENNER PLC	D	06/08/2010	UBS AG	24,977.000	69,090			U
315405-10-0	FERRO CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,400.000	98,726			L
E49512-11-9	FERROVIAL SA	D	06/08/2010	UBS AG	6,682.000	40,383			U
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	33,200.000	962,461			L
31620R-10-5	FIDELITY NATIONAL FINANCIAL INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	20,520.000	306,657			L
G3469C-10-4	FIDESSA GROUP PLC	D	06/09/2010	Various	7,359.000	141,601			U
31678A-10-3	FIFTH STREET FINANCE CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,560.000	72,087			L
31787A-50-7	FINISAR CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,800.000	113,998			L
318071-40-4	FINNING INTERNATIONAL INC	C	06/08/2010	CREDIT SUISSE	7,600.000	120,182			U
31847R-10-2	FIRST AMERICAN FINANCIAL		05/11/2010	DISTRIBUTION	6,580.000	102,456			L
31943B-10-0	FIRST CAPITAL REALTY	C	06/08/2010	CREDIT SUISSE	4,000.000	54,769			U
31946M-10-3	FIRST CITIZENS BCSH CL A		05/11/2010	UBS AG	440.000	90,332			L
32020R-10-9	FIRST FINL BANKSHARES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,080.000	58,184			L
320517-10-5	FIRST HORIZON NATL CORP		06/09/2010	Various	24,836.210	351,686			L
33582V-10-8	FIRST NIAGARA FINL GRP INC		05/11/2010	Various	22,282.080	307,550			L
G34804-10-7	FIRST PACIFIC CO	D	06/08/2010	ITG HONG KONG LIMITED	190,000.000	125,000			U
335934-10-5	FIRST QUANTUM MINERALS LTD	C	06/08/2010	CREDIT SUISSE	6,800.000	319,209			U
336433-10-7	FIRST SOLAR		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,060.000	776,565			L
337932-10-7	FIRSTENERGY CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	31,040.000	1,116,527			L

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337915-10-2	FIRSTMERIT CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,440.000	201,193			L
33761N-10-9	FIRSTSERVICE CORP	C	06/08/2010	CREDIT SUISSE	3,700.000	78,979			U
337738-10-8	FISERV INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	16,080.000	846,717			L
9HH00C-26-5	FISHER & PAYKEL APPLIANCES HOLDINGS LTD	D	06/08/2010	INSTINET HONG KONG	206,302.000	72,332			U
Q38992-10-5	FISHER & PAYKEL HEALTHCARE CORP	D	06/08/2010	INSTINET HONG KONG	35,456.000	73,743			U
Q3911L-12-3	FKP PROPERTY GROUP	D	06/08/2010	ITG HONG KONG LIMITED	82,147.000	50,597			U
L3466T-10-4	FLAGSTONE REINSURANCE HOLDINGS SA		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,860.000	67,116			L
Y2573F-10-2	FLEXTRONICS INTERNATIONAL	R	05/11/2010	CREDIT SUISSE INTERNATIONAL	73,700.000	536,868			U
Q39175-10-6	FLIGHT CENTRE LTD	D	06/08/2010	ITG HONG KONG LIMITED	4,442.000	61,905			U
339457-10-3	FLINT ENERGY SERVICES LTD	C	06/08/2010	CREDIT SUISSE	4,100.000	48,589			U
302445-10-1	FLIR SYSTEMS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	14,240.000	425,767			L
343498-10-1	FLOWERS INDUSTRIES, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,640.000	232,082			L
34354P-10-5	FLOWSERVE CORPORATION		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,420.000	610,527			L
K90242-13-0	FLSMIDTH & CO A/S	D	06/08/2010	UBS AG	3,576.000	220,570			U
A2048U-10-2	FLUGHAFEN WIEN AG	D	06/08/2010	UBS AG	1,765.000	85,552			U
343412-10-2	FLUOR CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	19,800.000	1,003,226			L
30249U-10-1	FMC TECHNLOGIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,640.000	808,370			L
X29442-13-8	FOLLI - FOLLIE SA	D	06/08/2010	UBS AG	3,789.000	62,471			U
F42399-10-9	FONCIERE DES REGIONS	D	06/08/2010	UBS AG	417.000	35,864			U
F3832Y-16-4	FONCIERE DES RIGHTS	D	06/11/2010	DIRECT	2,420.000				U
344849-10-4	FOOT LOCKER INC		05/11/2010	UBS AG	16,860.000	251,214			L
345203-20-2	FORCE PROTECTION INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,940.000	40,192			L
345550-10-7	FOREST CITY ENTERPRISES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	13,520.000	203,863			L
345838-10-6	FOREST LABS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	17,060.000	465,168			L
346091-70-5	FOREST OIL CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,720.000	315,171			L
346233-10-9	FORESTAR GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,860.000	77,680			V
346375-10-8	FORMFACTOR INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,860.000	82,535			L
Q39360-10-4	FORTESCUE NPV	D	06/08/2010	ITG HONG KONG LIMITED	101,919.000	326,847			L
G3639M-10-7	FORTH PORTS PLC	D	06/08/2010	UBS AG	3,409.000	55,769			U
349553-10-7	FORTIS INC	C	06/08/2010	CREDIT SUISSE	12,400.000	318,269			U
349853-10-1	FORWARD AIR CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,380.000	96,466			L
J13650-10-6	FOSTER ELECTRIC CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	2,600.000	69,739			U
350060-10-9	FOSTER LB CO CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,520.000	45,965			L
H27178-10-4	FOSTER WHEELER AG	R	05/11/2010	CREDIT SUISSE INTERNATIONAL	13,640.000	370,722			L
J13671-10-2	FP CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	1,500.000	73,924			U
351858-10-5	FRANCO NEVADA CORP	C	06/08/2010	CREDIT SUISSE	8,000.000	250,229			U
353514-10-2	FRANKLIN ELECTRIC, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,560.000	83,189			U
354613-10-1	FRANKLIN RES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	18,740.000	2,058,733			L
35471R-10-6	FRANKLIN STREET PROPERTIES		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,780.000	115,950			L
Y2642S-10-1	FRASERS CENTREPOINT TRUST	D	06/10/2010	Various	113,000.000	105,151			U
356108-10-0	FRED'S INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,860.000	66,356			L
D3689Q-13-4	FREENET AG	D	06/08/2010	UBS AG	8,383.000	80,610			U
35671D-85-7	FREEPORT MCMORAN COPPER & GOLD		05/11/2010	CREDIT SUISSE INTERNATIONAL	46,360.000	3,296,516			L
357023-10-0	FREIGHTCAR AMERICA INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,600.000	45,893			L
G36738-10-5	FRESH DEL MONTE PRODUCE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,380.000	113,545			L
G371E2-10-8	FRESNILLO PLC	D	06/08/2010	UBS AG	2,797.000	37,404			U
X3031A-10-8	FRIGOGLASS SA	D	06/09/2010	Various	4,632.000	52,544			U
359032-10-9	FRONTEER GOLD INC	C	06/08/2010	CREDIT SUISSE	9,900.000	64,592			U
35906A-10-8	FRONTIER COMMUNICATIONS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	30,160.000	235,845			L
35914P-10-5	FRONTIER OIL		05/11/2010	UBS AG	11,980.000	172,392			L
J1516D-10-6	FRONTIER REAL ESTATE INVESTMENT CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	14.000	96,909			U
G3682E-12-7	FRONTLINE LTD	D	06/08/2010	SG WARBURG	4,352.000	138,985			U
302941-10-9	FTI CONSULTING INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,600.000	226,976			L
D27462-12-2	FUCHS PETROLUB AG	D	06/08/2010	UBS AG	565.000	46,275			U
35952W-10-3	FUEL SYSTEMS SOLUTIONS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,680.000	49,163			L
N33850-23-9	FUGRO NV RIGHTS	D	05/14/2010	DIRECT	8,581.000				L
J14910-10-3	FUJI MACHINE MANUFACTURING CO LTD	D	06/09/2010	INSTINET	4,900.000	83,505			U
J14994-10-7	FUJI OIL CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	7,600.000	104,532			U
J15183-10-6	FUJI SEAL INTERNATIONAL INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	2,600.000	54,825			U
J14784-12-8	FUJIKURA LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	31,000.000	143,495			U
J15624-10-9	FUJITSU GENERAL LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	12,000.000	55,776			U
J15792-10-4	FUJIYA CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	43,000.000	82,872			U
J15960-10-7	FUKUI BANK LTD/THE	D	06/08/2010	UBS WARBURG ASIA LIMITED	19,000.000	57,172			U

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J16212-13-6	FUKUYAMA TRANSPORTING CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	19,000.000	92,204			U
359694-10-6	FULLER (H.B.) CO.		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,560.000	125,252			L
360271-10-0	FULTON FINANCIAL CORP		05/11/2010	UBS AG	22,860.000	236,601			L
J16307-10-0	FUNAI ELECTRIC CO JPY50	D	06/08/2010	UBS WARBURG ASIA LIMITED	1,900.000	70,456			U
36106P-10-1	FURIEX PHARMACEUTICALS INC		06/01/2010	DISTRIBUTION	1,021.710	12,694			U
360921-10-0	FURNITURE BRANDS		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,300.000	44,495			L
361970-10-6	GABRIEL RESOURCES LTD	C	06/08/2010	CREDIT SUISSE	19,400.000	83,564			U
L4121J-10-1	GAGFAH	D	06/08/2010	UBS AG	8,435.000	51,919			U
B4413P-10-5	GALAPAGOS GENOMICS NV	D	06/08/2010	UBS AG	5,272.000	65,614			U
Y2679D-11-8	GALAXY ENTERTAINMENT GROUP LTD	D	06/08/2010	ITG HONG KONG LIMITED	178,000.000	82,462			U
H28455-17-0	GALENICA HOLDING AG	D	06/08/2010	UBS AG	280.000	96,584			U
36380R-10-4	GALLEON ENERGY INC	C	06/08/2010	CREDIT SUISSE	11,400.000	54,673			U
36467W-10-9	GAMESTOP C ORP NEW		05/11/2010	CREDIT SUISSE INTERNATIONAL	18,000.000	415,249			L
36467T-10-6	GAMMON GOLD INC	C	06/08/2010	CREDIT SUISSE	12,500.000	97,121			U
364730-10-1	GANNETT IN C		05/11/2010	CREDIT SUISSE INTERNATIONAL	26,540.000	446,703			L
364760-10-8	GAP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	52,620.000	1,258,928			L
365558-10-5	GARDNER DENVER INC		05/11/2010	UBS AG	5,540.000	272,568			L
H2906T-10-9	GARMIN LTD		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,800.000	407,548			L
361448-10-3	GATX CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,040.000	160,089			L
M4792X-10-7	GAZIT GLOBE LTD	D	06/08/2010	SG WARBURG	12,661.000	108,298			U
X3125P-10-2	GEK TERNA SA	D	06/08/2010	UBS AG	12,471.000	59,969			U
N3465M-10-8	GEMALTO NV	D	06/08/2010	UBS AG	5,872.000	212,486			U
Y2685T-10-7	GENCO SHIPPING & TRADING LIMITED		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,620.000	76,669			L
368682-10-0	GENCORP, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,820.000	39,348			L
369300-10-8	GENERAL CABLE CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,000.000	194,772			L
369550-10-8	GENERAL DYNAMICS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,140.000	739,508			L
369604-10-3	GENERAL EL EC CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	970,540.000	17,574,344			L
Y2693R-10-1	GENERAL MARITIME CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,600.000	59,722			L
370334-10-4	GENERAL MLS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	16,160.000	1,169,641			L
371559-10-5	GENESE WYOMING INC CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,400.000	166,953			L
37243V-10-0	GENOPTIX INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,900.000	56,297			L
G3922B-10-7	GENPACT LTD		05/11/2010	UBS AG	10,900.000	174,618			L
36866T-10-3	GEN-PROBE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,580.000	253,804			L
371901-10-9	GENTEX CORP		05/11/2010	UBS AG	14,540.000	301,850			L
G3825Q-10-2	GENTING SINGAPORE PLC	D	06/08/2010	ITG HONG KONG LIMITED	71,000.000	52,550			U
372460-10-5	GENUINE PARTS CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,820.000	547,790			L
G3827X-10-5	GENUS PLC	D	06/09/2010	Various	10,610.000	112,861			U
37247D-10-6	GENWORTH FINL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	52,380.000	872,577			L
372917-10-4	GENZYME CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,900.000	414,176			L
36159R-10-3	GEO GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,860.000	126,369			L
37250W-10-8	GEOEYE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,260.000	67,938			L
H26091-14-2	GEORG FISCHER AG	D	06/08/2010	UBS AG	261.000	84,521			U
37373P-10-5	GERDAU AMERISTEEL COM NPV	C	06/08/2010	CREDIT SUISSE	12,600.000	137,604			U
374163-10-3	GERON CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	13,480.000	75,244			L
D2852S-10-9	GERRESHEIMER AG	D	06/08/2010	UBS AG	2,396.000	71,799			U
374297-10-9	GETTY REALTY CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,340.000	54,237			L
361652-20-9	GFI GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,500.000	60,649			L
374689-10-7	GIBRALTAR INDS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,380.000	48,512			L
36237H-10-1	G-III APPAREL GROUP LTD		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,900.000	55,267			L
D2825P-11-7	GILDEMEISTER AG	D	06/08/2010	UBS AG	5,772.000	57,915			U
B4567G-11-7	GIMV NV	D	06/08/2010	UBS AG	2,873.000	125,152			U
G6901M-10-1	GIORDANO INTERNATIONAL LTD	D	06/08/2010	ITG HONG KONG LIMITED	230,000.000	98,255			U
G39004-23-2	GKN PLC	D	06/08/2010	UBS AG	192,542.000	331,670			U
37637Q-10-5	GLACIER BANCORP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,220.000	148,346			L
G39021-10-3	GLANBIA	D	06/08/2010	UBS AG	16,927.000	63,873			U
37929X-10-7	GLG PARTNERS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	17,260.000	51,362			L
378967-10-3	GLOBAL CASH ACCESS HLDGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,100.000	57,664			A
G3921A-17-5	GLOBAL CROSSING LTD		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,000.000	58,015			L
379336-10-0	GLOBAL INDUSTRIES LTD		05/11/2010	CREDIT SUISSE INTERNATIONAL	14,280.000	80,559			L
37940X-10-2	GLOBAL PAYMENTS INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,600.000	355,380			L
37954N-20-6	GLOBE SPECIALTY METALS		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,580.000	88,935			L
J17304-13-0	GLORY LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	4,400.000	100,394			U
380134-10-6	GMP CAPITAL INC	C	06/08/2010	CREDIT SUISSE	8,600.000	82,560			U

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K4001S-21-4	GN STORE NORD	D	06/08/2010	UBS AG	17,962.000	133,826			U
G4032A-10-4	GOLDEN OCEAN GROUP LTD	D	06/08/2010	SG WARBURG	30,810.000	41,144			U
H30145-10-8	GOLDEN RIM RESOURCES LTD	D	06/08/2010	UBS AG	3,669.000	104,942			U
38119T-10-4	GOLDEN STAR RESOURCES LTD	C	06/08/2010	CREDIT SUISSE	20,500.000	85,006			U
Y2808U-10-6	GOODPACK LTD	D	06/08/2010	ITG HONG KONG LIMITED	51,000.000	58,854			U
382388-10-6	GOODRICH CORPORATION		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,720.000	873,201			L
382410-40-5	GOODRICH PETROLEUM CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,840.000	56,525			L
382550-10-1	GOODYEAR T IRE AND RUBBER		05/11/2010	CREDIT SUISSE INTERNATIONAL	23,800.000	305,154			L
38259P-50-8	GOOGLE INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	19,680.000	10,090,743			L
383082-10-4	GORMAN RUPP CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,240.000	67,060			L
38376A-10-3	GOVERNMENT PROPERTIES INCOME TRUST		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,620.000	72,221			L
384109-10-4	GRACO, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,360.000	221,399			L
384313-10-2	GRAFTECH INTERNATIONAL LTD		05/11/2010	CREDIT SUISSE INTERNATIONAL	13,280.000	220,877			L
Q42655-10-2	GRAINCORP LTD	D	06/08/2010	ITG HONG KONG LIMITED	15,620.000	71,356			U
G40432-11-7	GRAINGER	D	06/08/2010	UBS AG	40,938.000	62,898			U
384802-10-4	GRAINGER W W INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,980.000	551,164			L
38655X-10-5	GRANDE CACHE COAL CORP	C	06/08/2010	CREDIT SUISSE	9,400.000	42,568			U
387328-10-7	GRANITE CONSTRUCTION INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,100.000	130,261			L
390124-10-5	GREAT BASIN GOLD LTD	C	06/08/2010	CREDIT SUISSE	32,800.000	56,752			U
389914-10-2	GREAT CANADIAN GAMING CORP	C	06/08/2010	CREDIT SUISSE	9,900.000	62,884			U
390607-10-9	GREAT LAKES DREDGE DOCK CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,160.000	42,083			L
391164-10-0	GREAT PLAINS ENERGY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	13,360.000	249,549			L
G40712-17-9	GREAT PORTLAND ESTATES	D	06/08/2010	UBS AG	35,867.000	147,018			U
39153L-10-6	GREATBATCH INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,320.000	73,050			L
39138C-10-6	GREAT-WEST LIFECO INC	C	06/08/2010	CREDIT SUISSE	9,900.000	226,916			U
393122-10-6	GREEN MOUNTAIN COFFEE ROASTE		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,820.000	293,747			L
G40866-12-4	GREENCORE GROUP	D	06/08/2010	UBS AG	50,119.000	76,394			U
395259-10-4	GREENHILL CO		05/11/2010	UBS AG	2,460.000	189,346			L
G41076-11-1	GREGGS PUBLIC LIMITED COMPANY	D	06/08/2010	UBS AG	17,001.000	110,957			U
397624-10-7	GREIF INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,500.000	137,290			L
322698-63-0	G-RESOURCES GROUP LTD	D	06/08/2010	ITG HONG KONG LIMITED	1,380,000.000	76,852			U
E5706X-12-4	GRIFOLS	D	06/08/2010	UBS AG	1,900.000	19,575			U
398905-10-9	GROUP 1 AUTOMOTIVE		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,920.000	88,239			L
399453-10-9	GROUPE AEROPLAN INC	C	06/08/2010	CREDIT SUISSE	12,600.000	106,077			U
B34601-35-9	GROUPE BRUXELLES LAMBERT	D	06/08/2010	UBS AG	2,153.000	148,025			U
F9892P-10-0	GROUPE STERIA SCA	D	06/08/2010	UBS AG	2,125.000	54,850			U
3623E0-20-9	GT SOLAR INTERNATIONAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,580.000	45,224			L
401617-10-5	GUESS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,900.000	248,667			L
W40501-10-3	GUNNEBO AB	D	06/08/2010	UBS AG	13,070.000	53,515			U
J17850-12-4	GUNZE LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	33,000.000	105,241			U
403530-10-8	GUYANA GOLDFIELDS INC	C	06/08/2010	CREDIT SUISSE	7,500.000	47,072			U
403777-10-5	GYMBOREE CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,980.000	133,802			L
093671-10-5	H&R BLOCK INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	35,380.000	618,740			L
J2358J-10-2	H2O RETAILING CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	11,000.000	68,681			U
405024-10-0	HAEMONETICS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,900.000	166,937			L
405217-10-0	HAIN CELESTIAL GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,680.000	94,277			L
J19174-10-1	HAKUHODO DY HOLDINGS	D	06/08/2010	UBS WARBURG ASIA LIMITED	1,030.000	50,798			U
W3924P-12-2	HALDEX AB	D	06/08/2010	UBS AG	7,926.000	70,248			U
G4280E-10-5	HALFORDS LTD	D	06/08/2010	UBS AG	15,234.000	108,164			U
40637H-10-9	HALOZYME THERAPEUTICS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,400.000	72,725			L
J18270-10-8	HAMAMATSU PHOTONICS KK	D	06/08/2010	UBS WARBURG ASIA LIMITED	5,200.000	148,296			U
410120-10-9	HANCOCK HLDG CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,440.000	140,044			L
410345-10-2	HANESBRANDS, INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,480.000	294,523			L
410867-10-5	HANOVER INS GROUP INC CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,060.000	223,200			L
411310-10-5	HANSEN NATURAL CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,940.000	396,600			L
J18774-16-6	HANWA CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	22,000.000	88,104			U
41145W-10-9	HARBIN ELECTRIC INC	R	05/11/2010	CREDIT SUISSE INTERNATIONAL	2,420.000	51,047			L
M52635-10-5	HAREL INSURANCE INVESTMENTS LTD	D	06/08/2010	SG WARBURG	1,922.000	84,686			U
G43940-10-8	HARGREAVES LANSDOWN PLC	D	06/08/2010	UBS AG	29,091.000	148,180			U
412822-10-8	HARLEY DAVIDSON INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	28,020.000	943,142			L
412824-10-4	HARLEYSVILLE GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,020.000	65,847			L
413086-10-9	HARMAN INTERNATIONAL		05/11/2010	UBS AG	7,160.000	278,309			L
413160-10-2	HARMONIC LIGHTWAVES INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,600.000	64,293			L

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413875-10-5	HARRIS CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,040.000	351,644			L
41587B-10-0	HARRY WINSTON DIAMOND CORP	C	06/08/2010	CREDIT SUISSE	6,100.000	75,871			U
415864-10-7	HARSCO CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,660.000	211,850			L
416196-10-3	HARTE HANKS COMMUNICATIONS		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,400.000	78,598			L
416515-10-4	HARTFORD FINANCIAL SVCS GRP		05/11/2010	CREDIT SUISSE INTERNATIONAL	37,860.000	1,022,705			L
41754V-10-3	HARVEST NATURAL RESOURCES IN		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,040.000	41,347			L
J18984-10-4	HASEKO CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	130,500.000	123,423			U
Q4488C-10-8	HASTINGS DIVERSIFIED UTILITIES FUND	D	06/08/2010	ITG HONG KONG LIMITED	57,468.000	60,476			U
41902R-10-3	HATTERAS FINANCIAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,740.000	97,894			L
F47696-11-1	HAVAS SA	D	06/08/2010	UBS AG	27,585.000	118,813			U
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES, INC.		05/11/2010	UBS AG	9,300.000	210,180			L
420877-20-1	HAYN INTERNATIONAL		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,580.000	57,005			L
G4361D-10-9	HAYS PLC	D	06/08/2010	UBS AG	50,937.000	70,762			U
404132-10-2	HCC INSURANCE HOLDINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,860.000	310,898			L
40414L-10-9	HCP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	28,240.000	957,068			L
42217K-10-6	HEALTH CAR E REIT INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,160.000	393,822			L
421933-10-2	HEALTH MANAGEMENT A		05/11/2010	CREDIT SUISSE INTERNATIONAL	27,880.000	259,192			L
42222G-10-8	HEALTH NET INC		05/11/2010	UBS AG	11,600.000	275,384			L
421946-10-4	HEALTHCARE REALTY TRUST INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,420.000	156,679			L
421906-10-8	HEALTHCARE SERVICES GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,340.000	92,722			L
Q4557T-10-7	HEALTHSCOPE LTD	D	06/08/2010	ITG HONG KONG LIMITED	23,731.000	105,335			U
421924-30-9	HEALTHSOUTH CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,820.000	203,813			L
422245-10-0	HEALTHWAYS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,460.000	71,168			L
422347-10-4	HEARTLAND EXPRESS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,420.000	104,391			L
422704-10-6	HECLA MINING CO.		05/11/2010	CREDIT SUISSE INTERNATIONAL	26,560.000	165,134			L
422806-20-8	HEICO CORP CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,080.000	65,870			L
D3166C-10-3	HEIDELBERGER DRUCKMASCHINEN	D	06/08/2010	UBS AG	7,592.000	70,129			U
J19236-10-8	HEIWADO CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	8,900.000	107,769			U
G4388N-10-6	HELEN OF TROY LTD		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,360.000	87,631			L
42330P-10-7	HELIX ENERGY SOLUTIONS GROUP		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,980.000	159,520			L
111991-72-5	HELLENIC EXCHANGES SA HOLDINGS	D	06/08/2010	UBS AG	15,401.000	81,814			U
X1959E-10-2	HELLENIC TECHNODOMIKI S.A.	D	06/08/2010	UBS AG	15,332.000	50,253			U
X3258B-10-2	HELLENIC TELECOMMUNICATION ORGANIZATION	D	06/08/2010	UBS AG	9,938.000	67,653			U
423452-10-1	HELMERICH & PAYNE, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,660.000	430,191			L
G4474Y-19-8	HENDERSON GROUP PLC	D	06/08/2010	UBS AG	40,200.000	73,595			U
Y31476-13-1	HENDERSON LAND DEVELOPMENT WARRANT	D	06/02/2010	DIRECT	18,800.000				U
426281-10-1	HENRY JACK & ASSOCIATES		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,160.000	204,710			L
G4412G-10-1	HERBALIFE LTD		05/11/2010	UBS AG	6,660.000	310,822			L
427093-10-9	HERCULES OFFSHORE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	15,280.000	50,175			L
427096-50-8	HERCULES TECHNOLOGY GROWTH		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,280.000	50,415			L
G4509M-10-2	HERITAGE OIL PLC	D	06/08/2010	UBS AG	16,875.000	100,531			U
427825-10-4	HERSHA HOSPITALITY TRUST		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,440.000	28,890			L
42805T-10-5	HERTZ GLOBAL HOLDINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	20,320.000	267,923			L
42822Q-10-0	HEWITT ASSOCIATES, INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,780.000	339,543			L
W40063-10-4	HEXAGON AB	D	06/08/2010	UBS AG	13,773.000	166,898			U
428291-10-8	HEXCEL CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,760.000	175,544			L
42833L-10-8	HHGREGG INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,340.000	65,134			L
431284-10-8	HIGHWOODS PROPERTIES		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,660.000	250,081			L
J19404-10-2	HIGO BANK LTD/THE	D	06/08/2010	UBS WARBURG ASIA LIMITED	19,000.000	95,370			U
J1949F-10-8	HIKARI TSUSHIN	D	06/08/2010	UBS WARBURG ASIA LIMITED	4,700.000	80,174			U
431475-10-2	HILL ROM HOLDINGS INC		05/11/2010	UBS AG	6,800.000	213,520			L
431571-10-8	HILLENBRAND INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,720.000	168,080			L
432748-10-1	HILLTOP HOLDINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,360.000	71,358			L
F4816V-10-1	HI-MEDIA SA	D	06/08/2010	UBS AG	12,311.000	64,477			U
433406-10-5	HINO MOTORS	D	06/08/2010	UBS WARBURG ASIA LIMITED	13,000.000	64,822			U
J19782-10-1	HIROSE ELECTRIC JPY50	D	06/08/2010	UBS WARBURG ASIA LIMITED	300.000	27,382			U
J03864-10-5	HIROSHIMA BANK	D	06/08/2010	UBS WARBURG ASIA LIMITED	7,000.000	27,041			U
J20118-10-5	HITACHI CABLE LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	34,000.000	88,093			U
J20423-10-9	HITACHI KOKUSAI ELECTRIC INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	10,000.000	87,818			U
J2076M-10-6	HITACHI TRANSPORT SYSTEM LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	7,100.000	104,919			U
J20790-10-1	HITACHI ZOSEN CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	92,000.000	122,598			U
X5056X-10-3	HKSCAN OYJ	D	06/08/2010	UBS AG	10,925.000	100,683			U
G45278-10-1	HMV GROUP PLC	D	06/08/2010	UBS AG	176,354.000	134,863			U

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404251-10-0	HNI CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,140.000	124,933			L
G4611M-10-7	HOCHSCHILD MINING PLC	D	06/08/2010	UBS AG	32,101.000	134,095			U
J21378-10-4	HOKKAIDO ELECTRIC POWER	D	06/08/2010	UBS WARBURG ASIA LIMITED	10,700.000	217,970			U
J21630-10-8	HOKKOKU BANK LTD/THE	D	06/08/2010	UBS WARBURG ASIA LIMITED	17,000.000	57,325			U
434990-26-3	HOKUETSU KISHU PAPER CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	16,000.000	78,651			U
J22050-10-8	HOKURIKU ELECTRIC POWER	D	06/08/2010	UBS WARBURG ASIA LIMITED	2,700.000	56,277			U
J2224T-10-2	HOKUTO CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	4,600.000	88,195			U
435758-30-5	HOLLY CORP		05/11/2010	Various	4,900.000	130,223			L
436440-10-1	HOLOGIC, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	23,640.000	383,351			L
436893-20-0	HOME BANCSHARES INC		06/04/2010	Various	2,090.000	56,912			L
436913-10-7	HOME CAPITAL GROUP INC	C	06/08/2010	CREDIT SUISSE	2,900.000	112,243			U
437306-10-3	HOME PROPERTIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,200.000	158,608			L
G4581D-10-3	HOME RETAIL GROUP CMN STK	D	06/08/2010	UBS AG	50,293.000	170,646			L
G8291Z-13-0	HOMESERVE PLC	D	06/08/2010	UBS AG	7,313.000	218,131			U
Y33370-10-0	HONG KONG AND CHINA GAS	D	06/01/2010	DIRECT	33,800.000				L
Y3645L-10-1	HONG LEONG ASIA LTD	D	06/08/2010	ITG HONG KONG LIMITED	30,000.000	67,061			U
Y35518-11-0	HONGKONG & SHANGHAI HOTELS/THE	D	06/08/2010	ITG HONG KONG LIMITED	57,500.000	92,884			U
440327-10-4	HORACE MANN EDUCATORS		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,920.000	80,115			L
J22428-10-6	HORIBA LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,700.000	98,036			U
440543-10-6	HORNBECK OFFSHORE SERVICES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,140.000	69,827			L
440694-30-5	HORSEHEAD HOLDING CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,740.000	62,923			L
J23254-10-5	HOSHIZAKI ELECTRIC CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	4,700.000	78,106			U
J22470-10-8	HOSIDEN CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	8,200.000	90,922			U
441060-10-0	HOSPIRA INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	15,520.000	833,921			L
44106M-10-2	HOSPITALITY PROPERTY TRUST		05/11/2010	Various	12,940.000	324,998			L
441339-10-8	HOT TOPIC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,020.000	41,926			L
V75384-10-3	HOTEL PROPERTIES LTD	D	06/08/2010	ITG HONG KONG LIMITED	42,000.000	75,706			U
J22680-10-2	HOUSE FOODS CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	6,700.000	93,300			U
442487-20-3	HOVNANIAN ENTRPRS INC- CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,320.000	46,495			L
443510-20-1	HUBBELL, INC. CLASS B		05/11/2010	UBS AG	5,620.000	255,373			L
443628-10-2	HUDBAY MINERALS INC	C	06/08/2010	CREDIT SUISSE	14,000.000	142,685			U
443683-10-7	HUDSON CITY BANCORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	44,420.000	583,603			L
D12432-10-6	HUGO BOSS AG	D	06/08/2010	UBS AG	1,534.000	60,091			U
X33752-10-0	HUHTAMAKI OYJ	D	06/08/2010	UBS AG	7,600.000	76,152			U
445658-10-7	HUNT TRANSPORT SVC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,680.000	97,141			L
G46648-10-4	HUNTING PLC	D	06/08/2010	UBS AG	9,790.000	63,129			U
446150-10-4	HUNTINGTON BANCSHARES INC		05/11/2010	UBS AG	79,700.000	516,456			L
447011-10-7	HUNTSMAN		05/11/2010	UBS AG	18,440.000	189,379			L
447462-10-2	HURON CONSULTING GR INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,380.000	52,632			L
448055-10-3	HUSKY ENERGY INC COM NPV	C	06/08/2010	CREDIT SUISSE	3,000.000	71,909			U
J22890-10-7	HYAKUGO BANK LTD/THE	D	06/08/2010	UBS WARBURG ASIA LIMITED	20,000.000	81,377			U
J22932-10-7	HYAKUJUSHI BANK LTD/THE	D	06/08/2010	UBS WARBURG ASIA LIMITED	23,000.000	80,333			U
44919P-50-8	IAC/INTERACTIVE CORP		05/11/2010	Various	8,700.000	188,997			L
450913-10-8	IAMGOLD CORP	C	06/08/2010	CREDIT SUISSE	26,900.000	468,765			U
E6164R-36-9	IBERDROLA SA RIGHTS	D	06/15/2010	DIRECT	327,129.000				U
E6167M-10-2	IBERIA LINEA AEREAS	D	06/08/2010	UBS AG	8,932.000	23,746			L
F4931M-11-9	ICADE	D	06/08/2010	UBS AG	508.000	39,185			U
44925C-10-3	ICF INTERNATIONAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,380.000	54,349			L
451055-10-7	ICONIX BRAND GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,260.000	146,838			L
44930G-10-7	ICU MEDICAL		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,000.000	68,463			L
J2388K-10-3	IDEMITSU KOSAN CO	D	06/08/2010	UBS WARBURG ASIA LIMITED	1,400.000	98,184			U
45167R-10-4	IDEX CORP		05/11/2010	UBS AG	8,480.000	279,586			L
45168D-10-4	IDEXX LABS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,360.000	420,938			L
44951D-10-8	IESI-BFC LTD	C	06/08/2010	CREDIT SUISSE	6,000.000	115,051			U
G4753Q-10-6	IG GROUP HOLDINGS CMN STK	D	06/08/2010	UBS AG	40,767.000	230,584			U
449586-10-6	IGM FINANCIAL INC	C	06/08/2010	CREDIT SUISSE	5,800.000	212,695			U
902104-10-8	II VI INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,840.000	100,174			L
452308-10-9	ILLINOIS TOOL WKS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	43,560.000	2,193,233			L
452327-10-9	ILLUMINA INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,320.000	97,948			L
Q4875J-10-4	ILUKA RESOURCES LTD	D	06/08/2010	ITG HONG KONG LIMITED	37,696.000	154,947			U
F49644-10-1	IMERYS	D	06/08/2010	UBS AG	989.000	47,214			U
G47152-10-6	IMI PLC	D	06/08/2010	UBS AG	29,439.000	272,522			U
T5331M-10-9	IMMOBILIARE GRANDE DISTRIBUTION	D	06/08/2010	UBS AG	46,008.000	61,443			U

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A27849-14-9	IMMOFINANZ AG	D	06/08/2010	UBS AG	85,805.000	231,828			U
45253H-10-1	IMMUNOGEN INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,300.000	66,441			L
453038-40-8	IMPERIAL OIL LTD	C	06/08/2010	CREDIT SUISSE	13,900.000	522,712			U
N44457-12-0	IMTECH NV	D	06/08/2010	UBS AG	3,380.000	88,038			U
G47320-17-4	INCHCAPE PLC ORD GBP 0.25	D	06/08/2010	UBS AG	36,737.000	139,095			U
453836-10-8	INDEPENDENT BANK CORP MA		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,300.000	59,437			L
Y3974E-10-8	INDOFOOD AGRI RESOURCES LTD	D	06/08/2010	ITG HONG KONG LIMITED	52,000.000	78,035			U
455871-10-3	INDUSTRIAL ALLIANCE INSURANC	C	06/08/2010	CREDIT SUISSE	6,500.000	211,360			U
9HH0JV-EG-8	INFIGEN ENERGY	D	06/08/2010	ITG HONG KONG LIMITED	74,739.000	50,876			U
45667G-10-3	INFINERA CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,000.000	90,639			U
456650-10-3	INFINITY PROPERTY & CASUALTY CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,560.000	72,469			L
D22359-13-3	INFOGENIE EUROPE AG	D	06/08/2010	UBS AG	8,431.000	81,800			U
G4770C-10-6	INFORMA PLC COMMON STOCK	D	06/08/2010	UBS AG	79,459.000	420,584			U
45666Q-10-2	INFORMATICA CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,340.000	226,304			L
Q4933Q-12-4	INFRATIL LTD	D	06/08/2010	INSTINET HONG KONG	76,007.000	80,600			U
N4578E-41-3	ING GROEP NV -CVA OTHER	D	06/08/2010	CREDIT SUISSE	128,451.000	918,437			L
Q49469-10-1	ING INDUSTRIAL FUND	D	06/08/2010	ITG HONG KONG LIMITED	271,463.000	79,328			U
Q49560-10-7	ING OFFICE FUND	D	06/08/2010	ITG HONG KONG LIMITED	216,697.000	97,813			U
G47791-10-1	INGERSOLL-RAND PLC		05/11/2010	CREDIT SUISSE INTERNATIONAL	33,660.000	1,284,620			L
457153-10-4	INGRAM MICRO		05/11/2010	CREDIT SUISSE INTERNATIONAL	15,140.000	275,192			L
G4807U-10-3	INMARSAT PLC	D	06/08/2010	UBS AG	25,283.000	285,026			U
457983-10-4	INMET MINING CORP COM NPV	C	06/08/2010	CREDIT SUISSE	4,000.000	167,318			U
45790B-10-4	INNERGEX RENEWABLE ENERGY INC	C	06/08/2010	CREDIT SUISSE	7,600.000	63,805			U
45768S-10-5	INNOSPEC INC	R	05/11/2010	CREDIT SUISSE INTERNATIONAL	3,200.000	44,175			L
J2467E-10-1	INPEX CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	9.000	53,764			U
45765U-10-3	INSIGHT ENTERPRISES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,240.000	81,353			L
44982K-10-5	INTACT FINACIAL GROUP	C	06/08/2010	CREDIT SUISSE	8,700.000	370,560			U
458118-10-6	INTEGRATED DEVISE TECHNOLOGY		05/11/2010	CREDIT SUISSE INTERNATIONAL	19,380.000	115,082			L
45841N-10-7	INTERACTIVE BKRS GRP A		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,820.000	81,658			L
45840J-10-7	INTERACTIVE DATA CORP	R	05/11/2010	UBS AG	3,540.000	116,183			L
J68897-10-7	INTERCELL AG	D	06/08/2010	UBS AG	4,324.000	87,062			U
45865V-10-0	INTERCONTINENTALEXC		05/11/2010	CREDIT SUISSE INTERNATIONAL	580.000	70,554			L
458786-10-0	INTERMEC INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,580.000	67,250			L
G4807D-10-1	INTERMEDIATE CAPITAL GROUP PLC	D	06/08/2010	UBS AG	17,748.000	64,610			U
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	99,060.000	12,628,218			L
45928H-10-6	INTERNATIONAL COAL GRP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	16,240.000	72,705			L
460146-10-3	INTERNATIONAL PAPER CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	44,040.000	1,081,794			L
460254-10-5	INTERNATIONAL RECTIFIER CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,780.000	172,304			L
460335-20-1	INTERNATIONAL SPEEDWAY		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,360.000	98,701			L
46059C-20-5	INTERNET CAPITAL GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,180.000	48,251			L
46069S-10-9	INTERSIL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	13,300.000	190,698			L
G4911B-10-8	INTERTEK GROUP PLC	D	06/08/2010	CREDIT SUISSE	20,315.000	404,293			U
46113M-10-8	INTERVAL LEISURE GROUP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,760.000	68,301			L
B5241S-11-2	INTERVEST OFFICES	D	06/09/2010	Various	1,831.000	45,858			U
461148-10-8	INTEVAC INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,960.000	40,210			L
Q5701N-18-5	INTOLL GROUP	D	06/08/2010	ITG HONG KONG LIMITED	200,857.000	173,670			L
X3968Y-10-3	INTRALOT SA-INTEGRATED LOTTERY SYSTEMS &	D	06/08/2010	UBS AG	19,083.000	60,838			U
46121Y-10-2	INTREPID POTASH INC		05/11/2010	UBS AG	5,200.000	135,096			L
W4662R-10-6	INTRUM JUSTITIA AB	D	06/08/2010	UBS AG	8,437.000	81,008			U
46122E-10-5	INVENTIV HEALTH INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,700.000	93,306			L
46126P-10-6	INVERNESS MEDICAL INNOVATION		05/11/2010	UBS AG	9,000.000	339,210			L
G49188-11-6	INVESTEC PLC	D	06/08/2010	UBS AG	13,595.000	91,711			U
W4776L-10-2	INVESTMENT AB ORESUND	D	06/08/2010	UBS AG	4,738.000	66,284			U
46145F-10-5	INVESTMENT TECHNOLOGY GROUP		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,920.000	100,535			L
B5317W-14-6	ION BEAM APPLICATIONS	D	06/09/2010	Various	5,632.000	47,780			U
Q49809-10-8	IOOF HOLDINGS LTD	D	06/08/2010	ITG HONG KONG LIMITED	23,511.000	115,406			U
44984A-10-5	IPC THE HOSPITALIST CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,640.000	49,229			L
44980X-10-9	IPG PHOTONICS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,780.000	50,838			L
F5310M-10-9	IPSOS	D	06/08/2010	UBS AG	2,386.000	81,695			U
Q49822-10-1	IRESS MARKET TECHNOLOGY LTD	D	06/08/2010	ITG HONG KONG LIMITED	10,495.000	73,465			U
G4945K-10-8	IRISH LIFE & PERMANENT GROUP	D	06/08/2010	UBS AG	26,755.000	56,007			U
462846-10-6	IRON MTN INC PA		05/11/2010	CREDIT SUISSE INTERNATIONAL	18,040.000	453,904			L
464286-50-9	ISHARES MSCI CANADA ETF		06/30/2010	Various	49,789.000	1,330,646			L

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464287-46-5	ISHARES MSCI EAFE INDEX FUND		06/30/2010	Various	293,227.000	14,606,420			L
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		06/16/2010	Various	43,870.000	3,018,826			L
46432L-10-4	ISILON SYSTEMS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,580.000	35,823			L
464330-10-9	ISIS PHARMACEUTICALS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,640.000	115,496			L
M5920A-10-9	ISRAEL CHEMICALS ILS1	D	06/08/2010	SG WARBURG	38,840.000	427,552			U
465074-20-1	ISRAEL DISCOUNT BANK LTD	D	06/08/2010	SG WARBURG	76,606.000	131,030			U
J2563B-10-0	IT HOLDINGS CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	9,200.000	108,760			U
465685-10-5	ITC HOLDINGS		05/11/2010	UBS AG	5,160.000	271,003			L
J2501P-10-4	ITOCHU CORP JPY50	D	06/08/2010	UBS WARBURG ASIA LIMITED	38,000.000	303,405			U
J25022-10-4	ITOCHU TECHNO-SOLUTIONS	D	06/08/2010	UBS WARBURG ASIA LIMITED	1,000.000	35,989			U
J25037-12-8	ITOHAM FOODS INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	21,000.000	70,373			U
465741-10-6	ITRON INC		05/11/2010	UBS AG	4,260.000	321,630			L
450911-10-2	ITT CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	17,680.000	933,813			L
45068B-10-9	ITT EDUCATIONAL SVCS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	120.000	12,449			L
G4984A-11-0	ITV PLC ORD GBP0.10	D	06/08/2010	UBS AG	337,697.000	255,856			L
46579N-10-3	IVANHOE MINES LTD	C	06/08/2010	CREDIT SUISSE	21,400.000	279,625			U
D36953-10-3	IVG IMMOBILIEN AG	D	06/08/2010	UBS AG	11,281.000	66,629			U
J25725-11-0	IZUMI	D	06/08/2010	UBS WARBURG ASIA LIMITED	7,000.000	93,211			U
466032-10-9	J & J SNACK FOODS CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,940.000	91,493			L
46612H-40-2	J CREW GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,080.000	286,464			L
708160-10-6	J.C. PENNEY CO. INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	20,160.000	590,878			L
466313-10-3	JABIL CIRC UIT INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	19,400.000	298,700			L
466367-10-9	JACK IN THE BOX INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,560.000	150,456			L
J25853-10-2	JAFCO CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	1,200.000	29,257			U
47009M-10-3	JAGUAR MINING INC	C	06/08/2010	CREDIT SUISSE	6,900.000	65,663			U
47012E-10-6	JAKKS PACIFIC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,060.000	62,206			L
470355-20-7	JAMES RIVER COAL CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,440.000	63,292			L
47102X-10-5	JANUS CAP GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	20,920.000	269,381			L
J2620N-10-5	JAPAN AIRPORT TERMINAL CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	4,300.000	58,204			U
J2739K-10-9	JAPAN EXCELLENT INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	14.000	67,362			U
J2785A-10-4	JAPAN LOGISTICS FUND INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	12.000	87,500			U
J2740Q-10-3	JAPAN PETROLEUM EXP.	D	06/08/2010	UBS WARBURG ASIA LIMITED	2,400.000	108,017			U
J2741H-10-2	JAPAN PRIME REALTY INVT	D	06/08/2010	UBS WARBURG ASIA LIMITED	31.000	69,871			U
J27544-10-5	JAPAN RETAIL FUND INVT	D	06/08/2010	UBS WARBURG ASIA LIMITED	77.000	89,963			U
471109-10-8	JARDEN CORP		05/11/2010	UBS AG	9,620.000	277,248			L
G5085M-23-4	JAZZTEL PLC	D	06/08/2010	UBS AG	17,157.000	52,482			U
Q5029L-10-1	JB HI-FI LTD	D	06/08/2010	ITG HONG KONG LIMITED	7,854.000	120,370			U
46612K-10-8	JDA SOFTWARE GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,080.000	112,579			L
46612J-50-7	JDS UNIPHA SE CORP		05/11/2010	UBS AG	23,780.000	283,933			L
472319-10-2	JEFFERIES GROUP INC NEW		05/11/2010	CREDIT SUISSE INTERNATIONAL	680.000	17,126			L
J2870F-10-9	JFE SHOJI HOLDINGS INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	22,000.000	100,548			U
W4939T-10-9	JM AB	D	06/08/2010	CREDIT SUISSE	7,898.000	104,374			U
477839-10-4	JOHN BEAN TECH		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,800.000	66,988			L
G59892-11-0	JOHN MENZIES PLC	D	06/11/2010	Various	10,435.000	54,054			U
478160-10-4	JOHNSON & JOHNSON		05/11/2010	CREDIT SUISSE INTERNATIONAL	246,080.000	15,934,246			L
G5150J-14-0	JOHNSON ELECTRIC HOLDINGS LTD	D	06/08/2010	ITG HONG KONG LIMITED	187,000.000	93,831			U
J2838H-10-6	J-OIL MILLS INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	25,000.000	73,001			U
480074-10-3	JONES APPA REL GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,380.000	196,211			L
48020Q-10-7	JONES LANG LASALLE INC.		05/11/2010	UBS AG	4,380.000	347,422			L
480838-10-1	JOS A BANK CLOTHIERS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,940.000	122,400			L
481165-10-8	JOY GLOBAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	420.000	22,372			L
46625H-10-0	JP MORGAN CHASE & CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,360.000	307,869			L
X4114P-11-1	JUMBO SA	D	06/08/2010	UBS AG	12,579.000	71,758			U
J28710-10-1	JUPITER TELECOMM NPV		06/08/2010	UBS WARBURG ASIA LIMITED	47.000	44,027			U
J28709-10-3	JUROKU BANK LTD/THE	D	06/08/2010	UBS WARBURG ASIA LIMITED	24,000.000	83,290			U
48213T-10-8	JUST ENERGY INCOME FUND	C	06/08/2010	CREDIT SUISSE	6,200.000	75,915			U
J29699-10-5	JX HOLDINGS INC COMMON STOCK	D	04/01/2010	MERGER	268,040.000	1,327,567			U
K55633-11-7	JYSKE BANK	D	06/08/2010	UBS AG	2,512.000	75,511			U
J2887C-10-7	KADOKAWA GROUP HOLDINGS INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	4,300.000	90,554			U
J29051-10-9	KAGOME CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,100.000	52,744			U
J29094-10-9	KAGOSHIMA BANK LTD/THE	D	06/08/2010	UBS WARBURG ASIA LIMITED	9,000.000	54,555			U
483007-70-4	KAISER ALUMINUM CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,940.000	72,976			L
J29223-12-0	KAJIMA CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	24,000.000	53,841			U

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J29258-10-0	KAKAKU.COM INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	22.000	82,899			U
J29438-11-6	KAMIGUMI CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	14,000.000	108,264			U
J29653-10-2	KANDENKO CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	13,000.000	79,134			U
J30169-10-6	KANSAI ELECTRIC POWER CO	D	06/08/2010	UBS WARBURG ASIA LIMITED	6,500.000	151,405			U
485170-30-2	KANSAS CITY SOUTHERN		05/11/2010	UBS AG	10,760.000	420,608			L
J30427-10-8	KANTO DENKA KOGYO CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	11,000.000	78,673			U
W53034-10-9	KAPPAHL AB	D	06/08/2010	UBS AG	10,614.000	75,948			U
48562P-10-3	KAPSTONE PAPER AND PACKAGING CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,680.000	40,122			L
N4784C-10-2	KARDAN NV	D	06/08/2010	UBS AG	11,824.000	51,083			U
Q5210P-10-1	KAROON GAS AUSTRALIA LIMITED	D	06/08/2010	ITG HONG KONG LIMITED	15,177.000	91,936			U
J31588-11-4	KAWASAKI KISEN KAISHA	D	06/08/2010	UBS WARBURG ASIA LIMITED	14,000.000	54,709			L
486587-10-8	KAYDON CORPORATION		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,680.000	153,184			L
48666K-10-9	KB HOME		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,700.000	172,874			L
B0205Y-11-4	KBC ANCORA	D	06/08/2010	UBS AG	4,958.000	84,168			U
48242W-10-6	KBR INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	16,400.000	356,216			L
J31843-10-5	KDDI CORP JPY5000	D	06/08/2010	UBS WARBURG ASIA LIMITED	76.000	353,494			U
J32083-10-7	KEIHIN CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,800.000	72,979			L
J32233-10-8	KEISEI ELECTRIC RAILWAY	D	06/08/2010	UBS WARBURG ASIA LIMITED	10,000.000	54,687			L
J05754-10-6	KEIYO BANK LTD/THE	D	06/08/2010	UBS WARBURG ASIA LIMITED	21,000.000	101,174			U
487836-10-8	KELLOGG CO.		05/11/2010	CREDIT SUISSE INTERNATIONAL	31,300.000	1,705,487			L
X44073-10-8	KEMIRA OYJ	D	06/08/2010	UBS AG	9,963.000	107,006			U
J32922-10-6	KENEDIX REALTY INVESTMENT	D	06/08/2010	UBS WARBURG ASIA LIMITED	29.000	78,780			U
488879-10-7	KENEXA CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,960.000	45,729			L
489170-10-0	KENNAMETAL, INC.		05/11/2010	UBS AG	8,840.000	270,062			L
V87778-10-2	KEPPEL LAND	D	06/08/2010	ITG HONG KONG LIMITED	34,000.000	87,938			U
J3246M-10-9	KEY COFFEE INC	D	06/09/2010	UBS WARBURG ASIA LIMITED	4,900.000	82,932			U
493267-10-8	KEYCORP NEW COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	56,940.000	491,950			L
493272-10-8	KEYERA FACILITIES INCOME FUND	C	06/08/2010	CREDIT SUISSE	2,300.000	57,340			U
494368-10-3	KIMBERLY-CLARK CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	42,860.000	2,695,740			L
J33093-10-5	KINDEN CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	5,000.000	43,574			U
494580-10-3	KINDRED HEALTHCARE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,800.000	82,931			L
B5338M-10-1	KINEPOLIS	D	06/08/2010	UBS AG	1,703.000	84,287			U
49460W-20-8	KINETIC CONCEPTS		05/11/2010	UBS AG	6,960.000	291,554			L
495582-10-8	KING PHARM ACEUTICALS INC		05/11/2010	UBS AG	28,080.000	269,006			L
Q5318K-10-3	KINGSGATE CONSOLIDATED LTD	D	06/08/2010	ITG HONG KONG LIMITED	10,518.000	73,316			U
G52654-10-3	KINGSPAN GROUP	D	06/08/2010	UBS AG	7,134.000	56,519			U
W4832D-11-0	KINNEVIK INVESTMENT AB	D	06/08/2010	UBS AG	14,592.000	222,020			A
497266-10-6	KIRBY CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,500.000	226,090			L
49740P-10-6	KIRKLAND LAKE GOLD INC	C	06/08/2010	CREDIT SUISSE	6,300.000	54,475			U
J33652-10-8	KISSEI PHARMACEUTICAL CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	6,000.000	114,915			U
Q53422-10-3	KIWI INCOME PROPERTY TRUST	D	06/08/2010	INSTINET HONG KONG	164,105.000	96,619			U
J34728-10-5	KIYO HOLDINGS INC	D	06/09/2010	UBS WARBURG ASIA LIMITED	63,000.000	79,189			U
482480-10-0	KLA TENCOR CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	14,860.000	488,662			L
F5397N-15-2	KLEPIERRE RIGHTS	D	04/19/2010	DIRECT	8,518.000				U
D40376-10-1	KLOECKNER & CO SE	D	06/08/2010	UBS AG	5,313.000	87,372			U
W2642U-12-4	KLOVERN AB	D	06/08/2010	UBS AG	21,390.000	61,836			U
499005-10-6	KNIGHT CAPITAL GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,000.000	150,112			L
498904-20-0	KNOLL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,880.000	66,875			L
J3430E-10-3	KOBAYASHI PHARMACEUTICAL CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,100.000	126,072			U
J34555-14-4	KOBE STEEL JPY50	D	06/08/2010	UBS WARBURG ASIA LIMITED	15,000.000	29,745			U
50015Q-10-0	KODIAK OIL AND GAS GROUP		05/11/2010	CREDIT SUISSE INTERNATIONAL	16,560.000	62,216			L
500255-10-4	KOHLS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	30,640.000	1,745,928			L
J34964-10-6	KOJIMA CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	14,400.000	95,565			U
J35544-10-5	KOKUYO CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	10,900.000	94,357			U
J3590M-10-1	KOMERI CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,600.000	83,899			U
J35996-10-7	KONAMI CORP COMMON STOCK	D	06/08/2010	UBS WARBURG ASIA LIMITED	1,400.000	22,804			U
X4550J-10-8	KONECRANES OYJ	D	06/08/2010	UBS AG	4,116.000	105,418			U
N0157T-17-7	KONINKLIJKE BAM GROEP NV	D	06/08/2010	UBS AG	15,439.000	70,594			U
N5017D-19-7	KONINKLIJKE DSM RIGHTS	D	04/09/2010	DIRECT	14,910.000				U
N5075T-15-9	KONINKLIJKE VOPAK NV	D	06/08/2010	UBS AG	4,821.000	180,196			U
N50783-12-0	KONINKLIJKE WESSANEN NV	D	06/08/2010	UBS AG	42,267.000	152,806			U
500600-10-1	KOPIN CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,340.000	42,152			L
50060P-10-6	KOPPERS CO.		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,300.000	74,869			L

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J3622S-10-0	KOSE CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	4,300.000	100,248			U
50075N-10-4	KRAFT FOOD S INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	93,560.000	2,857,360			L
501044-10-1	KROGER CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	57,880.000	1,291,152			L
J36615-10-2	KS HOLDINGS CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	5,200.000	115,873			U
H46697-14-2	KUDELSKI SA	D	06/08/2010	UBS AG	2,606.000	65,771			U
501242-10-1	KULICKE & SOFFA INDUSTRIES, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,480.000	63,194			L
W53033-10-1	KUNGSLEDEN	D	06/08/2010	UBS AG	12,100.000	65,586			U
J37049-10-3	KUREHA CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	17,000.000	81,981			U
482423-10-0	KWB INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,660.000	98,299			L
D39062-10-0	KWS SAAT AG	D	06/08/2010	UBS AG	619.000	86,987			U
J37996-11-3	KYORIN CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	6,000.000	81,641			U
J38468-10-4	KYUSHU ELEC POWER JPY500	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,200.000	67,234			U
50540R-40-9	LABORATORY CORP AMER HLDGS		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,880.000	683,889			L
504904-10-3	LABRADOR IRON ORE ROYALTY INCOME FUND	C	06/08/2010	CREDIT SUISSE	2,500.000	111,487			U
F01764-10-3	L'AIR LIQUIDE S.A.	D	06/09/2010	Various	2,198.000	76,900			L
G53508-17-5	LAIRD PLC	D	06/08/2010	UBS AG	39,988.000	65,239			U
510728-10-8	LAKE SHORE GOLD CORP	C	06/08/2010	CREDIT SUISSE	26,100.000	78,132			U
512807-10-8	LAM RESEARCH CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,580.000	454,292			L
512815-10-1	LAMAR ADVERTISING CO		05/11/2010	UBS AG	6,400.000	217,664			L
513847-10-3	LANCASTER COLONY CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,120.000	115,037			L
514606-10-2	LANCE, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,060.000	59,456			L
515098-10-1	LANDSTAR SYSTEMS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,240.000	233,890			L
D5032B-10-2	LANXESS AG	D	06/08/2010	UBS AG	5,313.000	203,119			U
517834-10-7	LAS VEGAS SANDS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	36,900.000	879,799			L
517942-10-8	LASALLE HOTELS		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,660.000	189,852			L
52078P-10-2	LAWSON SOFTWARE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	16,500.000	127,491			L
521050-10-4	LAYNE CHRISTENSEN CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,500.000	66,210			L
505336-10-7	LA-Z-BOY CHAIR CO.		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,920.000	75,730			L
521863-30-8	LEAP WIRELESS INTERNATIONAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,560.000	117,318			L
524901-10-5	LEGG MASON INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	14,480.000	489,378			L
524660-10-7	LEGGETT & PLATT INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	16,440.000	398,190			L
F56196-18-5	LEGRAND	D	06/08/2010	UBS AG	732.000	20,729			U
Q55368-11-4	LEND LEASE GROUP	D	06/08/2010	ITG HONG KONG LIMITED	6,107.000	37,419			U
52602E-10-2	LENDER PROCESSING SERVICES		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,120.000	328,389			L
526057-10-4	LENNAR COR P		05/11/2010	CREDIT SUISSE INTERNATIONAL	16,260.000	320,649			L
526107-10-7	LENNOX INTERNATIONAL INC		05/11/2010	UBS AG	4,980.000	220,664			L
R4279D-10-8	LEROY SEAFOOD GROUP ASA	D	06/08/2010	CREDIT SUISSE	4,034.000	75,138			U
529771-10-7	LEXMARK IN TL INC		05/11/2010	UBS AG	8,060.000	296,286			L
50187A-10-7	LHC GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,060.000	72,335			L
530555-30-9	LIBERTY GLOBAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,740.000	193,684			L
53071M-10-4	LIBERTY MEDIA CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	44,440.000	606,184			L
53071M-30-2	LIBERTY MEDIA HOLDING CORP		05/11/2010	Various	9,940.000	417,784			L
53071M-70-8	LIBERTY MEDIA STARZ SERIES A		05/11/2010	UBS AG	5,040.000	269,993			L
531172-10-4	LIBERTY PROPERTY TRUST		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,080.000	236,788			L
53217V-10-9	LIFE TECHNOLOGIES CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	19,260.000	1,012,433			L
53217R-20-7	LIFE TIME FITNESS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,120.000	159,262			L
53219L-10-9	LIFEPOINT HOSPITALS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,760.000	205,389			L
G54856-12-8	LIFESTYLE INTL HLDGS	D	06/08/2010	ITG HONG KONG LIMITED	20,000.000	36,978			U
53278L-10-7	LINAMAR CORP	C	06/08/2010	CREDIT SUISSE	3,700.000	68,778			U
532791-10-0	LINCARE HOLDINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,540.000	297,597			L
533535-10-0	LINCOLN EDUCATIONAL SERVICES		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,400.000	59,050			L
533900-10-6	LINCOLN ELEC HLDGS		05/11/2010	UBS AG	4,460.000	258,948			L
534187-10-9	LINCOLN NA TL CORP IN		05/11/2010	CREDIT SUISSE INTERNATIONAL	36,360.000	1,080,550			L
W56316-10-7	LINDAB INTERNATIONAL AB	D	06/08/2010	UBS AG	7,196.000	67,488			U
535678-10-6	LINEAR TEC HNOLOGY CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	25,740.000	761,569			L
J13776-10-9	LINTEC CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	4,300.000	75,895			U
J38933-10-7	LION CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	12,000.000	59,007			U
535919-20-3	LIONS GATE ENTERTAINMENT		05/11/2010	CREDIT SUISSE INTERNATIONAL	14,360.000	99,518			L
539320-10-1	LIZ CLAIBO RNE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,640.000	75,762			L
501889-20-8	LKQ CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	14,220.000	282,453			L
G5542W-10-6	LLOYDS BANKING GROUP PLC	D	06/08/2010	CREDIT SUISSE	1,891,571.000	1,437,512			L
54142L-10-9	LOGMELN INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,800.000	38,923			L
W5650X-10-4	LOOMIS AB	D	06/08/2010	UBS AG	7,814.000	71,365			U

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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)
543524-30-0	LOOPNET INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,120.000	44,406			L
T6326Y-10-8	LOTTOMATICA	D	06/08/2010	UBS AG	2,575.000	35,190			U
546347-10-5	LOUISIANA-PACIFIC CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	14,140.000	136,225			L
502160-10-4	LSB INDUSTRIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,640.000	45,270			L
502161-10-2	LSI CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	65,700.000	378,439			L
502175-10-2	LTC PROPERTIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,580.000	69,392			L
550021-10-9	LULULEMON ATHLETICA INC	I	05/11/2010	CREDIT SUISSE INTERNATIONAL	4,040.000	160,426			L
55003T-10-7	LUMBER LIQUIDATORS HOLDINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,380.000	72,309			L
55027E-10-2	LUMINEX CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,320.000	92,013			L
550372-10-6	LUNDIN MINING CORP COM NPV	C	06/08/2010	CREDIT SUISSE	35,800.000	118,068			U
Q5683J-10-3	LYNAS CORP LTD	D	06/08/2010	ITG HONG KONG LIMITED	171,562.000	67,407			U
553777-10-3	M T S SYSTEMS		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,880.000	56,134			L
55305B-10-1	M/I SCHOTTENSTEIN HOMES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,820.000	40,277			L
Q5689Z-10-1	MACARTHUR COAL LTD	D	06/08/2010	ITG HONG KONG LIMITED	11,334.000	104,977			U
554282-10-3	MACDONALD DETTWILER & ASSOCIATES LTD	C	06/08/2010	CREDIT SUISSE	3,000.000	121,921			U
554382-10-1	MACERICH COMPANY		05/11/2010	UBS AG	13,900.000	616,882			L
554489-10-4	MACK-CALI REALTY CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,260.000	289,814			L
55608B-10-5	MACQUARIE INFRASTRUCTURE CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,120.000	77,148			L
55616P-10-4	MACYS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	41,940.000	1,015,091			L
55826P-10-0	MADISON SQUARE GARDEN INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,900.000	149,114			U
J39315-10-6	MAEDA CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	27,000.000	77,716			U
559222-40-1	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV	C	06/08/2010	CREDIT SUISSE	8,300.000	547,323			U
G5753U-11-2	MAIDEN HOLDINGS LTD		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,280.000	51,066			L
T6388T-10-4	MAIRE TECNIMONT SPA	D	06/08/2010	UBS AG	18,703.000	60,430			U
560909-10-3	MAJOR DRILLING GROUP INTERNATIONAL	C	06/08/2010	CREDIT SUISSE	2,200.000	44,059			U
M67888-10-3	MAKHTESHIM-AGAN INDUSTRIES LTD	D	06/08/2010	SG WARBURG	34,138.000	116,726			U
J39659-10-7	MANDOM CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,100.000	81,834			U
563571-10-8	MANITOWOC INC		05/11/2010	UBS AG	14,460.000	195,499			L
56418H-10-0	MANPOWER, INC.		06/03/2010	Various	9,264.020	482,664			L
564563-10-4	MANTECH INTL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,360.000	102,221			L
56501R-10-6	MANULIFE FINANCIAL CORP	C	06/08/2010	CREDIT SUISSE	67,200.000	1,060,871			L
E7347B-18-0	MAPFRE RIGHTS	D	06/01/2010	DIRECT	63,931.000				U
565849-10-6	MARATHON OIL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	76,040.000	2,377,900			L
X5188E-10-6	MARFIN INVESTMENT GROUP	D	06/08/2010	UBS AG	71,457.000	81,029			A
M6803V-10-3	MARFIN POPULAR BANK PUBLIC CO	D	06/08/2010	UBS AG	47,685.000	78,497			U
R2326D-10-5	MARINE HARVEST	D	06/08/2010	SG WARBURG	248,050.000	202,149			U
56845T-30-5	MARINER ENERGY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,140.000	261,154			U
570535-10-4	MARKEL CORP		05/11/2010	UBS AG	980.000	347,949			L
571903-20-2	MARRIOTT I NTL INC NEW		05/11/2010	CREDIT SUISSE INTERNATIONAL	29,560.000	1,056,764			L
571748-10-2	MARSH + MCLENNAN COS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	51,360.000	1,195,116			L
571837-10-3	MARSHALL + ILSLEY CORP NEW		05/11/2010	CREDIT SUISSE INTERNATIONAL	34,220.000	314,376			L
G97336-13-8	MARSTONS PLC ORD GBP0.07375	D	06/08/2010	UBS AG	55,548.000	74,215			U
573459-10-4	MARTINREA INTERNATIONAL INC	C	06/08/2010	CREDIT SUISSE	11,100.000	77,622			U
J39788-13-8	MARUBENI	D	06/08/2010	UBS WARBURG ASIA LIMITED	60,000.000	322,924			U
J4001N-10-0	MARUHA NICHIRO HOLDINGS INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	46,000.000	71,517			U
J40046-10-4	MARUICHI STEEL TUBE	D	06/08/2010	UBS WARBURG ASIA LIMITED	4,700.000	82,945			U
574599-10-6	MASCO CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	37,740.000	573,373			L
574795-10-0	MASIMO CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,740.000	139,662			L
576206-10-6	MASSEY ENERGY CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,360.000	368,159			L
576323-10-9	MASTEC INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,720.000	69,191			L
J4083J-10-0	MATSUDA SANGYO CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	4,900.000	76,718			U
J4086C-10-2	MATSUI SECURITIES CO	D	06/08/2010	UBS WARBURG ASIA LIMITED	10,000.000	65,381			U
J41208-10-9	MATSUMOTOKIYOSHI HOLDINGS CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,500.000	68,787			U
577128-10-1	MATTHEWS INTL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,400.000	114,640			L
57772K-10-1	MAXIM INTEGRATED PRODUCTS		05/11/2010	CREDIT SUISSE INTERNATIONAL	31,020.000	600,646			L
577767-10-6	MAXWELL TECHNOLOGIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,120.000	42,349			L
55264U-10-8	MB FINANCIAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,760.000	145,225			L
55262C-10-0	MBIA INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	18,780.000	164,879			L
579064-10-6	MCAFEE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	15,540.000	527,825			L
G5922D-10-8	MCBRIDE PLC	D	06/08/2010	UBS AG	46,625.000	123,165			U
579489-10-5	MCCLATCHY CO CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,640.000	38,801			L
580037-10-9	MCDERMOTT INTERNATIONAL, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,680.000	168,747			L
58047P-10-7	MCG CAPITAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,540.000	56,462			L

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580589-10-9	MCGRATH RENTCORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,840.000	72,857			U
581550-10-3	MCKESSON CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	28,800.000	1,912,810			L
552676-10-8	MDC HOLDINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,560.000	157,543			L
55269P-30-2	MDS INC	C	06/08/2010	CREDIT SUISSE	7,400.000	60,981			U
58319P-10-8	MEADOWBROOK INSURANCE GRP		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,980.000	68,302			L
583334-10-7	MEADWESTVA CO CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	15,960.000	407,527			L
W5612K-10-9	MEDA AB	D	06/08/2010	UBS AG	11,868.000	86,639			U
584045-10-8	MEDASSETS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,280.000	74,286			L
584688-10-5	MEDICINES COMPANY		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,280.000	55,799			L
58470H-10-1	MEDIFAST INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,620.000	54,541			L
N5557C-11-2	MEDIQ NV	D	06/08/2010	UBS AG	4,751.000	85,043			U
58501N-10-1	MEDIVATION INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,240.000	36,043			L
58502B-10-6	MEDNAX INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,060.000	301,017			L
Q59444-10-1	MEDUSA MINING LIMITED	D	06/08/2010	ITG HONG KONG LIMITED	19,310.000	73,747			U
G59640-10-5	MEGGITT PLC	D	06/08/2010	UBS AG	81,077.000	356,961			U
J41966-10-2	MEGMILK SNOW BRAND CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	6,400.000	110,939			U
9EQ2BD-C5-5	MEINL EUROPEAN LAND LTD	D	06/08/2010	UBS AG	22,250.000	98,613			U
J42067-10-8	MEITEC CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	7,000.000	122,222			U
J4225X-10-8	MELCO HOLDINGS INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	2,800.000	80,699			U
Y59683-18-8	MELCO INTERNATIONAL DEVELOPMENT	D	06/08/2010	ITG HONG KONG LIMITED	218,000.000	87,178			U
M51363-11-3	MELLANIOX TECHNOLOGIES LTD	D	06/08/2010	SG WARBURG	2,920.000	66,903			L
G5973B-12-6	MELROSE PLC	D	06/08/2010	UBS AG	50,862.000	154,958			U
552715-10-4	MEMC ELECT R MATLS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	24,180.000	295,170			L
587118-10-0	MENS WEARHOUSE		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,900.000	143,768			L
587200-10-6	MENTOR GRAPHICS CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,080.000	104,493			L
58733R-10-2	MERCADOLIBRE INC	R	05/11/2010	CREDIT SUISSE INTERNATIONAL	2,900.000	148,881			L
J68166-11-5	MERCIAN CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	121,000.000	235,161			U
589378-10-8	MERCURY COMPUTER SYSTEMS		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,500.000	32,225			L
589400-10-0	MERCURY GENERAL CORP		05/11/2010	Various	2,460.000	110,312			L
589433-10-1	MEREDITH C ORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,540.000	159,869			L
589584-10-1	MERIDIAN BIOSCIENCE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,000.000	95,795			L
589889-10-4	MERIT MEDICAL SYSTEMS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,140.000	65,340			L
59001A-10-2	MERITAGE HOMES CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,720.000	87,946			L
591018-80-9	METABOLIX INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,440.000	44,096			L
59151K-10-8	METHANEX CORP	C	06/08/2010	CREDIT SUISSE	6,900.000	138,340			U
591520-20-0	METHODE ELECTRONICS CLASS A		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,120.000	57,914			L
X5328R-16-5	METKA SA	D	06/08/2010	UBS AG	6,089.000	60,598			U
V62616-12-9	METRO HOLDINGS LTD	D	06/10/2010	Various	164,000.000	87,714			U
591708-10-2	METROPCS COMMUNICATIONS		05/11/2010	CREDIT SUISSE INTERNATIONAL	29,940.000	247,640			L
592688-10-5	METTLER TOLEDO INTERNATIONAL		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,620.000	433,462			L
H5498Z-12-8	MEYER BURGER TECHNOLOGY AG	D	06/08/2010	UBS AG	3,266.000	69,025			U
55277J-10-8	MF GLOBAL HOLDINGS LTD		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,880.000	102,633			L
55272X-10-2	MFA FINANCIAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	29,180.000	208,266			L
55277P-10-4	MGE ENERGY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,300.000	85,062			L
552953-10-1	MGM RESORTS INTERNATIONAL		05/11/2010	CREDIT SUISSE INTERNATIONAL	29,740.000	428,898			L
057149-10-6	MICHAEL BAKER CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,260.000	47,647			L
G68694-11-9	MICHAEL PAGE INTERNATIONAL PLC	D	06/08/2010	UBS AG	31,177.000	169,308			U
F61824-79-7	MICHELIN ET CIE RIGHTS	D	05/14/2010	DIRECT	13,091.000				U
G6117L-10-3	MICRO FOCUS INTERNATIONAL PLC	D	06/08/2010	UBS AG	19,852.000	139,220			U
594901-10-0	MICRO SYSTEMS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,680.000	302,476			L
595017-10-4	MICROCHIP TECHNOLOGY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	19,440.000	560,912			L
595112-10-3	MICRON TEC HNOLOGY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	88,560.000	786,156			L
595137-10-0	MICROSEMI CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,360.000	157,792			L
596278-10-1	MIDDLEBY CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,900.000	114,845			L
G4491W-10-0	MIDLAND HOLDINGS LTD	D	06/08/2010	ITG HONG KONG LIMITED	82,000.000	60,893			U
J42669-10-1	MIKUNI COCA-COLA BOTTLING CO LTD	D	06/09/2010	UBS WARBURG ASIA LIMITED	24,500.000	189,021			U
601073-10-9	MILLIPORE CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,580.000	592,113			L
602720-10-4	MINE SAFETY APPLIANCES CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,120.000	119,877			L
J42884-13-0	MINEBEA CO.	D	06/08/2010	UBS WARBURG ASIA LIMITED	12,000.000	65,757			U
602900-10-2	MINEFINDERS CORP	C	06/08/2010	CREDIT SUISSE	5,700.000	53,441			U
Q60976-10-9	MINERAL RESOURCES LTD	D	06/08/2010	ITG HONG KONG LIMITED	9,999.000	57,629			U
G6139T-10-0	MINERVA	D	06/08/2010	UBS AG	35,033.000	53,431			U
Q6188C-10-6	MIRABELA NICKEL LTD	D	06/08/2010	ITG HONG KONG LIMITED	34,258.000	57,889			U

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J4352B-10-1	MIRACA HOLDINGS INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	4,600.000	134,250			U
60467R-10-0	MIRANT CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	19,840.000	230,630			L
Q62377-10-8	MIRVAC GROUP	D	06/08/2010	ITG HONG KONG LIMITED	19,541.000	20,510			U
J43293-10-9	MISUMI GROUP INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	6,800.000	128,361			U
G61572-14-8	MISYS PLC	D	06/08/2010	UBS AG	41,445.000	134,350			L
G61614-12-2	MITCHELLS & BUTLERS PLC	D	06/08/2010	UBS AG	11,790.000	51,974			U
J44561-10-8	MITSUBISHI LOGISTICS	D	06/08/2010	UBS WARBURG ASIA LIMITED	5,000.000	57,490			U
J44024-10-7	MITSUBISHI MATERIALS	D	06/08/2010	UBS WARBURG ASIA LIMITED	12,000.000	31,405			U
J44776-12-8	MITSUI ENGINEERING&SHIP.	D	06/08/2010	UBS WARBURG ASIA LIMITED	10,000.000	21,490			U
J44948-10-7	MITSUI MINING & SMELTING	D	06/08/2010	UBS WARBURG ASIA LIMITED	29,000.000	82,080			U
J45163-10-2	MITSUI SUGAR CO LTD	D	06/09/2010	UBS WARBURG ASIA LIMITED	37,000.000	122,922			U
M9540S-11-0	MIZRAHI TEFAHOT BANK LTD	D	06/08/2010	SG WARBURG	18,289.000	137,972			U
J4628C-11-5	MIZUHO SECURITIES CO	D	06/08/2010	UBS WARBURG ASIA LIMITED	24,000.000	58,205			U
55306N-10-4	MKS INSTRUMENTS		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,060.000	104,003			L
60740F-10-5	MOBILE MINI INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,380.000	72,295			L
J46152-10-4	MOCHIDA PHARMACEUTICAL CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	9,000.000	80,893			U
W56523-11-6	MODERN TIMES GROUP AB	D	06/08/2010	UBS AG	2,861.000	141,794			U
607828-10-0	MODINE MANUFACTURING CO.		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,900.000	81,732			L
60786L-10-7	MODUSLINK GLOBAL SOLUTIONS		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,500.000	52,706			L
608190-10-4	MOHAWK INDUSTRIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,860.000	236,647			L
608554-10-1	MOLEX INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,440.000	121,526			L
608554-20-0	MOLEX INC CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,640.000	143,544			L
Q62925-10-4	MONADELPHOUS GROUP LTD	D	06/08/2010	ITG HONG KONG LIMITED	9,792.000	102,232			U
J4656U-10-2	MONEX GROUP INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	196.000	80,702			U
G6258H-10-1	MONEYSUPERMARKET.COM GROUP PLC	D	06/08/2010	UBS AG	63,143.000	62,198			U
G6260K-12-6	MONGOLIA ENERGY CO	D	06/08/2010	ITG HONG KONG LIMITED	280,000.000	95,628			U
609839-10-5	MONOLITHIC POWER SYSTEMS		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,460.000	75,342			L
610236-10-1	MONRO MUFFLER BRAKE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,040.000	77,909			L
61166W-10-1	MONSANTO CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	58,100.000	3,360,225			L
611742-10-7	MONSTER WORLDWIDE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	13,300.000	222,478			L
G62185-10-6	MONTPELIER RE HOLDINGS		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,400.000	137,894			L
G62496-13-1	MORGAN CRUCIBLE CO. PLC	D	06/08/2010	UBS AG	54,540.000	136,265			U
G81560-10-7	MORGAN SINDALL PLC	D	06/08/2010	UBS AG	8,649.000	67,608			U
617446-44-8	MORGAN STANLEY		05/11/2010	CREDIT SUISSE INTERNATIONAL	30,940.000	882,396			L
J46496-12-1	MORI SEIKI CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	9,700.000	97,629			U
J4664Q-10-1	MORI TRUST SOGO REIT	D	06/08/2010	UBS WARBURG ASIA LIMITED	12.000	89,621			U
J46410-11-4	MORINAGA MILK INDUSTRY CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	47,000.000	173,306			U
617700-10-9	MORNINGSTAR INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,240.000	108,093			L
J46733-10-1	MOSHI MOSHI HOTLINE INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,150.000	69,982			U
X5588N-11-0	MOTA ENGIL SGPS SA	D	06/08/2010	UBS AG	29,285.000	72,350			U
G6291S-10-6	MOTHERCARE PLC	D	06/08/2010	UBS AG	32,659.000	250,663			U
620076-10-9	MOTOROLA INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	241,220.000	1,691,821			L
Q64224-10-0	MOUNT GIBSON IRON LTD	D	06/08/2010	ITG HONG KONG LIMITED	59,612.000	74,263			U
62458M-10-8	MOVE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	21,500.000	45,541			L
J45745-10-6	MS & AD INSURANCE GROUP HOLDING	D	04/01/2010	MERGER	9,319.000	253,609			L
553530-10-6	MSC INDL DIRECT INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,520.000	243,354			L
55354G-10-0	MSCI INC A		06/02/2010	Various	11,708.720	391,807			L
D5565H-10-4	MTU AERO ENGINES HOLDING AG	D	06/08/2010	UBS AG	3,379.000	186,260			U
624756-10-2	MUELLER INDUSTRIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,400.000	126,191			L
624758-10-8	MUELLER WATER PRODUCTS INC CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	18,600.000	91,075			L
625284-10-4	MULLEN GROUP LTD	C	06/08/2010	CREDIT SUISSE	6,700.000	86,129			U
62541B-10-1	MULTI FINELINE ELECTRONIX INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,300.000	35,458			L
Q64654-10-8	MURCHISON METALS LTD	D	06/08/2010	ITG HONG KONG LIMITED	33,228.000	49,403			U
626717-10-2	MURPHY OIL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	18,560.000	1,030,952			L
J46948-10-5	MUSASHI SEIMITSU INDUSTRY CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,300.000	70,589			U
J46883-10-4	MUSASHINO BANK LTD/THE	D	06/08/2010	UBS WARBURG ASIA LIMITED	4,200.000	109,569			U
55402X-10-5	MWI VETERINARY SUPPLY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,380.000	64,042			L
Q64865-10-0	MYER HOLDINGS LTD	D	06/08/2010	ITG HONG KONG LIMITED	25,418.000	63,419			U
628464-10-9	MYERS INDS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,500.000	59,398			L
628530-10-7	MYLAN INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	22,580.000	491,226			L
55405W-10-4	MYR GROUP INC DELAWARE		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,100.000	56,307			L
62855J-10-4	MYRIAD GENETICS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,680.000	192,531			L
628778-10-2	N B T BANCORP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,300.000	106,805			L

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G6359F-10-3	NABORS INDUSTRIES LTD		05/11/2010	CREDIT SUISSE INTERNATIONAL	26,960.000	547,833			L
J47070-10-0	NABTESCO CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	10,000.000	138,329			U
628949-10-9	NAL OIL & GAS TRUST	C	06/08/2010	CREDIT SUISSE	5,900.000	60,649			U
629850-10-1	NALCO HOLDING CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	14,920.000	362,105			L
J48454-10-2	NAMCO BANDAI HLDGS NPV	D	06/08/2010	UBS WARBURG ASIA LIMITED	6,100.000	52,338			U
J48517-10-6	NANTO BANK LTD/THE	D	06/08/2010	UBS WARBURG ASIA LIMITED	21,000.000	98,734			U
63080P-10-5	NARA BANCORP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,440.000	49,579			L
635017-10-6	NATIONAL BEVERAGE CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,440.000	77,342			L
635309-10-7	NATIONAL CINEMEDIA		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,160.000	94,862			L
G6374M-10-9	NATIONAL EXPRESS GROUP PLC	D	06/08/2010	UBS AG	28,689.000	90,439			U
63607P-20-8	NATIONAL FINANCIAL PARTNERS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,480.000	66,849			L
636180-10-1	NATIONAL FUEL GAS CO.		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,140.000	368,332			L
G6375K-19-3	NATIONAL GRID ELECTRIC RIGHTS	D	05/26/2010	DIRECT	106,532.000				U
636518-10-2	NATIONAL INSTRUMENTS CORP		05/11/2010	UBS AG	5,540.000	182,155			L
637071-10-1	NATIONAL OILWELL VARCO INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	42,840.000	1,752,263			L
637417-10-6	NATIONAL RETAIL PROPERTIES		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,200.000	143,971			L
637640-10-3	NATIONAL SEMICONDUCTOR CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	24,140.000	352,388			L
638620-10-4	NATIONWIDE HEALTH PROPERTIES, INC.		05/11/2010	UBS AG	11,180.000	400,132			L
X56533-11-4	NATL BK OF GREECE EUR4.80(REGD)	D	06/08/2010	UBS AG	47,776.000	527,493			U
G6375K-15-1	NATL GRID TRANSCO ORD GBP0.11395	D	06/08/2010	CREDIT SUISSE	7,254.000	50,975			L
638522-10-2	NATL WESTERN LIFE INS CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	300.000	52,602			L
639050-10-3	NATUS MEDICAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,040.000	68,598			L
63935N-10-7	NAVIGANT CONSULTING SERVICES		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,460.000	83,063			L
638904-10-2	NAVIGATORS GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,020.000	82,842			L
63934E-10-8	NAVISTAR INTERNATIONAL CORP.		05/11/2010	UBS AG	6,920.000	372,711			L
628782-10-4	NBTY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,100.000	214,261			L
W5691F-10-4	NCC AB	D	06/08/2010	UBS AG	4,361.000	63,389			U
62886E-10-8	NCR CORP.		05/11/2010	UBS AG	17,180.000	209,768			L
64045Y-10-8	NEO MATERIAL TECHNOLOGIES INC	C	06/08/2010	CREDIT SUISSE	12,900.000	46,708			U
64107N-20-6	NET 1 UEPS TECHNOLOGIES INC	R	05/11/2010	CREDIT SUISSE INTERNATIONAL	4,820.000	73,326			L
J48894-10-9	NET ONE SYSTEMS CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	64.000	80,219			U
64110D-10-4	NETAPP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	34,800.000	1,172,666			L
64111N-10-1	NETEZZA CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,440.000	76,502			L
64110L-10-6	NETFLIX INC		05/11/2010	Various	5,040.000	503,942			L
64115T-10-4	NETSCOUT SYSTEMS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,560.000	49,817			L
64126X-20-1	NEUSTAR INC CLASS A		05/11/2010	UBS AG	7,840.000	176,870			L
64128B-10-8	NEUTRAL TANDEM INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,880.000	51,706			L
64156L-10-1	NEVSUN RESOURCES LTD	C	06/08/2010	CREDIT SUISSE	17,400.000	52,379			U
644535-10-6	NEW GOLD INC	C	06/08/2010	CREDIT SUISSE	30,800.000	200,042			U
651587-10-7	NEW MARKET CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,340.000	141,844			L
N6341Z-10-2	NEW WORLD RESOURCES N.V.	D	06/08/2010	UBS AG	13,469.000	130,056			U
650111-10-7	NEW YORK T IMES CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	16,320.000	155,179			L
651290-10-8	NEWFIELD EXPLORATION CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,340.000	676,254			L
65248E-10-4	NEWS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	76,300.000	1,110,051			L
65248E-20-3	NEWS CORPORATION LTD		05/11/2010	CREDIT SUISSE INTERNATIONAL	47,660.000	805,616			L
F65277-10-9	NEXANS SA	D	06/08/2010	UBS AG	2,047.000	122,422			U
65339F-10-1	NEXTERA ENERGY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	43,460.000	2,298,869			L
J49119-10-0	NGK SPARK PLUG CO JPY50	D	06/08/2010	UBS WARBURG ASIA LIMITED	4,000.000	50,554			U
62914B-10-0	NIC INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,460.000	51,869			L
653656-10-8	NICE SYSTEMS LTD		06/08/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,954.000	185,642			L
J49205-10-7	NICHIAS CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	17,000.000	62,668			U
J49420-10-2	NICHICON CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	7,500.000	85,953			U
J49603-10-3	NICHII GAKKAN CO	D	06/08/2010	UBS WARBURG ASIA LIMITED	8,300.000	78,602			U
J49614-10-0	NICHI-IKO PHARMACEUTICAL CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	2,900.000	101,224			U
J49764-14-5	NICHIREI CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	30,000.000	113,969			U
J5000K-10-4	NIDEC COPAL CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	4,000.000	57,052			U
J5296N-10-1	NIDEC SANKYO CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	8,000.000	67,537			U
654101-10-4	NIFCO INC/JAPAN	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,600.000	72,972			U
J26819-10-2	NIHON DEMPA KOGYO CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	5,100.000	90,072			U
J50538-11-5	NIHON KOHDEN CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,300.000	63,967			U
J55096-10-1	NIHON PARKERIZING CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	6,000.000	73,748			U
J51097-10-3	NIHON UNISYS LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	14,300.000	101,837			U
J51484-10-3	NIKKISO CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	10,000.000	73,693			U

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653905-10-9	NIKO RESOURCES	C	06/08/2010	CREDIT SUISSE	2,100.000	205,388			U
J53935-10-2	NIPPO CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	12,000.000	92,116			U
J52066-10-7	NIPPON ACCOMODATIONS FUND INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	15.000	74,424			U
J52043-10-6	NIPPON BEET SUGAR MANUFACTURING CO LTD	D	06/09/2010	UBS WARBURG ASIA LIMITED	43,000.000	92,750			U
J52430-11-3	NIPPON CHEMI-CON CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	23,000.000	102,955			U
J52732-10-4	NIPPON COKE & ENGINEERING COMP	D	06/08/2010	UBS WARBURG ASIA LIMITED	34,500.000	57,622			U
J54580-10-5	NIPPON KONPO UNYU SOKO CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	13,000.000	142,857			U
J54709-10-0	NIPPON LIGHT METAL CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	78,000.000	103,933			U
J55053-12-8	NIPPON PAINT CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	16,000.000	102,175			U
J55784-10-2	NIPPON SHINYAKU CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	13,000.000	136,845			U
J55806-10-3	NIPPON SHOKUBAI CO COMMON STOCK	D	06/08/2010	UBS WARBURG ASIA LIMITED	8,000.000	74,353			U
J56042-10-4	NIPPON SUISAN KAISHA LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	25,100.000	74,856			U
J56085-11-1	NIPPON SYNTHETIC CHEMICAL INDUSTRY CO LT	D	06/08/2010	UBS WARBURG ASIA LIMITED	11,000.000	68,109			U
J56257-11-6	NIPPON THOMPSON CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	15,000.000	94,414			U
J56354-10-3	NIPPON UNIPAC HOLDING	D	06/08/2010	UBS WARBURG ASIA LIMITED	900.000	25,761			U
J57848-10-3	NIPRO CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	5,900.000	108,397			U
W5736P-10-9	NISCAYAH GROUP AB	D	06/08/2010	UBS AG	46,643.000	69,546			U
J56741-10-1	NISHIMATSUYA CHAIN CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	8,200.000	80,207			U
J56988-10-8	NISSAN CHEMICAL IND	D	06/08/2010	UBS WARBURG ASIA LIMITED	2,000.000	23,150			U
J57719-12-2	NISSHIN OILLIO GROUP LTD/THE	D	06/08/2010	UBS WARBURG ASIA LIMITED	18,000.000	87,665			U
J57805-10-3	NISSHIN STEEL CO	D	06/08/2010	UBS WARBURG ASIA LIMITED	34,000.000	57,238			U
J57333-10-6	NISSHINBO HLDGS	D	06/08/2010	UBS WARBURG ASIA LIMITED	5,000.000	46,212			U
J58074-10-5	NISSIN KOGYO CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	4,100.000	63,613			U
J58364-11-8	NITTO BOSEKI CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	36,000.000	80,871			U
J58699-10-9	NKSJ HOLDINGS INC	D	04/01/2010	MERGER	126,500.000	932,396			U
K70975-14-7	NKT HOLDING ORD	D	06/08/2010	UBS AG	1,768.000	79,669			U
W5750H-10-8	NOBIA AB	D	06/08/2010	UBS AG	20,792.000	86,488			U
H5833N-10-3	NOBLE CORPORATION		05/11/2010	CREDIT SUISSE INTERNATIONAL	31,640.000	1,162,302			L
G6542T-11-9	NOBLE GROUP	D	06/08/2010	Various	104,454.000	49,487			L
J58934-10-0	NOF CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	17,000.000	70,329			U
J54967-10-4	NOK CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,900.000	64,303			U
J5900B-10-5	NOMURA OFFICE REIT	D	06/08/2010	UBS WARBURG ASIA LIMITED	11.000	54,566			U
J5893B-10-4	NOMURA REAL ESTATE HLD	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,400.000	45,029			U
655664-10-0	NORDSTROM INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	17,360.000	739,449			L
655844-10-8	NORFOLK SOUTHERN CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,560.000	270,594			L
R61115-26-8	NORSK HYDRO ASA RIGHTS	D	06/25/2010	DIRECT	18,306.000				U
G66304-10-9	NORTHERN FOODS PLC	D	06/10/2010	Various	366,023.000	246,578			U
665531-10-9	NORTHERN OIL AND GAS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,180.000	81,912			L
665624-10-2	NORTHERN PROPERTY REIT	C	06/08/2010	CREDIT SUISSE	2,700.000	61,019			U
666416-10-2	NORTHGATE MINERALS CORP	C	06/08/2010	CREDIT SUISSE	16,400.000	49,242			U
666910-10-4	NORTHLAND POWER INCOME FUND	C	06/08/2010	CREDIT SUISSE	7,700.000	96,665			U
G6661T-13-0	NORTHUMBRIAN WATER FINANCE PLC	D	06/08/2010	UBS AG	96,560.000	393,033			U
667340-10-3	NORTHWEST BANCSHARES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,200.000	50,785			L
R63179-10-6	NORWEGIAN AIR SHUTTLE ASA	D	06/08/2010	SG WARBURG	5,226.000	95,152			U
R6370J-10-8	NORWEGIAN PROPERTY ASA	D	06/08/2010	SG WARBURG	53,631.000	77,068			U
66987E-20-6	NOVAGOLD RESOURCES INC	C	06/08/2010	CREDIT SUISSE	11,800.000	84,288			U
670006-10-5	NOVELL INC		05/11/2010	UBS AG	38,180.000	220,299			L
670008-10-1	NOVELLUS SYSTEMS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,980.000	252,794			L
62936P-10-3	NPS PHARMACEUTICALS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,340.000	58,765			L
629377-50-8	NRG ENERGY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	30,480.000	676,147			L
67020Y-10-0	NUANCE COMMUNICATIONS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	21,240.000	350,403			L
670346-10-5	NUCOR CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	32,140.000	1,486,745			L
N6508Y-12-0	NUTRECO NV	D	06/08/2010	UBS AG	5,227.000	276,591			U
67069D-10-8	NUTRISYSTEM INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,120.000	70,094			L
670704-10-5	NUVASIVE, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,320.000	175,985			L
67072Q-10-4	NUVISTA ENERGY LTD	C	06/08/2010	CREDIT SUISSE	7,300.000	76,244			U
67073Y-10-6	NV ENERGY INC		05/11/2010	UBS AG	25,200.000	313,992			L
67066G-10-4	NVIDIA CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	56,860.000	825,437			L
62944T-10-5	NVR INC		05/11/2010	UBS AG	600.000	416,358			L
G66897-11-0	NWS HOLDINGS	D	06/08/2010	ITG HONG KONG LIMITED	53,000.000	88,916			U
B6372M-10-6	NYRSTAR	D	06/08/2010	UBS AG	9,902.000	97,097			U
629491-10-1	NYSE EURONEXT		05/11/2010	CREDIT SUISSE INTERNATIONAL	14,140.000	438,283			L
J59826-10-7	OBAYASHI CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	12,000.000	47,048			U

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J5946V-10-7	OBIC CO	D	06/08/2010	UBS WARBURG ASIA LIMITED	200.000	38,043			U
E7795C-10-2	OBRASCON HUARTE LAIN SA	D	06/08/2010	CREDIT SUISSE	3,094.000	65,469			U
675222-10-3	OCEANAGOLD CORPORATION	C	06/08/2010	CREDIT SUISSE	20,400.000	58,269			U
675232-10-2	OCEANEERING INTERNATIONAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,840.000	346,038			L
675746-30-9	OCWEN FINL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,880.000	104,162			L
676220-10-6	OFFICE DEPOT INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	30,000.000	207,003			L
67622P-10-1	OFFICEMAX INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,460.000	157,829			L
J59697-10-2	OGAKI KYORITSU BANK LTD/THE	D	06/08/2010	UBS WARBURG ASIA LIMITED	34,000.000	102,647			U
670837-10-3	OGE ENERGY CORP		05/11/2010	UBS AG	9,420.000	366,250			L
M7521B-10-6	OIL REFINERIES LTD	D	06/08/2010	SG WARBURG	161,938.000	71,386			U
678026-10-5	OIL STATES INTL		05/11/2010	UBS AG	5,120.000	233,370			L
J60235-10-8	OILES CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	4,700.000	66,992			U
J60256-10-4	OITA BANK LTD/THE	D	06/08/2010	UBS WARBURG ASIA LIMITED	38,000.000	119,960			U
J60772-10-0	OKI ELECTRIC IND JPY50	D	06/08/2010	UBS WARBURG ASIA LIMITED	89,000.000	79,838			U
J60815-10-7	OKINAWA ELECTRIC POWER CO INC/THE	D	06/08/2010	UBS WARBURG ASIA LIMITED	2,700.000	135,817			U
J60966-11-6	OKUMA CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	14,000.000	81,355			U
679580-10-0	OLD DOMINION FREIGHT LINE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,320.000	124,540			L
680033-10-7	OLD NATL BANCORP IND		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,720.000	155,031			L
680223-10-4	OLD REPUBLIC INTL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	23,760.000	336,876			L
B6385E-12-5	OMEGA PHARMA SA	D	06/08/2010	UBS AG	2,242.000	98,337			U
681919-10-6	OMNICOM GROUP		05/11/2010	CREDIT SUISSE INTERNATIONAL	31,560.000	1,313,874			L
682128-10-3	OMNIVISION TECHNOLOGIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,660.000	96,740			L
682189-10-5	ON SEMICONDUCTOR CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	42,860.000	340,124			L
G67742-10-9	ONEBEACON INSURANCE GROUP LT		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,060.000	46,686			L
682680-10-3	ONEOK INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,640.000	523,283			L
68272K-10-3	ONEX CORP	C	06/08/2010	CREDIT SUISSE	5,100.000	122,140			U
J61546-11-5	ONO PHARMACEUTICAL CO	D	06/08/2010	UBS WARBURG ASIA LIMITED	1,200.000	47,174			U
J30728-10-9	ONWARD HOLDINGS CO	D	06/08/2010	UBS WARBURG ASIA LIMITED	14,000.000	100,680			U
X5967A-10-1	OPAP SA	D	06/08/2010	UBS AG	18,005.000	235,704			U
68372A-10-4	OPEN TABLE		05/11/2010	CREDIT SUISSE INTERNATIONAL	780.000	31,201			L
683715-10-6	OPEN TEXT CORP	C	06/08/2010	CREDIT SUISSE	4,000.000	159,624			L
68375Q-40-3	OPLINK COMMUNICATIONS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,680.000	40,404			L
68383K-10-9	OPTI CANADA INC	C	06/08/2010	CREDIT SUISSE	28,800.000	51,105			U
68401H-10-4	OPTIMER PHARMACEUTICALS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,980.000	59,090			L
684010-10-1	OPTIONSXPRESS HLDGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,780.000	96,119			L
J6165M-10-9	ORACLE CORP JAPAN	D	06/08/2010	UBS WARBURG ASIA LIMITED	1,200.000	55,435			U
H5982A-10-0	ORASCOM DEVELOPMENT HOLDING AG	D	06/08/2010	UBS AG	1,268.000	64,464			U
686091-10-9	OREILLY AUTOMOTIVE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,740.000	618,298			L
G67743-10-7	ORIENT EXPRESS HOTELS, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,600.000	133,979			L
68618W-10-0	ORIENTAL FINANCIAL GROUP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,380.000	64,859			L
J6174U-10-0	ORIENTAL LAND CO	D	06/08/2010	UBS WARBURG ASIA LIMITED	1,900.000	149,189			U
L7272A-10-0	ORIFLAME COSMETICS SA	D	06/08/2010	UBS AG	4,498.000	217,248			U
X60005-11-7	ORION -KD OYJ	D	06/08/2010	UBS AG	12,116.000	50,999			U
68628V-30-8	ORION MARINE GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,780.000	62,870			L
J61933-12-3	ORIX CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	8,130.000	584,824			U
J8996L-10-2	ORIX JREIT INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	22.000	92,897			U
686688-10-2	ORMAT TECHNOLOGIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,700.000	81,488			L
N6748L-10-2	ORTHOFIX INTERNATIONAL NV	R	05/11/2010	CREDIT SUISSE INTERNATIONAL	2,040.000	69,645			L
J62320-11-4	OSAKA GAS CO	D	06/08/2010	UBS WARBURG ASIA LIMITED	51,000.000	177,978			U
J6254G-10-4	OSAKA SECURITIES EXCHANGE CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	23.000	105,978			U
J7794L-10-8	OSAKA TITANIUM TECH CO	D	06/08/2010	UBS WARBURG ASIA LIMITED	2,400.000	79,715			U
M66606-24-1	OSEM INVESTMENTS LTD.	D	06/08/2010	SG WARBURG	3,990.000	52,471			U
J63137-10-3	OSG CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	7,500.000	82,529			U
688239-20-1	OSHKOSH CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,560.000	377,101			L
671040-10-3	OSI PHARMACEUTICALS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,260.000	358,006			L
Y6585M-10-4	OSIM INTERNATIONAL LTD	D	06/08/2010	ITG HONG KONG LIMITED	132,000.000	76,374			U
688278-10-0	OSISKO MINING CORP	C	06/08/2010	CREDIT SUISSE	27,100.000	284,025			U
689648-10-3	OTTER TAIL POWER CO.		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,140.000	88,638			L
X6026E-10-0	OUTOTEC OYJ	D	06/08/2010	UBS AG	4,217.000	127,667			U
690370-10-1	OVERSTOCKCOM INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,920.000	45,627			L
690732-10-2	OWENS & MINOR, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,860.000	209,760			L
690742-10-1	OWENS CORNING INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,400.000	440,861			L
690768-40-3	OWENS-ILLINOIS, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	19,080.000	608,499			L

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691497-30-9	OXFORD INDUSTRIES, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,180.000	46,665			L
69331C-10-8	P G & E CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	36,600.000	1,623,733			L
G6842C-10-5	PACE PLC	D	06/08/2010	UBS AG	45,077.000	97,901			U
G68437-13-9	PACIFIC BASIN SHIPPING LTD	D	06/08/2010	ITG HONG KONG LIMITED	164,000.000	106,654			L
Q7161J-10-0	PACIFIC BRANDS LTD	D	06/08/2010	ITG HONG KONG LIMITED	91,957.000	67,567			U
J63353-10-6	PACIFIC GOLF GROUP INTERNATIONAL HOLDING	D	06/08/2010	UBS WARBURG ASIA LIMITED	131.000	87,457			U
J63481-10-5	PACIFIC METALS CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	13,000.000	90,907			U
69480U-20-6	PACIFIC RUBIALES ENERGY CORP	C	06/08/2010	CREDIT SUISSE	20,600.000	424,363			U
694873-10-0	PACIFIC SUNWEAR CALIF INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,480.000	49,186			L
695156-10-9	PACKAGING CORPORATION OF AMERICA		05/11/2010	UBS AG	10,820.000	245,722			L
695263-10-3	PACWEST BANCORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,800.000	109,499			L
G68673-10-5	PADDY POWER PLC	D	06/08/2010	UBS AG	2,289.000	68,560			U
695459-10-7	PAETEC HLDG CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	15,820.000	71,592			L
Q7264T-10-4	PALADIN ENERGY	D	06/08/2010	ITG HONG KONG LIMITED	7,203.000	22,232			L
696429-30-7	PALL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,440.000	348,952			L
696643-10-5	PALM INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	17,220.000	98,633			L
697900-10-8	PAN AMERICAN SILVER CORP	C	06/08/2010	CREDIT SUISSE	6,400.000	162,081			U
H60147-10-7	PANALPINA WELTTRANSPORT HOLDING AG	D	06/08/2010	UBS AG	1,824.000	132,909			U
Q7283A-11-0	PANAUST LTD	D	06/08/2010	ITG HONG KONG LIMITED	222,372.000	86,770			U
69840W-10-8	PANERA BREAD COMPANY		05/11/2010	UBS AG	3,040.000	235,570			L
698813-10-2	PAPA JOHNS INTL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,760.000	72,244			L
699320-20-6	PARAMOUNT RESOURCES LTD	C	06/08/2010	CREDIT SUISSE	3,700.000	64,706			U
700416-20-9	PARK ELECTROCHEMICAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,380.000	71,088			L
700658-10-7	PARK NATIONAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,380.000	95,380			L
J63581-10-2	PARK24 CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	10,300.000	104,625			U
701081-10-1	PARKER DRILLING CO.		05/11/2010	CREDIT SUISSE INTERNATIONAL	15,480.000	77,114			L
70137Q-10-1	PARKLAND INCOME FUND	C	06/08/2010	CREDIT SUISSE	7,800.000	75,997			U
V71793-10-9	PARKWAY HOLDINGS LTD	D	06/08/2010	ITG HONG KONG LIMITED	49,000.000	128,754			U
Y67202-10-4	PARKWAY LIFE REAL ESTATE INVESTMENT TRUS	D	06/08/2010	ITG HONG KONG LIMITED	138,000.000	132,185			U
70159Q-10-4	PARKWAY PROPERTIES		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,200.000	58,941			L
M78465-10-7	PARTNER COMMUNICATIONS	D	06/08/2010	SG WARBURG	7,720.000	131,012			U
G6852T-10-5	PARTNERRE LTD		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,060.000	452,411			L
702925-10-8	PASON SYSTEMS INC	C	06/08/2010	CREDIT SUISSE	6,900.000	73,242			U
703395-10-3	PATTERSON COS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,800.000	179,406			L
703481-10-1	PATTERSON UTI ENERGY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,340.000	130,336			L
M7846U-10-2	PAZ OIL CO LTD	D	06/08/2010	SG WARBURG	434.000	58,176			U
69329Y-10-4	PDL BIOPHARMA INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	13,260.000	77,182			L
705573-10-3	PEGASYSTEMS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,960.000	62,589			L
706329-10-9	PEMBINA PIPELINE INCOME FUND	C	06/08/2010	CREDIT SUISSE	5,200.000	84,109			A
707569-10-9	PENN NATIONAL GAMING INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,720.000	218,796			L
707885-10-9	PENN WEST ENERGY T UIT	C	06/08/2010	CREDIT SUISSE	11,100.000	206,797			U
G8295T-21-3	PENNON GROUP PLC	D	06/08/2010	UBS AG	56,929.000	434,388			U
70959W-10-3	PENSKE AUTO GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,040.000	86,472			L
709631-10-5	PENTAIR, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,720.000	264,525			L
713278-10-9	PEPBOYS MANNY MOE & JACK		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,360.000	88,333			L
713831-10-5	PERICOM SEMICONDUCTOR CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,160.000	47,553			L
714046-10-9	PERKINELMER INC		05/11/2010	UBS AG	13,380.000	308,543			L
Q9239H-10-8	PERPETUAL TRUSTEES AUST.	D	06/08/2010	ITG HONG KONG LIMITED	3,150.000	75,519			U
714290-10-3	PERRIGO COMPANY		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,660.000	480,394			L
Q74174-10-5	PERSEUS MINING LTD	D	06/08/2010	ITG HONG KONG LIMITED	43,357.000	71,130			U
E8013L-13-0	PESCANOVA SA	D	06/08/2010	UBS AG	3,430.000	82,342			U
716382-10-6	PETMED EXPRESS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,540.000	49,499			L
71645P-10-6	PETROBANK ENERGY & RESOURCES	C	06/08/2010	CREDIT SUISSE	2,600.000	98,049			U
G7052T-10-1	PETROFAC	D	06/08/2010	UBS AG	19,579.000	331,128			U
716495-10-6	PETROHAWK ENERGY CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	18,680.000	367,863			L
R69628-11-4	PETROLEUM GEO-SERV COMMON STOCK	D	06/08/2010	SG WARBURG	11,793.000	108,474			U
P7914K-10-8	PETROMINERALES LTD	C	06/08/2010	CREDIT SUISSE	2,100.000	48,156			U
G7053A-10-1	PETROPAVLOVSK PLC	D	06/08/2010	UBS AG	15,197.000	269,616			U
H6212L-10-6	PETROPLUS HLDS AG .	D	06/08/2010	UBS AG	8,678.000	122,867			L
716748-10-8	PETROSQUEST ENERGY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,520.000	47,295			L
717045-10-8	PEYTO ENERGY TRUST	C	06/08/2010	CREDIT SUISSE	6,300.000	87,604			U
69333Y-10-8	PF CHANGS CHINA BISTRO		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,960.000	86,198			L
717081-10-3	PFIZER INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	865,280.000	14,770,330			L

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D60638-13-3	PFLEIDERER AG	D	06/08/2010	UBS AG	10,761.000	48,677			U
71715N-10-6	PHARMASSET INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,340.000	98,499			L
Q9030N-10-6	PHARMAXIS LTD	D	06/08/2010	ITG HONG KONG LIMITED	24,915.000	60,025			U
71714F-10-4	PHARMERICA CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,800.000	65,965			L
71721R-40-6	PHASE FORWARD INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,820.000	80,993			L
N7637T-24-8	PHILIPS ELECTRONIC RTS 23APR10	D	04/01/2010	DIRECT	84,740.000				L
718592-10-8	PHILLIPS-VAN HEUSEN CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,120.000	377,665			L
71902E-10-9	PHOENIX COMPANIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	14,700.000	39,990			L
720279-10-8	PIER 1, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,000.000	81,810			L
J63739-10-6	PIGEON CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	2,900.000	103,966			U
723456-10-9	PINNACLE ENTERTAINMENT INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,240.000	98,145			L
72346Q-10-4	PINNACLE FINANCIAL PARTNERS		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,320.000	65,803			L
J63825-14-5	PIONEER CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	28,000.000	98,170			U
723655-10-6	PIONEER DRILLING CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,900.000	54,519			L
723787-10-7	PIONEER NA T RES CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,460.000	287,683			L
724078-10-0	PIPER JAFFRAY COS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,440.000	90,831			L
724479-10-0	PITNEY BOWES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	16,920.000	419,103			L
726505-10-0	PLAINS EXPLORATION AND PRODUCT		05/11/2010	CREDIT SUISSE INTERNATIONAL	14,300.000	360,095			L
727493-10-8	PLANTRONICS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,320.000	174,762			L
G7127P-10-0	PLATINUM UNERWRITERS HLDGS		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,500.000	204,629			L
729251-10-8	PLUM CREEK TIMBER CO INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	16,580.000	644,160			L
69344F-10-6	PMC - SIERRA INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	25,200.000	209,183			L
9JE008-SE-8	POINT INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	1,720.000	95,258			U
731068-10-2	POLARIS INDUSTRIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,400.000	198,883			L
731572-10-3	POLO RALPH LAUREN CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,220.000	556,116			L
73172K-10-4	POLYCOM INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,940.000	276,487			L
73278L-10-5	POOL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,640.000	140,233			L
733174-10-6	POPULAR INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	70,820.000	253,231			L
736508-84-7	PORTLAND GENERAL ELECTRIC CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,100.000	176,219			A
73755L-9A-7	POTASH CORP OF SASKATCHEWAN	C	06/08/2010	CREDIT SUISSE	8,700.000	816,239			U
69351T-10-6	PPL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	39,960.000	1,028,990			L
D6174B-10-8	PRAKTIKER BAU- UND HEIMWERKERMAERKTE AG	D	06/08/2010	UBS AG	8,184.000	60,324			U
74005P-10-4	PRAXAIR INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	28,600.000	2,308,380			L
740065-10-7	PRE PAID LEGAL SERVICES, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	880.000	40,003			L
740189-10-5	PRECISION CASTPARTS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	15,000.000	1,861,893			L
74022D-30-8	PRECISION DRILLING TRUST	C	06/08/2010	CREDIT SUISSE	21,800.000	150,060			U
G33292-10-6	PREMIER FARNELL PLC	D	06/08/2010	UBS AG	75,417.000	238,287			U
G72186-10-2	PREMIER FOODS PLC	D	06/08/2010	UBS AG	561,741.000	162,289			U
G7216B-14-5	PREMIER OIL PLC	D	06/08/2010	UBS AG	9,978.000	163,382			U
D61744-10-4	PREMIERE AG CMN STK	D	06/08/2010	UBS AG	32,548.000	48,470			U
74112D-10-1	PRESTIGE BRANDS		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,340.000	61,861			L
741503-40-3	PRICELINE.COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,280.000	938,515			L
74153Q-10-2	PRIDE INTL		05/11/2010	CREDIT SUISSE INTERNATIONAL	21,240.000	586,834			L
74157U-10-9	PRIMARIS RETAIL REIT	C	06/08/2010	CREDIT SUISSE	3,700.000	59,438			U
Q77519-10-8	PRIMARY HEALTH CARE LTD	D	06/08/2010	ITG HONG KONG LIMITED	24,109.000	73,420			U
Q7753J-10-4	PRIME INFRASTRUCTURE GROUP	D	06/08/2010	ITG HONG KONG LIMITED	24,962.000	75,956			U
74251V-10-2	PRINCIPAL FINANCIAL GROUP		05/11/2010	CREDIT SUISSE INTERNATIONAL	34,680.000	1,043,611			L
742962-10-3	PRIVATEBANCORP INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,140.000	101,903			L
743263-10-5	PROGRESS ENERGY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	24,380.000	983,616			L
74326Y-10-7	PROGRESS ENERGY RESOURCES CO	C	06/08/2010	CREDIT SUISSE	15,100.000	185,308			U
743315-10-3	PROGRESSIVE CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	65,960.000	1,348,031			L
E8183K-10-2	PROMOTORA DE INFORMACIONES SA	D	06/08/2010	UBS AG	22,715.000	47,173			U
M8175T-10-4	PROSAFE ASA	D	06/08/2010	SG WARBURG	18,155.000	76,644			U
E83453-16-2	PROSEGUR CIA DE SEGURIDAD SA	D	06/08/2010	UBS AG	1,980.000	84,934			U
D6216S-10-1	PROSIEBENSAT.1 MEDIA AG	D	06/08/2010	UBS AG	7,204.000	100,202			U
743606-10-5	PROSPERITY BANCSHARES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,120.000	168,428			L
74365A-10-1	PROTALIX BIOTHERAPEUTICS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,300.000	42,288			L
743674-10-3	PROTECTIVE LIFE CORP		05/11/2010	UBS AG	9,980.000	234,131			L
744028-10-1	PROVIDENT NEW YORK BANKCORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,740.000	67,311			L
T7630L-10-5	PRYSMIAN	D	06/08/2010	UBS AG	15,094.000	213,881			U
69360J-10-7	PS BUSINESS PKS INC CALIF COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,220.000	131,777			L
69366A-10-0	PSS WORLD MEDICAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,820.000	135,146			L
74439H-10-8	PSYCHIATRIC SOLUTIONS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,800.000	182,129			L

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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)
X7023M-10-3	PUBLIC POWER CORP	D	06/08/2010	UBS AG	9,614.000	137,044			U
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		05/11/2010	CREDIT SUISSE INTERNATIONAL	57,420.000	1,809,970			L
745867-10-1	PULTE GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	42,840.000	527,665			L
G73003-10-8	PUNCH TAVERNS ORD SHS GBP0.0004786	D	06/08/2010	UBS AG	126,151.000	112,745			U
G6850S-10-9	PZ CUSSONS PLC	D	06/08/2010	UBS AG	69,028.000	294,400			U
747277-10-1	QLOGIC COR P		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,340.000	217,963			L
74733X-10-6	QUADRA FNX MINING LTD	C	06/08/2010	CREDIT SUISSE	15,400.000	166,664			U
747525-10-3	QUALCOMM INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	178,620.000	6,727,562			L
747582-10-4	QUALITY SYSTEMS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,980.000	122,109			L
747619-10-4	QUANEX BUILDING PRODUCTS		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,480.000	85,221			L
74762E-10-2	QUANTA SERVICES		05/11/2010	CREDIT SUISSE INTERNATIONAL	20,560.000	426,096			L
748193-20-8	QUEBECOR INC	C	06/08/2010	CREDIT SUISSE	3,200.000	101,472			U
74834L-10-0	QUEST DIAGNOSTICS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	15,840.000	872,814			L
74834T-10-3	QUEST SOFTWARE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,340.000	108,543			L
74836K-10-0	QUESTERRE ENERGY CORP	C	06/08/2010	CREDIT SUISSE	17,000.000	49,556			U
74837R-10-4	QUICKSILVER RESOURCES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	13,200.000	163,069			L
74838J-10-1	QUIDEL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,940.000	51,246			L
G73282-10-8	QUINTAIN ESTATES AND DEVELOPMENT	D	06/08/2010	UBS AG	80,287.000	47,702			U
749941-10-0	R F MICRODEVICES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	27,320.000	144,012			L
749607-10-7	R L I CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,700.000	97,071			L
750086-10-0	RACKSPACE HOSTING INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,660.000	99,597			L
75025N-10-2	RADIANT SYSTEMS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,460.000	51,454			L
750438-10-3	RADIOSHACK CORP		05/11/2010	Various	12,960.000	268,188			L
Y7343V-14-7	RAFFLES EDUCATION CORP LTD	D	06/08/2010	ITG HONG KONG LIMITED	333,000.000	70,107			U
X71578-11-0	RAISIO PLC	D	06/09/2010	Various	20,291.000	61,160			U
750917-10-6	RAMBUS INC		05/11/2010	UBS AG	10,960.000	261,506			L
X7193Q-13-2	RAMIRENT OYJ	D	06/08/2010	UBS AG	7,715.000	63,819			U
754212-10-8	RAVEN INDUSTRIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,040.000	65,902			L
754730-10-9	RAYMOND JAMES FINANCIAL INC		05/11/2010	UBS AG	11,140.000	329,633			L
754907-10-3	RAYONIER INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,520.000	214,722			L
75524B-10-4	RBC BEARING INS		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,480.000	77,422			L
749388-10-4	RC2 CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,040.000	58,221			L
756109-10-4	REALTY INCOME CORP		05/11/2010	UBS AG	10,520.000	340,532			L
B70161-10-2	RECTICEL SA	D	06/08/2010	UBS AG	5,349.000	52,911			U
756297-10-7	RED BACK MINING INC	C	06/08/2010	CREDIT SUISSE	19,600.000	515,448			U
756577-10-2	RED HAT INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	19,560.000	577,648			L
G7455X-10-5	REDROW PLC	D	06/08/2010	UBS AG	47,490.000	81,587			U
758075-40-2	REDWOOD TRUST INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,720.000	134,029			L
N73430-16-2	REED ELSEVIER RIGHTS	D	04/27/2010	DIRECT	58,175.000				L
758766-10-9	REGAL ENTMT GROUP A		05/11/2010	UBS AG	9,600.000	157,920			L
758849-10-3	REGENCY CENTERS CORPORATION		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,200.000	215,226			L
758932-10-7	REGIS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,460.000	122,431			L
G7477W-10-1	REGUS GROUP PLC	D	06/08/2010	UBS AG	61,198.000	72,331			U
759351-60-4	REINSURANCE GROUP AMERICA INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,640.000	384,536			L
Q8050H-10-6	REJECT SHOP LTD/THE	D	06/08/2010	ITG HONG KONG LIMITED	7,131.000	89,064			U
759509-10-2	RELIANCE STEEL & ALUMINUM		05/11/2010	Various	7,200.000	342,239			L
F7725A-10-0	REMY COINTREAU SA	D	06/08/2010	UBS AG	3,575.000	182,394			U
G7496G-10-3	RENAISSANCE RE HOLDINGS LTD		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,580.000	479,417			L
75970E-10-7	RENASANT CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,080.000	67,171			L
R7199U-12-6	RENEWABLE ENERGY RIGHTS	D	05/05/2010	DIRECT	18,100.000				L
J64382-10-4	RENGO CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	22,000.000	131,293			U
G75006-11-7	RENISHAW PLC	D	06/08/2010	UBS AG	9,484.000	94,040			U
G7494G-10-5	RENTOKIL INITIAL ORD GBP0.01	D	06/08/2010	UBS AG	211,417.000	354,014			U
760759-10-0	REPUBLIC S VCS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	40,700.000	1,223,190			L
760943-10-0	RES-CARE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,260.000	48,733			L
J6448E-10-6	RESONA HOLDINGS	D	06/08/2010	UBS WARBURG ASIA LIMITED	7,900.000	94,600			L
J6448M-10-8	RESORTTRUST INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	6,700.000	91,747			U
761220-10-5	RESOURCES CONNECTION INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,160.000	89,777			L
761565-10-0	REX ENERGY CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,080.000	49,360			L
W75528-10-4	REZIDOR HOTEL GROUP	D	06/08/2010	UBS AG	12,538.000	50,708			U
D65111-10-2	RHEINMETALL AG	D	06/08/2010	UBS AG	2,380.000	122,985			U
A65231-10-1	RHI AG	D	06/08/2010	UBS AG	4,296.000	98,065			U
B70883-10-1	RHJ INTERNATIONAL	D	06/08/2010	UBS AG	9,808.000	74,054			U

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F7813K-52-3	RHODIA SA	D	06/08/2010	UBS AG	6,588.000	101,640			U
D6530N-11-9	RHOEN KLINIKUM AG	D	06/08/2010	UBS AG	7,090.000	155,915			U
H68745-20-9	RIETER HOLDING AG	D	06/08/2010	UBS AG	412.000	90,645			U
766559-60-3	RIGEL PHARMACEUTICALS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,240.000	54,343			L
G75657-10-9	RIGHTMOVE PLC	D	06/08/2010	UBS AG	5,330.000	53,774			U
76657R-10-6	RIGHTNOW TECHNOLOGIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,880.000	44,059			L
766910-10-3	RIOCAN REAL ESTATE INVST TR	C	06/08/2010	CREDIT SUISSE	2,300.000	40,046			U
767744-10-5	RITCHIE BROS AUCTIONEERS	C	06/08/2010	CREDIT SUISSE	6,300.000	125,373			U
767754-10-4	RITE AID CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	77,600.000	104,566			L
768573-10-7	RIVERBDE TECHNOLOGYH INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,020.000	175,428			L
Q8202C-10-4	RIVERSDALE MINING LTD	D	06/08/2010	ITG HONG KONG LIMITED	11,643.000	90,644			U
770323-10-3	ROBERT HALF INTL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	13,340.000	365,142			L
G7608U-10-7	ROBERT WISEMAN DAIRIES PLC	D	06/08/2010	UBS AG	14,461.000	100,751			U
772739-20-7	ROCK TENN CO.		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,000.000	204,339			L
774341-10-1	ROCKWELL COLLINS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	18,220.000	1,168,339			L
775043-10-2	ROFIN SINAR TECHNOLOGIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,580.000	91,494			L
775133-10-1	ROGERS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,180.000	67,232			L
J65371-10-6	ROHTO PHARMACEUTICAL CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	10,000.000	113,112			U
G76311-25-0	ROLLS-ROYCE GROUP C SHARES	D	05/10/2010	DIRECT	16,988,130.000				U
776249-10-4	RONA INC	C	06/08/2010	CREDIT SUISSE	8,800.000	129,386			U
776696-10-6	ROPER CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,480.000	576,488			L
777780-10-7	ROSETTA STONE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,420.000	34,557			L
778296-10-3	ROSS STORES, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,740.000	529,118			L
G76717-12-6	ROTORK PLC	D	06/08/2010	UBS AG	5,228.000	99,024			U
779376-10-2	ROVI CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,880.000	396,138			L
780087-10-2	ROYAL BK OF CANADA COM NPV	C	06/08/2010	CREDIT SUISSE	113,500.000	5,611,739			U
G7690A-54-8	ROYAL DUTCH SHELL RIGHTS	D	05/10/2010	DIRECT	234,036.000				U
780287-10-8	ROYAL GOLD INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,780.000	247,247			L
K1171Y-10-4	ROYAL UNIBREW A/S	D	06/08/2010	UBS AG	2,587.000	85,789			U
749685-10-3	RPM INTERNATIONAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,980.000	271,041			L
74971X-10-7	RRI ENERGY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	41,540.000	168,258			L
74973W-10-7	RTI INTERNATIONAL METALS		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,620.000	91,021			L
780911-10-3	RUBICON MINERALS C	C	06/08/2010	CREDIT SUISSE	15,000.000	49,210			U
781182-10-0	RUBY TUESDAY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,000.000	86,966			L
781270-10-3	RUDOLPH TECHNOLOGIES		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,380.000	39,292			L
781846-20-9	RUSH ENTERPRISES CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,780.000	62,007			L
783549-10-8	RYDER SYSTEM INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,120.000	283,073			L
783764-10-3	RYLAND GROUP, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,140.000	106,817			L
J65629-16-4	RYOBI LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	23,000.000	76,837			U
J6571N-10-5	RYOHIN KEIKAKU CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	2,300.000	88,709			U
78463B-10-1	S1 CORPORATION		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,700.000	59,057			L
F18060-10-7	SA DES CIMENTS VICAT	D	06/08/2010	UBS AG	1,056.000	67,583			U
W72838-11-8	SAAB AB	D	06/08/2010	UBS AG	4,400.000	55,481			U
F7758P-14-9	SAFT GROUPE RIGHTS	D	06/22/2010	DIRECT	3,211.000				U
F7758P-10-7	SAFT GROUPE SA	D	06/08/2010	UBS AG	3,211.000	95,727			U
78390X-10-1	SAIC INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	37,660.000	646,664			L
G77732-17-3	SAINSBURY(J) ORD GBP0.25	D	06/08/2010	UBS AG	37,719.000	175,167			U
J6640M-10-4	SAIZERIYA CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	4,700.000	94,603			U
J66704-10-7	SAKATA SEED CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	6,800.000	87,104			U
G7779L-10-0	SALAMANDER ENERGY PLC	D	06/08/2010	UBS AG	32,223.000	102,967			U
79466L-30-2	SALESFORCE.COM INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,200.000	886,623			L
79546E-10-4	SALLY BEAUTY HOLDIN		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,060.000	101,182			L
80004C-10-1	SANDISK CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,660.000	70,684			L
80007P-30-7	SANDRIDGE ENERGY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	17,660.000	118,921			L
G7800X-10-7	SANDS CHINA LTD	D	06/08/2010	ITG HONG KONG LIMITED	145,200.000	208,366			U
800363-10-3	SANDY SPRING BANCORP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,220.000	72,676			L
J67220-10-3	SAN-IN GODO BANK LTD/THE	D	06/08/2010	UBS WARBURG ASIA LIMITED	12,000.000	85,125			U
J68037-10-0	SANKYU INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	25,000.000	97,975			U
800907-20-6	SANMINA-SCI CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,940.000	149,768			L
J68467-10-9	SANTEN PHARMACEUTICAL CO	D	06/08/2010	UBS WARBURG ASIA LIMITED	700.000	23,229			U
J6858G-10-4	SANWA HOLDINGS CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	23,000.000	69,142			U
J68897-10-7	SANYO ELECTRIC CO	D	06/08/2010	UBS WARBURG ASIA LIMITED	163,000.000	226,960			U
J69284-12-3	SANYO SPECIAL STEEL CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	14,000.000	63,162			U

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803062-10-8	SAPIENT CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,060.000	119,955			L
802912-10-5	SAPUTO GROUP INC	C	06/08/2010	CREDIT SUISSE	5,200.000	144,404			L
803111-10-3	SARA LEE CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	64,440.000	918,276			L
J69682-10-2	SATO CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	8,700.000	97,111			U
80517Q-10-0	SAVIENT PHARMACEUTICALS		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,520.000	91,394			L
805423-30-8	SAVVIS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,520.000	81,568			L
J69811-10-7	SAWAI PHARMACEUTICAL CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	1,300.000	110,309			U
78388J-10-6	SBA COMMUNICATIONS CORP CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,120.000	272,502			L
N7752F-18-9	SBM OFFSHORE RIGHTS	D	04/21/2010	DIRECT	19,048.000				U
806037-10-7	SCANSOURCE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,020.000	81,856			L
78401V-10-2	SCBT FINANCIAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,360.000	52,875			L
806407-10-2	SCHEIN HENRY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,520.000	502,356			L
R75677-10-5	SCHIBSTED ASA	D	06/08/2010	SG WARBURG	6,479.000	121,260			U
806857-10-8	SCHLUMBERGER LTD		06/11/2010	Various	115,640.000	7,505,549			L
F86921-59-4	SCHNEIDNER ELECTRONIC RIGHTS	D	05/04/2010	DIRECT	19,713.000				L
806882-10-6	SCHNITZER STEEL INDUSTRIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,360.000	128,323			L
A7362J-10-4	SCHOELLER-BLECKMANN OILFIELD EQUIPMENT A	D	06/08/2010	UBS AG	1,618.000	68,319			U
807066-10-5	SCHOLASTIC CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,880.000	103,281			L
807863-10-5	SCHOOL SPECIALTY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,000.000	67,457			L
808194-10-4	SCHULMAN (A.), INC.		05/03/2010	MERGER	1,138.170	30,605			L
808541-10-6	SCHWEITZER-MAUDUIT INTL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,900.000	109,181			L
80874P-10-9	SCIENTIFIC GAMES CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,140.000	93,942			L
F8197T-13-0	SCOR RIGHTS	D	05/12/2010	DIRECT	14,839.000				U
810186-10-6	SCOTTS MIRACLE GRO CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,920.000	232,718			L
811065-10-1	SCRIPPS NETWORK INTER CLASS A		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,820.000	414,357			L
G79433-12-7	SDL PLC	D	06/08/2010	UBS AG	11,196.000	72,741			U
811543-10-7	SEABOARD		05/11/2010	CREDIT SUISSE INTERNATIONAL	40.000	57,943			L
811904-10-1	SEACOR HOLDINGS INC		05/11/2010	UBS AG	2,020.000	153,601			L
G7945J-10-4	SEAGATE TECHNOLOGY		05/11/2010	CREDIT SUISSE INTERNATIONAL	53,580.000	997,338			L
81211K-10-0	SEALED AIR CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	13,720.000	290,970			L
F82059-10-0	SEB SA	D	06/08/2010	UBS AG	1,670.000	107,973			U
Q8382E-10-2	SEEK LTD	D	06/08/2010	ITG HONG KONG LIMITED	27,113.000	161,169			U
J7030F-10-5	SEIKO EPSON CORPORATION	D	06/08/2010	UBS WARBURG ASIA LIMITED	2,100.000	27,288			L
J7029N-10-1	SEIKO HOLDINGS CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	27,000.000	69,175			U
J70316-13-8	SEINO HOLDINGS CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	19,000.000	135,075			U
816300-10-7	SELECTIVE INSURANCE GROUP		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,900.000	111,829			L
F8300W-11-1	SELOGER.COM	D	06/08/2010	UBS AG	1,622.000	53,090			U
816922-10-8	SEMAFO INC	C	06/08/2010	CREDIT SUISSE	21,500.000	155,414			U
816851-10-9	SEMPRA ENERGY		05/11/2010	CREDIT SUISSE INTERNATIONAL	25,700.000	1,219,002			L
816850-10-1	SEMTECH CORPORATION		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,540.000	117,769			L
81721M-10-9	SENIOR HOUSING PROPERTIES TRUST		05/11/2010	UBS AG	13,540.000	300,453			L
G8031U-10-2	SENIOR PLC	D	06/08/2010	UBS AG	68,941.000	118,558			U
J71435-10-1	SENSHU IKEDA HOLDINGS	D	06/08/2010	UBS WARBURG ASIA LIMITED	31,200.000	44,839			U
81725T-10-0	SENSIENT TECHNOLOGIES		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,060.000	147,384			L
817565-10-4	SERVICE CORP. INTERNATIONAL		05/11/2010	UBS AG	27,160.000	238,465			L
9EQ0L2-PS-8	SEVAN MARINE ASA	D	06/08/2010	SG WARBURG	56,656.000	57,568			U
J7164A-10-4	SEVEN BANK	D	06/08/2010	UBS WARBURG ASIA LIMITED	14.000	25,111			U
G80568-13-5	SEVERFIELD-ROWEN PLC	D	06/11/2010	Various	23,747.000	78,236			U
G8056D-15-9	SEVERN TRENT	D	06/08/2010	UBS AG	14,747.000	260,359			U
784153-10-8	SFN GROUP		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,800.000	55,780			L
D6949M-10-8	SGL CARBON SE	D	06/08/2010	UBS AG	4,364.000	122,019			U
82028K-20-0	SHAW COMMUNICATIONS INC CL B	C	06/08/2010	CREDIT SUISSE	17,600.000	326,602			L
820280-10-5	SHAW GROUP		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,920.000	323,377			L
820904-20-9	SHAWCOR LTD	C	06/08/2010	CREDIT SUISSE	5,100.000	132,692			U
823901-10-3	SHERRITT INTERNATIONAL CORP	C	06/08/2010	CREDIT SUISSE	23,600.000	133,986			U
824348-10-6	SHERWIN WILLIAMS CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,560.000	682,764			L
J71692-10-7	SHIGA BANK LTD/THE	D	06/08/2010	UBS WARBURG ASIA LIMITED	13,000.000	70,560			U
J71950-10-9	SHIKOKU BANK LTD/THE	D	06/08/2010	UBS WARBURG ASIA LIMITED	23,000.000	69,450			U
J72079-10-6	SHIKOKU ELECTRIC POWER	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,400.000	90,817			U
J72273-10-5	SHIMA SEIKI MANUFACTURING LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,000.000	70,907			U
J72122-10-4	SHIMACHU CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	6,900.000	128,107			U
J72445-11-7	SHIMIZU CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	7,000.000	23,414			U
J7385L-10-3	SHINSEI BANK	D	06/08/2010	UBS WARBURG ASIA LIMITED	40,000.000	40,056			U

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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)
82509W-10-3	SHOPPERS DRUG MART COM NPV	C	06/08/2010	CREDIT SUISSE	12,700.000	418,594			L
J75390-10-4	SHOWA SHELL SEKIYU K.K	D	06/08/2010	UBS WARBURG ASIA LIMITED	11,100.000	75,656			U
825549-10-8	SHUFFLE MASTER INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,780.000	65,335			L
Y78567-10-7	SHUN TAK HOLDINGS LTD	D	06/08/2010	ITG HONG KONG LIMITED	178,000.000	91,934			U
G80797-10-6	SIG PLC	D	06/08/2010	UBS AG	47,666.000	75,906			U
826552-10-1	SIGMA ALDR ICH		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,340.000	644,993			L
826565-10-3	SIGMA DESIGNS, INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,460.000	40,005			L
82669G-10-4	SIGNATURE BK NEW YORK NY		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,220.000	173,004			L
H7631K-15-8	SIKA AG	D	06/08/2010	UBS AG	156.000	245,991			U
F88835-11-5	SILIC	D	06/08/2010	UBS AG	1,019.000	92,450			U
826919-10-2	SILICON LABORATORIES		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,080.000	192,709			L
82823L-10-6	SILVER STANDARD RESOURCES INC	C	06/08/2010	CREDIT SUISSE	5,300.000	95,855			U
828336-10-7	SILVER WHEATON CORP	C	06/08/2010	CREDIT SUISSE	23,800.000	453,562			U
82835P-10-3	SILVERCORP METALS INC	C	06/08/2010	CREDIT SUISSE	13,400.000	92,491			U
828730-20-0	SIMMONS FIRST NATL CORP CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,100.000	61,166			L
829073-10-5	SIMPSON MANUFACTURING		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,740.000	153,781			L
829226-10-9	SINCLAIR BROADCAST GROUP - A		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,360.000	43,653			L
Y7992U-10-1	SINGAPORE AIRPORT TERMINAL SERVICES LTD	D	06/08/2010	ITG HONG KONG LIMITED	71,000.000	127,829			U
D69757-10-8	SINGULUS TECHNOLOGIES	D	06/08/2010	UBS AG	8,260.000	51,977			U
82934H-10-1	SINO-FOREST CORPORATION	C	06/08/2010	CREDIT SUISSE	14,300.000	218,998			U
G8167U-12-4	SINO-TECH INTERNATIONAL HOLD	D	06/08/2010	ITG HONG KONG LIMITED	1,580,000.000	95,327			U
B7911E-13-4	SIPEF SA	D	06/09/2010	Various	1,790.000	101,139			U
82967N-10-8	SIRIUS XM RADIO INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	423,620.000	453,019			L
82966C-10-3	SIRONA DENTAL SYSTEMS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,560.000	176,409			L
Y8076V-10-6	SJM HOLDINGS LTD	D	06/08/2010	ITG HONG KONG LIMITED	178,000.000	128,701			U
Q8513Z-11-5	SKY CITY ENTERTAINMENT	D	06/08/2010	INSTINET HONG KONG	39,035.000	74,013			U
J75606-10-3	SKY PERFECT JSAT HOLDINGS	D	06/08/2010	UBS WARBURG ASIA LIMITED	195.000	67,551			U
78440X-10-1	SL GREEN REALTY CORP		05/11/2010	UBS AG	8,300.000	542,820			L
78454L-10-0	SM ENERGY CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,860.000	295,492			L
83169Y-10-8	SMART BALANCE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,520.000	60,433			L
G82245-10-4	SMART MODULAR TECHNOLOGIES		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,900.000	38,964			L
832154-10-8	SMITH MICRO SOFTWARE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,340.000	43,140			L
832248-10-8	SMITHFIELD FOODS, INC.		05/11/2010	UBS AG	16,340.000	300,002			L
Y8077D-10-5	SMRT CORP LTD	D	06/08/2010	ITG HONG KONG LIMITED	34,000.000	51,951			U
832696-40-5	SMUCKER J M CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	15,240.000	897,913			L
G8248F-10-4	SMURFIT KAPPA GRP COMMON STOCK	D	06/08/2010	UBS AG	9,652.000	74,170			U
833034-10-1	SNAP ON IN C		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,020.000	281,461			L
N8126Z-10-9	SNS REAAL	D	06/08/2010	UBS AG	17,532.000	77,401			U
F92245-10-3	SOCIETE DE LA TOUR EIFFEL	D	06/08/2010	UBS AG	1,138.000	64,553			U
F858BL-80-9	SOCIETE GENERALE RIGHTS	D	06/01/2010	DIRECT	50,810.000				U
J75963-10-8	SOFTBANK CORP COMMON STOCK	D	06/08/2010	UBS WARBURG ASIA LIMITED	6,800.000	167,466			L
D7045M-13-3	SOFTWARE AG	D	06/08/2010	UBS AG	1,182.000	117,271			U
J7607Z-10-4	SOHGO SECURITY SERVICES CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	11,100.000	114,553			U
83408W-10-3	SOHU COM INC	R	05/11/2010	CREDIT SUISSE INTERNATIONAL	3,540.000	164,415			L
F84138-11-8	SOITEC	D	06/08/2010	UBS AG	8,616.000	75,668			U
J7608R-10-1	SOJITZ CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	105,400.000	169,505			U
E89049-15-4	SOL MELIA SA	D	06/08/2010	UBS AG	11,181.000	68,454			U
83416B-10-9	SOLARWINDS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,420.000	66,399			L
83421A-10-4	SOLERA HOLDINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,060.000	276,430			L
834376-50-1	SOLUTIA INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	13,200.000	206,144			L
X8252W-17-6	SONAE SGPS SA	D	06/08/2010	UBS AG	51,184.000	45,330			U
J7620U-10-8	SO-NET ENTERTAINMENT CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	31.000	76,977			U
83545G-10-2	SONIC AUTOMOTIVE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,660.000	50,358			L
835451-10-5	SONIC CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,260.000	84,641			L
835470-10-5	SONICWALL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,160.000	68,835			L
835495-10-2	SONOCO PRODUCTS CO.		05/11/2010	UBS AG	10,180.000	333,904			L
83568G-10-4	SONOSIGHT INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,120.000	67,074			L
835916-10-7	SONUS NETWORKS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	36,140.000	86,794			L
T8782F-10-2	SORIN SPA	D	06/08/2010	UBS AG	57,148.000	97,651			U
E6505G-14-8	SOS CORPORACION ALIMENTARIA SA	D	06/08/2010	UBS AG	27,336.000	53,741			U
83616T-10-8	SOURCEFIRE		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,120.000	41,817			L
842587-10-7	SOUTHERN CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	83,400.000	2,913,337			L
Q8571C-10-7	SOUTHERN CROSS MEDIA GROUP LTD	D	06/08/2010	ITG HONG KONG LIMITED	43,819.000	61,158			U

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844030-10-6	SOUTHERN UNION CO.		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,720.000	276,817			L
845467-10-9	SOUTHWESTERN ENERGY CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	35,900.000	1,410,199			L
R82401-10-1	SPAREBANKEN MIDT-NORGE	D	06/08/2010	SG WARBURG	12,750.000	82,981			U
Q8604W-12-0	SPARK INFRASTRUCTURE GROUP	D	06/08/2010	ITG HONG KONG LIMITED	93,440.000	85,447			U
A5030U-10-5	SPARKASSEN IMMOBILIEN AG	D	06/08/2010	UBS AG	11,939.000	67,071			U
846822-10-4	SPARTAN STORES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,320.000	50,345			L
847220-20-9	SPARTECH CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,140.000	59,280			L
78462F-10-3	SPDR S&P 500 ETF TRUST		06/28/2010	Various	100,521.000	11,658,056			L
847560-10-9	SPECTRA ENERGY CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	38,560.000	878,243			L
F8579N-10-7	SPERIAN PROTECTION	D	06/08/2010	UBS AG	531.000	72,698			U
G83561-10-3	SPIRAX-SARCO ENGINEERING PLC	D	06/08/2010	UBS AG	3,256.000	64,948			U
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC		05/11/2010	UBS AG	11,580.000	254,065			L
X84465-10-7	SPONDA OYJ	D	06/08/2010	UBS AG	18,052.000	55,157			U
Q86963-10-7	SPOTLESS GROUP LTD	D	06/08/2010	ITG HONG KONG LIMITED	28,879.000	52,985			U
J7659R-10-9	SQUARE ENIX HOLDINGS CO	D	06/08/2010	UBS WARBURG ASIA LIMITED	2,300.000	41,225			U
78464R-10-5	SRA INTERNATIONAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,780.000	105,760			L
G8401X-10-8	SSL INTERNATIONAL PLC	D	06/08/2010	UBS AG	18,113.000	214,497			U
Q8744Q-10-8	ST BARBARA LTD	D	06/08/2010	ITG HONG KONG LIMITED	238,866.000	64,274			U
790148-10-0	ST JOE CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,020.000	308,418			L
G61824-10-1	ST.MODWEN PROPERTIES	D	06/09/2010	Various	25,276.000	60,344			U
D76226-11-3	STADA ARZNEIMITTEL AG	D	06/08/2010	UBS AG	1,654.000	58,662			U
85254C-30-5	STAGE STORES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,360.000	81,850			L
G8403M-20-9	STAGECOACH GROUP PLC	D	06/08/2010	UBS AG	60,888.000	158,414			U
852891-10-0	STANCORP FINANCIAL GROUP INC		05/11/2010	UBS AG	5,400.000	243,216			L
853626-10-9	STANDARD MICROSYSTEMS CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,580.000	62,182			L
854532-10-8	STANLEY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,620.000	59,269			L
855030-10-2	STAPLES INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	80,600.000	1,815,394			L
855244-10-9	STARBUCKS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	74,440.000	2,004,974			L
Y7545N-10-9	STARHILL GLOBAL REIT	D	06/08/2010	ITG HONG KONG LIMITED	184,000.000	71,242			U
J7665M-10-2	START TODAY CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	27.000	62,352			U
85590A-40-1	STARWOOD HOTELS + RESORTS		05/11/2010	CREDIT SUISSE INTERNATIONAL	20,940.000	1,063,465			L
855707-10-5	STATE AUTO FINANCIAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,520.000	48,109			L
857477-10-3	STATE STREET CORPORATION		05/11/2010	CREDIT SUISSE INTERNATIONAL	48,720.000	2,099,618			L
784774-10-1	STEC INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,560.000	61,956			L
858119-10-0	STEEL DYNAMICS INC		05/11/2010	UBS AG	21,040.000	317,494			L
J7674E-10-9	STELLA CHEMIFA CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	1,600.000	58,128			U
85856G-10-0	STELLARONE CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,120.000	64,113			L
858586-10-0	STEPAN CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	920.000	69,572			L
858912-10-8	STERICYCLE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,100.000	409,822			L
859152-10-0	STERIS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,600.000	221,618			L
858907-10-8	STERLING BANCSHARES		05/11/2010	CREDIT SUISSE INTERNATIONAL	14,220.000	83,736			L
556269-10-8	STEVEN MADDEN LTD		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,820.000	100,171			L
860370-10-5	STEWART ENTERPRISES		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,260.000	73,725			L
860630-10-2	STIFEL FINANCIAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,940.000	165,119			L
X86482-14-2	STOCKMANN OYJ ABP	D	06/08/2010	UBS AG	2,249.000	65,254			U
L88742-10-8	STOLT-NIELSEN SA	D	06/08/2010	SG WARBURG	6,151.000	78,856			U
861642-10-6	STONE ENERGY CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,600.000	70,517			L
R9423M-10-2	STOREBRAND	D	06/08/2010	SG WARBURG	27,896.000	146,585			U
A8363A-11-8	STRABAG SE	D	06/08/2010	UBS AG	2,309.000	50,642			U
Y81705-10-8	STRAITS ASIA RESOURCES LIMITED	D	06/08/2010	ITG HONG KONG LIMITED	49,000.000	67,917			U
M8553H-11-0	STRAUSS-ELITE LTD	D	06/08/2010	SG WARBURG	5,297.000	71,398			U
863236-10-5	STRAYER EDUCATION INC		05/11/2010	UBS AG	1,440.000	346,392			L
864159-10-8	STURM RUGER & CO INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,440.000	41,728			L
G8549P-10-8	SUBSEA 7 INC	D	06/08/2010	SG WARBURG	5,999.000	84,922			U
864596-10-1	SUCCESSFACTORS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,160.000	109,702			L
J7687M-10-6	SUGI PHARMACY CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	4,000.000	78,451			U
H83580-28-4	SULZER AG	D	06/08/2010	UBS AG	1,569.000	133,384			U
J77024-11-5	SUMITOMO BAKELITE CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	13,000.000	67,252			U
J77282-11-9	SUMITOMO CORP NPV	D	06/08/2010	UBS WARBURG ASIA LIMITED	31,500.000	323,211			U
J77454-12-2	SUMITOMO FORESTRY CO	D	06/08/2010	UBS WARBURG ASIA LIMITED	14,200.000	113,078			L
J77067-10-6	SUMITOMO MITSUI FI COMMON STOCK	D	06/08/2010	UBS WARBURG ASIA LIMITED	33,100.000	950,553			U
J77734-10-1	SUMITOMO OSAKA CEMENT CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	50,000.000	94,678			U
J78013-10-9	SUMITOMO WAREHOUSE CO LTD/THE	D	06/08/2010	UBS WARBURG ASIA LIMITED	13,000.000	61,360			U

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866674-10-4	SUN COMMUNITIES		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,640.000	49,906			L
866933-40-1	SUN HEALTHCAE GRP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,400.000	65,757			L
G8802S-10-3	SUNCORP-METWAY LTD NPV	D	06/08/2010	ITG HONG KONG LIMITED	4,187.000	27,709			U
J78089-10-9	SUNDRUG CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,800.000	87,874			U
867652-10-9	SUNPOWER CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,640.000	87,572			L
867652-30-7	SUNPOWER CORP CL B		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,320.000	59,612			L
Y82954-10-1	SUNTEC REIT	D	06/08/2010	ITG HONG KONG LIMITED	92,000.000	84,845			U
868157-10-8	SUPERIOR ENERGY SERVICES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,860.000	225,553			L
868168-10-5	SUPERIOR INDUSTRIES INTERNATIONAL, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,900.000	50,400			L
86828P-10-3	SUPERIOR PLUS CORP	C	06/08/2010	CREDIT SUISSE	8,500.000	102,553			U
M68605-43-1	SUPER-SOL LTD.	D	06/08/2010	SG WARBURG	12,331.000	69,026			U
868532-10-2	SUPERTEX INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,640.000	45,040			L
868873-10-0	SURMODICS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,660.000	48,016			L
J78454-10-5	SUZUKEN CO	D	06/08/2010	UBS WARBURG ASIA LIMITED	1,700.000	58,309			U
78486Q-10-1	SVB FINANCIAL GROUP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,160.000	209,066			L
H8403W-10-7	SWISS PRIME SITE	D	06/08/2010	UBS AG	3,022.000	169,518			U
78503N-10-7	SWS GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,000.000	51,876			L
78505P-10-0	SXC HEALTH SOLUTIONS CORP	C	06/08/2010	CREDIT SUISSE	2,200.000	156,639			U
871130-10-0	SYBASE INC		05/11/2010	Various	34,396.520	952,464			L
871206-40-5	SYCAMORE NETWORKS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,580.000	68,933			L
871237-10-3	SYKES ENTERPRISES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,260.000	81,535			L
871503-10-8	SYMANTEC CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	89,900.000	1,473,101			L
D827A1-10-8	SYMERISE AG	D	06/08/2010	UBS AG	7,305.000	144,557			U
871546-20-6	SYMMETRY MEDICAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,220.000	69,688			L
87163F-10-6	SYNIVERSE HOLDINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,520.000	151,613			L
87162W-10-0	SYNNEX CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,480.000	68,686			L
871607-10-7	SYNOPSYS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	20,280.000	445,994			L
87161C-10-5	SYNOVUS FINANCIAL		05/11/2010	Various	79,680.000	244,903			L
87162H-10-3	SYNTEL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,940.000	102,844			L
J7864H-10-2	SYSMEX CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	800.000	45,641			U
74144T-10-8	T. ROWE PRICE GROUP		05/11/2010	CREDIT SUISSE INTERNATIONAL	28,180.000	1,529,695			L
J7923L-11-0	TAIHEIYO CEMENT CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	20,000.000	26,327			U
J79561-13-0	TAISEI CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	33,000.000	62,272			U
J79819-10-8	TAISHO PHARMACEUTICAL CO	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,000.000	57,007			U
J80206-11-3	TAIYO YUDEN CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	8,000.000	111,661			U
J80733-10-8	TAKARA HOLDINGS INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	102,000.000	501,969			U
J8124G-10-8	TAKATA CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,600.000	81,900			U
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,060.000	96,805			L
874161-10-2	TALBOTS	R	05/11/2010	CREDIT SUISSE INTERNATIONAL	6,960.000	118,275			L
87424N-10-4	TALEO CORP CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,060.000	100,118			L
87425E-10-3	TALISMAN ENERGY IN COM NPV	C	06/08/2010	CREDIT SUISSE	40,100.000	663,613			U
G8668X-10-6	TALKTALK TELECOM GROUP PLC	D	12/23/2009	DISTRIBUTION	31,381.000	67,907			U
X8936Y-10-1	TALVIVAARA MINING COMPANY LTD.	D	06/08/2010	UBS AG	22,232.000	112,777			U
876511-10-6	TASEKO MINES LTD	C	06/08/2010	CREDIT SUISSE	16,500.000	79,000			U
G86838-12-8	TATE & LYLE ORD GBP0.25	D	06/08/2010	UBS AG	129,021.000	859,698			U
876664-10-3	TAUBMAN CENTERS INC		05/11/2010	UBS AG	5,300.000	226,575			L
G86954-10-7	TAYLOR WIMPEY PLC 25P	D	06/08/2010	UBS AG	225,090.000	94,098			U
872275-10-2	TCF FINANCIAL		05/11/2010	CREDIT SUISSE INTERNATIONAL	13,840.000	252,008			L
87236Y-10-8	TD AMERITRADE HOLDING CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	35,080.000	670,530			L
878237-10-6	TECH DATA CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,180.000	216,846			L
878377-10-0	TECHNE CORP		05/11/2010	UBS AG	4,080.000	259,366			L
Y8563B-15-9	TECHTRONIC INDUSTRIES CO	D	06/08/2010	ITG HONG KONG LIMITED	123,500.000	108,607			U
878742-20-4	TECK COMINCO LTD CLASS'B'SUB-VTG COM NPV	C	06/08/2010	CREDIT SUISSE	22,300.000	677,749			U
E9055J-10-8	TECNICAS REUNIDAS SA	D	06/08/2010	UBS AG	1,507.000	66,770			U
872375-10-0	TECO ENERGY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	19,720.000	321,690			L
J82270-11-7	TEIJIN	D	06/08/2010	UBS WARBURG ASIA LIMITED	11,000.000	30,427			U
X8939Z-11-3	TEIXEIRA DUARTE ENGENHARIA E CONSTRUCOES	D	06/08/2010	UBS AG	50,173.000	48,038			U
879080-12-5	TEJON RANCH RIGHTS		05/27/2010	DIRECT	2,320.000				U
879101-10-3	TEKELEC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,720.000	102,512			L
G87403-11-2	TELECITY GROUP PLC	D	06/08/2010	UBS AG	22,210.000	122,358			U
879360-10-5	TELEDYNE TECHNOLOGIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,620.000	154,859			L
879369-10-6	TELEFLEX, INC.		05/11/2010	UBS AG	4,340.000	259,792			L
F9120F-10-6	TELEPERFORMANCE	D	06/08/2010	UBS AG	4,858.000	124,139			U

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

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879939-10-6	TELETECH HOLDINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,500.000	70,202			L
Y85830-10-0	TELEVISION BROADCASTS	D	06/08/2010	ITG HONG KONG LIMITED	11,000.000	49,032			U
879664-10-0	TELLABS INC		05/11/2010	Various	39,740.000	350,643			L
H8547Q-10-7	TEMENOS GROUP AG	D	06/08/2010	UBS AG	4,753.000	105,697			U
879868-10-7	TEMPLE-INLAND, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,100.000	238,821			L
N50660-16-4	TEN CATE NV	D	06/08/2010	UBS AG	2,685.000	59,765			U
Q8980R-10-9	TEN NETWORK HOLDINGS LTD	D	06/08/2010	ITG HONG KONG LIMITED	93,875.000	130,874			U
88033G-10-0	TENET HEALTHCARE CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	53,840.000	307,200			L
880345-10-3	TENNANT CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,040.000	72,247			L
880349-10-5	TENNECO AUTOMOTIVE INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,840.000	164,787			L
88076W-10-3	TERADATA C ORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	18,540.000	569,169			L
880770-10-2	TERADYNE I NC		05/11/2010	CREDIT SUISSE INTERNATIONAL	17,860.000	209,819			L
880779-10-3	TEREX CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,020.000	301,555			L
88157K-10-1	TESCO CORP	I	05/11/2010	CREDIT SUISSE INTERNATIONAL	4,120.000	49,728			L
881609-10-1	TESORO CORP		05/11/2010	Various	15,840.000	201,620			L
B90519-10-7	TESSENDERLO CHEMIE NV	D	06/08/2010	UBS AG	3,904.000	100,721			U
88164L-10-0	TESSERA TECHNOLOGIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,660.000	107,815			L
88162G-10-3	TETRA TECH INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,840.000	159,796			L
881624-20-9	TEVA PHARMACEUTICAL-ADR	R	06/08/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	15,670.000	807,951			L
88224Q-10-7	TEXAS CAPITAL BANCHSARES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,720.000	72,600			L
882491-10-3	TEXAS INDUSTRIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,960.000	106,532			L
882508-10-4	TEXAS INST RS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	134,520.000	3,476,683			L
J8298A-10-1	T-GAIA CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	46.000	67,116			U
R9138B-10-2	TGS NOPEC GEOPHYSICAL CO ASA	D	06/08/2010	SG WARBURG	9,142.000	110,329			U
J09748-10-4	THE DAI-ICHI LIFE INSURANCE COMPANY,LIMI	D	04/27/2010	Various	705.000	1,166,083			U
25659P-40-2	THE DOLAN COMPANY		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,340.000	43,148			L
M8785N-10-9	THE ISRAEL CORPORATION LTD.	D	06/08/2010	SG WARBURG	261.000	171,924			U
698657-10-3	THE PANTRY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,960.000	41,537			L
69344M-10-1	THE PMI GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	17,680.000	86,181			L
G7535J-11-8	THE RESTAURANT GROUP PLC	D	06/08/2010	UBS AG	23,267.000	73,085			U
G8813K-10-8	THE UNITED LABORATORIES LIMITED	D	06/08/2010	ITG HONG KONG LIMITED	44,000.000	56,015			U
J95238-10-1	THE YACHIYO BANK LIMITED	D	06/09/2010	UBS WARBURG ASIA LIMITED	5,000.000	98,452			U
88338T-10-4	THERAVANCE		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,300.000	124,687			L
884315-10-2	THOMAS & BETTS CORP.		05/11/2010	UBS AG	5,800.000	233,334			L
G88471-10-0	THOMAS COOK GP PLC CMN STK	D	06/08/2010	UBS AG	41,310.000	114,489			U
884768-10-2	THOMPSON CREEK METALS COMPANY INC	C	06/08/2010	CREDIT SUISSE	11,800.000	99,146			U
F91823-10-8	THOMSON SA EUR3.75	D	06/08/2010	UBS AG	93,807.000	55,004			U
885160-10-1	THOR INDUSTRIES, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,980.000	135,333			L
872443-40-3	THQ INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,780.000	57,663			L
B91707-10-7	THROMBOGENICS NV	D	06/08/2010	UBS AG	7,388.000	143,022			U
88632Q-10-3	TIBCO SOFTWARE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	18,300.000	213,356			L
886423-10-2	TIDEWATER, INC.		05/11/2010	Various	5,240.000	265,772			L
X90409-11-5	TIETO OYJ	D	06/08/2010	UBS AG	4,267.000	74,254			U
886547-10-8	TIFFANY + CO NEW		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,520.000	585,360			L
88706M-10-3	TIM HORTONS INC	C	06/08/2010	CREDIT SUISSE	13,000.000	424,162			U
88732J-20-7	TIME WARNER CABLE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,340.000	67,823			L
887389-10-4	TIMKEN CO.		05/11/2010	UBS AG	8,860.000	290,608			L
D8401Q-10-6	TIPP24 SE	D	06/08/2010	UBS AG	2,048.000	54,282			U
X90766-12-6	TITAN CEMENT CO COMMON	D	06/08/2010	UBS AG	6,027.000	102,881			U
88830M-10-2	TITAN INTERNATIONAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,380.000	52,027			L
888339-20-7	TITANIUM M ETALS CORP		05/11/2010	UBS AG	12,660.000	207,118			L
87261X-10-8	TMX GROUP INC	C	06/08/2010	CREDIT SUISSE	7,200.000	186,305			U
872960-10-9	TNS INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,040.000	68,941			L
N86672-13-1	TNT NV RIGHTS	D	04/16/2010	DIRECT	33,136.000				L
J8381L-10-5	TOAGOSEI CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	16,000.000	70,703			U
J84377-10-0	TODA CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	23,000.000	76,101			U
D836B5-10-9	TOGNUM AG	D	06/08/2010	UBS AG	6,602.000	115,935			U
J84764-11-7	TOHO CO	D	06/08/2010	UBS WARBURG ASIA LIMITED	1,600.000	24,767			U
J84850-10-6	TOHO GAS CO	D	06/08/2010	UBS WARBURG ASIA LIMITED	15,000.000	78,090			U
J85237-10-5	TOHO HOLDINGS CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	6,300.000	97,994			U
J85366-10-2	TOHO TITANIUM CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,300.000	64,748			U
J85108-10-8	TOHOKU ELECTRIC POWER CO	D	06/08/2010	UBS WARBURG ASIA LIMITED	2,800.000	57,159			L
J85538-10-6	TOKAI CARBON CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	16,000.000	79,629			U

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J85968-10-5	TOKAI RIKA CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,800.000	70,663			U
J87000-10-5	TOKYO GAS CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	51,000.000	229,961			U
J87430-10-4	TOKYO OHKA KOGYO CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	4,600.000	81,095			U
J88204-11-0	TOKYO STEEL MFG CO	D	06/08/2010	UBS WARBURG ASIA LIMITED	4,800.000	49,699			U
J88247-10-1	TOKYO STYLE CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	9,000.000	71,088			U
J88505-10-2	TOKYO TOMIN BANK LTD/THE	D	06/08/2010	UBS WARBURG ASIA LIMITED	7,400.000	80,935			U
J88849-12-0	TOKYU LAND CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	8,000.000	28,185			U
J88914-10-6	TOKYU REIT	D	06/08/2010	UBS WARBURG ASIA LIMITED	13.000	68,708			U
889478-10-3	TOLL BROTHERS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	19,360.000	439,242			L
G89158-13-6	TOMKINS	D	06/08/2010	UBS AG	55,623.000	191,173			U
N87695-10-7	TOMTOM NV	D	06/08/2010	UBS AG	11,769.000	72,334			U
J8657U-11-0	TONENGENERAL SEKIYU	D	06/08/2010	UBS WARBURG ASIA LIMITED	6,000.000	51,137			U
J89592-10-9	TOP REIT	D	06/08/2010	UBS WARBURG ASIA LIMITED	14.000	62,569			U
J87473-11-2	TOPCON CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	12,300.000	62,206			U
J8931G-10-1	TOPPAN FORMS CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	10,100.000	100,583			U
890747-10-8	TOPPAN PRINTING CO	D	06/08/2010	UBS WARBURG ASIA LIMITED	5,000.000	41,002			U
891092-10-8	TORO CO.		05/11/2010	UBS AG	3,520.000	186,806			L
891102-10-5	TOROMONT INDUSTRIES LTD	C	06/08/2010	CREDIT SUISSE	5,700.000	133,518			U
J89795-12-4	TOSHIBA PLANT SYSTEMS & SERVICES CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	5,000.000	62,723			U
J90096-11-6	TOSOH CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	12,000.000	32,472			U
891906-10-9	TOTAL SYSTEM SERVICES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	23,740.000	368,435			L
J90268-10-3	TOTO	D	06/08/2010	UBS WARBURG ASIA LIMITED	4,000.000	24,920			U
J90505-10-8	TOWA PHARMACEUTICAL CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	1,400.000	86,642			U
Q9155R-10-6	TOWER AUSTRALIA GROUP LTD	D	06/08/2010	ITG HONG KONG LIMITED	47,484.000	85,481			U
891777-10-4	TOWER GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,400.000	116,144			L
M87915-10-0	TOWER SEMICONDUCTOR LTD	D	06/08/2010	SG WARBURG	53,865.000	72,924			U
891894-10-7	TOWERS WATSON AND COMPANY		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,420.000	215,063			L
89214P-10-9	TOWNE BANK		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,880.000	46,864			L
J91515-10-6	TOYO INK MANUFACTURING CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	30,000.000	107,704			U
J92289-10-7	TOYO SEIKAN KAISHA	D	06/08/2010	UBS WARBURG ASIA LIMITED	6,900.000	100,940			U
J92689-10-8	TOYO TANSO CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	1,500.000	65,372			U
J90741-13-3	TOYOBO CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	66,000.000	107,484			U
J92719-11-1	TOYOTA TSUSHO	D	06/08/2010	UBS WARBURG ASIA LIMITED	11,700.000	159,203			U
Q8702T-15-1	TPG TELECOM LTD	D	06/08/2010	ITG HONG KONG LIMITED	29,878.000	51,797			U
892356-10-6	TRACTOR SUPPLY CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,320.000	226,354			L
J9297T-10-9	TRANS COSMOS INC/JAPAN	D	06/08/2010	UBS WARBURG ASIA LIMITED	9,200.000	79,527			U
89346D-10-7	TRANSALTA CORP	C	06/08/2010	CREDIT SUISSE	11,600.000	224,623			L
893521-10-4	TRANSATLANTIC HOLDINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,520.000	169,620			L
89353D-10-7	TRANSCANANDA CORP	C	06/08/2010	CREDIT SUISSE	14,700.000	491,868			L
893578-10-4	TRANSCONTINENTAL INC	C	06/08/2010	CREDIT SUISSE	4,100.000	50,016			U
893641-10-0	TRANSDIGM GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,760.000	263,198			L
Q9187S-11-4	TRANSFIELD SERVICES LTD	D	06/08/2010	ITG HONG KONG LIMITED	35,274.000	103,693			U
Q91932-10-5	TRANSPACIFIC INDUSTRIES GROUP LTD	D	06/08/2010	ITG HONG KONG LIMITED	90,601.000	87,008			U
89417E-10-9	TRAVELERS COS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	42,920.000	2,143,888			L
G90202-10-5	TRAVIS PERKINS PLC COMMON STOCK	D	06/08/2010	UBS AG	9,785.000	105,681			U
W96297-10-1	TRELLEBORG AB	D	06/08/2010	UBS AG	18,146.000	105,148			U
T9471T-10-6	TREVI FINANZIARIA SPA	D	06/08/2010	UBS AG	6,550.000	93,149			U
89531P-10-5	TREX COMPANY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,640.000	36,714			L
896239-10-0	TRIMBLE NAVIGATION		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,760.000	386,356			L
896356-10-2	TRINIDAD DRILLING LTD	C	06/08/2010	CREDIT SUISSE	12,600.000	61,781			U
896522-10-9	TRINITY INDS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,440.000	201,448			L
G90624-10-0	TRINITY LTD	D	06/08/2010	ITG HONG KONG LIMITED	134,000.000	82,112			U
896749-10-8	TRIPLE-S MANAGEMENT CORP B	R	05/11/2010	CREDIT SUISSE INTERNATIONAL	2,920.000	53,423			L
89674K-10-3	TRIQUINT SEMICONDUCTOR		05/11/2010	CREDIT SUISSE INTERNATIONAL	17,200.000	121,437			L
896818-10-1	TRIUMPH GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,740.000	129,473			L
89784N-10-4	TRUE RELIGION APPAREL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,720.000	77,632			L
89785X-10-1	TRUEBLUE INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,140.000	81,498			L
898349-10-5	TRUSTCO BANK CORP NY		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,980.000	83,807			L
87264S-10-6	TRW AUTOMOTIVE HOLDINGS		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,040.000	299,256			L
J9299N-10-0	TS TECH CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	4,500.000	75,326			U
J93020-10-5	TSUBAKIMOTO CHAIN CO	D	06/08/2010	UBS WARBURG ASIA LIMITED	24,000.000	99,163			U
87305R-10-9	TTM TECHNOLOGIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,280.000	61,986			L
G9130W-10-6	TULLETT PREBON PLC	D	06/08/2010	UBS AG	13,159.000	62,773			U

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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)
G91235-10-4	TULLOW OIL PLC COMMON STOCK	D	06/08/2010	UBS AG	1,417.000	22,632			L
899896-10-4	TUPPERWARE BRANDS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,700.000	315,749			L
901109-10-8	TUTOR PERINI CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,520.000	79,329			L
87311L-10-4	TW TELECOM INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	15,880.000	277,362			L
H8912P-10-6	TYCO ELECT RONICS LTD		05/11/2010	CREDIT SUISSE INTERNATIONAL	49,260.000	1,501,051			L
H89128-10-4	TYCO INTER NATIONAL LTD BERMUDASHS		05/20/2010	MERGER	14,933.370	585,687			L
902252-10-5	TYLER TECHNOLOGIES		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,860.000	66,361			L
902681-10-5	U G I CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,560.000	314,648			L
903293-40-5	U S G CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,000.000	174,045			L
91274F-10-4	U STORE IT		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,100.000	89,389			L
902653-10-4	UDR INC		05/11/2010	UBS AG	16,080.000	341,057			L
Q927AA-10-2	UGL LTD	D	06/08/2010	ITG HONG KONG LIMITED	16,015.000	170,637			U
90384S-30-3	ULTA US		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,860.000	67,532			L
90385D-10-7	ULTIMATE SOFTWARE GRP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,760.000	93,927			L
G9187G-10-3	ULTRA ELECTRONICS HOLDINGS PLC	D	06/08/2010	UBS AG	2,555.000	58,755			U
904034-10-5	ULTRATECH INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,880.000	41,969			L
J94048-10-5	ULVAC INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,600.000	75,231			U
902788-10-8	UMB FINL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,300.000	140,874			L
904311-10-7	UNDER ARMOUR INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,840.000	129,585			L
N8981F-53-7	UNILEVER NV RIGHTS	D	05/17/2010	DIRECT	162,114.000				U
J9425W-10-7	UNIPRES CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	4,000.000	64,418			U
909214-30-6	UNISYS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,760.000	120,392			L
N9028G-11-6	UNIT 4 NV	D	06/08/2010	UBS AG	3,032.000	65,695			U
909218-10-9	UNIT CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,920.000	210,027			L
G9226Z-10-4	UNITED BUSINESS MEDIA	D	06/08/2010	UBS AG	9,036.000	63,667			U
90984P-10-5	UNITED COMMUNITY BANKS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	13,220.000	73,345			L
910331-10-7	UNITED FIRE & CASUALTY CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,760.000	61,829			L
911268-10-0	UNITED ONLINE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,480.000	83,696			L
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,800.000	660,368			L
911363-10-9	UNITED RENTALS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,320.000	86,102			L
91307C-10-2	UNITED THERAPEUTICS CORP		05/11/2010	UBS AG	5,160.000	271,674			L
J9427E-10-5	UNITED URBAN INVESTMENT	D	06/08/2010	UBS WARBURG ASIA LIMITED	19.000	103,483			U
G92755-10-0	UNITED UTILITIES GROUP	D	06/08/2010	UBS AG	14,135.000	112,675			U
913275-10-3	UNITRIN, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,580.000	154,303			L
91347P-10-5	UNIVERSAL DISPLAY CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,460.000	61,858			L
913543-10-4	UNIVERSAL FST PRODS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,040.000	80,847			L
913903-10-0	UNIVERSAL HEALTH SERVICES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,020.000	374,453			L
91529Y-10-6	UNUM GROUP		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,700.000	41,184			L
J94368-14-9	UNY CO LTD JPY50	D	06/08/2010	UBS WARBURG ASIA LIMITED	6,700.000	50,352			U
X9518X-10-7	UPONOR OYJ	D	06/08/2010	UBS AG	4,927.000	67,919			U
91701P-10-5	URANIUM ONE INC	C	06/08/2010	CREDIT SUISSE	43,200.000	109,142			U
917017-10-5	URANIUM PARTICIPATION CORP	C	06/08/2010	CREDIT SUISSE	11,100.000	58,961			U
917047-10-2	URBAN OUTFITTERS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	15,420.000	598,469			L
912023-20-7	US GOLD CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,480.000	49,023			L
N9040V-11-7	USG PEOPLE NV	D	06/08/2010	UBS AG	8,316.000	106,683			U
J94456-11-8	USHIO	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,700.000	55,939			U
G87210-10-3	UTI WORLDWIDE INC		05/11/2010	UBS AG	10,840.000	173,657			L
903396-10-9	UTS ENERGY CORP	C	06/08/2010	CREDIT SUISSE	47,300.000	98,579			U
91879Q-10-9	VAIL RESORTS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,040.000	135,175			L
918866-10-4	VALASSIS COMMUNICATION		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,480.000	195,600			L
91911X-10-4	VALEANT PHARMACEUTICALS INTERNATIONAL		05/11/2010	UBS AG	8,500.000	412,845			L
F96221-12-6	VALEO SA	D	06/08/2010	UBS AG	4,494.000	126,128			U
91913Y-10-0	VALERO ENERGY CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	38,120.000	753,148			L
919794-10-7	VALLEY NATIONAL BANCORP		05/11/2010	Various	17,990.000	274,111			L
F9633F-49-4	VALLOUREC RIGHTS	D	06/07/2010	DIRECT	4,580.000				U
920253-10-1	VALMONT INDUSTRIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,980.000	158,915			L
920355-10-4	VALSPAR CORP.		05/11/2010	Various	9,800.000	306,398			L
92046N-10-2	VALUECLICK INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,920.000	97,939			L
922206-10-7	VARIAN INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,860.000	147,952			L
922207-10-5	VARIAN SEMICONDUCTOR EQUIPMENT		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,200.000	262,167			L
N9411C-10-2	VASTNED OFF/IND	D	06/08/2010	UBS AG	5,041.000	59,841			U
N91784-10-3	VASTNED RETAIL	D	06/08/2010	UBS AG	2,071.000	92,991			U
918194-10-1	VCA ANTECH INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,200.000	248,965			L

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92240G-10-1	VECTREN CORPORATION		05/11/2010	Various	7,700.000	188,835			L
922417-10-0	VEECO INSTRUMENTS		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,100.000	194,668			L
92275P-30-7	VENOCO INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,960.000	40,448			L
92277D-10-4	VENTANA GOLD CORP	C	06/08/2010	CREDIT SUISSE	7,100.000	64,095			U
92276F-10-0	VENTAS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	14,240.000	698,599			L
Y9360Y-10-3	VENTURE CORP LTD	D	06/08/2010	ITG HONG KONG LIMITED	21,000.000	127,037			U
F9799W-31-5	VEOLIA ENVIRONNEMENT RIGHTS	D	05/14/2010	DIRECT	33,038.000				U
Y93691-10-6	VERIGY LTD		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,020.000	79,134			L
92343V-10-4	VERIZON COMMUNICATIONS		05/11/2010	CREDIT SUISSE INTERNATIONAL	298,900.000	8,506,216			L
92532F-10-0	VERTEX PHARMACEUTICALS		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,440.000	474,916			L
92553P-20-1	VIACOM INC NEW		05/17/2010	Various	42,778.000	1,443,342			L
92552R-40-6	VIAD CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,740.000	65,162			L
92552V-10-0	VIASAT INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,280.000	143,951			L
G9358Y-10-7	VICTREX PLC	D	06/08/2010	UBS AG	6,130.000	94,338			U
F9768K-10-2	VILMORIN & CIE	D	06/08/2010	UBS AG	1,464.000	112,674			U
F9773P-18-7	VINCI SA RIGHTS	D	05/14/2010	DIRECT	36,172.000				U
X97923-10-0	VIOHALCO	D	06/08/2010	UBS AG	16,296.000	57,940			U
92769L-10-1	VIRGIN MEDIA INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	27,940.000	475,044			L
E97579-19-2	VISCOFAN SA	D	06/08/2010	UBS AG	6,362.000	165,267			U
928298-10-8	VISHAY INTERTECHNOLOGY, INC		05/11/2010	UBS AG	19,740.000	190,491			L
N93540-10-7	VISTAPRINT NV	R	05/11/2010	CREDIT SUISSE INTERNATIONAL	4,440.000	216,579			L
92849T-10-8	VITERRA INC	C	06/08/2010	CREDIT SUISSE	26,000.000	189,171			U
928551-10-0	VIVUS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,000.000	110,040			L
92858J-10-8	VOCUS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,740.000	42,262			L
92864N-10-1	VOLCOM INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,180.000	48,201			L
D9452L-25-1	VOLKSWAGEN AG-RTS RIGHT	D	04/01/2010	DIRECT	17,205.000				L
928708-10-6	VOLTERRA SEMICONDUCTOR CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,540.000	60,856			L
G9401M-10-0	VOSPER THORNYCROFT	D	06/08/2010	UBS AG	15,215.000	163,088			U
G93886-13-6	VOSTOK NAFTA INVESTMENT LTD	D	06/08/2010	UBS AG	16,546.000	55,055			U
G9400S-10-8	VTECH HOLDINGS LTD	D	06/08/2010	ITG HONG KONG LIMITED	14,000.000	132,758			U
929160-10-9	VULCAN MAT LS CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,320.000	678,241			L
92922P-10-6	W & T OFFSHORE		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,080.000	50,837			L
38388F-10-8	W R GRACE & CO NEW		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,780.000	214,066			L
G9809D-10-8	W S ATKINS PLC	D	06/08/2010	UBS AG	11,520.000	114,180			U
92927K-10-2	WABCO HOLDINGS INC		05/11/2010	UBS AG	6,920.000	234,519			L
929740-10-8	WABTEC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,720.000	222,952			L
J94632-11-4	WACOAL HOLDINGS CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	7,000.000	79,904			U
J9467Z-10-9	WACOM CO LTD/JAPAN	D	06/08/2010	UBS WARBURG ASIA LIMITED	60.000	89,455			U
930059-10-0	WADDELL & REED FINANCIAL		05/11/2010	UBS AG	9,360.000	316,836			L
931422-10-9	WALGREEN CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	106,680.000	3,868,099			L
W9898E-13-4	WALLENSTAM AB	D	06/08/2010	UBS AG	3,749.000	59,582			U
93317Q-10-5	WALTER ENERGY INC		05/11/2010	UBS AG	5,620.000	409,529			L
93317W-10-2	WALTER INVESTMENT MANAGEMENT		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,000.000	52,769			L
B9774V-12-0	WAREHOUSES DE PAUW	D	06/08/2010	UBS AG	1,523.000	61,208			U
934390-40-2	WARNACO GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,860.000	220,042			L
G94368-10-0	WARNER CHILCOTT PLC		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,860.000	301,105			L
934550-10-4	WARNER MUSIC GRP CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,720.000	44,244			L
939640-10-8	WASHINGTON POST CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	360.000	180,736			L
938824-10-9	WASHINGTON FEDERAL		05/11/2010	UBS AG	12,700.000	240,665			L
939653-10-1	WASHINGTON REAL ESTATE		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,740.000	177,947			L
941053-10-0	WASTE CONNECTIONS		05/11/2010	UBS AG	7,480.000	262,698			L
941848-10-3	WATERS CORPORATION		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,620.000	746,530			L
942683-10-3	WATSON PHARMACEUTICALS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,720.000	331,912			L
942749-10-2	WATTS WATER TECHNOLOGIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,020.000	109,024			L
943315-10-1	WAUSAU PAPER CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,720.000	60,358			L
N9438C-17-6	WAVIN NV	D	06/08/2010	UBS AG	6,510.000	75,314			U
929236-10-7	WD-40 CO.		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,300.000	81,717			L
H27013-10-3	WEATHERFORD INTERNATIONAL LTD		05/11/2010	CREDIT SUISSE INTERNATIONAL	79,500.000	1,237,425			L
94770V-10-2	WEBMD HEALTH CORP		05/11/2010	UBS AG	5,260.000	250,429			L
948626-10-6	WEIGHT WATCHERS INTL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,780.000	104,487			L
948741-10-3	WEINGARTEN REALTY		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,720.000	268,567			L
G95248-13-7	WEIR GROUP PLC (THE)	D	06/08/2010	UBS AG	18,272.000	238,506			U
94946T-10-6	WELLCARE HEALTH PLANS		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,740.000	131,588			L

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G9529Y-10-1	WELLSTREAM HOLDINGS PLC	D	06/08/2010	UBS AG	10,740.000	78,530			U
F98370-10-3	WENDEL	D	06/08/2010	UBS AG	2,195.000	107,405			U
950587-10-5	WENDYS ARBYS GROUP INC		05/11/2010	Various	44,440.000	226,106			L
950810-10-1	WESBANCO INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,440.000	66,328			L
950817-10-6	WESCO FINANCIAL CORP		05/11/2010	UBS AG	140.000	54,040			L
95082P-10-5	WESCO INTERNATIONAL INC		05/11/2010	UBS AG	4,140.000	158,355			L
Q9594W-12-0	WEST AUSTRALIAN NEWSPAPERS HOLDINGS LTD	D	06/08/2010	ITG HONG KONG LIMITED	17,829.000	95,856			U
952845-10-5	WEST FRASER TIMBER CO LTD	C	06/08/2010	CREDIT SUISSE	2,400.000	88,708			U
955306-10-5	WEST PHARMACEUTICAL SERVICES		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,900.000	162,595			L
957090-10-3	WESTAMERICA BANCORPORATION		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,740.000	161,266			L
95709T-10-0	WESTAR ENERGY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,080.000	261,674			L
957638-10-9	WESTERN ALLIANCE BANCORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,360.000	65,118			L
95801T-10-7	WESTERN COAL CORP	C	06/08/2010	CREDIT SUISSE	18,300.000	75,939			U
958102-10-5	WESTERN DIGITAL CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	23,160.000	926,808			L
959319-10-4	WESTERN REFINING INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,200.000	43,310			L
959802-10-9	WESTERN UN CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	79,520.000	1,342,043			L
960413-10-2	WESTLAKE CHEMICAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,280.000	54,247			L
960908-30-9	WESTPORT INNOVATIONS INC	C	06/08/2010	CREDIT SUISSE	3,600.000	58,687			U
92924F-10-6	WGL HOLDINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,760.000	170,974			L
G8927V-14-9	WH SMITH PLC	D	06/08/2010	UBS AG	34,828.000	219,652			U
Y9553V-10-6	WHEELOCK AND CO	D	06/08/2010	ITG HONG KONG LIMITED	10,000.000	26,786			L
963320-10-6	WHIRLPOOL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,000.000	851,633			L
G9606P-19-7	WHITBREAD	D	06/08/2010	UBS AG	5,955.000	115,641			U
Q9763G-10-4	WHITE ENERGY CO LTD	D	06/08/2010	ITG HONG KONG LIMITED	17,155.000	47,960			U
Q97664-10-8	WHITEHAVEN COAL LTD	D	06/08/2010	ITG HONG KONG LIMITED	17,218.000	68,716			U
966387-10-2	WHITING PETROLEUM CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,320.000	459,875			L
966612-10-3	WHITNEY HOLDING CORP		05/11/2010	UBS AG	11,680.000	148,336			L
966837-10-6	WHOLE FOODS MKT INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,360.000	292,941			L
A95384-11-0	WIENERBERGER AG	D	06/08/2010	UBS AG	11,115.000	142,928			U
W9899S-10-8	WIHLBORGS FASTIGHETER	D	06/08/2010	UBS AG	3,616.000	62,927			U
968223-20-6	WILEY JOHN & SONS INC		05/11/2010	UBS AG	4,720.000	196,446			L
969203-10-8	WILL BROS GRP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,320.000	64,220			L
969457-10-0	WILLIAMS COS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	59,840.000	1,307,504			L
969904-10-1	WILLIAMS SONOMA, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,580.000	288,027			L
G96666-10-5	WILLIS GROUP HOLDINGS,INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	20,360.000	670,860			L
971807-10-2	WILMINGTON TRUST CORPORATION		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,440.000	176,602			L
97381W-10-4	WINDSTREAM CORP		06/01/2010	MERGER	8,852.840	94,460			L
V97973-10-7	WING TAI	D	06/08/2010	ITG HONG KONG LIMITED	78,000.000	84,683			U
974280-30-7	WINN-DIXIE STORES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,240.000	92,566			L
974637-10-0	WINNEBAGO INDUSTRIES, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,800.000	56,882			L
97650W-10-8	WINTRUST FINANCIAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,480.000	133,406			L
929297-10-9	WMS INDUSTRIES		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,320.000	313,003			L
978097-10-3	WOLVERINE WORLD WIDE, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,360.000	161,918			L
Q9860E-10-1	WOTIF.COM HOLDINGS LTD	D	06/08/2010	ITG HONG KONG LIMITED	13,164.000	53,076			U
982330-10-5	WRIGHT EXPRESS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,200.000	142,314			L
98235T-10-7	WRIGHT MEDICAL GRP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,080.000	93,221			L
98310W-10-8	WYNDHAM WO RLDWIDE CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	19,060.000	486,223			L
G98149-10-0	WYNN MACAU LTD	D	06/08/2010	ITG HONG KONG LIMITED	108,800.000	176,366			U
983134-10-7	WYNN RESOR TS LTD		05/11/2010	CREDIT SUISSE INTERNATIONAL	260.000	22,271			L
98389B-10-0	XCEL ENERGY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	20,200.000	436,225			L
J95204-10-3	XEBIO CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	4,200.000	76,101			U
98411C-10-0	XENOPORT INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,240.000	35,162			L
983919-10-1	XILINX INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	23,080.000	582,749			L
G9828G-10-8	XINYI GLASS HOLDING CO LTD	D	06/08/2010	ITG HONG KONG LIMITED	212,000.000	80,514			U
G98290-10-2	XL GROUP PLC		05/11/2010	CREDIT SUISSE INTERNATIONAL	44,680.000	807,904			L
98385X-10-6	XTO ENERGY INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	17,880.000	814,677			L
984332-10-6	YAHOO INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	122,240.000	2,012,584			L
J95644-10-0	YAMAGATA BANK LTD/THE	D	06/08/2010	UBS WARBURG ASIA LIMITED	17,000.000	74,693			U
98462Y-10-0	YAMANA GOLD INC	C	06/08/2010	CREDIT SUISSE	51,100.000	559,516			U
J96348-10-7	YAMATAKE CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,700.000	90,072			U
J96524-11-1	YAMATO KOGYO CO	D	06/08/2010	UBS WARBURG ASIA LIMITED	2,200.000	56,681			U
Y9728A-10-2	YANGZIJIANG SHIPBUILDING	D	06/08/2010	ITG HONG KONG LIMITED	87,000.000	77,071			L
Y9729A-10-1	YANLORD LAND GROUP	D	06/08/2010	ITG HONG KONG LIMITED	56,000.000	63,415			U

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)
G9835W-10-4	YELL GROUP PLC	D	06/08/2010	UBS AG	214,324.000	84,582			L
985569-10-2	YELLOW PAGES INCOME FUND	C	06/08/2010	CREDIT SUISSE	16,700.000	95,792			U
X9862Q-10-4	YIT OYJ	D	06/08/2010	UBS AG	9,195.000	161,218			U
J97272-12-4	YOKOGAWA ELECTRIC CORPORATION 6841	D	06/08/2010	UBS WARBURG ASIA LIMITED	10,900.000	74,474			U
J97536-12-2	YOKOHAMA RUBBER CO LTD/THE	D	06/08/2010	UBS WARBURG ASIA LIMITED	18,000.000	82,146			U
T9846S-10-6	YOOX SPA	D	06/08/2010	UBS AG	10,940.000	71,073			U
E9853W-39-2	ZARDOYA OTIS RIGHTS	O	06/15/2010	DIRECT	9,614.000				U
989207-10-5	ZEBRA TECHNOLOGIES CORP.		05/11/2010	UBS AG	6,340.000	181,134			L
J9885X-10-8	ZENSHO CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	5,500.000	50,986			U
J56644-12-3	ZEON CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	19,000.000	110,650			U
98952K-10-7	ZHONGPIN INC	R	05/11/2010	CREDIT SUISSE INTERNATIONAL	5,240.000	64,835			L
98956P-10-2	ZIMMER HOLDINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	21,140.000	1,287,705			L
989701-10-7	ZIONS BANCORP		05/11/2010	UBS AG	14,840.000	411,662			L
F98947-10-8	ZODIAC AEROSPACE	D	06/08/2010	UBS AG	2,584.000	128,831			U
98975W-10-4	ZOLTEK COS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,420.000	46,374			L
X9819B-10-1	ZON MULTIMEDIA SEVICOS DE TELE	D	06/08/2010	UBS AG	21,677.000	82,664			U
98975F-10-1	ZORAN CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,180.000	68,796			L
A989A1-10-9	ZUMTOBEL AG	D	06/08/2010	UBS AG	4,693.000	72,072			U
98985T-10-9	ZYMOGENETICS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,340.000	41,557			L
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						850,673,162	XXX		XXX
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY		04/30/2010	DISTRIBUTION	0.000	5,154			K
9199999. Common Stocks - Parent, Subsidiaries and Affiliates						5,154	XXX		XXX
9299999. Common Stocks - Mutual Funds							XXX		XXX
261934-10-3	DREYFUS MONEY MARKET		06/02/2010	DIRECT	8.370	8			L
9399999. Common Stocks - Money Market Mutual Funds						8	XXX		XXX
9799997. Total - Common Stocks - Part 3						850,678,325	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						850,678,325	XXX		XXX
9899999. Total - Preferred and Common Stocks						860,993,680	XXX		XXX
9999999 - Totals						3,128,856,801	XXX	10,238,894	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 1,189

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
36215X-KG-6	GOVT NATL MTG ASSOC I #147995		06/01/2010	SCHEDULED REDEMPTION		395	395	413	417		(22)		(22)		395				17	01/15/2020	1
362162-WV-7	GOVT NATL MTG ASSOC I #181660		06/01/2010	SCHEDULED REDEMPTION		2	2	2	2						2					01/15/2020	1
36217Y-ZD-3	GOVT NATL MTG ASSOC I #207840		06/01/2010	SCHEDULED REDEMPTION		9	9	10	10						9					03/15/2017	1
36220G-7G-1	GOVT NATL MTG ASSOC I #278195		06/01/2010	SCHEDULED REDEMPTION		239	239	249	250		(11)		(11)		239				10	02/15/2020	1
36220S-LV-6	GOVT NATL MTG ASSOC I #286640		06/01/2010	SCHEDULED REDEMPTION		197	197	210	209		(12)		(12)		197				8	10/15/2020	1
36220T-G2-4	GOVT NATL MTG ASSOC I #287417		06/01/2010	SCHEDULED REDEMPTION		402	402	421	427		(25)		(25)		402				17	04/15/2020	1
362205-TM-8	GOVT NATL MTG ASSOC I #297656		06/01/2010	SCHEDULED REDEMPTION		4,883	4,883	4,797	4,750		133		133		4,883				173	10/15/2022	1
36224G-RB-6	GOVT NATL MTG ASSOC I #328182		06/01/2010	SCHEDULED REDEMPTION		399	399	408	409		(10)		(10)		399				15	08/15/2022	1
36224H-GW-0	GOVT NATL MTG ASSOC I #328813		06/01/2010	SCHEDULED REDEMPTION		6	6	6	6						6					09/15/2022	1
36224L-ZY-6	GOVT NATL MTG ASSOC I #332059		06/01/2010	SCHEDULED REDEMPTION		33	33	33	34		(1)		(1)		33				1	11/15/2022	1
36224T-W9-7	GOVT NATL MTG ASSOC I #338272		06/01/2010	SCHEDULED REDEMPTION		4,386	4,386	4,311	4,277		109		109		4,386				156	11/15/2022	1
36224T-XN-5	GOVT NATL MTG ASSOC I #338285		06/01/2010	SCHEDULED REDEMPTION		4,342	4,342	4,275	4,238		104		104		4,342				154	12/15/2022	1
36224W-TL-7	GOVT NATL MTG ASSOC I #340855		06/01/2010	SCHEDULED REDEMPTION		181	181	189	193		(12)		(12)		181				7	01/15/2026	1
36224X-HX-2	GOVT NATL MTG ASSOC I #341446		06/01/2010	SCHEDULED REDEMPTION		193	193	195	194		(2)		(2)		193				6	12/15/2022	1
36203C-6C-1	GOVT NATL MTG ASSOC I #345667		06/01/2010	SCHEDULED REDEMPTION		590	590	608	617		(28)		(28)		590				21	04/15/2024	1
36203C-7J-5	GOVT NATL MTG ASSOC I #345697		06/01/2010	SCHEDULED REDEMPTION		5,139	5,139	5,298	5,296		(157)		(157)		5,139				183	05/15/2024	1
36203G-PS-6	GOVT NATL MTG ASSOC I #348833		06/01/2010	SCHEDULED REDEMPTION		30,894	30,894	30,989	31,030		(136)		(136)		30,894				1,059	06/15/2023	1
36203K-MR-2	GOVT NATL MTG ASSOC I #351468		06/01/2010	SCHEDULED REDEMPTION		205	205	211	212		(8)		(8)		205				7	03/15/2024	1
36203L-BZ-4	GOVT NATL MTG ASSOC I #352056		06/01/2010	SCHEDULED REDEMPTION		2,265	2,265	2,152	2,121		144		144		2,265				70	10/15/2023	1
36203L-D7-4	GOVT NATL MTG ASSOC I #352126		06/01/2010	SCHEDULED REDEMPTION		19,261	19,261	19,284	19,297		(36)		(36)		19,261				645	06/15/2023	1
36203L-VZ-2	GOVT NATL MTG ASSOC I #352632		06/01/2010	SCHEDULED REDEMPTION		50	50	51	51		(1)		(1)		50				2	03/15/2023	1
36203P-BA-0	GOVT NATL MTG ASSOC I #354733		06/01/2010	SCHEDULED REDEMPTION		4,810	4,810	4,736	4,729		81		81		4,810				152	01/15/2024	1
36203S-HF-7	GOVT NATL MTG ASSOC I #357630		06/01/2010	SCHEDULED REDEMPTION		20	20	20	20						20				1	05/15/2023	1
36203S-QM-2	GOVT NATL MTG ASSOC I #357860		06/01/2010	SCHEDULED REDEMPTION		32	32	33	33						32				1	09/15/2023	1
36203T-DT-9	GOVT NATL MTG ASSOC I #358414		06/01/2010	SCHEDULED REDEMPTION		136	136	138	138		(2)		(2)		136				4	09/15/2023	1
36204D-HW-2	GOVT NATL MTG ASSOC I #366645		06/01/2010	SCHEDULED REDEMPTION		36,839	36,839	35,031	34,853		1,986		1,986		36,839				1,025	12/15/2023	1
36204D-NJ-4	GOVT NATL MTG ASSOC I #366793		06/01/2010	SCHEDULED REDEMPTION		7,521	7,521	7,643	7,628		(107)		(107)		7,521				251	05/15/2024	1
36204E-5C-7	GOVT NATL MTG ASSOC I #368143		06/01/2010	SCHEDULED REDEMPTION		48,621	48,621	46,207	46,010		2,611		2,611		48,621				1,575	12/15/2023	1
36204F-W2-6	GOVT NATL MTG ASSOC I #368865		06/01/2010	SCHEDULED REDEMPTION		3,427	3,427	3,374	3,372		55		55		3,427				106	12/15/2023	1
36204L-C9-0	GOVT NATL MTG ASSOC I #372796		06/01/2010	SCHEDULED REDEMPTION		2,034	2,034	2,100	2,101		(67)		(67)		2,034				72	02/15/2024	1
36204L-DE-8	GOVT NATL MTG ASSOC I #372801		06/01/2010	SCHEDULED REDEMPTION		1,416	1,416	1,463	1,473		(56)		(56)		1,416				47	02/15/2024	1
36204P-4B-5	GOVT NATL MTG ASSOC I #376218		06/01/2010	SCHEDULED REDEMPTION		394	394	407	415		(21)		(21)		394				14	08/15/2025	1
36204Q-BN-9	GOVT NATL MTG ASSOC I #376345		06/01/2010	SCHEDULED REDEMPTION		44,987	44,987	42,751	43,047		1,939		1,939		44,987				1,449	12/15/2023	1
36204Q-CC-2	GOVT NATL MTG ASSOC I #376367		06/01/2010	SCHEDULED REDEMPTION		8,029	8,029	7,904	7,889		140		140		8,029				227	01/15/2024	1
36204R-AT-5	GOVT NATL MTG ASSOC I #377218		06/01/2010	SCHEDULED REDEMPTION		984	984	1,004	1,013		(29)		(29)		984				37	06/15/2024	1
36204S-FN-1	GOVT NATL MTG ASSOC I #378273		06/01/2010	SCHEDULED REDEMPTION		9	9	9	9						9					06/15/2024	1
36204S-UL-8	GOVT NATL MTG ASSOC I #378687		06/01/2010	SCHEDULED REDEMPTION		6	6	6	6						6					03/15/2024	1
36205A-DX-9	GOVT NATL MTG ASSOC I #384518		06/01/2010	SCHEDULED REDEMPTION		493	493	503	500		(7)		(7)		493				16	12/15/2027	1
36205B-DS-8	GOVT NATL MTG ASSOC I #385413		06/01/2010	SCHEDULED REDEMPTION		4,106	4,106	4,013	4,033		73		73		4,106				117	01/15/2024	1
36205B-LC-4	GOVT NATL MTG ASSOC I #385623		06/01/2010	SCHEDULED REDEMPTION		2,588	2,588	2,631	2,638		(49)		(49)		2,588				86	05/15/2024	1
36205B-PG-1	GOVT NATL MTG ASSOC I #385723		06/01/2010	SCHEDULED REDEMPTION		391	391	398	400		(8)		(8)		391				13	06/15/2024	1
36205E-LP-9	GOVT NATL MTG ASSOC I #388334		06/01/2010	SCHEDULED REDEMPTION		6,954	6,954	7,068	7,067		(113)		(113)		6,954				236	05/15/2024	1
36205J-6E-0	GOVT NATL MTG ASSOC I #392469		06/01/2010	SCHEDULED REDEMPTION		55	55	58	57		(2)		(2)		55				2	08/15/2024	1
36205K-GQ-9	GOVT NATL MTG ASSOC I #392707		06/01/2010	SCHEDULED REDEMPTION		6	6	6	6						6					11/15/2024	1
36205R-W9-4	GOVT NATL MTG ASSOC I #398572		06/01/2010	SCHEDULED REDEMPTION		452	452	452	452						452				14	04/15/2026	1
36205R-XM-4	GOVT NATL MTG ASSOC I #398584		06/01/2010	SCHEDULED REDEMPTION		59	59	61	68		(9)		(9)		59				2	06/15/2029	1
36205R-2W-6	GOVT NATL MTG ASSOC I #398689		06/01/2010	SCHEDULED REDEMPTION		9,746	9,746	10,180	10,388		(642)		(642)		9,746				390	05/15/2026	1
36205Y-5P-3	GOVT NATL MTG ASSOC I #405054		06/01/2010	SCHEDULED REDEMPTION		24	24	24	24						24				1	09/15/2025	1
36206C-YJ-2	GOVT NATL MTG ASSOC I #407613		06/01/2010	SCHEDULED REDEMPTION		8	8	8	8						8					07/15/2025	1
36206E-4K-8	GOVT NATL MTG ASSOC I #409526		06/01/2010	SCHEDULED REDEMPTION		39	39	40	40		(1)		(1)		39				1	10/15/2025	1
36206F-RH-7	GOVT NATL MTG ASSOC I #410088		06/01/2010	SCHEDULED REDEMPTION		180	180	186	189		(8)		(8)		180				6	08/15/2025	1
36206F-5Q-1	GOVT NATL MTG ASSOC I #410455		06/01/2010	SCHEDULED REDEMPTION		18	18	18	18						18				1	03/15/2028	1
36206F-5Z-1	GOVT NATL MTG ASSOC I #410464		06/01/2010	SCHEDULED REDEMPTION		160	160	164	164		(4)		(4)		160				5	04/15/2028	1
36206H-4Y-1	GOVT NATL MTG ASSOC I #412239		06/01/2010	SCHEDULED REDEMPTION		158	158	164	169		(11)		(11)		158				6	10/15/2030	1
36206J-KR-4	GOVT NATL MTG ASSOC I #412604		06/01/2010	SCHEDULED REDEMPTION		725	725	757	782		(57)		(57)		725				27	05/15/2026	1
36206L-ZV-4	GOVT NATL MTG ASSOC I #414856		06/01/2010	SCHEDULED REDEMPTION		3	3	3	3						3					12/15/2025	1
36206M-BH-9	GOVT NATL MTG ASSOC I #415040		06/01/2010	SCHEDULED REDEMPTION		308	308	321	326		(19)		(19)		308				12	02/15/2026	1
36206N-XY-6	GOVT NATL MTG ASSOC I #416595		06/01/2010	SCHEDULED REDEMPTION		53	53	54	55		(1)		(1)		53				2	07/15/2028	1
36206P-S2-7	GOVT NATL MTG ASSOC I #417337		06/01/2010	SCHEDULED REDEMPTION		2,479	2,479	2,479	2,479						2,479				80	03/15/2026	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
36206S-GZ-1	GOVT NATL MTG ASSOC I #419716		06/01/2010	SCHEDULED REDEMPTION		181	181	185	184		(3)		(3)		181				6	08/15/2027	1
36206S-PT-5	GOVT NATL MTG ASSOC I #419934		06/01/2010	SCHEDULED REDEMPTION		384	384	401	408		(25)		(25)		384				15	03/15/2026	1
36206V-LU-9	GOVT NATL MTG ASSOC I #422539		06/01/2010	SCHEDULED REDEMPTION		701	701	732	767		(66)		(66)		701				27	04/15/2026	1
36206V-M5-3	GOVT NATL MTG ASSOC I #422580		06/01/2010	SCHEDULED REDEMPTION		1,722	1,722	1,722	1,722						1,722				55	04/15/2026	1
36206V-3A-3	GOVT NATL MTG ASSOC I #422993		06/01/2010	SCHEDULED REDEMPTION		155	155	162	163		(8)		(8)		155				6	08/15/2026	1
36206W-GY-5	GOVT NATL MTG ASSOC I #423315		06/01/2010	SCHEDULED REDEMPTION		62	62	65	66		(4)		(4)		62				2	06/15/2026	1
36206W-YW-9	GOVT NATL MTG ASSOC I #423825		06/01/2010	SCHEDULED REDEMPTION		734	734	767	794		(59)		(59)		734				25	06/15/2026	1
36206Y-5T-4	GOVT NATL MTG ASSOC I #425758		06/01/2010	SCHEDULED REDEMPTION		6	6	6	6						6					03/15/2026	1
36207A-F6-4	GOVT NATL MTG ASSOC I #425989		06/01/2010	SCHEDULED REDEMPTION		312	312	312	312						312				9	03/15/2026	1
36207B-KZ-2	GOVT NATL MTG ASSOC I #427012		06/01/2010	SCHEDULED REDEMPTION		144	144	150	151		(7)		(7)		144				5	06/15/2026	1
36207B-MT-4	GOVT NATL MTG ASSOC I #427070		06/01/2010	SCHEDULED REDEMPTION		83	83	87	90		(7)		(7)		83				3	09/15/2026	1
36207B-UT-5	GOVT NATL MTG ASSOC I #427294		06/01/2010	SCHEDULED REDEMPTION		92	92	94	94		(2)		(2)		92				3	01/15/2028	1
36207B-3Q-1	GOVT NATL MTG ASSOC I #427507		06/01/2010	SCHEDULED REDEMPTION		13,011	13,011	12,961	12,967		44		44		13,011				399	04/15/2026	1
36207C-BT-4	GOVT NATL MTG ASSOC I #427650		06/01/2010	SCHEDULED REDEMPTION		148	148	154	157		(9)		(9)		148				6	09/15/2026	1
36207C-GB-8	GOVT NATL MTG ASSOC I #427794		06/01/2010	SCHEDULED REDEMPTION		6,042	6,042	6,146	6,177		(134)		(134)		6,042				211	01/15/2028	1
36207D-CJ-3	GOVT NATL MTG ASSOC I #428573		06/01/2010	SCHEDULED REDEMPTION		335	335	350	352		(17)		(17)		335				13	09/15/2026	1
36207D-Z3-3	GOVT NATL MTG ASSOC I #429262		06/01/2010	SCHEDULED REDEMPTION		154	154	161	163		(9)		(9)		154				6	10/15/2026	1
36207H-2H-9	GOVT NATL MTG ASSOC I #432876		06/01/2010	SCHEDULED REDEMPTION		419	419	437	453		(34)		(34)		419				16	06/15/2026	1
36207H-3D-7	GOVT NATL MTG ASSOC I #432896		06/01/2010	SCHEDULED REDEMPTION		74	74	75	76		(2)		(2)		74				2	02/15/2029	1
36207J-SR-5	GOVT NATL MTG ASSOC I #433528		06/01/2010	SCHEDULED REDEMPTION		4,134	4,134	4,205	4,231		(97)		(97)		4,134				144	01/15/2028	1
36207J-UU-5	GOVT NATL MTG ASSOC I #433595		06/01/2010	SCHEDULED REDEMPTION		304	304	310	311		(7)		(7)		304				10	02/15/2028	1
36207J-W6-6	GOVT NATL MTG ASSOC I #433669		06/01/2010	SCHEDULED REDEMPTION		138	138	140	141		(3)		(3)		138				5	03/15/2028	1
36207K-KT-6	GOVT NATL MTG ASSOC I #434206		06/01/2010	SCHEDULED REDEMPTION		111	111	110	116		(5)		(5)		111				4	02/15/2029	1
36207K-NV-8	GOVT NATL MTG ASSOC I #434304		06/01/2010	SCHEDULED REDEMPTION		207	207	205	202		5		5		207				6	04/15/2029	1
36207K-PD-6	GOVT NATL MTG ASSOC I #434320		06/01/2010	SCHEDULED REDEMPTION		99	99	100	101		(2)		(2)		99				3	04/15/2029	1
36207K-ZL-7	GOVT NATL MTG ASSOC I #434647		06/01/2010	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	12/15/2029	1
36207L-R3-4	GOVT NATL MTG ASSOC I #435306		06/01/2010	SCHEDULED REDEMPTION		289	289	302	312		(23)		(23)		289				11	07/15/2026	1
36207M-NM-4	GOVT NATL MTG ASSOC I #436096		06/01/2010	SCHEDULED REDEMPTION		280	280	285	287		(6)		(6)		280				9	01/15/2028	1
36207N-5N-0	GOVT NATL MTG ASSOC I #437453		06/01/2010	SCHEDULED REDEMPTION		8	8	8	8						8					11/15/2027	1
36207U-F8-6	GOVT NATL MTG ASSOC I #442191		06/01/2010	SCHEDULED REDEMPTION		278	278	291	306		(28)		(28)		278				10	12/15/2026	1
36207X-X8-0	GOVT NATL MTG ASSOC I #445403		06/01/2010	SCHEDULED REDEMPTION		9	9	9	9						9					01/15/2028	1
36207Y-AJ-9	GOVT NATL MTG ASSOC I #445609		06/01/2010	SCHEDULED REDEMPTION		164	164	166	167		(4)		(4)		164				5	01/15/2028	1
36208D-KB-0	GOVT NATL MTG ASSOC I #447690		06/01/2010	SCHEDULED REDEMPTION		13	13	13	13						13				1	07/15/2027	1
36208D-UJ-2	GOVT NATL MTG ASSOC I #447985		06/01/2010	SCHEDULED REDEMPTION		2,768	2,768	2,815	2,836		(69)		(69)		2,768				96	06/15/2028	1
36208E-6T-5	GOVT NATL MTG ASSOC I #449182		06/01/2010	SCHEDULED REDEMPTION		206	206	210	210		(4)		(4)		206				7	10/15/2027	1
36208F-J7-6	GOVT NATL MTG ASSOC I #449486		06/01/2010	SCHEDULED REDEMPTION		33	33	34	34		(1)		(1)		33				1	11/15/2027	1
36208F-KT-6	GOVT NATL MTG ASSOC I #449506		06/01/2010	SCHEDULED REDEMPTION		518	518	512	512		6		6		518				17	01/15/2028	1
36208F-2T-6	GOVT NATL MTG ASSOC I #449986		06/01/2010	SCHEDULED REDEMPTION		158	158	160	161		(3)		(3)		158				5	11/15/2027	1
36208H-UP-9	GOVT NATL MTG ASSOC I #451590		06/01/2010	SCHEDULED REDEMPTION		248	248	253	253		(4)		(4)		248				8	09/15/2027	1
36208L-WM-5	GOVT NATL MTG ASSOC I #454352		06/01/2010	SCHEDULED REDEMPTION		198	198	201	201		(3)		(3)		198				7	12/15/2027	1
36208M-ZD-0	GOVT NATL MTG ASSOC I #455340		06/01/2010	SCHEDULED REDEMPTION		12,356	12,356	12,550	12,543		(187)		(187)		12,356				430	11/15/2027	1
36208N-YT-4	GOVT NATL MTG ASSOC I #456222		06/01/2010	SCHEDULED REDEMPTION		252	252	256	259		(6)		(6)		252				8	06/15/2028	1
36208P-NB-0	GOVT NATL MTG ASSOC I #456786		06/01/2010	SCHEDULED REDEMPTION		275	275	272	271		4		4		275				9	04/15/2028	1
36208P-NX-2	GOVT NATL MTG ASSOC I #456806		06/01/2010	SCHEDULED REDEMPTION		129	129	131	132		(4)		(4)		129				4	04/15/2028	1
36208P-UB-2	GOVT NATL MTG ASSOC I #456978		06/01/2010	SCHEDULED REDEMPTION		240	240	245	244		(3)		(3)		240				8	11/15/2027	1
36208P-4G-0	GOVT NATL MTG ASSOC I #457223		06/01/2010	SCHEDULED REDEMPTION		318	318	324	325		(6)		(6)		318				11	09/15/2027	1
36208P-7M-4	GOVT NATL MTG ASSOC I #457300		06/01/2010	SCHEDULED REDEMPTION		148	148	140	139		9		9		148				5	02/15/2028	1
36208Q-2P-0	GOVT NATL MTG ASSOC I #458082		06/01/2010	SCHEDULED REDEMPTION		718	718	697	693		26		26		718				20	03/15/2029	1
36208R-FB-5	GOVT NATL MTG ASSOC I #458362		06/01/2010	SCHEDULED REDEMPTION		164	164	167	168		(4)		(4)		164				5	12/15/2027	1
36208R-FK-5	GOVT NATL MTG ASSOC I #458370		06/01/2010	SCHEDULED REDEMPTION		317	317	321	327		(10)		(10)		317				10	01/15/2028	1
36208R-V5-0	GOVT NATL MTG ASSOC I #458836		06/01/2010	SCHEDULED REDEMPTION		721	721	737	737		(16)		(16)		721				24	03/15/2028	1
36208R-W9-1	GOVT NATL MTG ASSOC I #458872		06/01/2010	SCHEDULED REDEMPTION		192	192	190	186		6		6		192				6	03/15/2028	1
36208R-XV-1	GOVT NATL MTG ASSOC I #458892		06/01/2010	SCHEDULED REDEMPTION		631	631	642	646		(15)		(15)		631				22	05/15/2028	1
36208S-BE-1	GOVT NATL MTG ASSOC I #459137		06/01/2010	SCHEDULED REDEMPTION		2,685	2,685	2,581	2,580		105		105		2,685				88	12/15/2027	1
36208U-CK-1	GOVT NATL MTG ASSOC I #460974		06/01/2010	SCHEDULED REDEMPTION		8,874	8,874	9,055	9,061		(186)		(186)		8,874				261	11/15/2027	1
36208U-C8-8	GOVT NATL MTG ASSOC I #460995		06/01/2010	SCHEDULED REDEMPTION		1,839	1,839	1,876	1,884		(45)		(45)		1,839				60	11/15/2027	1
36208U-JW-8	GOVT NATL MTG ASSOC I #461177		06/01/2010	SCHEDULED REDEMPTION		142	142	145	145		(3)		(3)		142				5	12/15/2027	1
36208U-KA-4	GOVT NATL MTG ASSOC I #461189		06/01/2010	SCHEDULED REDEMPTION		829	829	843	846		(18)		(18)		829				28	01/15/2028	1
36208U-KV-8	GOVT NATL MTG ASSOC I #461208		06/01/2010	SCHEDULED REDEMPTION		112	112	114	115		(3)		(3)		112				4	01/15/2028	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
36208U-K6-3	GOVT NATL MTG ASSOC I #461217		06/01/2010	SCHEDULED REDEMPTION		314	314	320	322		(7)		(7)		314				11	01/15/2028	1
36208V-E2-7	GOVT NATL MTG ASSOC I #461953		06/01/2010	SCHEDULED REDEMPTION		85	85	86	87		(2)		(2)		85				3	07/15/2028	1
36208V-TU-9	GOVT NATL MTG ASSOC I #462363		06/01/2010	SCHEDULED REDEMPTION		1,789	1,789	1,820	1,831		(42)		(42)		1,789				56	11/15/2027	1
36208V-XJ-9	GOVT NATL MTG ASSOC I #462481		06/01/2010	SCHEDULED REDEMPTION		940	940	956	960		(20)		(20)		940				33	01/15/2028	1
36208V-XY-6	GOVT NATL MTG ASSOC I #462495		06/01/2010	SCHEDULED REDEMPTION		334	334	341	341		(6)		(6)		334				11	01/15/2028	1
36208V-YA-7	GOVT NATL MTG ASSOC I #462505		06/01/2010	SCHEDULED REDEMPTION		228	228	232	232		(4)		(4)		228				8	01/15/2028	1
36208V-2A-2	GOVT NATL MTG ASSOC I #462569		06/01/2010	SCHEDULED REDEMPTION		918	918	909	908		10		10		918				30	03/15/2028	1
36208W-B9-3	GOVT NATL MTG ASSOC I #462764		06/01/2010	SCHEDULED REDEMPTION		476	476	481	483		(7)		(7)		476				17	06/15/2028	1
36208W-MN-0	GOVT NATL MTG ASSOC I #463065		06/01/2010	SCHEDULED REDEMPTION		392	392	402	403		(11)		(11)		392				13	12/15/2027	1
36208Y-2Q-1	GOVT NATL MTG ASSOC I #465283		06/01/2010	SCHEDULED REDEMPTION		358	358	363	368		(10)		(10)		358				12	04/15/2029	1
36209A-RZ-5	GOVT NATL MTG ASSOC I #465904		06/01/2010	SCHEDULED REDEMPTION		3,654	3,654	3,717	3,733		(79)		(79)		3,654				127	01/15/2028	1
36209B-U2-2	GOVT NATL MTG ASSOC I #466901		06/01/2010	SCHEDULED REDEMPTION		706	706	718	719		(12)		(12)		706				23	01/15/2028	1
36209C-S2-3	GOVT NATL MTG ASSOC I #467737		06/01/2010	SCHEDULED REDEMPTION		180	180	182	185		(5)		(5)		180				6	04/15/2028	1
36209C-VV-5	GOVT NATL MTG ASSOC I #467828		06/01/2010	SCHEDULED REDEMPTION		800	800	819	814		(15)		(15)		800				26	07/15/2028	1
36209D-VA-9	GOVT NATL MTG ASSOC I #468709		06/01/2010	SCHEDULED REDEMPTION		546	546	540	539		7		7		546				18	02/15/2028	1
36209D-WV-2	GOVT NATL MTG ASSOC I #468760		06/01/2010	SCHEDULED REDEMPTION		119	119	122	122		(3)		(3)		119				4	03/15/2028	1
36209F-7D-5	GOVT NATL MTG ASSOC I #470792		06/01/2010	SCHEDULED REDEMPTION		10	10	11	11						10					08/15/2029	1
36209H-DP-7	GOVT NATL MTG ASSOC I #471810		06/01/2010	SCHEDULED REDEMPTION		29	29	29	29		(1)		(1)		29				1	03/15/2028	1
36209H-SC-0	GOVT NATL MTG ASSOC I #472215		06/01/2010	SCHEDULED REDEMPTION		153	153	151	150		3		3		153				5	05/15/2029	1
36209J-MH-1	GOVT NATL MTG ASSOC I #472960		06/01/2010	SCHEDULED REDEMPTION		9,157	9,157	9,054	9,597		(440)		(440)		9,157				320	05/15/2029	1
36209K-PC-6	GOVT NATL MTG ASSOC I #473919		06/01/2010	SCHEDULED REDEMPTION		127	127	129	129		(3)		(3)		127				4	05/15/2028	1
36209K-V6-2	GOVT NATL MTG ASSOC I #474137		06/01/2010	SCHEDULED REDEMPTION		104	104	106	106		(2)		(2)		104				3	04/15/2028	1
36209L-5L-6	GOVT NATL MTG ASSOC I #475251		06/01/2010	SCHEDULED REDEMPTION		34	34	34	34		1		1		34				1	04/15/2029	1
36209P-AA-5	GOVT NATL MTG ASSOC I #477101		06/01/2010	SCHEDULED REDEMPTION		621	621	634	633		(13)		(13)		621				21	05/15/2028	1
36209P-A5-6	GOVT NATL MTG ASSOC I #477128		06/01/2010	SCHEDULED REDEMPTION		305	305	312	312		(6)		(6)		305				10	06/15/2028	1
36209P-R4-1	GOVT NATL MTG ASSOC I #477607		06/01/2010	SCHEDULED REDEMPTION		633	633	649	650		(17)		(17)		633				21	06/15/2028	1
36209Q-AQ-8	GOVT NATL MTG ASSOC I #478015		06/01/2010	SCHEDULED REDEMPTION		184	184	188	188		(4)		(4)		184				6	06/15/2028	1
36209Q-CA-1	GOVT NATL MTG ASSOC I #478065		06/01/2010	SCHEDULED REDEMPTION		141	141	140	139		2		2		141				5	05/15/2028	1
36209Q-J3-0	GOVT NATL MTG ASSOC I #478282		06/01/2010	SCHEDULED REDEMPTION		239	239	227	224		15		15		239				7	06/15/2028	1
36209Q-WS-0	GOVT NATL MTG ASSOC I #478657		06/01/2010	SCHEDULED REDEMPTION		194	194	191	190		3		3		194				6	05/15/2029	1
36209R-LM-3	GOVT NATL MTG ASSOC I #479232		06/01/2010	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14				1	03/15/2030	1
36209S-AN-1	GOVT NATL MTG ASSOC I #479813		06/01/2010	SCHEDULED REDEMPTION		127	127	130	133		(6)		(6)		127				4	12/15/2030	1
36209U-HY-5	GOVT NATL MTG ASSOC I #481847		06/01/2010	SCHEDULED REDEMPTION		21	21	22	21		(1)		(1)		21				1	07/15/2028	1
36209V-B9-4	GOVT NATL MTG ASSOC I #482564		06/01/2010	SCHEDULED REDEMPTION		995	995	979	980		15		15		995				33	04/15/2029	1
36209V-S5-4	GOVT NATL MTG ASSOC I #483040		06/01/2010	SCHEDULED REDEMPTION		3	3	2	2						3					09/15/2029	1
36209Y-L9-7	GOVT NATL MTG ASSOC I #485552		06/01/2010	SCHEDULED REDEMPTION		9	9	9	10						9					05/15/2031	1
36210A-PM-3	GOVT NATL MTG ASSOC I #486528		06/01/2010	SCHEDULED REDEMPTION		340	340	340	340						340				10	09/15/2028	1
36210B-RW-7	GOVT NATL MTG ASSOC I #487501		06/01/2010	SCHEDULED REDEMPTION		516	516	509	507		9		9		516				16	05/15/2029	1
36210C-UN-1	GOVT NATL MTG ASSOC I #488489		06/01/2010	SCHEDULED REDEMPTION		111	111	110	109		2		2		111				3	01/15/2029	1
36210D-CG-4	GOVT NATL MTG ASSOC I #488871		06/01/2010	SCHEDULED REDEMPTION		5,085	5,085	4,684	4,952		133		133		5,085				132	03/15/2014	1
36210D-C5-8	GOVT NATL MTG ASSOC I #488892		06/01/2010	SCHEDULED REDEMPTION		8,820	8,820	8,125	8,603		217		217		8,820				235	04/15/2014	1
36210D-KV-2	GOVT NATL MTG ASSOC I #489108		06/01/2010	SCHEDULED REDEMPTION		196	196	203	215		(19)		(19)		196				7	08/15/2029	1
36210E-EZ-8	GOVT NATL MTG ASSOC I #489852		06/01/2010	SCHEDULED REDEMPTION		57	57	59	59		(2)		(2)		57				2	08/15/2029	1
36210E-QS-1	GOVT NATL MTG ASSOC I #490165		06/01/2010	SCHEDULED REDEMPTION		1,874	1,874	1,726	1,816		58		58		1,874				40	04/15/2014	1
36210J-SL-3	GOVT NATL MTG ASSOC I #493823		06/01/2010	SCHEDULED REDEMPTION		2,847	2,847	2,622	2,760		86		86		2,847				74	03/15/2014	1
36210J-UL-0	GOVT NATL MTG ASSOC I #493887		06/01/2010	SCHEDULED REDEMPTION		2,077	2,077	1,913	2,016		61		61		2,077				54	04/15/2014	1
36210K-WK-7	GOVT NATL MTG ASSOC I #494850		06/01/2010	SCHEDULED REDEMPTION		33,097	33,097	30,491	32,159		938		938		33,097				902	05/15/2014	1
36210P-K8-6	GOVT NATL MTG ASSOC I #498119		06/01/2010	SCHEDULED REDEMPTION		85	85	88	91		(6)		(6)		85				3	08/15/2029	1
36210Q-U3-4	GOVT NATL MTG ASSOC I #499302		06/01/2010	SCHEDULED REDEMPTION		6,088	6,088	5,609	5,881		207		207		6,088				158	07/15/2014	1
36210Q-WN-8	GOVT NATL MTG ASSOC I #499353		06/01/2010	SCHEDULED REDEMPTION		102	102	104	105		(3)		(3)		102				3	01/15/2029	1
36210Q-X8-0	GOVT NATL MTG ASSOC I #499403		06/01/2010	SCHEDULED REDEMPTION		144	144	146	147		(4)		(4)		144				5	02/15/2029	1
36210Q-2R-2	GOVT NATL MTG ASSOC I #499484		06/01/2010	SCHEDULED REDEMPTION		49	49	48	49						49				1	01/15/2029	1
36210R-W2-2	GOVT NATL MTG ASSOC I #500265		06/01/2010	SCHEDULED REDEMPTION		135	135	138	142		(7)		(7)		135				5	11/15/2029	1
36210R-W3-0	GOVT NATL MTG ASSOC I #500266		06/01/2010	SCHEDULED REDEMPTION		140	140	145	152		(12)		(12)		140				5	11/15/2029	1
36210T-3F-1	GOVT NATL MTG ASSOC I #502198		06/01/2010	SCHEDULED REDEMPTION		3,102	3,102	2,858	3,003		99		99		3,102				81	05/15/2014	1
36210T-4C-7	GOVT NATL MTG ASSOC I #502219		06/01/2010	SCHEDULED REDEMPTION		10,044	10,044	9,253	9,753		291		291		10,044				260	06/15/2014	1
36210V-HA-2	GOVT NATL MTG ASSOC I #503425		06/01/2010	SCHEDULED REDEMPTION		5,172	5,172	4,765	5,030		142		142		5,172				138	04/15/2014	1
36210W-EE-5	GOVT NATL MTG ASSOC I #504233		06/01/2010	SCHEDULED REDEMPTION		1,066	1,066	982	1,038		28		28		1,066				28	03/15/2014	1
36210X-KT-3	GOVT NATL MTG ASSOC I #505306		06/01/2010	SCHEDULED REDEMPTION		985	985	938	945		40		40		985				30	11/15/2029	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
36210X-MU-8	GOVT NATL MTG ASSOC I #505371		06/01/2010	SCHEDULED REDEMPTION		370	370	385	388		(18)		(18)		370				12	01/15/2030	1
36210X-W4-5	GOVT NATL MTG ASSOC I #505667		06/01/2010	SCHEDULED REDEMPTION		252	252	232	243		8		8		252				6	05/15/2014	1
36210X-5D-5	GOVT NATL MTG ASSOC I #505844		06/01/2010	SCHEDULED REDEMPTION		37	37	39	49		(11)		(11)		37				1	09/15/2029	1
36210Y-S9-7	GOVT NATL MTG ASSOC I #506444		06/01/2010	SCHEDULED REDEMPTION		11	11	11	12		(1)		(1)		11					04/15/2029	1
36210Y-TL-9	GOVT NATL MTG ASSOC I #506455		06/01/2010	SCHEDULED REDEMPTION		14	14	14	15						14				1	04/15/2029	1
36210Y-WW-1	GOVT NATL MTG ASSOC I #506561		06/01/2010	SCHEDULED REDEMPTION		79	79	80	82		(3)		(3)		79				3	05/15/2029	1
36210Y-4W-2	GOVT NATL MTG ASSOC I #506737		06/01/2010	SCHEDULED REDEMPTION		173	173	180	178		(5)		(5)		173				7	02/15/2030	1
36211B-CC-6	GOVT NATL MTG ASSOC I #507767		06/01/2010	SCHEDULED REDEMPTION		10,129	10,129	9,332	9,841		288		288		10,129				263	04/15/2014	1
36211B-HL-1	GOVT NATL MTG ASSOC I #507935		06/01/2010	SCHEDULED REDEMPTION		18,045	18,045	16,624	17,424		621		621		18,045				388	05/15/2014	1
36211C-MH-2	GOVT NATL MTG ASSOC I #508960		06/01/2010	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19				1	09/15/2029	1
36211C-ZE-5	GOVT NATL MTG ASSOC I #509341		06/01/2010	SCHEDULED REDEMPTION		17,502	17,502	16,124	16,994		508		508		17,502				458	06/15/2014	1
36211C-4V-1	GOVT NATL MTG ASSOC I #509436		06/01/2010	SCHEDULED REDEMPTION		45	45	47	48		(3)		(3)		45				2	12/15/2029	1
36211D-UC-2	GOVT NATL MTG ASSOC I #510079		04/01/2010	SCHEDULED REDEMPTION		28,505	28,505	26,260	27,697		808		808		28,505				511	07/15/2014	1
36211E-LM-8	GOVT NATL MTG ASSOC I #510732		06/01/2010	SCHEDULED REDEMPTION		607	607	620	633		(26)		(26)		607				18	11/15/2029	1
36211E-RR-1	GOVT NATL MTG ASSOC I #510896		06/01/2010	SCHEDULED REDEMPTION		3,190	3,190	2,939	3,099		91		91		3,190				83	05/15/2014	1
36211E-R2-6	GOVT NATL MTG ASSOC I #510905		06/01/2010	SCHEDULED REDEMPTION		153	153	156	157		(4)		(4)		153				5	05/15/2029	1
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		06/01/2010	SCHEDULED REDEMPTION		45	45	44	44						45				1	06/15/2029	1
36211E-TQ-1	GOVT NATL MTG ASSOC I #510959		06/01/2010	SCHEDULED REDEMPTION		107	107	111	115		(8)		(8)		107				4	06/15/2029	1
36211J-LQ-8	GOVT NATL MTG ASSOC I #514335		06/01/2010	SCHEDULED REDEMPTION		119	119	123	160		(42)		(42)		119				4	07/15/2029	1
36211J-LS-4	GOVT NATL MTG ASSOC I #514337		06/01/2010	SCHEDULED REDEMPTION		29	29	30	30		(2)		(2)		29				1	07/15/2029	1
36211M-BR-0	GOVT NATL MTG ASSOC I #516748		06/01/2010	SCHEDULED REDEMPTION		5	5	5	6						5					09/15/2029	1
36211N-PJ-1	GOVT NATL MTG ASSOC I #518025		04/01/2010	SCHEDULED REDEMPTION		11,061	11,061	11,451	11,828		(767)		(767)		11,061				276	11/15/2029	1
36211N-R7-5	GOVT NATL MTG ASSOC I #518110		06/01/2010	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22				1	09/15/2029	1
36211P-J3-8	GOVT NATL MTG ASSOC I #518782		06/01/2010	SCHEDULED REDEMPTION		359	359	372	393		(34)		(34)		359				13	01/15/2030	1
36211Q-XP-1	GOVT NATL MTG ASSOC I #520086		06/01/2010	SCHEDULED REDEMPTION		15	15	15	15		(1)		(1)		15				1	01/15/2030	1
36211S-HJ-9	GOVT NATL MTG ASSOC I #521433		06/01/2010	SCHEDULED REDEMPTION		22	22	23	25		(3)		(3)		22				1	12/15/2029	1
36211V-N9-7	GOVT NATL MTG ASSOC I #524316		06/01/2010	SCHEDULED REDEMPTION		177	177	183	188		(12)		(12)		177				6	12/15/2029	1
36211Y-ST-2	GOVT NATL MTG ASSOC I #527130		06/01/2010	SCHEDULED REDEMPTION		113	113	119	119		(6)		(6)		113				4	02/15/2030	1
36212A-G6-6	GOVT NATL MTG ASSOC I #527721		06/01/2010	SCHEDULED REDEMPTION		16	16	17	18		(1)		(1)		16				1	02/15/2030	1
36212K-3Y-7	GOVT NATL MTG ASSOC I #536415		06/01/2010	SCHEDULED REDEMPTION		18	18	18	19		(1)		(1)		18				1	01/15/2031	1
36212N-MB-0	GOVT NATL MTG ASSOC I #538654		06/01/2010	SCHEDULED REDEMPTION		122	122	127	127		(5)		(5)		122				5	12/15/2030	1
36212R-3V-8	GOVT NATL MTG ASSOC I #541812		06/01/2010	SCHEDULED REDEMPTION		80	80	81	82		(3)		(3)		80				3	03/15/2031	1
36212T-D4-3	GOVT NATL MTG ASSOC I #542923		06/01/2010	SCHEDULED REDEMPTION		108	108	110	112		(4)		(4)		108				4	06/15/2031	1
36212U-BC-4	GOVT NATL MTG ASSOC I #543735		06/01/2010	SCHEDULED REDEMPTION		48	48	49	50		(2)		(2)		48				2	12/15/2030	1
36212W-NL-7	GOVT NATL MTG ASSOC I #545895		06/01/2010	SCHEDULED REDEMPTION		53	53	54	55		(2)		(2)		53				2	08/15/2031	1
36213B-LF-7	GOVT NATL MTG ASSOC I #549426		06/01/2010	SCHEDULED REDEMPTION		167	167	171	172		(5)		(5)		167				5	02/15/2031	1
36213B-NF-5	GOVT NATL MTG ASSOC I #549490		06/01/2010	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19				1	03/15/2031	1
36213C-Z7-8	GOVT NATL MTG ASSOC I #550766		06/01/2010	SCHEDULED REDEMPTION		9	9	9	9		(1)		(1)		9					12/15/2035	1
36213F-VX-8	GOVT NATL MTG ASSOC I #553330		06/01/2010	SCHEDULED REDEMPTION		159,377	159,377	162,789	161,628		(2,251)		(2,251)		159,377				3,792	07/15/2018	1
36213L-E9-7	GOVT NATL MTG ASSOC I #557360		06/01/2010	SCHEDULED REDEMPTION		2,191	2,191	2,238	2,282		(90)		(90)		2,191				77	05/15/2031	1
36213M-2H-0	GOVT NATL MTG ASSOC I #558876		06/01/2010	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21				1	05/15/2032	1
36213N-JW-7	GOVT NATL MTG ASSOC I #559277		06/01/2010	SCHEDULED REDEMPTION		105	105	107	110		(4)		(4)		105				3	07/15/2031	1
36213P-HE-4	GOVT NATL MTG ASSOC I #560129		06/01/2010	SCHEDULED REDEMPTION		261	261	270	277		(16)		(16)		261				9	05/15/2032	1
36213P-R2-9	GOVT NATL MTG ASSOC I #560405		06/01/2010	SCHEDULED REDEMPTION		30	30	29	30		1		1		30				1	06/15/2031	1
36213U-CK-4	GOVT NATL MTG ASSOC I #564474		06/01/2010	SCHEDULED REDEMPTION		12,967	12,967	13,328	13,982		(1,015)		(1,015)		12,967				382	11/15/2031	1
36213X-VE-1	GOVT NATL MTG ASSOC I #567713		06/01/2010	SCHEDULED REDEMPTION		61	61	62	63		(1)		(1)		61				2	06/15/2032	1
36200Q-PZ-1	GOVT NATL MTG ASSOC I #569340		06/01/2010	SCHEDULED REDEMPTION		16,260	16,260	16,727	16,766		(506)		(506)		16,260				530	04/15/2032	1
36201B-KC-9	GOVT NATL MTG ASSOC I #578191		06/01/2010	SCHEDULED REDEMPTION		787	787	826	815		(28)		(28)		787				24	01/15/2032	1
36201E-RT-9	GOVT NATL MTG ASSOC I #581098		06/01/2010	SCHEDULED REDEMPTION		5,203	5,203	5,184	5,195		8		8		5,203				143	02/15/2032	1
36201J-F7-9	GOVT NATL MTG ASSOC I #584390		06/01/2010	SCHEDULED REDEMPTION		92	92	96	97		(5)		(5)		92				3	05/15/2032	1
36201K-JS-6	GOVT NATL MTG ASSOC I #585373		06/01/2010	SCHEDULED REDEMPTION		20	20	21	22		(1)		(1)		20				1	04/15/2032	1
36201M-SX-1	GOVT NATL MTG ASSOC I #587434		06/01/2010	SCHEDULED REDEMPTION		1,193	1,193	1,189	1,190		3		3		1,193				32	12/15/2032	1
36201T-FK-8	GOVT NATL MTG ASSOC I #592470		06/01/2010	SCHEDULED REDEMPTION		49	49	51	55		(6)		(6)		49				2	11/15/2032	1
36201T-K3-0	GOVT NATL MTG ASSOC I #592614		06/01/2010	SCHEDULED REDEMPTION		2,391	2,391	2,382	2,384		7		7		2,391				61	03/15/2033	1
36200E-BE-0	GOVT NATL MTG ASSOC I #598637		06/01/2010	SCHEDULED REDEMPTION		671	671	669	669		2		2		671				17	04/15/2033	1
36200F-E7-9	GOVT NATL MTG ASSOC I #599658		06/01/2010	SCHEDULED REDEMPTION		1,251	1,251	1,246	1,247		4		4		1,251				34	02/15/2033	1
36200G-CU-8	GOVT NATL MTG ASSOC I #600483		06/01/2010	SCHEDULED REDEMPTION		620	620	644	649		(30)		(30)		620				19	01/15/2036	1
36200G-MD-5	GOVT NATL MTG ASSOC I #600756		06/01/2010	SCHEDULED REDEMPTION		345	345	344	344		1		1		345				9	02/15/2034	1
36200K-MV-6	GOVT NATL MTG ASSOC I #603472		06/01/2010	SCHEDULED REDEMPTION		761	761	801	854		(93)		(93)		761				25	02/15/2033	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
36200M-CY-7	GOVT NATL MTG ASSOC I #604087		06/01/2010	SCHEDULED REDEMPTION		780	780	777	777		2		2		780				20	03/15/2033	1
36200N-PV-7	GOVT NATL MTG ASSOC I #605336		06/01/2010	SCHEDULED REDEMPTION		117,984	117,984	122,234	121,901		(3,917)		(3,917)		117,984				3,211	08/15/2034	1
36202S-C6-3	GOVT NATL MTG ASSOC I #607693		06/01/2010	SCHEDULED REDEMPTION		33	33	32	32						33				1	02/15/2033	1
36202T-7B-6	GOVT NATL MTG ASSOC I #609390		06/01/2010	SCHEDULED REDEMPTION		1,021	1,021	1,017	1,018		3		3		1,021				27	04/15/2033	1
36290R-RB-1	GOVT NATL MTG ASSOC I #615282		06/01/2010	SCHEDULED REDEMPTION		193,670	193,670	196,272	195,987		(2,318)		(2,318)		193,670				4,816	07/15/2033	1
36290R-YG-2	GOVT NATL MTG ASSOC I #615511		06/01/2010	SCHEDULED REDEMPTION		319,433	319,433	330,264	327,595		(8,162)		(8,162)		319,433				9,046	07/15/2034	1
36290S-FV-8	GOVT NATL MTG ASSOC I #615880		06/01/2010	SCHEDULED REDEMPTION		4,728	4,728	4,874	4,946		(217)		(217)		4,728				121	08/15/2033	1
36290S-GH-8	GOVT NATL MTG ASSOC I #615900		06/01/2010	SCHEDULED REDEMPTION		96,037	96,037	98,993	100,208		(4,171)		(4,171)		96,037				2,877	08/15/2033	1
36290T-VP-1	GOVT NATL MTG ASSOC I #617222		06/01/2010	SCHEDULED REDEMPTION		1,330	1,330	1,383	1,424		(94)		(94)		1,330				41	06/15/2036	1
36290U-E5-1	GOVT NATL MTG ASSOC I #617656		06/01/2010	SCHEDULED REDEMPTION		4,629	4,629	4,773	4,743		(113)		(113)		4,629				148	08/15/2037	1
36290W-G5-5	GOVT NATL MTG ASSOC I #619520		06/01/2010	SCHEDULED REDEMPTION		953	953	949	949		4		4		953				24	08/15/2033	1
36290X-HU-7	GOVT NATL MTG ASSOC I #620443		06/01/2010	SCHEDULED REDEMPTION		25,362	25,362	26,143	26,232		(870)		(870)		25,362				759	08/15/2033	1
36291C-SE-6	GOVT NATL MTG ASSOC I #624317		06/01/2010	SCHEDULED REDEMPTION		6,314	6,314	6,542	6,502		(188)		(188)		6,314				179	07/15/2034	1
36291F-JK-5	GOVT NATL MTG ASSOC I #626766		06/01/2010	SCHEDULED REDEMPTION		81	81	81	81						81				2	04/15/2035	1
36291L-DD-4	GOVT NATL MTG ASSOC I #631100		06/01/2010	SCHEDULED REDEMPTION		103,523	103,523	107,615	107,440		(3,917)		(3,917)		103,523				2,808	06/15/2036	1
36291N-RU-7	GOVT NATL MTG ASSOC I #633299		06/01/2010	SCHEDULED REDEMPTION		38	38	39	39		(1)		(1)		38				1	11/15/2035	1
36291R-UA-8	GOVT NATL MTG ASSOC I #636077		06/01/2010	SCHEDULED REDEMPTION		61	61	61	61						61				2	12/15/2034	1
36291U-CG-8	GOVT NATL MTG ASSOC I #638271		06/01/2010	SCHEDULED REDEMPTION		61	61	60	60						61				2	01/15/2035	1
36292C-HN-7	GOVT NATL MTG ASSOC I #644737		06/01/2010	SCHEDULED REDEMPTION		471	471	489	494		(23)		(23)		471				14	04/15/2035	1
36292C-PR-9	GOVT NATL MTG ASSOC I #644932		06/01/2010	SCHEDULED REDEMPTION		57,332	57,332	58,335	58,248		(916)		(916)		57,332				1,568	07/15/2035	1
36292K-G6-7	GOVT NATL MTG ASSOC I #651021		06/01/2010	SCHEDULED REDEMPTION		126	126	131	132		(6)		(6)		126				4	02/15/2036	1
36292L-FW-9	GOVT NATL MTG ASSOC I #651881		06/01/2010	SCHEDULED REDEMPTION		16,504	16,504	16,788	16,748		(244)		(244)		16,504				463	09/15/2036	1
36292L-MM-3	GOVT NATL MTG ASSOC I #652064		06/01/2010	SCHEDULED REDEMPTION		34,301	34,301	35,657	36,704		(2,403)		(2,403)		34,301				846	04/15/2036	1
36292L-MN-1	GOVT NATL MTG ASSOC I #652065		06/01/2010	SCHEDULED REDEMPTION		855	855	889	904		(48)		(48)		855				22	04/15/2036	1
36292L-7A-6	GOVT NATL MTG ASSOC I #652589		06/01/2010	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15				1	05/15/2036	1
36294N-5L-8	GOVT NATL MTG ASSOC I #655251		06/01/2010	SCHEDULED REDEMPTION		633	633	658	666		(33)		(33)		633				19	10/15/2036	1
36294P-BV-4	GOVT NATL MTG ASSOC I #655352		06/01/2010	SCHEDULED REDEMPTION		1,280	1,280	1,330	1,356		(76)		(76)		1,280				42	05/15/2036	1
36294Q-HM-6	GOVT NATL MTG ASSOC I #656436		06/01/2010	SCHEDULED REDEMPTION		2,970	2,970	3,088	3,045		(74)		(74)		2,970				91	04/15/2037	1
36294R-3R-8	GOVT NATL MTG ASSOC I #657908		06/01/2010	SCHEDULED REDEMPTION		8,756	8,756	9,102	9,312		(556)		(556)		8,756				259	08/15/2036	1
36294S-BP-1	GOVT NATL MTG ASSOC I #658046		06/01/2010	SCHEDULED REDEMPTION		734	734	747	749		(15)		(15)		734				19	08/15/2036	1
36294S-3P-0	GOVT NATL MTG ASSOC I #658806		06/01/2010	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23				1	07/15/2037	1
36294W-LL-0	GOVT NATL MTG ASSOC I #661931		06/01/2010	SCHEDULED REDEMPTION		922	922	950	941		(19)		(19)		922				30	06/15/2037	1
36295A-B7-9	GOVT NATL MTG ASSOC I #664362		06/01/2010	SCHEDULED REDEMPTION		273	273	282	280		(7)		(7)		273				9	09/15/2037	1
36295F-HS-6	GOVT NATL MTG ASSOC I #669041		06/01/2010	SCHEDULED REDEMPTION		5,225	5,225	5,316	5,302		(77)		(77)		5,225				132	04/15/2037	1
36295J-AD-8	GOVT NATL MTG ASSOC I #671504		06/01/2010	SCHEDULED REDEMPTION		756	756	780	777		(21)		(21)		756				25	08/15/2037	1
36295J-BA-3	GOVT NATL MTG ASSOC I #671533		06/01/2010	SCHEDULED REDEMPTION		2,080	2,080	2,145	2,142		(62)		(62)		2,080				58	09/15/2037	1
36295M-GG-8	GOVT NATL MTG ASSOC I #674399		06/01/2010	SCHEDULED REDEMPTION		56	56	58	58		(2)		(2)		56				2	09/15/2037	1
36295M-H3-6	GOVT NATL MTG ASSOC I #674450		06/01/2010	SCHEDULED REDEMPTION		1,567	1,567	1,616	1,603		(36)		(36)		1,567				45	09/15/2037	1
36295M-KD-0	GOVT NATL MTG ASSOC I #674492		06/01/2010	SCHEDULED REDEMPTION		875	875	903	901		(26)		(26)		875				26	10/15/2037	1
36295M-6Q-7	GOVT NATL MTG ASSOC I #675079		06/01/2010	SCHEDULED REDEMPTION		46	46	47	47		(2)		(2)		46				1	01/15/2038	1
36295P-YV-8	GOVT NATL MTG ASSOC I #676724		06/01/2010	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26				1	02/15/2038	1
36225A-LG-3	GOVT NATL MTG ASSOC I #780327		06/01/2010	SCHEDULED REDEMPTION		4,013	4,013	4,213	4,152		(139)		(139)		4,013				150	11/15/2017	1
36225A-LP-3	GOVT NATL MTG ASSOC I #780334		06/01/2010	SCHEDULED REDEMPTION		29,641	29,641	31,242	31,382		(1,741)		(1,741)		29,641				1,233	11/15/2017	1
36225A-LQ-1	GOVT NATL MTG ASSOC I #780335		06/01/2010	SCHEDULED REDEMPTION		11,969	11,969	12,550	12,729		(760)		(760)		11,969				489	12/15/2019	1
36225A-LU-2	GOVT NATL MTG ASSOC I #780339		06/01/2010	SCHEDULED REDEMPTION		364	364	380	382		(18)		(18)		364				14	12/15/2023	1
36225A-PW-4	GOVT NATL MTG ASSOC I #780437		06/01/2010	SCHEDULED REDEMPTION		3,109	3,109	3,264	3,222		(114)		(114)		3,109				117	09/15/2017	1
36225A-QL-7	GOVT NATL MTG ASSOC I #780459		06/01/2010	SCHEDULED REDEMPTION		36	36	36	37		(1)		(1)		36				1	11/15/2026	1
36225A-UL-2	GOVT NATL MTG ASSOC I #780587		06/01/2010	SCHEDULED REDEMPTION		1,671	1,671	1,606	1,583		88		88		1,671				56	06/15/2027	1
36225A-VY-3	GOVT NATL MTG ASSOC I #780631		06/01/2010	SCHEDULED REDEMPTION		866	866	885	889		(23)		(23)		866				28	09/15/2027	1
36225A-WL-0	GOVT NATL MTG ASSOC I #780651		06/01/2010	SCHEDULED REDEMPTION		1,986	1,986	2,027	2,038		(51)		(51)		1,986				67	10/15/2027	1
36225A-YN-4	GOVT NATL MTG ASSOC I #780717		06/01/2010	SCHEDULED REDEMPTION		694	694	706	711		(17)		(17)		694				23	02/15/2028	1
36225A-7H-7	GOVT NATL MTG ASSOC I #780896		06/01/2010	SCHEDULED REDEMPTION		1,084	1,084	1,096	1,110		(26)		(26)		1,084				35	11/15/2028	1
36225B-GB-8	GOVT NATL MTG ASSOC I #781094		06/01/2010	SCHEDULED REDEMPTION		72	72	75	76		(3)		(3)		72				3	10/15/2029	1
36225B-Y9-3	GOVT NATL MTG ASSOC I #781636		06/01/2010	SCHEDULED REDEMPTION		842	842	839	839		3		3		842				22	07/15/2033	1
74046B-AA-4	PREMIER AIRCRAFT LEASING		05/06/2010	SCHEDULED REDEMPTION		340,652	340,652	340,652							340,652				1,692	02/06/2022	1FE
0399999. Bonds - U.S. Governments						2,140,654	2,140,654	2,160,296	1,827,734		(27,732)		(27,732)		2,140,654				52,691	XXX	XXX
00819A-AW-0	AUSTRALIAN GOVERNMENT	D	04/26/2010	RBC DOMINION SECURITIES		9,398,517	6,812,500	7,202,243	9,273,466		(57,823)		(57,823)	(2,200,149)	7,015,494	2,536,792	(153,769)	2,383,023	197,855	06/15/2011	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
00819A-CV-0	AUSTRALIAN GOVERNMENT	D	04/26/2010	RBC DOMINION SECURITIES		25,198,270	18,257,500	19,527,309	25,207,519		(134,160)		(134,160)	(5,980,536)	19,092,823	6,895,529	(790,082)	6,105,447	773,973	04/15/2012	1FE
135087-YS-7	CANADA GOVT	C	04/06/2010	TORONTO DOMINION SECURITIES (USA) INC.		10,052,735	8,744,523	8,901,924	9,627,615		(8,275)		(8,275)	(741,477)	8,877,863	1,258,221	(83,350)	1,174,871	105,856	06/01/2014	1FE
135087-YX-6	CANADIAN GOVERNMENT	C	04/06/2010	CASGRAIN & CO., LTD.,		37,303,014	33,826,127	33,827,782	35,529,535		(131)		(131)	(1,702,060)	33,827,344	3,602,338	(126,668)	3,475,670	437,922	09/01/2012	1FE
302154-AV-1	EXPORT-IMPORT BK KOREA	F	06/21/2010	UNION BANK OF SWITZERLAND		2,522,650	2,500,000	2,486,625			637		637		2,487,262		35,388	35,388	30,078	09/09/2015	1FE
U45818-XL-7	INTER-AMERICAN DEVEL BK		04/14/2010	CHASE SECURITIES		15,172,681	14,189,446	13,627,099	14,080,748		32,574		32,574	(310,717)	13,802,608	88,269	1,281,808	1,370,076	751,176	06/03/2013	1FE
U4594T-QQ-3	INTL BK RECON & DEVELOP		04/14/2010	CHASE SECURITIES		16,100,284	15,949,886	15,228,924	14,662,954		102,147		102,147	992,786	15,757,887	(197,538)	539,934	342,396	594,034	11/08/2010	1FE
D4085A-QX-4	KFW	D	06/08/2010	MATURED		3,586,525	4,161,821	3,921,267	3,751,900		44,829		44,829	365,092	4,161,821	(575,295)		(575,295)	277,956	06/08/2010	1FE
D4085A-YT-4	KFW	D	04/14/2010	TORONTO DOMINION SECURITIES (USA) INC.		1,584,566	3,662,556	2,423,006	1,597,309					850,039	2,395,767	(1,438,512)	627,311	(811,202)		09/10/2010	1FE
05674R-AA-2	KINGDOM OF BAHRAIN	F	04/26/2010	HSBC SECURITIES, INC.		3,995,000	4,000,000	3,913,160			526		526		3,913,686		81,314	81,314	17,722	03/31/2020	1FE
S69124-MN-2	REPUBLIC OF SOUTH AFRICA	D	04/26/2010	STANDARD NY SEC INC		7,088,862	6,500,716	6,255,567	6,560,785		10,855		10,855	(263,542)	6,308,098	304,483	476,283	780,766	212,370	12/21/2014	1FE
X74344-DM-5	RUSSIA 5 03/31/30	F	05/19/2010	Various		5,170,400	5,040,000	5,036,000	5,036,135		2,784		2,784		4,598,920		571,480	571,480	170,250	03/31/2030	2FE
Y7996F-GG-9	SINGAPORE GOVERNMENT	D	04/28/2010	STANDARD CHARTERED BANK		22,258,381	20,855,782	21,800,549	21,979,218		(194,674)		(194,674)	(500,413)	21,284,132	980,547	(6,297)	974,250	503,807	02/01/2011	1FE
1099999. Bonds - All Other Governments						159,431,886	144,500,858	144,151,456	147,307,184		(200,711)		(200,711)	(9,490,976)	143,523,705	13,454,833	2,453,350	15,908,184	4,072,998	XXX	XXX
011832-4T-6	ALASKA HSG FIN CORP 1ST SER VET 07A-2		06/01/2010	CALLED @ 100.00		50,000	50,000	50,053	50,043		(2)		(2)		50,041		(41)	(41)	1,281	06/01/2027	1FE
011832-4Z-2	ALASKA HSG FIN CORP 1ST SER VET 07A-2		06/01/2010	CALLED @ 100.00000000		75,000	75,000	74,473	74,497		6		6		74,503		497	497	1,950	06/01/2033	1FE
13062P-B8-4	CALIFORNIA ST G O BDS 2004 SEP		05/04/2010	JEFFERIES & COMPANY, INC.		9,511,125	9,750,000	9,857,250	9,829,391		(5,366)		(5,366)		9,824,025		(312,900)	(312,900)	333,125	03/01/2034	1FE
13062R-X9-4	CALIFORNIA ST G O BDS 2005 DEC REF		05/04/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		8,991,770	9,450,000	8,383,914	8,415,691		11,700		11,700		8,427,392		564,378	564,378	298,659	03/01/2028	1FE
13062T-H3-1	CALIFORNIA ST G O BDS 2007 APRIL REF		04/08/2010	LEBENTHAL & COMPANY INC.		1,513,413	1,675,000	1,481,263	1,482,425		1,868		1,868		1,484,293		29,119	29,119	52,763	08/01/2027	2FE
13062R-HS-0	CALIFORNIA ST G O VETERANS 2005		05/19/2010	CITIGROUP GLOBAL MARKETS		9,520,664	9,220,000	9,220,000	9,220,000						9,220,000		300,664	300,664	183,875	12/01/2012	1FE
20772G-C2-2	CONNECTICUT ST G O 2007 REF		06/28/2010	J. P. MORGAN SECURITIES, INC.		13,606,218	13,175,000	14,152,190	13,752,705		(238,568)		(238,568)		13,514,136		92,082	92,082	523,340	03/15/2011	1FE
341535-NQ-1	FLORIDA ST BRD ED PUB CAP OUTLAY 00 A		06/01/2010	CALLED @ 101.00		55,393,450	54,845,000	58,515,227	56,527,416		(1,133,966)		(1,133,966)		55,393,450				1,521,949	06/01/2029	1FE
341422-4P-5	FLORIDA ST BRD ED PUB CAP OUTLAY 01 C		06/01/2010	MATURED		170,000	170,000	176,110	170,360		(360)		(360)		170,000				4,250	06/01/2010	1FE
452151-W2-5	ILLINOIS ST G O 1995 SER DECEMBER		04/02/2010	CALLED @ 100.00		1,305,000	1,305,000	1,189,969	1,205,369		1,637		1,637		1,207,007		97,993	97,993	23,028	12/01/2020	1FE
452150-PH-2	ILLINOIS ST G O 1998 SER APRIL		04/02/2010	CALLED @ 100.00000000		3,125,000	3,125,000	2,706,906	2,833,667		4,291		4,291		2,837,959		287,041	287,041	80,523	04/01/2023	1FE
452150-RB-3	ILLINOIS ST G O 1998 SER JUNE		04/02/2010	CALLED @ 100.50		14,713,200	14,640,000	12,604,454	13,199,111		21,467		21,467		13,220,578		1,492,622	1,492,622	233,732	06/01/2023	1FE
452150-TU-9	ILLINOIS ST G O 1999 SER JUNE		04/02/2010	CALLED @ 101.00		2,070,500	2,050,000	1,976,118	2,032,115		1,769		1,769		2,033,884		36,616	36,616	34,451	06/01/2012	1FE
452150-ZJ-7	ILLINOIS ST G O ILLINOIS FIRST 2000 JUNE		06/01/2010	CALLED @ 100.00000000		8,350,000	8,350,000	8,350,000	8,350,000						8,350,000				234,844	06/01/2025	1FE
546415-TW-0	LOUISIANA ST G O SER 2005 A REF		06/14/2010	PRAGER MCCARTHY & SEALY		831,243	725,000	797,681	769,888		(2,592)		(2,592)		767,296		63,947	63,947	29,473	08/01/2016	1FE
677520-JA-7	OHIO ST G O COMMON SCHOOLS 2006 A		06/25/2010	PRAGER MCCARTHY & SEALY		473,968	450,000	441,000	442,343		194		194		442,537		31,431	31,431	15,669	09/15/2023	1FE
677520-PY-8	OHIO ST G O COMMON SCHOOLS 2006 D		05/24/2010	PRAGER MCCARTHY & SEALY		321,063	300,000	295,059	295,473		97		97		295,570		25,493	25,493	9,450	09/15/2023	1FE
76222N-GA-3	RHODE ISLAND G O CONS CAP DEV LN 04 A		04/23/2010	PRAGER MCCARTHY & SEALY		1,571,583	1,475,000	1,508,188	1,490,322		(1,128)		(1,128)		1,489,194		82,389	82,389	49,228	02/01/2019	1FE
956553-RU-7	WEST VIRGINIA ST GO		06/01/2010	CALLED @ 101.00000000		5,206,550	5,155,000	5,123,039	5,199,361		7,189		7,189		5,206,550				144,984	06/01/2018	1FE
956553-RX-1	WEST VIRGINIA ST GO		06/01/2010	CALLED @ 101.00		1,307,950	1,295,000	1,295,000	1,307,950						1,307,950				37,231	06/01/2025	1FE
1799999. Bonds - U.S. States, Territories and Possessions						138,107,696	137,280,000	138,197,894	136,648,128		(1,331,763)		(1,331,763)		135,316,365		2,791,331	2,791,331	3,813,805	XXX	XXX
567505-KE-1	MARICOPA CNTY AZ UHSD 210 PHOENIX 06C		06/21/2010	PRAGER MCCARTHY & SEALY		160,061	150,000	137,225	137,874		294		294		138,168		21,893	21,893	6,986	07/01/2023	1FE
914060-BT-4	UNIVERSITY OF ARIZONA COP 2003 B		06/18/2010	Various		1,051,274	995,000	1,034,203	1,010,887		(1,850)		(1,850)		1,009,038		42,236	42,236	25,304	06/01/2018	1FE
020073-RN-4	ALMA AR SCH DIST NO 30 CONSTR 2003 B		05/04/2010	CALLED @ 100.00		900,000	900,000	891,000	892,208		74		74		892,283		7,717	7,717	35,981	01/01/2033	1FE
722460-PN-6	PINE BLUFF AR SCH DIST NO 3 G O 2006		05/27/2010	Various		456,205	450,000	446,355	446,733		40		40		446,773		9,432	9,432	16,361	02/01/2028	1FE
850272-RJ-6	SPRINGDALE AR SCH DIST NO 50 2003 B		05/21/2010	PRAGER MCCARTHY & SEALY		100,125	100,000	98,955	99,246		21		21		99,266		859	859	2,127	06/01/2021	1FE
127109-KW-5	CABRILLO CA CMNTY CLG DIST G O 04A		04/23/2010	UNION BANK OF SWITZERLAND		1,270,984	1,185,000	1,190,546	1,187,842		(182)		(182)		1,187,661		83,323	83,323	43,944	08/01/2021	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)
366658-NM-0	GARVEY CA SCH DIST G O 2006 CAP		05/28/2010	PRAGER MCCARTHY & SEALY		43,877	105,000	38,387	43,924		833		833		44,757		(880)	(880)		08/01/2029	1FE
586840-GP-9	MENLO PARK CA SCH DIST CAP APP 2008		06/03/2010	PRAGER MCCARTHY & SEALY		30,071	100,000	24,659	26,910		694		694		27,603		2,468	2,468		07/01/2032	1FE
630360-DP-7	NAPA VALLEY CA CMNTY CLGE 02 ELECT 07C		04/08/2010	PRAGER MCCARTHY & SEALY		84,251	150,000	69,809	76,582		1,168		1,168		77,750		6,500	6,500		08/01/2022	2FE
672240-NW-4	OAKLAND CA G O MEASURE DD 2003 A		04/26/2010	UNION BANK OF SWITZERLAND		2,149,654	2,070,000	2,044,580	2,050,380		353		353		2,050,733		98,921	98,921	81,650	01/15/2023	1FE
697511-AU-7	PALOMAR CA CMNTY CLG DIST 06 ELECT 07A		04/12/2010	PRAGER MCCARTHY & SEALY		205,688	200,000	200,158	200,122		(4)		(4)		200,118		5,570	5,570	4,100	05/01/2026	1FE
798186-VG-4	SAN JOSE CA USD G O 2006 C		06/28/2010	PRAGER MCCARTHY & SEALY		105,748	100,000	99,289	99,394		16		16		99,410		6,338	6,338	4,125	08/01/2023	1FE
005644-T5-8	ADAMS CNTY CO SD NO 12 CONVERT 2001B		06/24/2010	JEFFERIES & COMPANY, INC.		7,124,600	7,000,000	7,352,310	7,191,952		(99,016)		(99,016)		7,092,936		31,664	31,664	162,206	12/15/2010	1FE
148471-DJ-1	CASTLE PINES CO NORTH METRO DIST G O 06		06/15/2010	PRAGER MCCARTHY & SEALY		336,812	315,000	325,370	321,949		(354)		(354)		321,595		15,217	15,217	6,702	12/01/2025	1FE
108151-XM-8	BRIDGEPORT CT G O 2002 A REF		06/28/2010	PRAGER MCCARTHY & SEALY		332,909	310,000	327,397	320,889		(1,726)		(1,726)		319,163		13,746	13,746	13,521	08/15/2016	1FE
108151-E4-9	BRIDGEPORT CT G O 2004 C		06/17/2010	PRAGER MCCARTHY & SEALY		233,538	200,000	226,338	218,747		(757)		(757)		217,990		15,548	15,548	9,381	08/15/2019	1FE
108151-E5-6	BRIDGEPORT CT G O 2004 C		05/27/2010	Various		2,556,941	2,150,000	2,422,341	2,350,851		(6,228)		(6,228)		2,344,623		212,318	212,318	93,676	08/15/2020	1FE
108151-L6-6	BRIDGEPORT CT G O 2006 B		05/13/2010	PRAGER MCCARTHY & SEALY		214,362	200,000	198,222	198,536		36		36		198,572		15,790	15,790	8,675	12/01/2021	1FE
108151-L7-4	BRIDGEPORT CT G O 2006 B		05/28/2010	GRIGSBY & ASSOCIATES		107,261	100,000	98,844	99,031		23		23		99,054		8,207	8,207	2,275	12/01/2022	1FE
047804-DE-6	ATLANTA GA DNTWN DEV UNDERGROUND 09A		06/03/2010	PRAGER MCCARTHY & SEALY		227,668	200,000	215,436	213,673		(1,239)		(1,239)		212,434		15,234	15,234	9,361	07/01/2014	1FE
047681-JM-4	ATLANTA-FULTON GA REC PARK IMPT 05A		06/10/2010	PRAGER MCCARTHY & SEALY		314,688	300,000	274,410	276,216		535		535		276,750		37,938	37,938	7,275	12/01/2023	1FE
240505-PT-8	DEKALB CNTY GA SCH DIST G O 2007		06/28/2010	J. P. MORGAN SECURITIES, INC.		14,637,458	14,250,000	15,253,200	14,815,171		(259,916)		(259,916)		14,555,255		82,203	82,203	653,125	02/01/2011	1FE
240451-XE-9	DEKALB CNTY GA SPL TRANSN PARKS 06		04/30/2010	PRAGER MCCARTHY & SEALY		212,527	200,000	201,886	201,231		(60)		(60)		201,171		11,356	11,356	8,175	12/01/2025	1FE
274501-FB-6	EAST POINT GA GA WTR & SWR 07		06/22/2010	GMS GROUP		904,966	940,000	1,012,596		995,068	(3,283)		991,785		991,785		(86,819)	(86,819)	42,300	02/01/2019	6*
360064-LX-5	FULTON CNTY GA SCH DIST G O REF 1991		05/01/2010	MATURED		1,430,000	1,430,000	1,579,263	1,430,000						1,430,000				45,581	05/01/2010	1FE
419722-ZF-3	HAWAII CNTY HI G O 2008 A		04/13/2010	PRAGER MCCARTHY & SEALY		444,576	400,000	398,440	398,581		40		40		398,621		45,955	45,955	13,550	07/15/2018	1FE
419722-ZG-1	HAWAII CNTY HI G O 2008 A		05/20/2010	PRAGER MCCARTHY & SEALY		111,926	100,000	97,688	97,870		72		72		97,942		13,984	13,984	3,875	07/15/2019	1FE
241055-CJ-9	DEKALB CNTY IL CMNTY CLG DIST 523 00		04/06/2010	CALLED @ 100.00		1,060,000	1,060,000	1,076,816	1,060,441		1,049		1,049		1,061,491		(1,491)	(1,491)	41,480	02/01/2012	1FE
262651-RL-8	DU PAGE CNTY IL FST PRESV DIST G O 2005A		05/19/2010	CITIGROUP GLOBAL MARKETS		4,161,110	3,975,000	3,926,704	3,934,448		843		843		3,935,291		225,819	225,819	100,866	11/01/2023	1FE
484080-LJ-3	KANE CNTY IL CUSD NO 300 G O 01 CAP		06/04/2010	PRAGER MCCARTHY & SEALY		171,995	250,000	90,195	142,081		3,093		3,093		145,174		26,820	26,820		12/01/2019	1FE
557738-GW-5	MADISON CNTY IL CMNTY CLG 536 LEWIS 05A		05/18/2010	PRAGER MCCARTHY & SEALY		103,509	100,000	99,993	99,993						99,993		3,516	3,516	2,708	11/01/2027	1FE
806356-NC-1	SCHAUMBURG IL PK DIST 2009 A		06/28/2010	MESIROW FINANCIAL, INC.		4,611,756	4,560,000	4,675,596	4,630,063		(36,552)		(36,552)		4,593,511		18,245	18,245	154,280	12/15/2010	1FE
84552Y-DZ-1	SOUTHWESTERN IL DEV TRIAD SD NO 2 06		04/14/2010	PRAGER MCCARTHY & SEALY		109,241	100,000	104,848	103,407		(131)		(131)		103,277		5,964	5,964	2,750	10/01/2018	2FE
968661-CY-2	WILL CNTY IL G O FOREST PRSV DIST 98		06/28/2010	MORGAN STANLEY DEAN WITTER		4,696,155	4,705,000	2,466,596	4,487,453		117,384		117,384		4,604,837		91,317	91,317		12/01/2010	1FE
14329N-AZ-7	CARMEL IN REDEV WEST CLAY ROAD 04		04/26/2010	PRAGER MCCARTHY & SEALY		105,350	100,000	99,169	99,353		13		13		99,366		5,984	5,984	3,722	08/01/2022	1FE
40785E-SV-9	HAMILTON SOUTHEASTN IN CONS SCH BLDG 07		05/18/2010	PRAGER MCCARTHY & SEALY		205,511	200,000	200,774	200,589		(28)		(28)		200,561		4,950	4,950	7,613	01/15/2028	1FE
668265-BW-0	NORTHWESTERN IN SCH BLDG CORP 2004 A		06/11/2010	PRAGER MCCARTHY & SEALY		110,249	100,000	106,545	103,565		(331)		(331)		103,234		7,015	7,015	4,597	07/15/2017	1FE
96023P-AW-5	WESTFIELD-WASHINGTON IN MULTI SCH 04A		04/29/2010	PRAGER MCCARTHY & SEALY		107,173	100,000	103,389	101,061		(82)		(82)		100,979		6,194	6,194	4,014	07/15/2020	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
34525P-CC-1	FORD CNTY KS JAIL G O SALES TAX 08A		04/19/2010	PRAGER MCCARTHY & SEALY		104,597	100,000	88,187	88,767		140		140		88,907		15,690	15,690	2,888	09/01/2025	1FE
352802-EZ-1	FRANKLIN CNTY KS USD 290 G O 05		05/26/2010	PRAGER MCCARTHY & SEALY		221,874	215,000	188,964	191,253		551		551		191,804		30,070	30,070	6,853	09/01/2022	1FE
352802-FA-5	FRANKLIN CNTY KS USD 290 G O 05		05/26/2010	PRAGER MCCARTHY & SEALY		312,150	300,000	262,630	265,168		720		720		265,888		46,262	46,262	9,844	09/01/2023	1FE
352802-FB-3	FRANKLIN CNTY KS USD 290 G O 05		06/07/2010	PRAGER MCCARTHY & SEALY		410,478	400,000	393,684	394,645		105		105		394,750		15,728	15,728	12,845	09/01/2024	1FE
478712-HW-5	JOHNSON CNTY KS USD NO 232 DE SOTO 03A		04/06/2010	PRAGER MCCARTHY & SEALY		115,987	110,000	110,000	110,000						110,000		5,987	5,987	3,331	09/01/2021	1FE
478712-LK-6	JOHNSON CNTY KS USD NO 232 DE SOTO 05A		06/11/2010	PRAGER MCCARTHY & SEALY		405,549	375,000	377,910	376,848		(109)		(109)		376,739		28,809	28,809	11,950	09/01/2019	1FE
522218-CX-2	LEAVENWORTH CNTY KS USD NO 458 05 REF		06/21/2010	PRAGER MCCARTHY & SEALY		556,996	500,000	518,810	511,274		(842)		(842)		510,432		46,564	46,564	18,088	09/01/2016	1FE
982687-DS-1	WYANDOTTE CNTY KS USD 204 BONNER 05A		06/16/2010	PRAGER MCCARTHY & SEALY		533,660	500,000	480,341	477,109		542		542		477,650		56,010	56,010	20,139	09/01/2023	1FE
982687-DT-9	WYANDOTTE CNTY KS USD 204 BONNER 05A		05/27/2010	Various		428,065	400,000	372,113	370,444		518		518		370,961		57,104	57,104	14,583	09/01/2024	1FE
120280-MH-2	BULLITT CNTY KY SCH DIST FIN 2ND 04		05/21/2010	Various		731,946	700,000	653,536	658,739		1,136		1,136		659,875		72,071	72,071	18,924	10/01/2020	1FE
491089-JJ-8	KENTON CNTY KY SD SCH BLDG 2005		06/08/2010	RBC DAIN RAUSCHER		960,750	915,000	896,034	900,251		523		523		900,775		59,975	59,975	33,093	02/01/2020	1FE
491089-JM-1	KENTON CNTY KY SD SCH BLDG 2005		05/11/2010	PRAGER MCCARTHY & SEALY		103,750	100,000	97,433	97,873		45		45		97,918		5,832	5,832	3,380	02/01/2023	1FE
64763F-DF-3	NEW ORLEANS LA G O 2002 REF		06/09/2010	PRAGER MCCARTHY & SEALY		208,493	200,000	196,016	197,272		84		84		197,356		11,137	11,137	7,730	09/01/2021	1FE
64763F-DE-6	NEW ORLEANS LA G O PUB IMPT 2002		06/21/2010	PRAGER MCCARTHY & SEALY		201,730	200,000	199,000	199,146		11		11		199,157		2,573	2,573	5,989	12/01/2031	1FE
787515-QW-8	ST BERNARD PARISH LA SD NO 1 G O 04		06/03/2010	PRAGER MCCARTHY & SEALY		232,932	200,000	217,582	209,092		(571)		(571)		208,521		24,411	24,411	7,277	03/01/2015	1FE
163357-FM-3	CHELSEA MI SCH DIST G O BLDG 04		06/22/2010	PRAGER MCCARTHY & SEALY		107,913	100,000	100,009	98,806		43		43		98,849		9,064	9,064	3,250	05/01/2020	1FE
252255-JR-6	DEXTER MI CMNTY SCHS G O 2003		06/08/2010	PRAGER MCCARTHY & SEALY		378,133	350,000	377,318	360,263		(1,290)		(1,290)		358,973		19,160	19,160	10,694	05/01/2016	1FE
265201-ES-8	DUNDEE MI CMNTY SCH DIST G O BDS 2000		05/01/2010	CALLED @ 100.00000000		2,500,000	2,500,000	2,406,100	2,500,000						2,500,000				67,188	05/01/2027	1FE
385536-FX-0	GRAND HAVEN MI PUB SCHS 2008		05/01/2010	MATURED		715,000	715,000	749,063	720,239		(5,239)		(5,239)		715,000				17,875	05/01/2010	1FE
388712-BS-9	GRASS LAKE MICH CMNTY SCH DIST		05/01/2010	CALLED @ 100.00000000		4,675,000	4,675,000	4,605,156	4,675,000						4,675,000				131,484	05/01/2021	1FE
388712-BT-7	GRASS LAKE MICH CMNTY SCH DIST		05/01/2010	CALLED @ 100.00000000		4,000,000	4,000,000	3,902,160	4,000,000						4,000,000				112,500	05/01/2026	1FE
771537-SU-2	ROCHESTER MI CSD SCH BLDG G O 2004 REF		06/22/2010	PRAGER MCCARTHY & SEALY		319,857	300,000	305,437	302,767		(242)		(242)		302,525		17,332	17,332	7,825	05/01/2019	1FE
846625-HQ-7	SPARTA MI AREA SCHOOLS G O 04		05/07/2010	PRAGER MCCARTHY & SEALY		222,292	200,000	214,506	207,153		(552)		(552)		206,600		15,692	15,692	5,306	05/01/2015	1FE
119638-JZ-8	BUFFALO MN G O WTR SWR 2008		05/18/2010	Various		1,622,632	3,180,000	1,400,695	1,532,649		29,404		29,404		1,562,054		60,579	60,579		10/01/2024	1FE
119638-KA-1	BUFFALO MN G O WTR SWR 2008		05/19/2010	Various		1,836,701	3,810,000	1,580,845	1,731,610		34,147		34,147		1,765,757		70,944	70,944		10/01/2025	1FE
119638-KB-9	BUFFALO MN G O WTR SWR 2008		04/30/2010	PRAGER MCCARTHY & SEALY		225,965	500,000	195,550	214,389		3,766		3,766		218,155		7,810	7,810		10/01/2026	1FE
119638-KC-7	BUFFALO MN G O WTR SWR 2008		06/22/2010	Various		505,041	1,180,000	434,570	476,863		10,214		10,214		487,077		17,965	17,965		10/01/2027	1FE
60534Q-QD-6	MISSISSIPPI DEV BK JACKSON 2006		04/23/2010	PRAGER MCCARTHY & SEALY		105,102	100,000	100,447	100,316		(15)		(15)		100,301		4,801	4,801	2,963	03/01/2023	1FE
60534Q-QE-4	MISSISSIPPI DEV BK JACKSON 2006		06/23/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		522,000	500,000	501,100	500,778		(55)		(55)		500,723		21,277	21,277	18,563	03/01/2024	1FE
472538-GR-2	JEFFERSON CITY MO SCH DIST 2007		05/19/2010	PRAGER MCCARTHY & SEALY		219,432	200,000	192,535	192,289		146		146		192,436		26,996	26,996	7,306	03/01/2024	2FE
950732-RH-2	WENTZVILLE MO SCH DIST NO R-04 2006		06/14/2010	PRAGER MCCARTHY & SEALY		629,010	600,000	604,950	603,212		(242)		(242)		602,971		26,039	26,039	21,134	03/01/2024	1FE
259309-SZ-6	DOUGLAS CNTY NE SD NO 10 ELKHORN 07		05/06/2010	Various		1,324,250	1,295,000	1,303,638	1,298,648		(617)		(617)		1,298,031		26,219	26,219	22,528	12/15/2024	1FE
259309-TB-8	DOUGLAS CNTY NE SD NO 10 ELKHORN 07		06/18/2010	Various		2,035,070	2,000,000	2,009,780	2,004,133		(870)		(870)		2,003,263		31,807	31,807	42,281	12/15/2026	1FE
533288-ES-1	LINCOLN CNTY NE SD NO 1 N PLATTE 05		05/13/2010	PRAGER MCCARTHY & SEALY		229,154	200,000	215,824	208,682		(644)		(644)		208,039		21,115	21,115	9,250	12/15/2014	1FE
681669-AQ-0	OMAHA-DOUGLAS NEB PUB BLDG		05/01/2010	CALLED @ 101.00000000		3,625,900	3,590,000	3,551,336	3,625,900						3,625,900				101,418	05/01/2017	1FE
681669-AR-8	OMAHA-DOUGLAS NEB PUB BLDG		05/01/2010	CALLED @ 101.00000000		3,348,150	3,315,000	3,285,795	3,348,150						3,348,150				95,306	05/01/2020	1FE
181059-QC-3	CLARK CNTY NV SCH DIST G O 2009 B		06/15/2010	MATURED		60,745,000	60,745,000	61,987,235	61,295,620		(550,620)		(550,620)		60,745,000				911,175	06/15/2010	1FE

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
296809-QX-7	ESSEX CNTY NJ IMPT PROJ CONS GTD 04		06/14/2010	PRAGER MCCARTHY & SEALY		111,423	100,000	108,392	104,682		(417)		(417)		104,266		7,157	7,157	3,644	10/01/2016	1FE
621800-AS-0	MOUNT LAUREL TWP NJ MUN UTIL AUTH 77		06/15/2010	CALLED @ 100.00000000		130,000	130,000	130,000	130,000						130,000				4,128	06/15/2017	1
64966C-PX-3	NEW YORK NY G O FISCAL 2000 SER A		05/15/2010	CALLED @ 101.00		15,023,750	14,875,000	14,271,374	14,963,072		60,678		60,678		15,023,750				446,250	05/15/2030	1FE
64966D-YF-0	NEW YORK NY G O FISCAL 2004 SER H		04/13/2010	PRAGER MCCARTHY & SEALY		2,330,799	2,100,000	2,238,873	2,225,856		(7,357)		(7,357)		2,218,499		112,300	112,300	74,083	08/01/2015	1FE
986082-AV-7	YONKERS NY G O 2004 E		04/14/2010	PRAGER MCCARTHY & SEALY		109,828	100,000	107,903	104,596		(256)		(256)		104,340		5,488	5,488	1,917	12/01/2016	2FE
986082-EY-7	YONKERS NY G O 2007 A		05/19/2010	PRAGER MCCARTHY & SEALY		112,303	100,000	107,833	106,039		(283)		(283)		105,756		6,547	6,547	2,819	05/01/2019	1FE
952734-JY-8	WEST FARGO ND PUB SCH DIST NO 6 2005		06/09/2010	RBC DAIN RAUSCHER		1,624,689	1,525,000	1,543,087	1,534,518		(914)		(914)		1,533,605		91,085	91,085	8,197	05/01/2019	1FE
952734-JZ-5	WEST FARGO ND PUB SCH DIST NO 6 2005		04/30/2010	Various		1,365,248	1,305,000	1,314,631	1,310,075		(366)		(366)		1,309,709		55,539	55,539	8,528	05/01/2020	1FE
102853-ET-1	BOWLING GREEN OH SCH DIST 2007		06/17/2010	PRAGER MCCARTHY & SEALY		218,588	200,000	197,006	195,432		98		98		195,530		23,058	23,058	5,583	12/01/2024	1FE
123547-U4-1	BUTLER CNTY OH G O VAR PURP 2004		06/30/2010	PRAGER MCCARTHY & SEALY		426,416	400,000	376,259	376,678		563		563		377,241		49,175	49,175	11,347	12/01/2024	1FE
239847-EY-8	DAYTON OH CITY SCH DIST G O 2003 D		04/28/2010	PRAGER MCCARTHY & SEALY		159,552	150,000	151,833	150,743		(68)		(68)		150,674		8,878	8,878	3,167	12/01/2020	1FE
522777-ET-4	LEBANON OH CITY SCH DIST 2007		06/17/2010	PRAGER MCCARTHY & SEALY		216,404	200,000	214,040	210,747		(594)		(594)		210,152		6,252	6,252	5,583	12/01/2025	1FE
531677-DW-9	LICKING HEIGHTS OH LOC SCH DIST 2004		04/20/2010	PRAGER MCCARTHY & SEALY		108,305	100,000	102,568	101,269		(82)		(82)		101,188		7,117	7,117	1,874	12/01/2017	1FE
531677-DZ-2	LICKING HEIGHTS OH LOC SCH DIST 2004		05/26/2010	PRAGER MCCARTHY & SEALY		323,946	300,000	302,376	301,181		(101)		(101)		301,080		22,866	22,866	7,125	12/01/2020	1FE
667689-QR-7	NORTHWEST OH LOC SCH DIST G O 05 REF		06/17/2010	PRAGER MCCARTHY & SEALY		212,102	200,000	198,814	199,025		27		27		199,052		13,050	13,050	5,025	12/01/2022	1FE
865015-HC-8	SUGARCREEK OH LOC SCH DIST 03 REF		05/18/2010	PRAGER MCCARTHY & SEALY		891,559	805,000	859,474	828,898		(2,196)		(2,196)		826,702		64,857	64,857	18,965	12/01/2015	1FE
889294-MC-5	TOLEDO OH CITY SCH DIST G O IMPT 03 B		05/06/2010	PRAGER MCCARTHY & SEALY		108,389	100,000	99,577	98,263		43		43		98,306		10,083	10,083	2,222	12/01/2020	1
889294-MD-3	TOLEDO OH CITY SCH DIST G O IMPT 03 B		06/17/2010	PRAGER MCCARTHY & SEALY		214,748	200,000	194,116	192,307		222		222		192,529		22,219	22,219	5,583	12/01/2021	1
897659-MB-1	TROY OH G O VAR PURP 2004		05/26/2010	PRAGER MCCARTHY & SEALY		320,997	300,000	305,370	302,723		(234)		(234)		302,489		18,508	18,508	7,125	12/01/2022	1FE
897659-MD-7	TROY OH G O VAR PURP 2004		05/18/2010	PRAGER MCCARTHY & SEALY		339,786	320,000	300,570	301,029		344		344		301,373		38,412	38,412	7,178	12/01/2024	1FE
901816-GT-9	TWINSBURG CITY OH SCH DIST G O IMPT 04		04/29/2010	PRAGER MCCARTHY & SEALY		257,793	235,000	248,693	242,109		(447)		(447)		241,661		16,131	16,131	4,994	12/01/2018	1FE
915506-KE-8	UPPER ARLINGTON OH CITY SCH DIST 05		06/29/2010	PRAGER MCCARTHY & SEALY		446,535	400,000	430,100	418,400		(1,251)		(1,251)		417,149		29,386	29,386	9,819	12/01/2017	1FE
178882-HJ-8	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A		06/09/2010	PRAGER MCCARTHY & SEALY		78,104	100,000	49,917	67,426		1,438		1,438		68,864		9,240	9,240		06/15/2018	1FE
178882-HL-3	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A		06/28/2010	PRAGER MCCARTHY & SEALY		754,735	1,100,000	488,974	666,073		15,429		15,429		681,502		73,233	73,233		06/15/2020	1FE
178882-HN-9	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A		05/05/2010	PRAGER MCCARTHY & SEALY		124,352	200,000	79,246	108,888		1,921		1,921		110,809		13,543	13,543		06/15/2022	1FE
467736-DA-9	JACKSON CNTY OR SD NO 5 ASHLAND 07		06/30/2010	PIPER JAFFRAY INC.		2,906,881	2,510,000	2,645,063	2,606,977		(8,228)		(8,228)		2,598,748		308,133	308,133	70,071	06/15/2015	1FE
515318-JY-0	LANE CNTY OR SD NO 19 SPRINGFIELD 07A		04/28/2010	PRAGER MCCARTHY & SEALY		1,202,722	1,905,000	973,074	1,062,761		18,508		18,508		1,081,269		121,453	121,453		06/15/2021	1FE
625574-ET-1	MULTNOMAH CNTY OR SD NO 07 REYNOLDS 00		06/15/2010	MATURED		105,000	105,000	112,228	105,440		(440)		(440)		105,000				2,625	06/15/2010	1FE
736679-MC-2	PORTLAND OREGON LTD TAX PENSION BDS 99D		06/01/2010	CALLED @ 100.00000000		675,000	675,000	675,000	675,000						675,000				639	06/01/2019	1FE
736679-MD-0	PORTLAND OREGON LTD TAX PENSION BDS 99E		05/27/2010	CALLED @ 100.00000000		350,000	350,000	350,000	350,000						350,000				292	06/01/2019	1FE
123776-VJ-2	BUTLER PA AREA SCH DIST G O 2008		06/24/2010	PRAGER MCCARTHY & SEALY		108,782	100,000	99,074	99,137		25		25		99,162		9,620	9,620	3,350	10/01/2022	1FE
708553-KN-1	PENNSBURY PA SCH DIST G O 2004		05/07/2010	PRAGER MCCARTHY & SEALY		178,146	160,000	170,726	165,486		(399)		(399)		165,087		13,059	13,059	6,244	08/01/2016	1FE
755553-RS-5	READING PA G O 2002		06/14/2010	PRAGER MCCARTHY & SEALY		502,221	625,000	298,881	455,772		8,273		8,273		464,045		38,177	38,177		11/15/2015	1FE
755553-RT-3	READING PA G O 2002		06/24/2010	Various		830,821	1,100,000	491,403	755,099		14,100		14,100		769,199		61,622	61,622		11/15/2016	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)
755553-RU-0	READING PA G O 2002		06/16/2010	PRAGER MCCARTHY & SEALY		498,986	700,000	291,557	451,419		11,309		11,309		462,729		36,257	36,257		11/15/2017	1FE
755553-RV-8	READING PA G O 2002		05/07/2010	PRAGER MCCARTHY & SEALY		66,912	100,000	39,075	60,735		1,255		1,255		61,990		4,922	4,922		11/15/2018	1FE
224561-7U-8	CRANSTON RI G O 2004		06/10/2010	PRAGER MCCARTHY & SEALY		215,944	200,000	210,112	204,705		(442)		(442)		204,263		11,681	11,681	7,972	02/15/2020	1FE
762243-H5-5	RHODE ISLAND HLTH PUB SCH FING 08B		05/06/2010	PRAGER MCCARTHY & SEALY		1,203,821	1,120,000	1,111,118	1,111,608		132		132		1,111,740		92,081	92,081	27,378	05/15/2025	1FE
160069-QK-9	CHARLESTON CNTY SC G O 07		05/12/2010	PRAGER MCCARTHY & SEALY		539,030	500,000	502,750	502,273		(92)		(92)		502,181		36,849	36,849	12,250	11/01/2025	1FE
529063-LR-8	LEXINGTON CNTY SC SD NO 01 2005 A		04/13/2010	UNION BANK OF SWITZERLAND		397,905	375,000	386,355	383,663		(364)		(364)		383,299		14,606	14,606	13,281	02/01/2029	1FE
763665-TB-2	RICHLAND CNTY SC SD NO 01 G O 2003		04/29/2010	PRAGER MCCARTHY & SEALY		796,435	750,000	746,453	747,407		53		53		747,460		48,975	48,975	22,595	03/01/2021	1FE
763665-TC-0	RICHLAND CNTY SC SD NO 01 G O 2003		06/16/2010	PRAGER MCCARTHY & SEALY		212,846	200,000	196,856	197,629		63		63		197,693		15,153	15,153	7,310	03/01/2022	1FE
499512-U5-8	KNOX CNTY TN G O BD ANTIC NTS 09		06/28/2010	TD SECURITIES		30,102,000	30,000,000	30,332,400	30,204,097		(110,959)		(110,959)		30,093,138		8,862	8,862	437,500	06/01/2011	1FE
011415-LU-8	ALAMO TX CMNTY COLLEGE DIST 2007A		04/29/2010	PRAGER MCCARTHY & SEALY		108,756	100,000	96,165	96,098		55		55		96,153		12,603	12,603	3,597	08/15/2025	1FE
014464-QG-9	ALEDO TX INDPT SCH DIST G O 2008 CAP		05/13/2010	PRAGER MCCARTHY & SEALY		235,891	925,000	201,992	218,885		4,377		4,377		223,262		12,629	12,629		02/15/2035	1FE
111664-CY-2	BROCK TX INDPT SCH DIST CAP APPEC 2007		04/29/2010	Various		472,453	1,250,000	397,675	450,424		7,842		7,842		458,266		14,187	14,187		08/15/2029	1FE
111664-CZ-9	BROCK TX INDPT SCH DIST CAP APPEC 2007		06/15/2010	PRAGER MCCARTHY & SEALY		343,062	955,000	287,780	326,027		7,825		7,825		333,852		9,210	9,210		08/15/2030	1FE
117565-M6-5	BRYAN TX G O 2005 REF		05/18/2010	PRAGER MCCARTHY & SEALY		106,039	100,000	92,112	92,758		159		159		92,918		13,121	13,121	3,450	08/15/2022	1FE
139015-LG-4	CANYON TX ISD G O 2007		05/12/2010	PRAGER MCCARTHY & SEALY		529,415	500,000	497,545	497,811		39		39		497,849		31,566	31,566	17,000	02/15/2025	1FE
184540-J7-8	CLEAR CREEK TX INDPT SCH DIST 06		06/22/2010	PRAGER MCCARTHY & SEALY		173,752	165,000	160,108	160,749		94		94		160,843		12,908	12,908	6,394	02/15/2025	1FE
220112-A3-0	CORPUS CHRISTI TX COMB TAX SOLID WST 06		05/26/2010	Various		1,084,226	1,050,000	1,035,563	1,037,131		198		198		1,037,328		46,897	46,897	36,931	03/01/2029	1FE
270301-GB-4	EARLY TX INDPT SCH DIST SCH BLDG 07		04/21/2010	PRAGER MCCARTHY & SEALY		186,482	175,000	181,333	179,953		(190)		(190)		179,763		6,719	6,719	6,101	02/15/2029	1FE
356865-BG-9	FREER TX INDPT SCH DIST SCH BLDG 2007		05/07/2010	PRAGER MCCARTHY & SEALY		136,583	125,000	127,970	127,376		(95)		(95)		127,281		9,302	9,302	4,635	08/15/2026	1FE
385064-PG-9	GRANBURY TX INDPT SCH DIST REF 1999		06/01/2010	CALLED @ 100.00		385,000	385,000	345,456	351,669		700		700		352,369		32,631	32,631	16,844	08/01/2024	1FE
386154-3G-1	GRAND PRAIRIE TX ISD 2007 REF		06/14/2010	PRAGER MCCARTHY & SEALY		104,255	100,000	99,742	99,766		5		5		99,771		4,484	4,484	3,775	02/15/2026	1FE
442402-8Z-9	HOUSTON TX INDPT SCH DIST 99A REF CUR		06/24/2010	CALLED @ 100.00		665,000	665,000	665,000	665,000						665,000				27,113	02/15/2026	1FE
446726-JE-2	HUNTINGTON TX ISD SCH BLDG 2007		05/19/2010	PRAGER MCCARTHY & SEALY		799,218	760,000	776,819	773,483		(514)		(514)		772,970		26,248	26,248	23,103	02/15/2036	1FE
511408-NU-6	LAKE WORTH TX INDPT SCH DIST 2007		06/18/2010	PRAGER MCCARTHY & SEALY		523,673	1,685,000	441,386	500,441		12,141		12,141		512,582		11,091	11,091		02/15/2033	1FE
516840-TM-7	LAREDO TX ISD SCH BLDG 2006		06/02/2010	PRAGER MCCARTHY & SEALY		537,405	500,000	494,390	495,239		123		123		495,362		42,043	42,043	19,125	08/01/2022	1FE
516840-TN-5	LAREDO TX ISD SCH BLDG 2006		06/03/2010	PRAGER MCCARTHY & SEALY		644,561	600,000	549,620	553,202		1,025		1,025		554,226		90,335	90,335	22,813	08/01/2023	1FE
516840-TP-0	LAREDO TX ISD SCH BLDG 2006		06/03/2010	PRAGER MCCARTHY & SEALY		534,790	500,000	454,668	457,676		852		852		458,528		76,262	76,262	19,188	08/01/2024	1FE
521840-PJ-1	LEANDER TX INDPT SCH DIST 1994 PSF		05/03/2010	CALLED @ 53.3069		3,243,725	6,085,000	1,103,150	3,152,935		73,863		73,863		3,226,797		16,927	16,927		08/15/2019	1FE
521840-PK-8	LEANDER TX INDPT SCH DIST 1994 PSF		05/03/2010	CALLED @ 49.7866		3,168,917	6,365,000	1,077,722	3,080,218		72,158		72,158		3,152,376		16,541	16,541		08/15/2020	1FE
521840-PL-6	LEANDER TX INDPT SCH DIST 1994 PSF		05/03/2010	CALLED @ 46.4988		2,959,649	6,365,000	1,006,561	2,876,804		67,392		67,392		2,944,196		15,453	15,453		08/15/2021	1FE
521840-PM-4	LEANDER TX INDPT SCH DIST 1994 PSF		05/03/2010	CALLED @ 43.42810000		2,764,199	6,365,000	940,047	2,686,759		62,941		62,941		2,749,700		14,499	14,499		08/15/2022	1FE
521840-PN-2	LEANDER TX INDPT SCH DIST 1994 PSF		05/03/2010	CALLED @ 40.5602		2,581,657	6,365,000	877,988	2,509,344		58,784		58,784		2,568,128		13,529	13,529		08/15/2023	1FE
521840-PP-7	LEANDER TX INDPT SCH DIST 1994 PSF		05/03/2010	CALLED @ 37.8816		2,411,164	6,365,000	820,003	2,343,616		54,901		54,901		2,398,517		12,646	12,646		08/15/2024	1FE
590759-2J-4	MESQUITE TX ISD SCH BLDG 2007 REF		06/02/2010	PRAGER MCCARTHY & SEALY		36,660	100,000	30,672	34,613		778		778		35,392		1,268	1,268		08/15/2030	1FE
590759-2L-9	MESQUITE TX ISD SCH BLDG 2007 REF		06/10/2010	PRAGER MCCARTHY & SEALY		119,962	370,000	101,894	115,040		2,312		2,312		117,352		2,610	2,610		08/15/2032	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
643153-WN-5	NEW CANEY TX ISD G O SCH BLDG REF 00		04/09/2010	CALLED @ 69.7656		293,016	420,000	228,997	288,182		4,833		4,833		293,015		1	1		02/15/2016	1FE
643153-WP-0	NEW CANEY TX ISD G O SCH BLDG REF 00		04/09/2010	CALLED @ 65.1672		273,702	420,000	213,071	269,119		4,584		4,584		273,703		(1)	(1)		02/15/2017	1FE
643153-WQ-8	NEW CANEY TX ISD G O SCH BLDG REF 00		04/09/2010	CALLED @ 60.9858		256,140	420,000	199,014	251,817		4,324		4,324		256,141					02/15/2018	1FE
643153-WR-6	NEW CANEY TX ISD G O SCH BLDG REF 00		04/09/2010	CALLED @ 57.0174		239,473	420,000	185,702	235,401		4,073		4,073		239,474		(1)	(1)		02/15/2019	1FE
643153-WS-4	NEW CANEY TX ISD G O SCH BLDG REF 00		04/09/2010	CALLED @ 53.4084		224,315	420,000	173,812	220,487		3,827		3,827		224,313		2	2		02/15/2020	1FE
775830-HP-0	ROMA TX INDPT SCH DIST 2006		06/11/2010	PRAGER MCCARTHY & SEALY		476,620	455,000	457,821	457,032		(117)		(117)		456,914		19,706	19,706	17,727	08/15/2031	1FE
806640-QV-3	SCHERTZ-CIBOLO-UNVL CITY TX ISD 06 A		04/14/2010	PRAGER MCCARTHY & SEALY		39,670	80,000	33,017	38,432		565		565		38,997		673	673		02/01/2025	1FE
806640-QW-1	SCHERTZ-CIBOLO-UNVL CITY TX ISD 06 A		06/11/2010	Various		2,145,214	4,505,000	1,767,717	2,058,301		43,846		43,846		2,102,146		43,067	43,067		02/01/2026	1FE
806640-SD-1	SCHERTZ-CIBOLO-UNVL CITY TX ISD 07		06/11/2010	Various		1,566,140	4,395,000	1,317,841	1,472,356		33,921		33,921		1,506,277		59,863	59,863		02/01/2030	1FE
835214-BJ-5	SOMERVELL CNTY TX TAX AND REV 2008		05/12/2010	PRAGER MCCARTHY & SEALY		257,620	250,000	245,300	245,427		31		31		245,459		12,161	12,161	9,681	02/15/2038	1FE
89438V-E6-9	TRAVIS CNTY TX PERM IMPT 2006		04/07/2010	PRAGER MCCARTHY & SEALY		524,870	500,000	499,345	499,434		7		7		499,442		25,428	25,428	13,875	03/01/2025	1FE
948390-QD-4	WEBSTER TX CTFS OBLIG 2000 A		04/14/2010	CALLED @ 100.00		530,000	530,000	530,000	530,000						530,000				19,698	03/01/2018	1FE
983064-NT-9	WYLIE TX G O 2006		06/17/2010	PRAGER MCCARTHY & SEALY		408,844	400,000	393,604	394,339		102		102		394,441		14,403	14,403	15,163	02/15/2027	1FE
079369-CQ-5	BELLEVUE WA CONVENTION CTR SER 94		06/17/2010	PRAGER MCCARTHY & SEALY		613,212	800,000	145,280	441,175		15,323		15,323		456,498		156,714	156,714		02/01/2018	2FE
079369-CR-3	BELLEVUE WA CONVENTION CTR SER 94		05/14/2010	PRAGER MCCARTHY & SEALY		1,082,358	1,500,000	253,065	768,486		21,868		21,868		790,354		292,003	292,003		02/01/2019	2FE
079369-CS-1	BELLEVUE WA CONVENTION CTR SER 94		05/12/2010	PRAGER MCCARTHY & SEALY		729,044	1,100,000	172,403	523,547		14,276		14,276		537,823		191,221	191,221		02/01/2020	2FE
572274-BM-9	MARSHALL CNTY WV SCH DIST PUB SCH 2007		04/07/2010	PRAGER MCCARTHY & SEALY		5,486	5,000	5,197	5,154		(5)		(5)		5,149		336	336	112	05/01/2020	1FE
572274-BN-7	MARSHALL CNTY WV SCH DIST PUB SCH 2007		04/14/2010	PRAGER MCCARTHY & SEALY		219,332	200,000	207,228	205,674		(197)		(197)		205,478		13,854	13,854	4,667	05/01/2021	1FE
505453-AN-0	LAC COURTE OREILLES WI G O TRIBE 06A		06/01/2010	CALLED @ 100.00000000		410,000	410,000	410,000	410,000						410,000				14,350	06/01/2011	2
568516-ER-5	MARINETTE WI SCH DIST REF 2002 A		06/16/2010	PRAGER MCCARTHY & SEALY		219,020	200,000	200,160	200,067		(6)		(6)		200,061		18,959	18,959	7,583	03/01/2017	1FE
731469-DU-3	POLK CNTY WI G O 2005 REF		05/13/2010	PRAGER MCCARTHY & SEALY		219,938	200,000	208,685	206,218		(253)		(253)		205,965		13,973	13,973	4,407	12/01/2020	1FE
838868-FJ-1	SOUTH MILWAUKEE WI SCH DIST G O 04 REF		05/21/2010	RBC DAIN RAUSCHER		545,535	500,000	515,358	508,802		(501)		(501)		508,301		37,234	37,234	14,688	04/01/2018	1FE
838868-FK-8	SOUTH MILWAUKEE WI SCH DIST G O 04 REF		06/02/2010	PRAGER MCCARTHY & SEALY		108,658	100,000	102,472	101,412		(86)		(86)		101,325		7,333	7,333	3,075	04/01/2019	1FE
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						249,759,271	283,290,000	229,667,416	244,007,722	995,068	(187,803)		807,265		244,814,987		4,944,284	4,944,284	4,979,000	XXX	XXX
31396L-YT-1	FANNIE MAE BENCHMARK REMIC		06/01/2010	SCHEDULED REDEMPTION		648,848	648,848	648,265	648,643		205		205		648,848				16,248	05/25/2014	1
31297V-LN-6	FED HOME LOAN MTG CORP #A39333		06/01/2010	SCHEDULED REDEMPTION		944	944	898	913		31		31		944				22	10/01/2035	1
3133T3-VD-7	FED HOME LOAN MTG CORP 1666 H		06/01/2010	SCHEDULED REDEMPTION		104,184	104,184	106,164	104,348		(165)		(165)		104,184				3,094	09/15/2023	1
31296J-3B-0	FED HOME LOAN MTG CORP GOLD #A10794		06/01/2010	SCHEDULED REDEMPTION		40	40	41	41		(1)		(1)		40				1	09/01/2032	1
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799		06/01/2010	SCHEDULED REDEMPTION		103	103	107	105		(2)		(2)		103				3	08/01/2033	1
31296L-WK-3	FED HOME LOAN MTG CORP GOLD #A12450		06/01/2010	SCHEDULED REDEMPTION		866	866	893	885		(18)		(18)		866				25	08/01/2033	1
31296L-6B-2	FED HOME LOAN MTG CORP GOLD #A12666		06/01/2010	SCHEDULED REDEMPTION		266	266	269	269		(3)		(3)		266				8	06/01/2033	1
31296M-LU-1	FED HOME LOAN MTG CORP GOLD #A13039		06/01/2010	SCHEDULED REDEMPTION		81	81	83	83		(2)		(2)		81				2	09/01/2033	1
31296M-2N-8	FED HOME LOAN MTG CORP GOLD #A13481		06/01/2010	SCHEDULED REDEMPTION		684	684	699	697		(13)		(13)		684				19	09/01/2033	1
31296N-ZQ-3	FED HOME LOAN MTG CORP GOLD #A14351		06/01/2010	SCHEDULED REDEMPTION		1,516	1,516	1,581	1,634		(118)		(118)		1,516				47	10/01/2033	1
31296N-2J-5	FED HOME LOAN MTG CORP GOLD #A14377		06/01/2010	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18				1	10/01/2033	1
31296P-E8-1	FED HOME LOAN MTG CORP GOLD #A14659		06/01/2010	SCHEDULED REDEMPTION		93,029	93,029	97,041	97,814		(4,785)		(4,785)		93,029				3,014	10/01/2033	1
31296P-WX-6	FED HOME LOAN MTG CORP GOLD #A15162		06/01/2010	SCHEDULED REDEMPTION		13,146	13,146	13,530	13,449		(303)		(303)		13,146				373	11/01/2033	1
31296P-XM-9	FED HOME LOAN MTG CORP GOLD #A15184		06/01/2010	SCHEDULED REDEMPTION		706	706	721	717		(11)		(11)		706				20	11/01/2033	1
31296P-5P-3	FED HOME LOAN MTG CORP GOLD #A15354		06/01/2010	SCHEDULED REDEMPTION		3,492	3,492	3,534	3,533		(41)		(41)		3,492				104	11/01/2033	1
31296Q-CW-8	FED HOME LOAN MTG CORP GOLD #A15485		06/01/2010	SCHEDULED REDEMPTION		645	645	660	656		(11)		(11)		645				18	11/01/2033	1
31296Q-UN-8	FED HOME LOAN MTG CORP GOLD #A15989		06/01/2010	SCHEDULED REDEMPTION		27	27	28	28		(1)		(1)		27				1	11/01/2033	1
31296Q-UR-9	FED HOME LOAN MTG CORP GOLD #A15992		06/01/2010	SCHEDULED REDEMPTION		939	939	960	954		(15)		(15)		939				24	11/01/2033	1
31296Q-2X-7	FED HOME LOAN MTG CORP GOLD #A16190		06/01/2010	SCHEDULED REDEMPTION		5,448	5,448	5,568	5,523		(75)		(75)		5,448				149	11/01/2033	1
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		06/01/2010	SCHEDULED REDEMPTION		39,100	39,100	40,033	39,531		(431)		(431)		39,100				1,172	12/01/2033	1
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		06/01/2010	SCHEDULED REDEMPTION		246	246	254	255		(9)		(9)		246				8	01/01/2034	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31296S-SL-1	FED HOME LOAN MTG CORP GOLD #A17723		06/01/2010	SCHEDULED REDEMPTION		20,666	20,666	21,117	20,972		(306)		(306)		20,666				620	01/01/2034	1
31296T-AS-3	FED HOME LOAN MTG CORP GOLD #A18117		06/01/2010	SCHEDULED REDEMPTION		833	833	848	842		(9)		(9)		833				22	02/01/2034	1
31296T-SK-1	FED HOME LOAN MTG CORP GOLD #A18622		06/01/2010	SCHEDULED REDEMPTION		3,351	3,351	3,431	3,374		(23)		(23)		3,351				95	02/01/2034	1
31296T-ZD-9	FED HOME LOAN MTG CORP GOLD #A18840		06/01/2010	SCHEDULED REDEMPTION		8	8	8	8						8					02/01/2034	1
31296T-3U-6	FED HOME LOAN MTG CORP GOLD #A18911		06/01/2010	SCHEDULED REDEMPTION		149,384	149,384	152,558	151,119		(1,735)		(1,735)		149,384				3,437	02/01/2034	1
31296T-5E-0	FED HOME LOAN MTG CORP GOLD #A18945		06/01/2010	SCHEDULED REDEMPTION		529	529	540	536		(7)		(7)		529				16	02/01/2034	1
31296W-KL-0	FED HOME LOAN MTG CORP GOLD #A20299		06/01/2010	SCHEDULED REDEMPTION		2,753	2,753	2,848	2,791		(38)		(38)		2,753				82	04/01/2034	1
31296Y-PR-8	FED HOME LOAN MTG CORP GOLD #A22232		06/01/2010	SCHEDULED REDEMPTION		1,225	1,225	1,252	1,241		(16)		(16)		1,225				37	05/01/2034	1
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		06/01/2010	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20				1	06/01/2034	1
31297A-2C-7	FED HOME LOAN MTG CORP GOLD #A23471		06/01/2010	SCHEDULED REDEMPTION		302	302	306	305		(3)		(3)		302				9	06/01/2034	1
31297A-3H-5	FED HOME LOAN MTG CORP GOLD #A23500		06/01/2010	SCHEDULED REDEMPTION		12,281	12,281	12,414	12,405		(124)		(124)		12,281				309	06/01/2034	1
31297B-LC-4	FED HOME LOAN MTG CORP GOLD #A23923		06/01/2010	SCHEDULED REDEMPTION		2,161	2,161	2,223	2,218		(57)		(57)		2,161				54	06/01/2034	1
31297B-ME-9	FED HOME LOAN MTG CORP GOLD #A23957		06/01/2010	SCHEDULED REDEMPTION		120	120	123	123		(2)		(2)		120				3	06/01/2034	1
31297B-WN-8	FED HOME LOAN MTG CORP GOLD #A24253		06/01/2010	SCHEDULED REDEMPTION		201	201	205	204		(3)		(3)		201				6	07/01/2034	1
31297B-ZA-3	FED HOME LOAN MTG CORP GOLD #A24337		06/01/2010	SCHEDULED REDEMPTION		83	83	85	84		(1)		(1)		83				2	07/01/2034	1
31297C-HY-9	FED HOME LOAN MTG CORP GOLD #A24747		06/01/2010	SCHEDULED REDEMPTION		62	62	65	65		(2)		(2)		62				2	07/01/2034	1
31297C-H3-7	FED HOME LOAN MTG CORP GOLD #A24750		06/01/2010	SCHEDULED REDEMPTION		40	40	41	41		(2)		(2)		40				1	07/01/2034	1
31297C-UC-2	FED HOME LOAN MTG CORP GOLD #A25079		06/01/2010	SCHEDULED REDEMPTION		1,656	1,656	1,714	1,715		(59)		(59)		1,656				47	08/01/2034	1
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		06/01/2010	SCHEDULED REDEMPTION		47,937	47,937	49,600	50,225		(2,288)		(2,288)		47,937				1,303	08/01/2034	1
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330		06/01/2010	SCHEDULED REDEMPTION		35	35	37	37		(2)		(2)		35				1	08/01/2034	1
31297D-E9-5	FED HOME LOAN MTG CORP GOLD #A25560		06/01/2010	SCHEDULED REDEMPTION		38	38	39	39		(1)		(1)		38				1	08/01/2034	1
31297D-WC-8	FED HOME LOAN MTG CORP GOLD #A26043		06/01/2010	SCHEDULED REDEMPTION		149	149	151	150		(1)		(1)		149				4	09/01/2034	1
31297D-XQ-6	FED HOME LOAN MTG CORP GOLD #A26087		06/01/2010	SCHEDULED REDEMPTION		896	896	906	905		(9)		(9)		896				25	09/01/2034	1
31297E-D8-6	FED HOME LOAN MTG CORP GOLD #A26427		06/01/2010	SCHEDULED REDEMPTION		193	193	200	199		(6)		(6)		193				6	09/01/2034	1
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		06/01/2010	SCHEDULED REDEMPTION		83	83	86	84		(2)		(2)		83				3	09/01/2034	1
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		06/01/2010	SCHEDULED REDEMPTION		155	155	161	161		(6)		(6)		155				5	09/01/2034	1
31297F-GU-1	FED HOME LOAN MTG CORP GOLD #A27411		06/01/2010	SCHEDULED REDEMPTION		84	84	86	85		(2)		(2)		84				3	10/01/2034	1
31297F-2U-6	FED HOME LOAN MTG CORP GOLD #A27987		06/01/2010	SCHEDULED REDEMPTION		24,920	24,920	25,321	25,289		(369)		(369)		24,920				527	07/01/2034	1
31297H-DZ-9	FED HOME LOAN MTG CORP GOLD #A29120		06/01/2010	SCHEDULED REDEMPTION		58	58	60	60		(1)		(1)		58				2	12/01/2034	1
31297H-PB-9	FED HOME LOAN MTG CORP GOLD #A29418		06/01/2010	SCHEDULED REDEMPTION		687	687	702	702		(15)		(15)		687				20	01/01/2035	1
31297K-GB-2	FED HOME LOAN MTG CORP GOLD #A30194		06/01/2010	SCHEDULED REDEMPTION		45	45	46	45		(1)		(1)		45				1	12/01/2034	1
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		06/01/2010	SCHEDULED REDEMPTION		34	34	35	35		(1)		(1)		34				1	12/01/2034	1
31297L-NW-6	FED HOME LOAN MTG CORP GOLD #A31305		06/01/2010	SCHEDULED REDEMPTION		194	194	201	201		(7)		(7)		194				6	02/01/2035	1
31297L-T3-4	FED HOME LOAN MTG CORP GOLD #A31470		06/01/2010	SCHEDULED REDEMPTION		5,358	5,358	5,047	5,073		286		286		5,358				118	03/01/2035	1
31297L-W5-5	FED HOME LOAN MTG CORP GOLD #A31568		06/01/2010	SCHEDULED REDEMPTION		213,865	213,865	212,185	212,332		1,533		1,533		213,865				5,602	03/01/2035	1
31297M-DT-2	FED HOME LOAN MTG CORP GOLD #A31914		06/01/2010	SCHEDULED REDEMPTION		4,794	4,794	4,515	4,539		255		255		4,794				98	04/01/2035	1
31297M-MA-3	FED HOME LOAN MTG CORP GOLD #A32153		06/01/2010	SCHEDULED REDEMPTION		94,776	94,776	94,835	94,821		(45)		(45)		94,776				2,576	04/01/2035	1
31297M-3Z-9	FED HOME LOAN MTG CORP GOLD #A32616		06/01/2010	SCHEDULED REDEMPTION		176,636	176,636	178,292	178,335		(1,699)		(1,699)		176,636				4,058	04/01/2035	1
31297N-HV-1	FED HOME LOAN MTG CORP GOLD #A32944		06/01/2010	SCHEDULED REDEMPTION		29	29	30	30		(1)		(1)		29				1	05/01/2035	1
31297N-J4-9	FED HOME LOAN MTG CORP GOLD #A32983		06/01/2010	SCHEDULED REDEMPTION		196,550	196,550	197,840	197,270		(719)		(719)		196,550				4,565	08/01/2035	1
31297N-J5-6	FED HOME LOAN MTG CORP GOLD #A32984		06/01/2010	SCHEDULED REDEMPTION		166,310	166,310	167,401	166,849		(540)		(540)		166,310				4,557	08/01/2035	1
31297P-GD-7	FED HOME LOAN MTG CORP GOLD #A33796		06/01/2010	SCHEDULED REDEMPTION		64,598	64,598	60,842	61,166		3,432		3,432		64,598				1,452	03/01/2035	1
31297P-JP-7	FED HOME LOAN MTG CORP GOLD #A33870		06/01/2010	SCHEDULED REDEMPTION		133	133	137	135		(2)		(2)		133				4	02/01/2035	1
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		06/01/2010	SCHEDULED REDEMPTION		10	10	11	12		(1)		(1)		10					04/01/2035	1
31297P-YJ-4	FED HOME LOAN MTG CORP GOLD #A34313		06/01/2010	SCHEDULED REDEMPTION		19,952	19,952	19,350	19,548		403		403		19,952				433	04/01/2035	1
31297Q-Q9-3	FED HOME LOAN MTG CORP GOLD #A34980		06/01/2010	SCHEDULED REDEMPTION		70,258	70,258	71,366	71,273		(1,016)		(1,016)		70,258				1,929	05/01/2035	1
31297Q-TE-9	FED HOME LOAN MTG CORP GOLD #A35049		06/01/2010	SCHEDULED REDEMPTION		8	8	9	9		(1)		(1)		8					05/01/2035	1
3128K2-LH-0	FED HOME LOAN MTG CORP GOLD #A42128		06/01/2010	SCHEDULED REDEMPTION		12,236	12,236	12,372	12,318		(83)		(83)		12,236				316	01/01/2036	1
3128K6-FU-9	FED HOME LOAN MTG CORP GOLD #A45579		06/01/2010	SCHEDULED REDEMPTION		6,865	6,865	7,103	7,006		(141)		(141)		6,865				186	06/01/2035	1
3128K8-Q2-5	FED HOME LOAN MTG CORP GOLD #A47673		06/01/2010	SCHEDULED REDEMPTION		11,720	11,720	11,260	11,389		331		331		11,720				271	11/01/2035	1
3128KF-LV-0	FED HOME LOAN MTG CORP GOLD #A53040		06/01/2010	SCHEDULED REDEMPTION		28,168	28,168	28,482	28,348		(180)		(180)		28,168				704	10/01/2036	1
3128KG-F8-6	FED HOME LOAN MTG CORP GOLD #A53791		06/01/2010	SCHEDULED REDEMPTION		9,534	9,534	9,172	9,304		230		230		9,534				235	11/01/2036	1
3128KQ-CS-3	FED HOME LOAN MTG CORP GOLD #A60081		06/01/2010	SCHEDULED REDEMPTION		204,691	204,691	190,522	197,185		7,506		7,506		204,691				4,200	05/01/2037	1
3128KQ-UZ-7	FED HOME LOAN MTG CORP GOLD #A60600		06/01/2010	SCHEDULED REDEMPTION		32,743	32,743	30,477	31,054		1,689		1,689		32,743				691	05/01/2037	1
3128KS-YB-2	FED HOME LOAN MTG CORP GOLD #A62506		06/01/2010	SCHEDULED REDEMPTION		59,130	59,130	55,038	56,320		2,811		2,811		59,130				1,194	06/01/2037	1
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922		06/01/2010	SCHEDULED REDEMPTION		2,112	2,112	2,139	2,130		(17)		(17)		2,112				63	09/01/2037	1
312962-RZ-8	FED HOME LOAN MTG CORP GOLD #B10504		06/01/2010	SCHEDULED REDEMPTION		28,794	28,794	29,550	29,277		(483)		(483)		28,794				715	10/01/2018	1
312963-MF-5	FED HOME LOAN MTG CORP GOLD #B11258		06/01/2010	SCHEDULED REDEMPTION		7,007	7,007	7,191	7,135		(127)		(127)		7,007				166	11/01/2018	1
312963-S7-7	FED HOME LOAN MTG CORP GOLD #B11442		06/01/2010	SCHEDULED REDEMPTION		30,347	30,347	31,143	30,668		(321)		(321)		30,347				644	12/01/2018	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
312964-FR-5	FED HOME LOAN MTG CORP GOLD #B11976		06/01/2010	SCHEDULED REDEMPTION		132,772	132,772	136,294	136,375		(3,602)		(3,602)		132,772				2,802	01/01/2019	1
312965-YV-2	FED HOME LOAN MTG CORP GOLD #B13424		06/01/2010	SCHEDULED REDEMPTION		425	425	405	409		15		15		425				8	04/01/2019	1
312966-FG-4	FED HOME LOAN MTG CORP GOLD #B13767		06/01/2010	SCHEDULED REDEMPTION		1,753	1,753	1,715	1,729		24		24		1,753				32	05/01/2019	1
312966-ND-2	FED HOME LOAN MTG CORP GOLD #B13988		06/01/2010	SCHEDULED REDEMPTION		14,273	14,273	13,629	13,763		511		511		14,273				269	05/01/2019	1
312966-SP-0	FED HOME LOAN MTG CORP GOLD #B14126		06/01/2010	SCHEDULED REDEMPTION		13,906	13,906	13,278	13,405		501		501		13,906				262	05/01/2019	1
312966-UE-2	FED HOME LOAN MTG CORP GOLD #B14181		06/01/2010	SCHEDULED REDEMPTION		22,943	22,943	21,908	22,122		821		821		22,943				447	05/01/2019	1
312967-H2-1	FED HOME LOAN MTG CORP GOLD #B14749		06/01/2010	SCHEDULED REDEMPTION		6,304	6,304	6,019	6,078		226		226		6,304				122	05/01/2019	1
312967-H8-8	FED HOME LOAN MTG CORP GOLD #B14755		06/01/2010	SCHEDULED REDEMPTION		22,090	22,090	21,093	21,302		788		788		22,090				391	05/01/2019	1
312967-KR-2	FED HOME LOAN MTG CORP GOLD #B14804		06/01/2010	SCHEDULED REDEMPTION		29,441	29,441	28,113	28,390		1,051		1,051		29,441				553	05/01/2019	1
312967-LK-6	FED HOME LOAN MTG CORP GOLD #B14830		06/01/2010	SCHEDULED REDEMPTION		37,633	37,633	35,935	36,283		1,350		1,350		37,633				671	05/01/2019	1
312967-RR-5	FED HOME LOAN MTG CORP GOLD #B14996		06/01/2010	SCHEDULED REDEMPTION		10,445	10,445	9,974	10,071		374		374		10,445				196	06/01/2019	1
312967-X7-2	FED HOME LOAN MTG CORP GOLD #B15202		06/01/2010	SCHEDULED REDEMPTION		41,224	41,224	39,364	39,741		1,483		1,483		41,224				786	06/01/2019	1
312967-X9-8	FED HOME LOAN MTG CORP GOLD #B15204		06/01/2010	SCHEDULED REDEMPTION		26,978	26,978	25,761	26,013		965		965		26,978				500	06/01/2019	1
312967-3E-0	FED HOME LOAN MTG CORP GOLD #B15297		06/01/2010	SCHEDULED REDEMPTION		586	586	572	576		10		10		586				11	06/01/2019	1
312968-BM-1	FED HOME LOAN MTG CORP GOLD #B15444		06/01/2010	SCHEDULED REDEMPTION		4,747	4,747	4,536	4,581		166		166		4,747				90	05/01/2019	1
312968-DW-7	FED HOME LOAN MTG CORP GOLD #B15517		06/01/2010	SCHEDULED REDEMPTION		10,710	10,710	10,227	10,325		385		385		10,710				202	07/01/2019	1
312968-HH-6	FED HOME LOAN MTG CORP GOLD #B15632		06/01/2010	SCHEDULED REDEMPTION		19,197	19,197	18,331	18,507		690		690		19,197				370	07/01/2019	1
312968-JB-7	FED HOME LOAN MTG CORP GOLD #B15658		06/01/2010	SCHEDULED REDEMPTION		11,689	11,689	11,161	11,268		420		420		11,689				224	07/01/2019	1
312968-JD-3	FED HOME LOAN MTG CORP GOLD #B15660		06/01/2010	SCHEDULED REDEMPTION		17,916	17,916	17,494	17,626		290		290		17,916				325	07/01/2019	1
312968-PW-4	FED HOME LOAN MTG CORP GOLD #B15837		06/01/2010	SCHEDULED REDEMPTION		57,219	57,219	54,638	55,166		2,053		2,053		57,219				1,131	07/01/2019	1
312968-PX-2	FED HOME LOAN MTG CORP GOLD #B15838		06/01/2010	SCHEDULED REDEMPTION		31,984	31,984	30,541	30,833		1,150		1,150		31,984				627	07/01/2019	1
312969-JP-4	FED HOME LOAN MTG CORP GOLD #B16570		06/01/2010	SCHEDULED REDEMPTION		5,543	5,543	5,292	5,345		198		198		5,543				108	09/01/2019	1
312969-LD-8	FED HOME LOAN MTG CORP GOLD #B16624		06/01/2010	SCHEDULED REDEMPTION		5,581	5,581	5,329	5,381		200		200		5,581				106	09/01/2019	1
312970-QU-3	FED HOME LOAN MTG CORP GOLD #B17667		06/01/2010	SCHEDULED REDEMPTION		4,467	4,467	4,369	4,396		71		71		4,467				86	01/01/2020	1
312970-XH-4	FED HOME LOAN MTG CORP GOLD #B17880		06/01/2010	SCHEDULED REDEMPTION		1,118	1,118	1,094	1,100		18		18		1,118				22	02/01/2020	1
312970-5B-8	FED HOME LOAN MTG CORP GOLD #B18042		06/01/2010	SCHEDULED REDEMPTION		27,139	27,139	26,507	26,630		509		509		27,139				504	03/01/2020	1
312971-FS-8	FED HOME LOAN MTG CORP GOLD #B18277		06/01/2010	SCHEDULED REDEMPTION		51,684	51,684	50,556	50,796		888		888		51,684				1,015	04/01/2020	1
312971-MF-8	FED HOME LOAN MTG CORP GOLD #B18458		06/01/2010	SCHEDULED REDEMPTION		32,920	32,920	32,211	32,462		458		458		32,920				610	05/01/2020	1
312971-SZ-8	FED HOME LOAN MTG CORP GOLD #B18636		06/01/2010	SCHEDULED REDEMPTION		26,075	26,075	25,441	25,597		478		478		26,075				471	01/01/2020	1
312971-UN-2	FED HOME LOAN MTG CORP GOLD #B18689		06/01/2010	SCHEDULED REDEMPTION		33,331	33,331	32,626	32,823		508		508		33,331				609	01/01/2020	1
312971-UT-9	FED HOME LOAN MTG CORP GOLD #B18694		06/01/2010	SCHEDULED REDEMPTION		54,323	54,323	53,061	53,459		864		864		54,323				1,017	01/01/2020	1
312971-V9-2	FED HOME LOAN MTG CORP GOLD #B18740		06/01/2010	SCHEDULED REDEMPTION		121,793	121,793	119,214	120,022		1,771		1,771		121,793				2,236	02/01/2020	1
312971-XB-5	FED HOME LOAN MTG CORP GOLD #B18774		06/01/2010	SCHEDULED REDEMPTION		37,721	37,721	36,890	37,134		587		587		37,721				699	02/01/2020	1
312971-3K-8	FED HOME LOAN MTG CORP GOLD #B18902		06/01/2010	SCHEDULED REDEMPTION		15,886	15,886	15,515	15,593		293		293		15,886				313	03/01/2020	1
312971-3P-7	FED HOME LOAN MTG CORP GOLD #B18906		06/01/2010	SCHEDULED REDEMPTION		14,551	14,551	14,228	14,332		219		219		14,551				275	03/01/2020	1
312971-4M-3	FED HOME LOAN MTG CORP GOLD #B18928		06/01/2010	SCHEDULED REDEMPTION		2,532	2,532	2,476	2,503		29		29		2,532				47	03/01/2020	1
312972-AY-8	FED HOME LOAN MTG CORP GOLD #B19023		06/01/2010	SCHEDULED REDEMPTION		22,563	22,563	22,077	22,227		336		336		22,563				426	03/01/2020	1
312972-A4-4	FED HOME LOAN MTG CORP GOLD #B19027		06/01/2010	SCHEDULED REDEMPTION		13,178	13,178	12,875	12,982		197		197		13,178				249	03/01/2020	1
312972-HH-8	FED HOME LOAN MTG CORP GOLD #B19232		06/01/2010	SCHEDULED REDEMPTION		5,510	5,510	5,391	5,425		85		85		5,510				104	04/01/2020	1
312972-J3-7	FED HOME LOAN MTG CORP GOLD #B19282		06/01/2010	SCHEDULED REDEMPTION		9,840	9,840	9,600	9,668		171		171		9,840				186	05/01/2020	1
312972-2S-0	FED HOME LOAN MTG CORP GOLD #B19785		06/01/2010	SCHEDULED REDEMPTION		30,229	30,229	29,581	29,695		534		534		30,229				590	08/01/2020	1
31292G-GS-9	FED HOME LOAN MTG CORP GOLD #C00209		06/01/2010	SCHEDULED REDEMPTION		11,161	11,161	11,519	11,600		(440)		(440)		11,161				399	02/01/2023	1
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214		06/01/2010	SCHEDULED REDEMPTION		43	43	44	44		(1)		(1)		43				2	02/01/2023	1
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240		06/01/2010	SCHEDULED REDEMPTION		5,200	5,200	5,314	5,369		(169)		(169)		5,200				168	06/01/2023	1
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244		06/01/2010	SCHEDULED REDEMPTION		8,164	8,164	7,831	7,855		309		309		8,164				249	05/01/2023	1
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		06/01/2010	SCHEDULED REDEMPTION		7,470	7,470	7,628	7,698		(228)		(228)		7,470				245	08/01/2023	1
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254		06/01/2010	SCHEDULED REDEMPTION		1,168	1,168	1,191	1,200		(32)		(32)		1,168				38	06/01/2023	1
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		06/01/2010	SCHEDULED REDEMPTION		2,184	2,184	2,238	2,232		(48)		(48)		2,184				61	04/01/2028	1
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		06/01/2010	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23				1	05/01/2028	1
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		06/01/2010	SCHEDULED REDEMPTION		3,134	3,134	3,210	3,287		(153)		(153)		3,134				105	09/01/2028	1
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		06/01/2010	SCHEDULED REDEMPTION		96	96	98	99		(2)		(2)		96				3	10/01/2028	1
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		06/01/2010	SCHEDULED REDEMPTION		3,334	3,334	3,417	3,439		(105)		(105)		3,334				95	03/01/2029	1
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		06/01/2010	SCHEDULED REDEMPTION		5,191	5,191	5,318	5,316		(125)		(125)		5,191				145	04/01/2029	1
31292G-5P-7	FED HOME LOAN MTG CORP GOLD #C00854		06/01/2010	SCHEDULED REDEMPTION		13,676	13,676	14,052	14,346		(670)		(670)		13,676				491	07/01/2029	1
31292G-6T-8	FED HOME LOAN MTG CORP GOLD #C00882		06/01/2010	SCHEDULED REDEMPTION		1,106	1,106	1,139	1,170		(64)		(64)		1,106				41	11/01/2029	1
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		06/01/2010	SCHEDULED REDEMPTION		64	64	66	69		(5)		(5)		64				2	12/01/2029	1
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		06/01/2010	SCHEDULED REDEMPTION		1,988	1,988	2,040	2,085		(97)		(97)		1,988				66	01/01/2030	1
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		06/01/2010	SCHEDULED REDEMPTION		271	271	278	284		(13)		(13)		271				9	02/01/2030	1
31292H-AW-4	FED HOME LOAN MTG CORP GOLD #C00921		06/01/2010	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18				1	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)
31292H-BA-1	FED HOME LOAN MTG CORP GOLD #C00933		06/01/2010	SCHEDULED REDEMPTION		57	57	59	62		(5)		(5)		57				2	03/01/2030	1
31292H-CG-7	FED HOME LOAN MTG CORP GOLD #C00971		06/01/2010	SCHEDULED REDEMPTION		15,998	15,998	16,589	17,080		(1,082)		(1,082)		15,998				543	04/01/2030	1
31292H-CY-8	FED HOME LOAN MTG CORP GOLD #C00987		06/01/2010	SCHEDULED REDEMPTION		573	573	589	606		(34)		(34)		573				21	05/01/2030	1
31292H-DN-1	FED HOME LOAN MTG CORP GOLD #C01009		06/01/2010	SCHEDULED REDEMPTION		86	86	88	92		(6)		(6)		86				3	06/01/2030	1
31292H-D5-0	FED HOME LOAN MTG CORP GOLD #C01024		06/01/2010	SCHEDULED REDEMPTION		66	66	68	71		(6)		(6)		66				2	07/01/2030	1
31292H-EE-0	FED HOME LOAN MTG CORP GOLD #C01033		06/01/2010	SCHEDULED REDEMPTION		48	48	49	51		(3)		(3)		48				2	08/01/2030	1
31292H-EX-8	FED HOME LOAN MTG CORP GOLD #C01050		06/01/2010	SCHEDULED REDEMPTION		35,794	35,794	36,977	38,439		(2,645)		(2,645)		35,794				1,303	09/01/2030	1
31292H-GL-2	FED HOME LOAN MTG CORP GOLD #C01103		06/01/2010	SCHEDULED REDEMPTION		34	34	35	36		(2)		(2)		34				1	12/01/2030	1
31292H-HL-1	FED HOME LOAN MTG CORP GOLD #C01135		06/01/2010	SCHEDULED REDEMPTION		1,606	1,606	1,654	1,692		(86)		(86)		1,606				60	02/01/2031	1
31292H-H5-6	FED HOME LOAN MTG CORP GOLD #C01152		06/01/2010	SCHEDULED REDEMPTION		164	164	170	175		(11)		(11)		164				6	03/01/2031	1
31292H-J8-8	FED HOME LOAN MTG CORP GOLD #C01187		06/01/2010	SCHEDULED REDEMPTION		509	509	525	534		(24)		(24)		509				16	05/01/2031	1
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		06/01/2010	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19				1	06/01/2031	1
31292H-KP-8	FED HOME LOAN MTG CORP GOLD #C01202		06/01/2010	SCHEDULED REDEMPTION		145	145	151	155		(10)		(10)		145				5	06/01/2031	1
31292H-LW-2	FED HOME LOAN MTG CORP GOLD #C01241		06/01/2010	SCHEDULED REDEMPTION		389	389	402	416		(27)		(27)		389				14	08/01/2031	1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		06/01/2010	SCHEDULED REDEMPTION		3,293	3,293	3,422	3,504		(211)		(211)		3,293				104	10/01/2031	1
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		06/01/2010	SCHEDULED REDEMPTION		860	860	881	897		(37)		(37)		860				30	11/01/2031	1
31292H-NA-8	FED HOME LOAN MTG CORP GOLD #C01285		06/01/2010	SCHEDULED REDEMPTION		553	553	575	588		(36)		(36)		553				20	11/01/2031	1
31292H-NB-6	FED HOME LOAN MTG CORP GOLD #C01286		06/01/2010	SCHEDULED REDEMPTION		10,018	10,018	10,268	10,314		(296)		(296)		10,018				281	01/01/2032	1
31292H-NH-3	FED HOME LOAN MTG CORP GOLD #C01292		06/01/2010	SCHEDULED REDEMPTION		5,563	5,563	5,739	5,716		(153)		(153)		5,563				156	02/01/2032	1
31292H-NW-0	FED HOME LOAN MTG CORP GOLD #C01305		06/01/2010	SCHEDULED REDEMPTION		7	7	7	7						7					12/01/2031	1
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		06/01/2010	SCHEDULED REDEMPTION		324	324	335	347		(23)		(23)		324				11	02/01/2032	1
31292H-PJ-7	FED HOME LOAN MTG CORP GOLD #C01325		06/01/2010	SCHEDULED REDEMPTION		866	866	892	908		(42)		(42)		866				32	01/01/2032	1
31292H-PN-8	FED HOME LOAN MTG CORP GOLD #C01329		06/01/2010	SCHEDULED REDEMPTION		17,068	17,068	17,484	17,745		(678)		(678)		17,068				530	03/01/2032	1
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		06/01/2010	SCHEDULED REDEMPTION		593	593	608	636		(43)		(43)		593				20	04/01/2032	1
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		06/01/2010	SCHEDULED REDEMPTION		413	413	427	424		(11)		(11)		413				13	05/01/2032	1
31292H-QN-7	FED HOME LOAN MTG CORP GOLD #C01361		06/01/2010	SCHEDULED REDEMPTION		45,028	45,028	45,722	45,667		(639)		(639)		45,028				1,258	05/01/2032	1
31292H-QU-1	FED HOME LOAN MTG CORP GOLD #C01367		06/01/2010	SCHEDULED REDEMPTION		15,456	15,456	15,996	16,446		(990)		(990)		15,456				507	05/01/2032	1
31292H-QW-7	FED HOME LOAN MTG CORP GOLD #C01369		06/01/2010	SCHEDULED REDEMPTION		11,524	11,524	11,865	12,033		(510)		(510)		11,524				405	04/01/2032	1
31292H-QY-3	FED HOME LOAN MTG CORP GOLD #C01371		06/01/2010	SCHEDULED REDEMPTION		5,421	5,421	5,645	5,837		(416)		(416)		5,421				179	06/01/2032	1
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		06/01/2010	SCHEDULED REDEMPTION		727	727	752	748		(21)		(21)		727				22	07/01/2032	1
31292H-R7-1	FED HOME LOAN MTG CORP GOLD #C01410		06/01/2010	SCHEDULED REDEMPTION		45,445	45,445	46,971	47,046		(1,601)		(1,601)		45,445				1,279	10/01/2032	1
31292H-SQ-8	FED HOME LOAN MTG CORP GOLD #C01427		06/01/2010	SCHEDULED REDEMPTION		10,331	10,331	10,638	10,620		(289)		(289)		10,331				289	11/01/2032	1
31292H-SY-1	FED HOME LOAN MTG CORP GOLD #C01435		06/01/2010	SCHEDULED REDEMPTION		7,905	7,905	8,103	8,110		(205)		(205)		7,905				226	12/01/2032	1
31292H-WM-2	FED HOME LOAN MTG CORP GOLD #C01552		06/01/2010	SCHEDULED REDEMPTION		7,247	7,247	7,390	7,346		(99)		(99)		7,247				188	05/01/2033	1
31292H-YA-6	FED HOME LOAN MTG CORP GOLD #C01605		06/01/2010	SCHEDULED REDEMPTION		440,308	440,308	423,177	428,790		11,517		11,517		440,308				9,380	07/01/2033	1
31292J-BR-0	FED HOME LOAN MTG CORP GOLD #C01848		06/01/2010	SCHEDULED REDEMPTION		678	678	693	689		(11)		(11)		678				19	06/01/2034	1
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		06/01/2010	SCHEDULED REDEMPTION		2	2	2	2						2					05/01/2028	1
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		06/01/2010	SCHEDULED REDEMPTION		6,431	6,431	6,578	6,556		(125)		(125)		6,431				177	09/01/2028	1
31293A-7E-2	FED HOME LOAN MTG CORP GOLD #C15393		06/01/2010	SCHEDULED REDEMPTION		809	809	828	814		(6)		(6)		809				23	09/01/2028	1
31293D-PV-8	FED HOME LOAN MTG CORP GOLD #C17636		06/01/2010	SCHEDULED REDEMPTION		2,849	2,849	2,748	2,791		59		59		2,849				75	11/01/2028	1
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107		06/01/2010	SCHEDULED REDEMPTION		2,567	2,567	2,475	2,509		58		58		2,567				67	11/01/2028	1
31293E-JK-7	FED HOME LOAN MTG CORP GOLD #C18366		06/01/2010	SCHEDULED REDEMPTION		899	899	867	881		18		18		899				23	11/01/2028	1
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		06/01/2010	SCHEDULED REDEMPTION		5,623	5,623	5,761	5,711		(88)		(88)		5,623				168	12/01/2028	1
31293F-DZ-7	FED HOME LOAN MTG CORP GOLD #C19120		06/01/2010	SCHEDULED REDEMPTION		1,729	1,729	1,667	1,693		36		36		1,729				45	12/01/2028	1
31293J-5Z-8	FED HOME LOAN MTG CORP GOLD #C21764		06/01/2010	SCHEDULED REDEMPTION		9,784	9,784	10,009	10,090		(306)		(306)		9,784				247	02/01/2029	1
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797		06/01/2010	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26				1	02/01/2029	1
31293K-P7-5	FED HOME LOAN MTG CORP GOLD #C22246		06/01/2010	SCHEDULED REDEMPTION		154	154	157	157		(3)		(3)		154				4	01/01/2029	1
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		06/01/2010	SCHEDULED REDEMPTION		3,146	3,146	3,218	3,243		(96)		(96)		3,146				94	03/01/2029	1
31293N-QD-5	FED HOME LOAN MTG CORP GOLD #C24952		06/01/2010	SCHEDULED REDEMPTION		481	481	493	497		(15)		(15)		481				14	04/01/2029	1
31293Q-KD-4	FED HOME LOAN MTG CORP GOLD #C26592		06/01/2010	SCHEDULED REDEMPTION		10	10	10	10						10					05/01/2029	1
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		06/01/2010	SCHEDULED REDEMPTION		160	160	155	156		4		4		160				5	06/01/2029	1
31293R-SK-8	FED HOME LOAN MTG CORP GOLD #C27722		06/01/2010	SCHEDULED REDEMPTION		182	182	177	180		3		3		182				6	06/01/2029	1
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		06/01/2010	SCHEDULED REDEMPTION		829	829	823	820		9		9		829				27	06/01/2029	1
31293V-A8-5	FED HOME LOAN MTG CORP GOLD #C30031		06/01/2010	SCHEDULED REDEMPTION		468	468	478	479		(11)		(11)		468				13	08/01/2029	1
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		06/01/2010	SCHEDULED REDEMPTION		562	562	559	553		9		9		562				17	08/01/2029	1
31293V-XH-0	FED HOME LOAN MTG CORP GOLD #C30680		06/01/2010	SCHEDULED REDEMPTION		92	92	92	91		1		1		92				3	09/01/2029	1
31293V-ZR-6	FED HOME LOAN MTG CORP GOLD #C30752		06/01/2010	SCHEDULED REDEMPTION		530	530	526	527		3		3		530				16	09/01/2029	1
31293X-RH-3	FED HOME LOAN MTG CORP GOLD #C32288		06/01/2010	SCHEDULED REDEMPTION		93	93	96	98		(5)		(5)		93				3	10/01/2029	1
31293X-RS-9	FED HOME LOAN MTG CORP GOLD #C32297		06/01/2010	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19				1	10/01/2029	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)
31293X-RX-8	FED HOME LOAN MTG CORP GOLD #C32302		06/01/2010	SCHEDULED REDEMPTION		76	76	78	80		(5)		(5)		76				3	10/01/2029	1
31293Y-LG-9	FED HOME LOAN MTG CORP GOLD #C33027		06/01/2010	SCHEDULED REDEMPTION		24	24	25	26		(2)		(2)		24				1	11/01/2029	1
31293Y-LW-4	FED HOME LOAN MTG CORP GOLD #C33041		06/01/2010	SCHEDULED REDEMPTION		464	464	480	489		(25)		(25)		464				17	10/01/2029	1
31293Y-N7-7	FED HOME LOAN MTG CORP GOLD #C33114		06/01/2010	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13					12/01/2029	1
31294B-CT-0	FED HOME LOAN MTG CORP GOLD #C34582		06/01/2010	SCHEDULED REDEMPTION		67	67	69	70		(3)		(3)		67				2	12/01/2029	1
31294B-DU-6	FED HOME LOAN MTG CORP GOLD #C34615		06/01/2010	SCHEDULED REDEMPTION		23	23	23	24		(1)		(1)		23				1	12/01/2029	1
31294B-KJ-3	FED HOME LOAN MTG CORP GOLD #C34797		06/01/2010	SCHEDULED REDEMPTION		52	52	54	56		(3)		(3)		52				2	12/01/2029	1
31294B-NE-1	FED HOME LOAN MTG CORP GOLD #C34889		06/01/2010	SCHEDULED REDEMPTION		4,480	4,480	4,605	4,764		(284)		(284)		4,480				140	12/01/2029	1
31294B-Y3-3	FED HOME LOAN MTG CORP GOLD #C35230		06/01/2010	SCHEDULED REDEMPTION		6	6	6	6						6					01/01/2030	1
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		06/01/2010	SCHEDULED REDEMPTION		2,020	2,020	2,069	2,128		(107)		(107)		2,020				71	01/01/2030	1
31294C-DR-1	FED HOME LOAN MTG CORP GOLD #C35512		06/01/2010	SCHEDULED REDEMPTION		216	216	222	228		(12)		(12)		216				8	01/01/2030	1
31294C-MY-6	FED HOME LOAN MTG CORP GOLD #C35775		06/01/2010	SCHEDULED REDEMPTION		5	5	5	5						5					01/01/2030	1
31294C-TJ-2	FED HOME LOAN MTG CORP GOLD #C35953		06/01/2010	SCHEDULED REDEMPTION		11	11	12	12		(1)		(1)		11					01/01/2030	1
31294D-AG-6	FED HOME LOAN MTG CORP GOLD #C36307		06/01/2010	SCHEDULED REDEMPTION		108	108	111	113		(5)		(5)		108				4	02/01/2030	1
31294D-EB-3	FED HOME LOAN MTG CORP GOLD #C36430		06/01/2010	SCHEDULED REDEMPTION		1,580	1,580	1,632	1,683		(103)		(103)		1,580				59	02/01/2030	1
31294D-EZ-0	FED HOME LOAN MTG CORP GOLD #C36452		06/01/2010	SCHEDULED REDEMPTION		77	77	80	84		(6)		(6)		77				3	02/01/2030	1
31294D-X7-1	FED HOME LOAN MTG CORP GOLD #C37002		06/01/2010	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20				1	03/01/2030	1
31294E-A9-0	FED HOME LOAN MTG CORP GOLD #C37232		06/01/2010	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18				1	03/01/2030	1
31294E-DQ-9	FED HOME LOAN MTG CORP GOLD #C37311		06/01/2010	SCHEDULED REDEMPTION		4,127	4,127	4,241	4,312		(185)		(185)		4,127				143	03/01/2030	1
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		06/01/2010	SCHEDULED REDEMPTION		30	30	29	29		1		1		30				1	04/01/2030	1
31294E-RY-7	FED HOME LOAN MTG CORP GOLD #C37703		06/01/2010	SCHEDULED REDEMPTION		71	71	73	76		(4)		(4)		71				3	04/01/2030	1
31294E-V5-5	FED HOME LOAN MTG CORP GOLD #C37836		06/01/2010	SCHEDULED REDEMPTION		43	43	44	45		(2)		(2)		43				2	04/01/2030	1
31294E-W8-8	FED HOME LOAN MTG CORP GOLD #C37871		06/01/2010	SCHEDULED REDEMPTION		52	52	54	55		(3)		(3)		52				2	04/01/2030	1
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		06/01/2010	SCHEDULED REDEMPTION		75	75	76	79		(5)		(5)		75				3	05/01/2030	1
31294E-YR-4	FED HOME LOAN MTG CORP GOLD #C37920		06/01/2010	SCHEDULED REDEMPTION		9	9	9	9		(1)		(1)		9					04/01/2030	1
31294F-PU-4	FED HOME LOAN MTG CORP GOLD #C38535		06/01/2010	SCHEDULED REDEMPTION		14	14	14	15		(1)		(1)		14				1	05/01/2030	1
31294F-PV-2	FED HOME LOAN MTG CORP GOLD #C38536		06/01/2010	SCHEDULED REDEMPTION		25	25	25	26		(1)		(1)		25				1	05/01/2030	1
31294F-T5-5	FED HOME LOAN MTG CORP GOLD #C38672		06/01/2010	SCHEDULED REDEMPTION		10	10	10	10		(1)		(1)		10					05/01/2030	1
31294G-ZU-1	FED HOME LOAN MTG CORP GOLD #C39755		06/01/2010	SCHEDULED REDEMPTION		32	32	33	34		(2)		(2)		32				1	06/01/2030	1
31297Y-UU-4	FED HOME LOAN MTG CORP GOLD #C41495		06/01/2010	SCHEDULED REDEMPTION		292	292	301	308		(15)		(15)		292				10	08/01/2030	1
31297Y-4K-5	FED HOME LOAN MTG CORP GOLD #C41726		06/01/2010	SCHEDULED REDEMPTION		50	50	51	53		(3)		(3)		50				2	09/01/2030	1
31297Y-7H-9	FED HOME LOAN MTG CORP GOLD #C41796		06/01/2010	SCHEDULED REDEMPTION		15	15	15	15		(1)		(1)		15				1	09/01/2030	1
31298A-A3-7	FED HOME LOAN MTG CORP GOLD #C41826		06/01/2010	SCHEDULED REDEMPTION		6	6	6	6						6					08/01/2030	1
31298A-JC-8	FED HOME LOAN MTG CORP GOLD #C42059		06/01/2010	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15				1	09/01/2030	1
31298A-SY-0	FED HOME LOAN MTG CORP GOLD #C42335		06/01/2010	SCHEDULED REDEMPTION		455	455	467	476		(21)		(21)		455				16	09/01/2030	1
31298A-VT-7	FED HOME LOAN MTG CORP GOLD #C42426		06/01/2010	SCHEDULED REDEMPTION		12	12	12	13		(1)		(1)		12					09/01/2030	1
31298A-VZ-3	FED HOME LOAN MTG CORP GOLD #C42432		06/01/2010	SCHEDULED REDEMPTION		430	430	442	449		(19)		(19)		430				16	09/01/2030	1
31298A-Y9-8	FED HOME LOAN MTG CORP GOLD #C42536		06/01/2010	SCHEDULED REDEMPTION		519	519	533	559		(40)		(40)		519				19	09/01/2030	1
31298A-ZA-4	FED HOME LOAN MTG CORP GOLD #C42537		06/01/2010	SCHEDULED REDEMPTION		7	7	7	7						7					09/01/2030	1
31298B-L5-8	FED HOME LOAN MTG CORP GOLD #C43048		06/01/2010	SCHEDULED REDEMPTION		592	592	609	620		(28)		(28)		592				21	07/01/2030	1
31298B-ME-8	FED HOME LOAN MTG CORP GOLD #C43057		06/01/2010	SCHEDULED REDEMPTION		7	7	8	8						7					10/01/2030	1
31298B-VR-9	FED HOME LOAN MTG CORP GOLD #C43324		06/01/2010	SCHEDULED REDEMPTION		3	3	4	4						3					10/01/2030	1
31298B-YC-9	FED HOME LOAN MTG CORP GOLD #C43407		06/01/2010	SCHEDULED REDEMPTION		72	72	74	76		(3)		(3)		72				3	10/01/2030	1
31298B-ZX-2	FED HOME LOAN MTG CORP GOLD #C43458		06/01/2010	SCHEDULED REDEMPTION		639	639	672	679		(40)		(40)		639				22	10/01/2030	1
31298C-AB-5	FED HOME LOAN MTG CORP GOLD #C43602		06/01/2010	SCHEDULED REDEMPTION		441	441	456	485		(43)		(43)		441				16	10/01/2030	1
31298C-EE-5	FED HOME LOAN MTG CORP GOLD #C43733		06/01/2010	SCHEDULED REDEMPTION		147	147	151	153		(5)		(5)		147				5	10/01/2030	1
31298C-LK-3	FED HOME LOAN MTG CORP GOLD #C43930		06/01/2010	SCHEDULED REDEMPTION		15	15	15	15		(1)		(1)		15				1	10/01/2030	1
31298C-MK-2	FED HOME LOAN MTG CORP GOLD #C43962		06/01/2010	SCHEDULED REDEMPTION		8	8	8	8						8					10/01/2030	1
31298C-RW-1	FED HOME LOAN MTG CORP GOLD #C44101		06/01/2010	SCHEDULED REDEMPTION		2	2	2	2						2					10/01/2030	1
31298D-KK-2	FED HOME LOAN MTG CORP GOLD #C44798		06/01/2010	SCHEDULED REDEMPTION		27	27	28	28		(1)		(1)		27				1	11/01/2030	1
31298D-MZ-7	FED HOME LOAN MTG CORP GOLD #C44876		06/01/2010	SCHEDULED REDEMPTION		77	77	79	80		(3)		(3)		77				3	11/01/2030	1
31298D-RT-6	FED HOME LOAN MTG CORP GOLD #C44998		06/01/2010	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13				1	11/01/2030	1
31298D-X4-4	FED HOME LOAN MTG CORP GOLD #C45199		06/01/2010	SCHEDULED REDEMPTION		35	35	36	37		(2)		(2)		35				1	12/01/2030	1
31298D-YH-4	FED HOME LOAN MTG CORP GOLD #C45212		06/01/2010	SCHEDULED REDEMPTION		435	435	446	450		(15)		(15)		435				15	12/01/2030	1
31298D-3Z-8	FED HOME LOAN MTG CORP GOLD #C45316		06/01/2010	SCHEDULED REDEMPTION		100	100	103	103		(3)		(3)		100				4	12/01/2030	1
31298D-4G-9	FED HOME LOAN MTG CORP GOLD #C45323		06/01/2010	SCHEDULED REDEMPTION		29	29	30	31		(2)		(2)		29				1	12/01/2030	1
31298D-7K-7	FED HOME LOAN MTG CORP GOLD #C45398		06/01/2010	SCHEDULED REDEMPTION		28	28	29	29		(1)		(1)		28				1	12/01/2030	1
31298E-CF-0	FED HOME LOAN MTG CORP GOLD #C45470		06/01/2010	SCHEDULED REDEMPTION		100	100	103	104		(4)		(4)		100				4	12/01/2030	1
31298E-HQ-1	FED HOME LOAN MTG CORP GOLD #C45639		06/01/2010	SCHEDULED REDEMPTION		69	69	71	73		(3)		(3)		69				2	12/01/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31298E-MG-7	FED HOME LOAN MTG CORP GOLD #C45759		06/01/2010	SCHEDULED REDEMPTION		233	233	239	244		(12)		(12)		233				8	12/01/2030	1
31298E-T3-9	FED HOME LOAN MTG CORP GOLD #C45970		06/01/2010	SCHEDULED REDEMPTION		151	151	155	158		(7)		(7)		151				5	12/01/2030	1
31298E-VS-1	FED HOME LOAN MTG CORP GOLD #C46025		06/01/2010	SCHEDULED REDEMPTION		2,853	2,853	2,939	2,970		(116)		(116)		2,853				90	12/01/2030	1
31298E-V7-7	FED HOME LOAN MTG CORP GOLD #C46038		06/01/2010	SCHEDULED REDEMPTION		256	256	263	272		(17)		(17)		256				9	12/01/2030	1
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		06/01/2010	SCHEDULED REDEMPTION		11,324	11,324	11,584	11,575		(251)		(251)		11,324				328	11/01/2029	1
31298E-2W-4	FED HOME LOAN MTG CORP GOLD #C46189		06/01/2010	SCHEDULED REDEMPTION		1,159	1,159	1,191	1,223		(63)		(63)		1,159				43	01/01/2031	1
31298E-5Y-7	FED HOME LOAN MTG CORP GOLD #C46263		06/01/2010	SCHEDULED REDEMPTION		6	6	7	7						6					01/01/2031	1
31298F-BX-9	FED HOME LOAN MTG CORP GOLD #C46354		06/01/2010	SCHEDULED REDEMPTION		117	117	121	122		(5)		(5)		117				4	01/01/2031	1
31298F-FD-9	FED HOME LOAN MTG CORP GOLD #C46464		06/01/2010	SCHEDULED REDEMPTION		178	178	185	190		(12)		(12)		178				6	01/01/2031	1
31298F-FG-2	FED HOME LOAN MTG CORP GOLD #C46467		06/01/2010	SCHEDULED REDEMPTION		88	88	90	91		(4)		(4)		88				3	01/01/2031	1
31298F-MP-4	FED HOME LOAN MTG CORP GOLD #C46666		06/01/2010	SCHEDULED REDEMPTION		325	325	317	316		9		9		325				9	01/01/2031	1
31298F-NV-0	FED HOME LOAN MTG CORP GOLD #C46704		05/01/2010	SCHEDULED REDEMPTION		7,841	7,841	8,156	8,392		(551)		(551)		7,841				245	12/01/2030	1
31298F-PB-2	FED HOME LOAN MTG CORP GOLD #C46718		06/01/2010	SCHEDULED REDEMPTION		112	112	115	118		(6)		(6)		112				4	01/01/2031	1
31298F-QJ-4	FED HOME LOAN MTG CORP GOLD #C46757		06/01/2010	SCHEDULED REDEMPTION		34	34	35	35		(1)		(1)		34				1	01/01/2031	1
31298F-R8-7	FED HOME LOAN MTG CORP GOLD #C46811		06/01/2010	SCHEDULED REDEMPTION		7	7	7	8		(1)		(1)		7					01/01/2031	1
31298F-R9-5	FED HOME LOAN MTG CORP GOLD #C46812		06/01/2010	SCHEDULED REDEMPTION		7	7	8	8						7					01/01/2031	1
31298F-VA-7	FED HOME LOAN MTG CORP GOLD #C46909		06/01/2010	SCHEDULED REDEMPTION		48	48	50	50		(2)		(2)		48				2	10/01/2030	1
31298F-Y7-1	FED HOME LOAN MTG CORP GOLD #C47034		06/01/2010	SCHEDULED REDEMPTION		19	19	19	20		(1)		(1)		19				1	01/01/2031	1
31298F-ZU-9	FED HOME LOAN MTG CORP GOLD #C47055		06/01/2010	SCHEDULED REDEMPTION		160	160	164	165		(5)		(5)		160				6	01/01/2031	1
31298F-ZZ-8	FED HOME LOAN MTG CORP GOLD #C47060		06/01/2010	SCHEDULED REDEMPTION		2	2	2	2						2					01/01/2031	1
31298G-CY-4	FED HOME LOAN MTG CORP GOLD #C47287		06/01/2010	SCHEDULED REDEMPTION		422	422	435	446		(24)		(24)		422				15	02/01/2031	1
31298G-J4-3	FED HOME LOAN MTG CORP GOLD #C47483		06/01/2010	SCHEDULED REDEMPTION		50	50	51	52		(3)		(3)		50				2	02/01/2031	1
31298G-PH-7	FED HOME LOAN MTG CORP GOLD #C47624		06/01/2010	SCHEDULED REDEMPTION		138	138	142	146		(8)		(8)		138				5	01/01/2031	1
31298G-WG-1	FED HOME LOAN MTG CORP GOLD #C47847		06/01/2010	SCHEDULED REDEMPTION		722	722	742	744		(22)		(22)		722				26	02/01/2031	1
31298G-WM-8	FED HOME LOAN MTG CORP GOLD #C47852		06/01/2010	SCHEDULED REDEMPTION		82	82	86	90		(7)		(7)		82				3	02/01/2031	1
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		06/01/2010	SCHEDULED REDEMPTION		980	980	956	943		38		38		980				24	02/01/2031	1
31298G-YK-0	FED HOME LOAN MTG CORP GOLD #C47914		06/01/2010	SCHEDULED REDEMPTION		94	94	97	101		(8)		(8)		94				3	02/01/2031	1
31298G-2N-9	FED HOME LOAN MTG CORP GOLD #C47981		06/01/2010	SCHEDULED REDEMPTION		96	96	99	99		(3)		(3)		96				3	02/01/2031	1
31298H-FS-2	FED HOME LOAN MTG CORP GOLD #C48277		06/01/2010	SCHEDULED REDEMPTION		103	103	106	108		(5)		(5)		103				4	02/01/2031	1
31298H-GV-4	FED HOME LOAN MTG CORP GOLD #C48312		06/01/2010	SCHEDULED REDEMPTION		12	12	12	12						12					03/01/2031	1
31298H-G7-7	FED HOME LOAN MTG CORP GOLD #C48322		05/01/2010	SCHEDULED REDEMPTION		18,207	18,207	18,713	19,251		(1,045)		(1,045)		18,207				566	01/01/2031	1
31298H-YQ-5	FED HOME LOAN MTG CORP GOLD #C48819		06/01/2010	SCHEDULED REDEMPTION		14	14	14	15		(1)		(1)		14				1	03/01/2031	1
31298J-DC-5	FED HOME LOAN MTG CORP GOLD #C49099		06/01/2010	SCHEDULED REDEMPTION		212	212	218	221		(9)		(9)		212				7	03/01/2031	1
31298J-LF-9	FED HOME LOAN MTG CORP GOLD #C49326		06/01/2010	SCHEDULED REDEMPTION		14	14	14	14		(1)		(1)		14				1	04/01/2031	1
31298L-J8-3	FED HOME LOAN MTG CORP GOLD #C50287		06/01/2010	SCHEDULED REDEMPTION		48	48	50	49		(1)		(1)		48				2	04/01/2031	1
31298L-VN-6	FED HOME LOAN MTG CORP GOLD #C50621		06/01/2010	SCHEDULED REDEMPTION		1	1	1	1						1					04/01/2031	1
31298L-XW-4	FED HOME LOAN MTG CORP GOLD #C50693		06/01/2010	SCHEDULED REDEMPTION		277	277	284	285		(8)		(8)		277				10	04/01/2031	1
31298M-AG-2	FED HOME LOAN MTG CORP GOLD #C50907		06/01/2010	SCHEDULED REDEMPTION		27	27	27	28		(1)		(1)		27				1	05/01/2031	1
31298M-A6-4	FED HOME LOAN MTG CORP GOLD #C50929		06/01/2010	SCHEDULED REDEMPTION		634	634	652	655		(21)		(21)		634				23	05/01/2031	1
31298M-D3-8	FED HOME LOAN MTG CORP GOLD #C51022		06/01/2010	SCHEDULED REDEMPTION		13	13	13	13						13					05/01/2031	1
31298M-MY-0	FED HOME LOAN MTG CORP GOLD #C51275		06/01/2010	SCHEDULED REDEMPTION		11	11	11	11		(1)		(1)		11					04/01/2031	1
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		06/01/2010	SCHEDULED REDEMPTION		25	25	25	26		(1)		(1)		25				1	05/01/2031	1
31298N-YX-7	FED HOME LOAN MTG CORP GOLD #C52526		06/01/2010	SCHEDULED REDEMPTION		617	617	642	654		(37)		(37)		617				22	05/01/2031	1
31298N-4L-6	FED HOME LOAN MTG CORP GOLD #C52627		06/01/2010	SCHEDULED REDEMPTION		312	312	320	322		(11)		(11)		312				11	06/01/2031	1
31298P-BF-6	FED HOME LOAN MTG CORP GOLD #C52738		06/01/2010	SCHEDULED REDEMPTION		266	266	273	274		(8)		(8)		266				9	06/01/2031	1
31298P-VW-7	FED HOME LOAN MTG CORP GOLD #C53329		06/01/2010	SCHEDULED REDEMPTION		2	2	2	2						2					06/01/2031	1
31298P-XG-0	FED HOME LOAN MTG CORP GOLD #C53379		06/01/2010	SCHEDULED REDEMPTION		87	87	89	91		(4)		(4)		87				3	06/01/2031	1
31298P-4F-4	FED HOME LOAN MTG CORP GOLD #C53522		06/01/2010	SCHEDULED REDEMPTION		1,796	1,796	1,868	1,892		(96)		(96)		1,796				64	06/01/2031	1
31298Q-BM-9	FED HOME LOAN MTG CORP GOLD #C53644		06/01/2010	SCHEDULED REDEMPTION		3,114	3,114	3,203	3,178		(64)		(64)		3,114				115	06/01/2031	1
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		06/01/2010	SCHEDULED REDEMPTION		104	104	104	104		1		1		104				3	06/01/2031	1
31298Q-GR-3	FED HOME LOAN MTG CORP GOLD #C53808		06/01/2010	SCHEDULED REDEMPTION		157	157	162	165		(8)		(8)		157				6	06/01/2031	1
31298Q-VN-5	FED HOME LOAN MTG CORP GOLD #C54221		06/01/2010	SCHEDULED REDEMPTION		77	77	79	80		(3)		(3)		77				3	07/01/2031	1
31298Q-W4-6	FED HOME LOAN MTG CORP GOLD #C54267		06/01/2010	SCHEDULED REDEMPTION		211	211	217	217		(7)		(7)		211				7	07/01/2031	1
31298R-NU-6	FED HOME LOAN MTG CORP GOLD #C54903		06/01/2010	SCHEDULED REDEMPTION		65	65	67	68		(3)		(3)		65				2	07/01/2031	1
31298R-NV-4	FED HOME LOAN MTG CORP GOLD #C54904		06/01/2010	SCHEDULED REDEMPTION		72	72	74	76		(4)		(4)		72				3	07/01/2031	1
31298R-SE-7	FED HOME LOAN MTG CORP GOLD #C55017		06/01/2010	SCHEDULED REDEMPTION		7	7	8	8						7					07/01/2031	1
31298R-T3-0	FED HOME LOAN MTG CORP GOLD #C55070		06/01/2010	SCHEDULED REDEMPTION		1	1	1	1						1					07/01/2031	1
31298S-K5-2	FED HOME LOAN MTG CORP GOLD #C55716		06/01/2010	SCHEDULED REDEMPTION		94	94	97	99		(5)		(5)		94				3	12/01/2030	1
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		06/01/2010	SCHEDULED REDEMPTION		402	402	412	415		(13)		(13)		402				13	03/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31298S-UY-8	FED HOME LOAN MTG CORP GOLD #C55999		06/01/2010	SCHEDULED REDEMPTION		10	10	10	11		(1)		(1)		10					02/01/2031	1
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		06/01/2010	SCHEDULED REDEMPTION		2,247	2,247	2,234	2,221		25		25		2,247				62	03/01/2031	1
31298S-4P-6	FED HOME LOAN MTG CORP GOLD #C56230		06/01/2010	SCHEDULED REDEMPTION		246	246	253	256		(10)		(10)		246				9	08/01/2031	1
31298T-H2-1	FED HOME LOAN MTG CORP GOLD #C56549		06/01/2010	SCHEDULED REDEMPTION		14	14	15	15						14				1	08/01/2031	1
31298T-MT-6	FED HOME LOAN MTG CORP GOLD #C56670		06/01/2010	SCHEDULED REDEMPTION		134	134	138	141		(7)		(7)		134				5	08/01/2031	1
31298T-VP-4	FED HOME LOAN MTG CORP GOLD #C56922		06/01/2010	SCHEDULED REDEMPTION		126	126	129	131		(5)		(5)		126				4	08/01/2031	1
31298U-D4-8	FED HOME LOAN MTG CORP GOLD #C57323		06/01/2010	SCHEDULED REDEMPTION		686	686	704	709		(23)		(23)		686				26	09/01/2031	1
31298U-FH-7	FED HOME LOAN MTG CORP GOLD #C57368		06/01/2010	SCHEDULED REDEMPTION		85	85	87	89		(4)		(4)		85				3	09/01/2031	1
31298U-QH-5	FED HOME LOAN MTG CORP GOLD #C57656		06/01/2010	SCHEDULED REDEMPTION		300	300	308	308		(8)		(8)		300				10	09/01/2031	1
31298U-XG-9	FED HOME LOAN MTG CORP GOLD #C57879		06/01/2010	SCHEDULED REDEMPTION		33	33	35	36		(3)		(3)		33				1	09/01/2031	1
31298V-AV-9	FED HOME LOAN MTG CORP GOLD #C58120		06/01/2010	SCHEDULED REDEMPTION		22	22	23	23		(2)		(2)		22				1	09/01/2031	1
31298V-FB-8	FED HOME LOAN MTG CORP GOLD #C58262		06/01/2010	SCHEDULED REDEMPTION		48	48	50	51		(3)		(3)		48				2	09/01/2031	1
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		06/01/2010	SCHEDULED REDEMPTION		18	18	18	18						18				1	10/01/2031	1
31298V-ZK-6	FED HOME LOAN MTG CORP GOLD #C58846		06/01/2010	SCHEDULED REDEMPTION		50	50	51	51		(1)		(1)		50				2	09/01/2031	1
31298W-C4-5	FED HOME LOAN MTG CORP GOLD #C59091		06/01/2010	SCHEDULED REDEMPTION		122	122	125	127		(5)		(5)		122				4	09/01/2031	1
31298W-JQ-9	FED HOME LOAN MTG CORP GOLD #C59271		06/01/2010	SCHEDULED REDEMPTION		2	2	2	2						2					10/01/2031	1
31298W-KN-4	FED HOME LOAN MTG CORP GOLD #C59301		06/01/2010	SCHEDULED REDEMPTION		410	410	422	426		(16)		(16)		410				15	10/01/2031	1
31298Y-AU-5	FED HOME LOAN MTG CORP GOLD #C60019		06/01/2010	SCHEDULED REDEMPTION		2,492	2,492	2,563	2,571		(80)		(80)		2,492				79	11/01/2031	1
31298Y-QF-1	FED HOME LOAN MTG CORP GOLD #C60454		06/01/2010	SCHEDULED REDEMPTION		15	15	15	16		(1)		(1)		15					10/01/2031	1
31298Y-X8-9	FED HOME LOAN MTG CORP GOLD #C60703		05/01/2010	SCHEDULED REDEMPTION		36,970	36,970	37,962	38,804		(1,833)		(1,833)		36,970				1,154	11/01/2031	1
31287L-BU-5	FED HOME LOAN MTG CORP GOLD #C60951		06/01/2010	SCHEDULED REDEMPTION		348	348	357	362		(14)		(14)		348				12	11/01/2031	1
31287L-ES-7	FED HOME LOAN MTG CORP GOLD #C61045		06/01/2010	SCHEDULED REDEMPTION		344	344	353	360		(15)		(15)		344				13	12/01/2030	1
31287L-HB-1	FED HOME LOAN MTG CORP GOLD #C61126		06/01/2010	SCHEDULED REDEMPTION		2,526	2,526	2,584	2,612		(85)		(85)		2,526				68	12/01/2031	1
31287L-LW-0	FED HOME LOAN MTG CORP GOLD #C61241		06/01/2010	SCHEDULED REDEMPTION		475	475	494	500		(25)		(25)		475				17	12/01/2031	1
31287L-NM-0	FED HOME LOAN MTG CORP GOLD #C61296		06/01/2010	SCHEDULED REDEMPTION		2	2	2	2						2					11/01/2031	1
31287M-FJ-4	FED HOME LOAN MTG CORP GOLD #C61969		06/01/2010	SCHEDULED REDEMPTION		4,398	4,398	4,506	4,498		(100)		(100)		4,398				146	12/01/2031	1
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		06/01/2010	SCHEDULED REDEMPTION		211	211	219	216		(5)		(5)		211				7	01/01/2032	1
31287M-VT-4	FED HOME LOAN MTG CORP GOLD #C62426		06/01/2010	SCHEDULED REDEMPTION		11,228	11,228	11,375	11,348		(121)		(121)		11,228				301	01/01/2032	1
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536		06/01/2010	SCHEDULED REDEMPTION		13,793	13,793	14,272	14,372		(579)		(579)		13,793				376	01/01/2032	1
31287N-AT-5	FED HOME LOAN MTG CORP GOLD #C62718		06/01/2010	SCHEDULED REDEMPTION		1,371	1,371	1,403	1,400		(29)		(29)		1,371				39	01/01/2032	1
31287N-FP-8	FED HOME LOAN MTG CORP GOLD #C62874		06/01/2010	SCHEDULED REDEMPTION		257	257	265	267		(10)		(10)		257				9	01/01/2032	1
31287P-CZ-4	FED HOME LOAN MTG CORP GOLD #C63688		06/01/2010	SCHEDULED REDEMPTION		54	54	56	56		(2)		(2)		54				2	02/01/2032	1
31287P-GQ-0	FED HOME LOAN MTG CORP GOLD #C63807		06/01/2010	SCHEDULED REDEMPTION		215	215	224	227		(12)		(12)		215				8	02/01/2032	1
31287P-4X-8	FED HOME LOAN MTG CORP GOLD #C64438		06/01/2010	SCHEDULED REDEMPTION		375	375	385	384		(8)		(8)		375				11	12/01/2028	1
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		06/01/2010	SCHEDULED REDEMPTION		1,591	1,591	1,646	1,629		(39)		(39)		1,591				49	03/01/2032	1
31287Q-G6-2	FED HOME LOAN MTG CORP GOLD #C64721		06/01/2010	SCHEDULED REDEMPTION		77,887	77,887	79,116	78,719		(832)		(832)		77,887				2,507	03/01/2032	1
31287Q-QR-5	FED HOME LOAN MTG CORP GOLD #C64964		06/01/2010	SCHEDULED REDEMPTION		2,170	2,170	2,197	2,196		(27)		(27)		2,170				64	03/01/2032	1
31287R-D6-3	FED HOME LOAN MTG CORP GOLD #C65525		06/01/2010	SCHEDULED REDEMPTION		536	536	557	566		(31)		(31)		536				19	04/01/2032	1
31287R-EA-3	FED HOME LOAN MTG CORP GOLD #C65529		06/01/2010	SCHEDULED REDEMPTION		3,286	3,286	3,400	3,382		(95)		(95)		3,286				106	04/01/2032	1
31287R-KW-8	FED HOME LOAN MTG CORP GOLD #C65709		06/01/2010	SCHEDULED REDEMPTION		748	748	773	785		(38)		(38)		748				25	04/01/2032	1
31287R-M4-8	FED HOME LOAN MTG CORP GOLD #C65779		06/01/2010	SCHEDULED REDEMPTION		75	75	78	81		(5)		(5)		75				2	03/01/2032	1
31287S-BA-4	FED HOME LOAN MTG CORP GOLD #C66333		06/01/2010	SCHEDULED REDEMPTION		44,121	44,121	45,892	45,593		(1,472)		(1,472)		44,121				1,650	04/01/2032	1
31287S-F9-3	FED HOME LOAN MTG CORP GOLD #C66492		06/01/2010	SCHEDULED REDEMPTION		1,694	1,694	1,715	1,715		(21)		(21)		1,694				50	04/01/2032	1
31287S-GA-9	FED HOME LOAN MTG CORP GOLD #C66493		06/01/2010	SCHEDULED REDEMPTION		167	167	171	171		(4)		(4)		167				5	04/01/2032	1
31287S-GM-3	FED HOME LOAN MTG CORP GOLD #C66504		06/01/2010	SCHEDULED REDEMPTION		5	5	5	5						5					04/01/2032	1
31287S-VQ-7	FED HOME LOAN MTG CORP GOLD #C66923		06/01/2010	SCHEDULED REDEMPTION		71	71	73	75		(4)		(4)		71				2	05/01/2032	1
31287T-BA-2	FED HOME LOAN MTG CORP GOLD #C67233		06/01/2010	SCHEDULED REDEMPTION		185	185	192	196		(10)		(10)		185				6	05/01/2032	1
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		06/01/2010	SCHEDULED REDEMPTION		23	23	23	24		(1)		(1)		23				1	05/01/2032	1
31287T-PZ-2	FED HOME LOAN MTG CORP GOLD #C67640		06/01/2010	SCHEDULED REDEMPTION		120	120	125	123		(2)		(2)		120				4	06/01/2032	1
31287T-Y7-4	FED HOME LOAN MTG CORP GOLD #C67934		06/01/2010	SCHEDULED REDEMPTION		22,199	22,199	22,987	23,973		(1,774)		(1,774)		22,199				775	06/01/2032	1
31287U-JR-4	FED HOME LOAN MTG CORP GOLD #C68372		06/01/2010	SCHEDULED REDEMPTION		2,710	2,710	2,821	2,841		(131)		(131)		2,710				90	06/01/2032	1
31287U-JS-2	FED HOME LOAN MTG CORP GOLD #C68373		06/01/2010	SCHEDULED REDEMPTION		2,738	2,738	2,835	2,900		(163)		(163)		2,738				90	06/01/2032	1
31287U-LG-5	FED HOME LOAN MTG CORP GOLD #C68427		06/01/2010	SCHEDULED REDEMPTION		1,636	1,636	1,727	1,728		(92)		(92)		1,636				58	06/01/2032	1
31287U-MD-1	FED HOME LOAN MTG CORP GOLD #C68456		06/01/2010	SCHEDULED REDEMPTION		4,768	4,768	4,948	5,045		(277)		(277)		4,768				158	06/01/2032	1
31287U-ML-3	FED HOME LOAN MTG CORP GOLD #C68463		06/01/2010	SCHEDULED REDEMPTION		20,489	20,489	21,200	21,061		(572)		(572)		20,489				468	06/01/2032	1
31287U-2X-9	FED HOME LOAN MTG CORP GOLD #C68890		06/01/2010	SCHEDULED REDEMPTION		32,022	32,022	33,124	33,987		(1,965)		(1,965)		32,022				1,001	07/01/2032	1
31287V-LA-6	FED HOME LOAN MTG CORP GOLD #C69321		06/01/2010	SCHEDULED REDEMPTION		142	142	147	144		(2)		(2)		142				4	07/01/2032	1
31287V-P3-8	FED HOME LOAN MTG CORP GOLD #C69442		06/01/2010	SCHEDULED REDEMPTION		924	924	956	965		(41)		(41)		924				28	07/01/2032	1
31287V-P5-3	FED HOME LOAN MTG CORP GOLD #C69444		06/01/2010	SCHEDULED REDEMPTION		46	46	48	50		(3)		(3)		46				1	07/01/2032	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600		06/01/2010	SCHEDULED REDEMPTION		675	675	699	692		(17)		(17)		675				21	08/01/2032	1
31287V-5Q-9	FED HOME LOAN MTG CORP GOLD #C69855		06/01/2010	SCHEDULED REDEMPTION		277	277	283	280		(3)		(3)		277				8	08/01/2032	1
31287V-5R-7	FED HOME LOAN MTG CORP GOLD #C69856		06/01/2010	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	08/01/2032	1
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		06/01/2010	SCHEDULED REDEMPTION		102	102	102	101		1		1		102				3	08/01/2032	1
31287X-NG-7	FED HOME LOAN MTG CORP GOLD #C70391		06/01/2010	SCHEDULED REDEMPTION		1,446	1,446	1,438	1,432		14		14		1,446				47	09/01/2032	1
31287X-RG-3	FED HOME LOAN MTG CORP GOLD #C70487		06/01/2010	SCHEDULED REDEMPTION		661	661	678	676		(15)		(15)		661				19	09/01/2032	1
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		06/01/2010	SCHEDULED REDEMPTION		8,505	8,505	8,459	8,456		50		50		8,505				233	09/01/2032	1
31287Y-5T-7	FED HOME LOAN MTG CORP GOLD #C71758		06/01/2010	SCHEDULED REDEMPTION		42,052	42,052	42,579	42,565		(513)		(513)		42,052				1,058	10/01/2032	1
31288A-MU-6	FED HOME LOAN MTG CORP GOLD #C72171		06/01/2010	SCHEDULED REDEMPTION		34,141	34,141	34,887	34,771		(630)		(630)		34,141				985	10/01/2032	1
31288B-LZ-4	FED HOME LOAN MTG CORP GOLD #C73044		06/01/2010	SCHEDULED REDEMPTION		17,158	17,158	17,587	17,622		(464)		(464)		17,158				493	11/01/2032	1
31288B-MZ-3	FED HOME LOAN MTG CORP GOLD #C73076		06/01/2010	SCHEDULED REDEMPTION		10,276	10,276	10,533	10,498		(222)		(222)		10,276				284	11/01/2032	1
31288C-MC-2	FED HOME LOAN MTG CORP GOLD #C73955		06/01/2010	SCHEDULED REDEMPTION		1,248	1,248	1,277	1,266		(18)		(18)		1,248				36	12/01/2032	1
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		06/01/2010	SCHEDULED REDEMPTION		20	20	21	20		(1)		(1)		20				1	01/01/2033	1
31288F-DL-5	FED HOME LOAN MTG CORP GOLD #C76407		06/01/2010	SCHEDULED REDEMPTION		506	506	517	511		(5)		(5)		506				14	12/01/2032	1
31288F-5N-0	FED HOME LOAN MTG CORP GOLD #C77153		06/01/2010	SCHEDULED REDEMPTION		3,702	3,702	3,747	3,746		(43)		(43)		3,702				105	03/01/2033	1
31288G-FF-4	FED HOME LOAN MTG CORP GOLD #C77366		06/01/2010	SCHEDULED REDEMPTION		7,486	7,486	7,445	7,447		39		39		7,486				204	03/01/2033	1
31288G-JW-3	FED HOME LOAN MTG CORP GOLD #C77477		06/01/2010	SCHEDULED REDEMPTION		687	687	702	699		(11)		(11)		687				19	03/01/2033	1
31288G-MF-6	FED HOME LOAN MTG CORP GOLD #C77558		06/01/2010	SCHEDULED REDEMPTION		760	760	778	776		(16)		(16)		760				21	02/01/2033	1
31288G-Q4-7	FED HOME LOAN MTG CORP GOLD #C77675		06/01/2010	SCHEDULED REDEMPTION		40,495	40,495	40,268	40,276		219		219		40,495				1,109	03/01/2033	1
31288G-R9-5	FED HOME LOAN MTG CORP GOLD #C77712		06/01/2010	SCHEDULED REDEMPTION		69	69	71	71		(2)		(2)		69				2	02/01/2033	1
31288G-3L-4	FED HOME LOAN MTG CORP GOLD #C78003		06/01/2010	SCHEDULED REDEMPTION		92	92	95	95		(4)		(4)		92				3	04/01/2033	1
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		06/01/2010	SCHEDULED REDEMPTION		346	346	357	354		(9)		(9)		346				11	03/01/2033	1
31288K-BF-9	FED HOME LOAN MTG CORP GOLD #C79938		06/01/2010	SCHEDULED REDEMPTION		725	725	734	733		(9)		(9)		725				21	06/01/2033	1
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214		06/01/2010	SCHEDULED REDEMPTION		7,679	7,679	7,803	7,817		(138)		(138)		7,679				168	08/01/2028	1
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170		06/01/2010	SCHEDULED REDEMPTION		28,518	28,518	29,132	29,332		(813)		(813)		28,518				995	06/01/2023	1
313974-T2-3	FED HOME LOAN MTG CORP GOLD #D35969		06/01/2010	SCHEDULED REDEMPTION		1,568	1,568	1,599	1,616		(49)		(49)		1,568				52	06/01/2023	1
313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D36158		06/01/2010	SCHEDULED REDEMPTION		1,402	1,402	1,429	1,438		(36)		(36)		1,402				47	06/01/2023	1
313975-DH-4	FED HOME LOAN MTG CORP GOLD #D36404		06/01/2010	SCHEDULED REDEMPTION		1,392	1,392	1,419	1,424		(31)		(31)		1,392				47	06/01/2023	1
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385		06/01/2010	SCHEDULED REDEMPTION		896	896	913	919		(23)		(23)		896				30	08/01/2023	1
31356H-QJ-9	FED HOME LOAN MTG CORP GOLD #D54957		06/01/2010	SCHEDULED REDEMPTION		39	39	41	40		(1)		(1)		39				1	07/01/2024	1
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		06/01/2010	SCHEDULED REDEMPTION		238	238	247	247		(9)		(9)		238				7	01/01/2028	1
3128DU-GK-5	FED HOME LOAN MTG CORP GOLD #D91102		06/01/2010	SCHEDULED REDEMPTION		7,277	7,277	7,196	7,240		37		37		7,277				248	11/01/2014	1
3128E2-ST-4	FED HOME LOAN MTG CORP GOLD #D95930		06/01/2010	SCHEDULED REDEMPTION		71	71	73	74		(3)		(3)		71				2	09/01/2022	1
31294J-NZ-7	FED HOME LOAN MTG CORP GOLD #E00408		06/01/2010	SCHEDULED REDEMPTION		2,288	2,288	2,290	2,288						2,288				70	12/01/2010	1
31294J-N8-7	FED HOME LOAN MTG CORP GOLD #E00415		06/01/2010	SCHEDULED REDEMPTION		6,272	6,272	6,218	6,261		11		11		6,272				179	01/01/2011	1
31294J-RH-3	FED HOME LOAN MTG CORP GOLD #E00488		06/01/2010	SCHEDULED REDEMPTION		24	24	25	24						24				1	03/01/2012	1
31294J-RT-7	FED HOME LOAN MTG CORP GOLD #E00498		06/01/2010	SCHEDULED REDEMPTION		187	187	193	190		(3)		(3)		187				7	07/01/2012	1
31294J-WU-8	FED HOME LOAN MTG CORP GOLD #E00659		06/01/2010	SCHEDULED REDEMPTION		16,627	16,627	16,606	16,649		(22)		(22)		16,627				467	04/01/2014	1
31294J-ZT-8	FED HOME LOAN MTG CORP GOLD #E00754		06/01/2010	SCHEDULED REDEMPTION		2,290	2,290	2,365	2,344		(54)		(54)		2,290				88	09/01/2014	1
31294J-Z3-5	FED HOME LOAN MTG CORP GOLD #E00762		06/01/2010	SCHEDULED REDEMPTION		3,339	3,339	3,448	3,439		(100)		(100)		3,339				126	10/01/2014	1
31294J-3G-1	FED HOME LOAN MTG CORP GOLD #E00799		06/01/2010	SCHEDULED REDEMPTION		19,852	19,852	20,497	20,303		(452)		(452)		19,852				785	11/01/2014	1
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		06/01/2010	SCHEDULED REDEMPTION		2,506	2,506	2,593	2,595		(88)		(88)		2,506				95	01/01/2016	1
31294K-UB-9	FED HOME LOAN MTG CORP GOLD #E01478		06/01/2010	SCHEDULED REDEMPTION		30,010	30,010	31,277	30,963		(953)		(953)		30,010				827	08/01/2018	1
31294K-V7-7	FED HOME LOAN MTG CORP GOLD #E01538		06/01/2010	SCHEDULED REDEMPTION		7,873	7,873	8,169	8,147		(273)		(273)		7,873				185	12/01/2018	1
31294L-GU-1	FED HOME LOAN MTG CORP GOLD #E02011		06/01/2010	SCHEDULED REDEMPTION		19,918	19,918	20,665	20,603		(685)		(685)		19,918				483	10/01/2015	1
31294L-SS-3	FED HOME LOAN MTG CORP GOLD #E02329		06/01/2010	SCHEDULED REDEMPTION		91,123	91,123	95,622	95,645		(4,522)		(4,522)		91,123				2,459	05/01/2017	1
31294L-W9-0	FED HOME LOAN MTG CORP GOLD #E02472		06/01/2010	SCHEDULED REDEMPTION		70,407	70,407	73,883	73,639		(3,232)		(3,232)		70,407				1,871	03/01/2018	1
31294L-YP-2	FED HOME LOAN MTG CORP GOLD #E02518		06/01/2010	SCHEDULED REDEMPTION		4,031	4,031	4,230	4,216		(185)		(185)		4,031				107	06/01/2018	1
31280G-GJ-3	FED HOME LOAN MTG CORP GOLD #E62001		06/01/2010	SCHEDULED REDEMPTION		9,550	9,550	9,560	9,551		(2)		(2)		9,550				294	11/01/2010	1
31280J-YS-7	FED HOME LOAN MTG CORP GOLD #E64321		06/01/2010	SCHEDULED REDEMPTION		3,656	3,656	3,644	3,652		4		4		3,656				122	05/01/2011	1
31280K-R7-8	FED HOME LOAN MTG CORP GOLD #E65010		06/01/2010	SCHEDULED REDEMPTION		49	49	51	50						49				2	08/01/2011	1
31280K-SR-3	FED HOME LOAN MTG CORP GOLD #E65028		06/01/2010	SCHEDULED REDEMPTION		28	28	28	28						28				1	08/01/2011	1
31280M-L6-2	FED HOME LOAN MTG CORP GOLD #E66649		06/01/2010	SCHEDULED REDEMPTION		2,186	2,186	2,228	2,193		(7)		(7)		2,186				72	04/01/2012	1
31280M-Q2-6	FED HOME LOAN MTG CORP GOLD #E66773		06/01/2010	SCHEDULED REDEMPTION		1,626	1,626	1,657	1,633		(7)		(7)		1,626				54	04/01/2012	1
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496		06/01/2010	SCHEDULED REDEMPTION		12,323	12,323	11,902	12,176		147		147		12,323				291	11/01/2013	1
3128GE-3V-8	FED HOME LOAN MTG CORP GOLD #E79812		06/01/2010	SCHEDULED REDEMPTION		2,207	2,207	2,279	2,272		(64)		(64)		2,207				86	11/01/2014	1
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		06/01/2010	SCHEDULED REDEMPTION		1,369	1,369	1,418	1,406		(37)		(37)		1,369				52	02/01/2016	1
3128GS-7E-1	FED HOME LOAN MTG CORP GOLD #E89893		06/01/2010	SCHEDULED REDEMPTION		1,226	1,226	1,286	1,282		(57)		(57)		1,226				32	05/01/2017	1
3128GV-WZ-9	FED HOME LOAN MTG CORP GOLD #E91564		06/01/2010	SCHEDULED REDEMPTION		10,048	10,048	10,425	10,437		(389)		(389)		10,048				238	09/01/2012	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
3128GW-E6-1	FED HOME LOAN MTG CORP GOLD #E91957		06/01/2010	SCHEDULED REDEMPTION		26,507	26,507	27,203	26,967		(460)		(460)		26,507				607	10/01/2017	1
3128GY-HC-1	FED HOME LOAN MTG CORP GOLD #E93827		06/01/2010	SCHEDULED REDEMPTION		1,541	1,541	1,599	1,590		(49)		(49)		1,541				37	01/01/2013	1
3128GY-3B-8	FED HOME LOAN MTG CORP GOLD #E94394		06/01/2010	SCHEDULED REDEMPTION		1,827	1,827	1,917	1,911		(85)		(85)		1,827				47	07/01/2017	1
3128H3-R2-9	FED HOME LOAN MTG CORP GOLD #E95905		06/01/2010	SCHEDULED REDEMPTION		17,666	17,666	18,130	18,001		(335)		(335)		17,666				426	04/01/2018	1
3128H5-K5-4	FED HOME LOAN MTG CORP GOLD #E97516		06/01/2010	SCHEDULED REDEMPTION		543	543	558	552		(9)		(9)		543				13	07/01/2018	1
3128H6-TT-1	FED HOME LOAN MTG CORP GOLD #E98662		06/01/2010	SCHEDULED REDEMPTION		1,384	1,384	1,433	1,430		(46)		(46)		1,384				32	08/01/2018	1
3128H7-N8-1	FED HOME LOAN MTG CORP GOLD #E99415		06/01/2010	SCHEDULED REDEMPTION		384,250	384,250	389,954	388,033		(3,783)		(3,783)		384,250				8,979	09/01/2018	1
3128H7-SH-6	FED HOME LOAN MTG CORP GOLD #E99520		06/01/2010	SCHEDULED REDEMPTION		6,560	6,560	6,733	6,652		(91)		(91)		6,560				158	09/01/2018	1
3128H7-4N-9	FED HOME LOAN MTG CORP GOLD #E99829		06/01/2010	SCHEDULED REDEMPTION		901	901	925	919		(17)		(17)		901				21	10/01/2018	1
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		06/01/2010	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13					09/01/2027	1
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		06/01/2010	SCHEDULED REDEMPTION		789	789	800	804		(15)		(15)		789				26	11/01/2026	1
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		06/01/2010	SCHEDULED REDEMPTION		28	28	29	30		(1)		(1)		28				1	12/01/2026	1
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		06/01/2010	SCHEDULED REDEMPTION		1,332	1,332	1,370	1,405		(74)		(74)		1,332				47	12/01/2029	1
31283H-GS-8	FED HOME LOAN MTG CORP GOLD #G01109		06/01/2010	SCHEDULED REDEMPTION		2,486	2,486	2,586	2,673		(187)		(187)		2,486				93	03/01/2030	1
31283H-HG-3	FED HOME LOAN MTG CORP GOLD #G01131		06/01/2010	SCHEDULED REDEMPTION		163	163	168	174		(12)		(12)		163				6	09/01/2030	1
31283H-HM-0	FED HOME LOAN MTG CORP GOLD #G01136		06/01/2010	SCHEDULED REDEMPTION		883	883	907	936		(53)		(53)		883				33	10/01/2030	1
31283H-JB-2	FED HOME LOAN MTG CORP GOLD #G01158		06/01/2010	SCHEDULED REDEMPTION		21,014	21,014	21,711	22,338		(1,324)		(1,324)		21,014				715	01/01/2031	1
31283H-J7-1	FED HOME LOAN MTG CORP GOLD #G01186		06/01/2010	SCHEDULED REDEMPTION		26	26	27	28		(2)		(2)		26				1	02/01/2031	1
31283H-LY-9	FED HOME LOAN MTG CORP GOLD #G01243		06/01/2010	SCHEDULED REDEMPTION		174	174	181	186		(12)		(12)		174				6	05/01/2031	1
31283H-QF-5	FED HOME LOAN MTG CORP GOLD #G01354		06/01/2010	SCHEDULED REDEMPTION		1,706	1,706	1,756	1,790		(85)		(85)		1,706				63	12/01/2031	1
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		06/01/2010	SCHEDULED REDEMPTION		219	219	226	233		(14)		(14)		219				7	03/01/2032	1
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		06/01/2010	SCHEDULED REDEMPTION		7,490	7,490	7,748	8,031		(541)		(541)		7,490				245	04/01/2032	1
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		06/01/2010	SCHEDULED REDEMPTION		1,665	1,665	1,722	1,791		(126)		(126)		1,665				54	04/01/2032	1
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		06/01/2010	SCHEDULED REDEMPTION		1,984	1,984	2,053	2,037		(53)		(53)		1,984				60	08/01/2032	1
31283H-TE-5	FED HOME LOAN MTG CORP GOLD #G01449		06/01/2010	SCHEDULED REDEMPTION		25,443	25,443	26,826	27,404		(1,961)		(1,961)		25,443				838	07/01/2032	1
31283H-TN-5	FED HOME LOAN MTG CORP GOLD #G01457		06/01/2010	SCHEDULED REDEMPTION		5,395	5,395	5,527	5,514		(120)		(120)		5,395				151	08/01/2029	1
31283H-UA-1	FED HOME LOAN MTG CORP GOLD #G01477		06/01/2010	SCHEDULED REDEMPTION		9,381	9,381	9,591	9,587		(206)		(206)		9,381				264	12/01/2032	1
31283H-VE-2	FED HOME LOAN MTG CORP GOLD #G01513		06/01/2010	SCHEDULED REDEMPTION		33,851	33,851	34,603	34,428		(577)		(577)		33,851				952	03/01/2033	1
31283H-VL-6	FED HOME LOAN MTG CORP GOLD #G01519		06/01/2010	SCHEDULED REDEMPTION		77,129	77,129	79,759	79,617		(2,488)		(2,488)		77,129				2,174	02/01/2033	1
31283H-WK-7	FED HOME LOAN MTG CORP GOLD #G01550		06/01/2010	SCHEDULED REDEMPTION		5,945	5,945	6,081	6,101		(156)		(156)		5,945				166	04/01/2033	1
31283H-WZ-4	FED HOME LOAN MTG CORP GOLD #G01564		06/01/2010	SCHEDULED REDEMPTION		129,819	129,819	134,227	134,749		(4,930)		(4,930)		129,819				3,634	04/01/2033	1
31283H-W9-2	FED HOME LOAN MTG CORP GOLD #G01572		06/01/2010	SCHEDULED REDEMPTION		3,271	3,271	3,353	3,374		(103)		(103)		3,271				93	05/01/2033	1
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		06/01/2010	SCHEDULED REDEMPTION		295	295	301	299		(4)		(4)		295				8	07/01/2033	1
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736		06/01/2010	SCHEDULED REDEMPTION		750	750	776	772		(22)		(22)		750				23	09/01/2034	1
31283H-7E-9	FED HOME LOAN MTG CORP GOLD #G01793		06/01/2010	SCHEDULED REDEMPTION		3,796	3,796	3,883	3,866		(70)		(70)		3,796				107	03/01/2035	1
3128M4-AK-9	FED HOME LOAN MTG CORP GOLD #G02410		06/01/2010	SCHEDULED REDEMPTION		22,244	22,244	21,400	21,665		579		579		22,244				518	01/01/2036	1
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434		06/01/2010	SCHEDULED REDEMPTION		1,042	1,042	1,055	1,052		(10)		(10)		1,042				32	10/01/2036	1
3128M6-JM-1	FED HOME LOAN MTG CORP GOLD #G04468		06/01/2010	SCHEDULED REDEMPTION		93,627	93,627	95,134	95,241		(1,614)		(1,614)		93,627				2,206	07/01/2038	1
3128M6-VZ-8	FED HOME LOAN MTG CORP GOLD #G04832		06/01/2010	SCHEDULED REDEMPTION		1,489,502	1,489,502	1,515,509	1,517,088		(27,586)		(27,586)		1,489,502				34,916	10/01/2038	1
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		06/01/2010	SCHEDULED REDEMPTION		84,646	84,646	81,432	82,641		2,005		2,005		84,646				2,003	08/01/2035	1
3128MJ-F9-6	FED HOME LOAN MTG CORP GOLD #G08191		06/01/2010	SCHEDULED REDEMPTION		695,283	695,283	708,762	709,315		(14,032)		(14,032)		695,283				16,279	04/01/2037	1
3128MJ-GF-1	FED HOME LOAN MTG CORP GOLD #G08197		06/01/2010	SCHEDULED REDEMPTION		959	959	893	910		49		49		959				20	02/01/2037	1
31283J-N4-9	FED HOME LOAN MTG CORP GOLD #G10411		06/01/2010	SCHEDULED REDEMPTION		32,950	32,950	31,878	32,809		141		141		32,950				930	10/01/2010	1
31283J-PG-0	FED HOME LOAN MTG CORP GOLD #G10423		06/01/2010	SCHEDULED REDEMPTION		4,990	4,990	5,006	4,993		(3)		(3)		4,990				153	11/01/2010	1
31283J-WD-9	FED HOME LOAN MTG CORP GOLD #G10644		06/01/2010	SCHEDULED REDEMPTION		2,253	2,253	2,326	2,277		(23)		(23)		2,253				86	12/01/2011	1
31283J-Y8-8	FED HOME LOAN MTG CORP GOLD #G10735		06/01/2010	SCHEDULED REDEMPTION		23,198	23,198	23,857	23,442		(244)		(244)		23,198				825	09/01/2012	1
31283K-2X-5	FED HOME LOAN MTG CORP GOLD #G11690		06/01/2010	SCHEDULED REDEMPTION		29,571	29,571	28,907	29,114		457		457		29,571				550	02/01/2020	1
31283K-4V-7	FED HOME LOAN MTG CORP GOLD #G11736		06/01/2010	SCHEDULED REDEMPTION		3,714	3,714	3,854	3,840		(125)		(125)		3,714				87	04/01/2020	1
31283K-5N-4	FED HOME LOAN MTG CORP GOLD #G11753		06/01/2010	SCHEDULED REDEMPTION		22,686	22,686	23,073	22,926		(240)		(240)		22,686				532	08/01/2020	1
31336W-CQ-0	FED HOME LOAN MTG CORP GOLD #G11880		06/01/2010	SCHEDULED REDEMPTION		6,256	6,256	6,483	6,472		(216)		(216)		6,256				148	12/01/2020	1
3128M1-BF-5	FED HOME LOAN MTG CORP GOLD #G11938		06/01/2010	SCHEDULED REDEMPTION		2,750	2,750	2,823	2,821		(71)		(71)		2,750				58	03/01/2021	1
3128M1-EC-9	FED HOME LOAN MTG CORP GOLD #G12031		06/01/2010	SCHEDULED REDEMPTION		37,173	37,173	39,008	38,938		(1,765)		(1,765)		37,173				982	05/01/2021	1
3128M1-GT-0	FED HOME LOAN MTG CORP GOLD #G12110		06/01/2010	SCHEDULED REDEMPTION		6,548	6,548	6,821	6,828		(280)		(280)		6,548				167	06/01/2021	1
3128M1-LA-5	FED HOME LOAN MTG CORP GOLD #G12221		06/01/2010	SCHEDULED REDEMPTION		10,854	10,854	11,390	11,373		(519)		(519)		10,854				281	06/01/2021	1
3128M1-LH-0	FED HOME LOAN MTG CORP GOLD #G12228		06/01/2010	SCHEDULED REDEMPTION		6,743	6,743	7,025	7,027		(283)		(283)		6,743				175	07/01/2021	1
3128M1-L7-2	FED HOME LOAN MTG CORP GOLD #G12250		06/01/2010	SCHEDULED REDEMPTION		1,219	1,219	1,251	1,251		(32)		(32)		1,219				26	06/01/2021	1
3128M1-N3-9	FED HOME LOAN MTG CORP GOLD #G12310		06/01/2010	SCHEDULED REDEMPTION		45,616	45,616	47,855	47,840		(2,224)		(2,224)		45,616				1,181	08/01/2021	1
3128M1-PA-1	FED HOME LOAN MTG CORP GOLD #G12317		06/01/2010	SCHEDULED REDEMPTION		64,908	64,908	68,058	68,036		(3,128)		(3,128)		64,908				1,675	08/01/2021	1
3128M1-PE-3	FED HOME LOAN MTG CORP GOLD #G12321		06/01/2010	SCHEDULED REDEMPTION		39,804	39,804	41,503	41,695		(1,891)		(1,891)		39,804				1,028	09/01/2021	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
3128M1-RM-3	FED HOME LOAN MTG CORP GOLD #G12392		06/01/2010	SCHEDULED REDEMPTION		664,420	664,420	701,067	699,622		(35,202)		(35,202)		664,420				17,195	09/01/2021	1
3128M1-S3-4	FED HOME LOAN MTG CORP GOLD #G12438		06/01/2010	SCHEDULED REDEMPTION		180,926	180,926	189,741	189,628		(8,703)		(8,703)		180,926				4,650	12/01/2021	1
3128M1-TK-5	FED HOME LOAN MTG CORP GOLD #G12454		06/01/2010	SCHEDULED REDEMPTION		5,487	5,487	5,716	5,739		(252)		(252)		5,487				142	11/01/2021	1
3128MB-AW-7	FED HOME LOAN MTG CORP GOLD #G12521		06/01/2010	SCHEDULED REDEMPTION		1,954,384	1,954,384	2,050,881	2,047,933		(93,549)		(93,549)		1,954,384				45,750	12/01/2021	1
3128MB-AZ-0	FED HOME LOAN MTG CORP GOLD #G12524		06/01/2010	SCHEDULED REDEMPTION		1,797	1,797	1,886	1,884		(87)		(87)		1,797				46	01/01/2022	1
3128MB-BR-7	FED HOME LOAN MTG CORP GOLD #G12548		06/01/2010	SCHEDULED REDEMPTION		33,008	33,008	34,411	34,558		(1,550)		(1,550)		33,008				849	01/01/2022	1
3128MB-CN-5	FED HOME LOAN MTG CORP GOLD #G12577		06/01/2010	SCHEDULED REDEMPTION		52,226	52,226	54,405	54,636		(2,410)		(2,410)		52,226				1,341	03/01/2022	1
3128MB-CT-2	FED HOME LOAN MTG CORP GOLD #G12582		06/01/2010	SCHEDULED REDEMPTION		47,587	47,587	49,572	49,717		(2,130)		(2,130)		47,587				1,228	02/01/2022	1
3128MB-DD-6	FED HOME LOAN MTG CORP GOLD #G12600		06/01/2010	SCHEDULED REDEMPTION		43,427	43,427	45,274	45,392		(1,965)		(1,965)		43,427				1,122	03/01/2022	1
3128MB-DG-9	FED HOME LOAN MTG CORP GOLD #G12603		06/01/2010	SCHEDULED REDEMPTION		50,225	50,225	52,321	52,566		(2,340)		(2,340)		50,225				1,290	04/01/2022	1
3128MB-DJ-3	FED HOME LOAN MTG CORP GOLD #G12605		06/01/2010	SCHEDULED REDEMPTION		68,469	68,469	71,849	71,776		(3,307)		(3,307)		68,469				1,764	04/01/2022	1
3128MB-DN-4	FED HOME LOAN MTG CORP GOLD #G12609		06/01/2010	SCHEDULED REDEMPTION		23,474	23,474	24,476	24,567		(1,094)		(1,094)		23,474				606	04/01/2022	1
3128MB-EP-8	FED HOME LOAN MTG CORP GOLD #G12642		06/01/2010	SCHEDULED REDEMPTION		4,768	4,768	5,003	5,002		(234)		(234)		4,768				122	04/01/2022	1
3128MB-FZ-5	FED HOME LOAN MTG CORP GOLD #G12684		06/01/2010	SCHEDULED REDEMPTION		34,992	34,992	36,720	36,678		(1,685)		(1,685)		34,992				898	05/01/2022	1
3128MB-F5-1	FED HOME LOAN MTG CORP GOLD #G12688		06/01/2010	SCHEDULED REDEMPTION		30,931	30,931	32,459	32,425		(1,494)		(1,494)		30,931				795	06/01/2022	1
3128MB-F8-5	FED HOME LOAN MTG CORP GOLD #G12691		06/01/2010	SCHEDULED REDEMPTION		65,871	65,871	68,192	68,265		(2,393)		(2,393)		65,871				1,485	06/01/2022	1
3128MB-GE-1	FED HOME LOAN MTG CORP GOLD #G12697		06/01/2010	SCHEDULED REDEMPTION		1,252	1,252	1,304	1,311		(59)		(59)		1,252				32	05/01/2022	1
3128MB-GS-0	FED HOME LOAN MTG CORP GOLD #G12709		06/01/2010	SCHEDULED REDEMPTION		47,261	47,261	48,958	49,076		(1,815)		(1,815)		47,261				1,107	07/01/2022	1
3128MB-GT-8	FED HOME LOAN MTG CORP GOLD #G12710		06/01/2010	SCHEDULED REDEMPTION		4,183	4,183	4,390	4,384		(201)		(201)		4,183				109	07/01/2022	1
3128MB-G3-5	FED HOME LOAN MTG CORP GOLD #G12718		06/01/2010	SCHEDULED REDEMPTION		18,124	18,124	18,897	18,964		(840)		(840)		18,124				463	07/01/2022	1
3128MB-HC-4	FED HOME LOAN MTG CORP GOLD #G12727		06/01/2010	SCHEDULED REDEMPTION		49,649	49,649	51,398	51,608		(1,959)		(1,959)		49,649				1,162	07/01/2022	1
3128MB-HN-0	FED HOME LOAN MTG CORP GOLD #G12737		06/01/2010	SCHEDULED REDEMPTION		2,819	2,819	2,936	2,945		(126)		(126)		2,819				73	08/01/2022	1
3128MB-HU-4	FED HOME LOAN MTG CORP GOLD #G12743		06/01/2010	SCHEDULED REDEMPTION		198,111	198,111	206,565	207,599		(9,489)		(9,489)		198,111				5,056	08/01/2022	1
3128MB-KT-3	FED HOME LOAN MTG CORP GOLD #G12806		06/01/2010	SCHEDULED REDEMPTION		111,760	111,760	116,432	116,811		(5,050)		(5,050)		111,760				2,866	09/01/2022	1
3128MB-LQ-8	FED HOME LOAN MTG CORP GOLD #G12835		06/01/2010	SCHEDULED REDEMPTION		3,687	3,687	3,869	3,869		(182)		(182)		3,687				94	11/01/2022	1
3128MB-LX-3	FED HOME LOAN MTG CORP GOLD #G12842		06/01/2010	SCHEDULED REDEMPTION		2,240	2,240	2,300	2,295		(55)		(55)		2,240				47	07/01/2022	1
3128MB-MN-4	FED HOME LOAN MTG CORP GOLD #G12865		06/01/2010	SCHEDULED REDEMPTION		205,025	205,025	213,106	212,909		(7,883)		(7,883)		205,025				4,791	10/01/2022	1
3128MB-MP-9	FED HOME LOAN MTG CORP GOLD #G12866		06/01/2010	SCHEDULED REDEMPTION		55,560	55,560	57,033	57,033		(1,473)		(1,473)		55,560				1,180	10/01/2022	1
3128MB-M6-1	FED HOME LOAN MTG CORP GOLD #G12881		06/01/2010	SCHEDULED REDEMPTION		4,057	4,057	4,164	4,165		(108)		(108)		4,057				86	11/01/2022	1
3128MB-NB-9	FED HOME LOAN MTG CORP GOLD #G12886		06/01/2010	SCHEDULED REDEMPTION		49,979	49,979	51,734	51,966		(1,987)		(1,987)		49,979				1,175	12/01/2022	1
3128MB-NM-5	FED HOME LOAN MTG CORP GOLD #G12896		06/01/2010	SCHEDULED REDEMPTION		11,316	11,316	11,713	11,772		(457)		(457)		11,316				259	11/01/2022	1
3128MB-PA-9	FED HOME LOAN MTG CORP GOLD #G12917		06/01/2010	SCHEDULED REDEMPTION		115,909	115,909	120,900	121,599		(5,690)		(5,690)		115,909				3,024	12/01/2022	1
3128MB-QJ-9	FED HOME LOAN MTG CORP GOLD #G12957		06/01/2010	SCHEDULED REDEMPTION		94,592	94,592	98,539	99,338		(4,746)		(4,746)		94,592				2,391	01/01/2023	1
3128MB-QT-7	FED HOME LOAN MTG CORP GOLD #G12966		06/01/2010	SCHEDULED REDEMPTION		91,534	91,534	95,584	95,962		(4,428)		(4,428)		91,534				2,380	01/01/2023	1
3128MB-Q6-7	FED HOME LOAN MTG CORP GOLD #G12977		06/01/2010	SCHEDULED REDEMPTION		51,245	51,245	53,382	53,461		(2,217)		(2,217)		51,245				1,320	10/01/2022	1
3128MB-Q7-5	FED HOME LOAN MTG CORP GOLD #G12978		06/01/2010	SCHEDULED REDEMPTION		74,246	74,246	77,363	77,592		(3,345)		(3,345)		74,246				1,909	12/01/2022	1
3128MB-RG-4	FED HOME LOAN MTG CORP GOLD #G12987		06/01/2010	SCHEDULED REDEMPTION		2,081	2,081	2,183	2,180		(100)		(100)		2,081				54	02/01/2023	1
3128MB-R3-3	FED HOME LOAN MTG CORP GOLD #G13006		06/01/2010	SCHEDULED REDEMPTION		2,062,350	2,062,350	2,143,635	2,141,355		(79,006)		(79,006)		2,062,350				49,142	02/01/2023	1
3128MB-SD-0	FED HOME LOAN MTG CORP GOLD #G13016		06/01/2010	SCHEDULED REDEMPTION		140,051	140,051	145,570	145,472		(5,421)		(5,421)		140,051				3,286	02/01/2023	1
3128MB-SK-4	FED HOME LOAN MTG CORP GOLD #G13022		06/01/2010	SCHEDULED REDEMPTION		87,281	87,281	90,922	91,666		(4,385)		(4,385)		87,281				2,237	02/01/2023	1
3128MB-SM-0	FED HOME LOAN MTG CORP GOLD #G13024		06/01/2010	SCHEDULED REDEMPTION		73,608	73,608	77,242	77,175		(3,567)		(3,567)		73,608				1,875	10/01/2022	1
3128MB-SN-8	FED HOME LOAN MTG CORP GOLD #G13025		06/01/2010	SCHEDULED REDEMPTION		25,377	25,377	26,460	26,564		(1,187)		(1,187)		25,377				657	08/01/2022	1
3128MB-S8-1	FED HOME LOAN MTG CORP GOLD #G13043		06/01/2010	SCHEDULED REDEMPTION		51,128	51,128	53,261	53,515		(2,387)		(2,387)		51,128				1,335	02/01/2023	1
3128MB-UA-3	FED HOME LOAN MTG CORP GOLD #G13077		06/01/2010	SCHEDULED REDEMPTION		47,937	47,937	50,304	50,224		(2,287)		(2,287)		47,937				1,222	04/01/2023	1
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087		06/01/2010	SCHEDULED REDEMPTION		130,555	130,555	135,299	135,881		(5,326)		(5,326)		130,555				3,104	04/01/2023	1
3128MB-UX-3	FED HOME LOAN MTG CORP GOLD #G13098		06/01/2010	SCHEDULED REDEMPTION		28,509	28,509	29,916	29,890		(1,382)		(1,382)		28,509				740	09/01/2021	1
3128MB-VP-9	FED HOME LOAN MTG CORP GOLD #G13122		06/01/2010	SCHEDULED REDEMPTION		489,171	489,171	506,848	508,490		(19,319)		(19,319)		489,171				11,321	04/01/2023	1
3128MB-V5-3	FED HOME LOAN MTG CORP GOLD #G13136		06/01/2010	SCHEDULED REDEMPTION		42,244	42,244	43,364	43,361		(1,117)		(1,117)		42,244				893	05/01/2023	1
3128MB-WE-3	FED HOME LOAN MTG CORP GOLD #G13145		06/01/2010	SCHEDULED REDEMPTION		26,092	26,092	27,197	27,313		(1,221)		(1,221)		26,092				669	04/01/2023	1
3128MB-X7-7	FED HOME LOAN MTG CORP GOLD #G13202		06/01/2010	SCHEDULED REDEMPTION		12,293	12,293	12,724	12,743		(450)		(450)		12,293				290	07/01/2023	1
3128MB-YB-7	FED HOME LOAN MTG CORP GOLD #G13206		06/01/2010	SCHEDULED REDEMPTION		228,593	228,593	237,165	237,976		(9,384)		(9,384)		228,593				5,297	05/01/2023	1
3128MB-YV-3	FED HOME LOAN MTG CORP GOLD #G13224		06/01/2010	SCHEDULED REDEMPTION		273,463	273,463	280,716	280,718		(7,255)		(7,255)		273,463				5,747	05/01/2023	1
3128MB-Y5-0	FED HOME LOAN MTG CORP GOLD #G13232		06/01/2010	SCHEDULED REDEMPTION		312,922	312,922	324,522	325,868		(12,946)		(12,946)		312,922				7,413	06/01/2023	1
3128MB-ZD-2	FED HOME LOAN MTG CORP GOLD #G13240		06/01/2010	SCHEDULED REDEMPTION		3,442	3,442	3,563	3,571		(128)		(128)		3,442				81	08/01/2023	1
3128MB-ZJ-9	FED HOME LOAN MTG CORP GOLD #G13245		06/01/2010	SCHEDULED REDEMPTION		111,798	111,798	117,296	117,135		(5,337)		(5,337)		111,798				2,891	08/01/2023	1
3128MB-ZV-2	FED HOME LOAN MTG CORP GOLD #G13256		06/01/2010	SCHEDULED REDEMPTION		65,824	65,824	69,031	68,959		(3,135)		(3,135)		65,824				1,702	09/01/2023	1
3128MB-4H-7	FED HOME LOAN MTG CORP GOLD #G13324		06/01/2010	SCHEDULED REDEMPTION		32,023	32,023	33,604	33,545		(1,522)		(1,522)		32,023				830	11/01/2023	1
3128MB-4Q-7	FED HOME LOAN MTG CORP GOLD #G13331		06/01/2010	SCHEDULED REDEMPTION		3,649	3,649	3,801	3,817		(168)		(168)		3,649				94	10/01/2023	1
3128MB-4Y-0	FED HOME LOAN MTG CORP GOLD #G13339		06/01/2010	SCHEDULED REDEMPTION		85,084	85,084	88,914	89,121		(4,036)		(4,036)		85,084				2,194	12/01/2023	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
3128MB-4Z-7	FED HOME LOAN MTG CORP GOLD #G13340		06/01/2010	SCHEDULED REDEMPTION		5,179	5,179	5,395	5,419		(241)		(241)		5,179				134	12/01/2021	1
3128MB-5G-8	FED HOME LOAN MTG CORP GOLD #G13347		06/01/2010	SCHEDULED REDEMPTION		137,213	137,213	143,988	143,938		(6,725)		(6,725)		137,213				3,551	05/01/2023	1
3128MB-5K-9	FED HOME LOAN MTG CORP GOLD #G13350		06/01/2010	SCHEDULED REDEMPTION		2,375	2,375	2,492	2,489		(115)		(115)		2,375				62	10/01/2022	1
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		06/01/2010	SCHEDULED REDEMPTION		580,200	580,200	600,625	602,731		(22,531)		(22,531)		580,200				13,389	12/01/2023	1
3128MB-5P-8	FED HOME LOAN MTG CORP GOLD #G13354		06/01/2010	SCHEDULED REDEMPTION		50,284	50,284	52,169	52,344		(2,060)		(2,060)		50,284				1,180	11/01/2023	1
3128MB-7H-4	FED HOME LOAN MTG CORP GOLD #G13396		06/01/2010	SCHEDULED REDEMPTION		40,214	40,214	41,892	42,081		(1,867)		(1,867)		40,214				1,021	12/01/2023	1
3128MC-AH-8	FED HOME LOAN MTG CORP GOLD #G13408		06/01/2010	SCHEDULED REDEMPTION		49,703	49,703	51,662	51,597		(1,894)		(1,894)		49,703				1,163	01/01/2024	1
3128MC-BL-8	FED HOME LOAN MTG CORP GOLD #G13443		06/01/2010	SCHEDULED REDEMPTION		7,687	7,687	7,975	8,002		(315)		(315)		7,687				179	04/01/2023	1
3128MC-BV-6	FED HOME LOAN MTG CORP GOLD #G13452		06/01/2010	SCHEDULED REDEMPTION		3,053	3,053	3,167	3,163		(110)		(110)		3,053				71	02/01/2024	1
3128MC-CK-9	FED HOME LOAN MTG CORP GOLD #G13474		06/01/2010	SCHEDULED REDEMPTION		2,203,308	2,203,308	2,268,719	2,279,243		(75,935)		(75,935)		2,203,308				45,965	02/01/2024	1
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD #G13480		06/01/2010	SCHEDULED REDEMPTION		223,134	223,134	231,382	233,434		(10,300)		(10,300)		223,134				5,255	02/01/2024	1
3128MC-CY-9	FED HOME LOAN MTG CORP GOLD #G13487		06/01/2010	SCHEDULED REDEMPTION		17,879	17,879	18,550	18,693		(814)		(814)		17,879				434	02/01/2024	1
3128MC-C3-7	FED HOME LOAN MTG CORP GOLD #G13490		06/01/2010	SCHEDULED REDEMPTION		20,602	20,602	21,619	21,595		(993)		(993)		20,602				534	12/01/2023	1
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		06/01/2010	SCHEDULED REDEMPTION		398,555	398,555	413,990	414,128		(15,574)		(15,574)		398,555				9,350	02/01/2024	1
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		06/01/2010	SCHEDULED REDEMPTION		535,225	535,225	556,320	555,784		(20,560)		(20,560)		535,225				12,416	01/01/2024	1
3128MC-DF-9	FED HOME LOAN MTG CORP GOLD #G13502		06/01/2010	SCHEDULED REDEMPTION		92,611	92,611	96,084	96,374		(3,764)		(3,764)		92,611				2,178	01/01/2024	1
3128MC-DH-5	FED HOME LOAN MTG CORP GOLD #G13504		06/01/2010	SCHEDULED REDEMPTION		157,025	157,025	162,817	163,296		(6,270)		(6,270)		157,025				3,663	12/01/2022	1
3128MC-DL-6	FED HOME LOAN MTG CORP GOLD #G13507		06/01/2010	SCHEDULED REDEMPTION		38,605	38,605	40,511	40,475		(1,870)		(1,870)		38,605				995	01/01/2024	1
3128MC-DQ-5	FED HOME LOAN MTG CORP GOLD #G13511		06/01/2010	SCHEDULED REDEMPTION		2,400,646	2,400,646	2,463,160	2,461,339		(60,693)		(60,693)		2,400,646				50,421	04/01/2024	1
3128MC-ER-2	FED HOME LOAN MTG CORP GOLD #G13544		06/01/2010	SCHEDULED REDEMPTION		73,816	73,816	77,461	77,232		(3,415)		(3,415)		73,816				1,916	10/01/2017	1
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		06/01/2010	SCHEDULED REDEMPTION		631,901	631,901	656,806	656,178		(24,277)		(24,277)		631,901				14,879	04/01/2024	1
3128MC-GE-9	FED HOME LOAN MTG CORP GOLD #G13597		06/01/2010	SCHEDULED REDEMPTION		18,470	18,470	19,382	19,357		(887)		(887)		18,470				474	12/01/2023	1
3128MC-GU-3	FED HOME LOAN MTG CORP GOLD #G13611		06/01/2010	SCHEDULED REDEMPTION		2,909,290	2,909,290	3,038,390	3,034,066		(124,775)		(124,775)		2,909,290				68,224	01/01/2024	1
3128MC-GW-9	FED HOME LOAN MTG CORP GOLD #G13613		06/01/2010	SCHEDULED REDEMPTION		69,469	69,469	72,899	72,839		(3,370)		(3,370)		69,469				1,784	12/01/2023	1
3128MM-AA-1	FED HOME LOAN MTG CORP GOLD #G18000		06/01/2010	SCHEDULED REDEMPTION		33,201	33,201	31,704	32,013		1,188		1,188		33,201				632	07/01/2019	1
3128MM-AF-0	FED HOME LOAN MTG CORP GOLD #G18005		06/01/2010	SCHEDULED REDEMPTION		3,814	3,814	3,957	3,956		(142)		(142)		3,814				89	08/01/2019	1
3128MM-A9-4	FED HOME LOAN MTG CORP GOLD #G18031		06/01/2010	SCHEDULED REDEMPTION		20,693	20,693	20,224	20,328		365		365		20,693				386	01/01/2020	1
3128MM-BT-9	FED HOME LOAN MTG CORP GOLD #G18049		06/01/2010	SCHEDULED REDEMPTION		2,082	2,082	2,185	2,181		(99)		(99)		2,082				53	04/01/2020	1
3128MM-BU-6	FED HOME LOAN MTG CORP GOLD #G18050		06/01/2010	SCHEDULED REDEMPTION		20,816	20,816	20,369	20,490		326		326		20,816				390	04/01/2020	1
3128MM-BV-4	FED HOME LOAN MTG CORP GOLD #G18051		06/01/2010	SCHEDULED REDEMPTION		17,897	17,897	17,505	17,594		304		304		17,897				329	05/01/2020	1
3128MM-CS-0	FED HOME LOAN MTG CORP GOLD #G18080		06/01/2010	SCHEDULED REDEMPTION		13,874	13,874	13,562	13,653		221		221		13,874				246	08/01/2020	1
3128MM-DA-8	FED HOME LOAN MTG CORP GOLD #G18096		06/01/2010	SCHEDULED REDEMPTION		4,499	4,499	4,687	4,699		(200)		(200)		4,499				115	01/01/2021	1
3128MM-DK-6	FED HOME LOAN MTG CORP GOLD #G18105		06/01/2010	SCHEDULED REDEMPTION		15,721	15,721	16,275	16,337		(616)		(616)		15,721				365	03/01/2021	1
3128MM-DL-4	FED HOME LOAN MTG CORP GOLD #G18106		06/01/2010	SCHEDULED REDEMPTION		3,246	3,246	3,381	3,400		(154)		(154)		3,246				84	03/01/2021	1
3128MM-DQ-3	FED HOME LOAN MTG CORP GOLD #G18110		06/01/2010	SCHEDULED REDEMPTION		118,314	118,314	123,250	123,707		(5,394)		(5,394)		118,314				3,062	04/01/2021	1
3128MM-DU-4	FED HOME LOAN MTG CORP GOLD #G18114		06/01/2010	SCHEDULED REDEMPTION		14,283	14,283	14,988	14,978		(695)		(695)		14,283				367	05/01/2021	1
3128MM-EH-2	FED HOME LOAN MTG CORP GOLD #G18135		06/01/2010	SCHEDULED REDEMPTION		8,369	8,369	8,783	8,796		(427)		(427)		8,369				215	08/01/2021	1
3128MM-ER-0	FED HOME LOAN MTG CORP GOLD #G18143		06/01/2010	SCHEDULED REDEMPTION		49,328	49,328	51,386	51,791		(2,463)		(2,463)		49,328				1,255	10/01/2021	1
3128MM-E6-6	FED HOME LOAN MTG CORP GOLD #G18156		06/01/2010	SCHEDULED REDEMPTION		16,490	16,490	17,071	17,171		(681)		(681)		16,490				372	12/01/2021	1
3128MM-E7-4	FED HOME LOAN MTG CORP GOLD #G18157		06/01/2010	SCHEDULED REDEMPTION		148,119	148,119	154,390	155,569		(7,450)		(7,450)		148,119				3,820	12/01/2021	1
3128MM-FD-0	FED HOME LOAN MTG CORP GOLD #G18163		06/01/2010	SCHEDULED REDEMPTION		17,852	17,852	18,733	18,712		(861)		(861)		17,852				460	01/01/2022	1
3128MM-FM-0	FED HOME LOAN MTG CORP GOLD #G18171		06/01/2010	SCHEDULED REDEMPTION		2,984	2,984	3,096	3,111		(127)		(127)		2,984				71	03/01/2022	1
3128MM-FS-7	FED HOME LOAN MTG CORP GOLD #G18176		06/01/2010	SCHEDULED REDEMPTION		1,704	1,704	1,767	1,777		(73)		(73)		1,704				40	04/01/2022	1
3128MM-F7-3	FED HOME LOAN MTG CORP GOLD #G18189		06/01/2010	SCHEDULED REDEMPTION		30,347	30,347	31,416	31,622		(1,275)		(1,275)		30,347				704	06/01/2022	1
3128MM-GD-9	FED HOME LOAN MTG CORP GOLD #G18195		06/01/2010	SCHEDULED REDEMPTION		25,422	25,422	26,677	26,670		(1,249)		(1,249)		25,422				657	07/01/2022	1
3128MM-GH-0	FED HOME LOAN MTG CORP GOLD #G18199		06/01/2010	SCHEDULED REDEMPTION		8,018	8,018	8,384	8,422		(404)		(404)		8,018				209	08/01/2022	1
3128MM-GN-7	FED HOME LOAN MTG CORP GOLD #G18204		06/01/2010	SCHEDULED REDEMPTION		12,494	12,494	13,111	13,095		(601)		(601)		12,494				319	09/01/2022	1
3128MM-GU-1	FED HOME LOAN MTG CORP GOLD #G18210		06/01/2010	SCHEDULED REDEMPTION		31,534	31,534	32,880	33,170		(1,637)		(1,637)		31,534				822	10/01/2022	1
3128MM-G5-6	FED HOME LOAN MTG CORP GOLD #G18219		06/01/2010	SCHEDULED REDEMPTION		3,693	3,693	3,847	3,888		(195)		(195)		3,693				96	11/01/2022	1
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229		06/01/2010	SCHEDULED REDEMPTION		7,845	7,845	8,121	8,185		(340)		(340)		7,845				188	01/01/2023	1
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233		06/01/2010	SCHEDULED REDEMPTION		48,131	48,131	49,821	50,269		(2,138)		(2,138)		48,131				1,135	02/01/2023	1
3128MM-HL-0	FED HOME LOAN MTG CORP GOLD #G18234		06/01/2010	SCHEDULED REDEMPTION		41,502	41,502	43,552	43,491		(1,989)		(1,989)		41,502				1,094	02/01/2023	1
3128MM-H6-3	FED HOME LOAN MTG CORP GOLD #G18252		06/01/2010	SCHEDULED REDEMPTION		37,236	37,236	39,074	39,012		(1,776)		(1,776)		37,236				989	05/01/2023	1
3128MM-JB-0	FED HOME LOAN MTG CORP GOLD #G18257		06/01/2010	SCHEDULED REDEMPTION		39,233	39,233	40,274	40,214		(981)		(981)		39,233				838	06/01/2023	1
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258		06/01/2010	SCHEDULED REDEMPTION		11,496	11,496	11,927	11,990		(493)		(493)		11,496				271	06/01/2023	1
3128MM-JD-6	FED HOME LOAN MTG CORP GOLD #G18259		06/01/2010	SCHEDULED REDEMPTION		1,133	1,133	1,189	1,187		(54)		(54)		1,133				30	06/01/2023	1
3128MM-JK-0	FED HOME LOAN MTG CORP GOLD #G18265		06/01/2010	SCHEDULED REDEMPTION		67,519	67,519	70,681	70,686		(3,168)		(3,168)		67,519				1,763	07/01/2023	1
3128MM-JP-9	FED HOME LOAN MTG CORP GOLD #G18269		06/01/2010	SCHEDULED REDEMPTION		41,125	41,125	42,841	43,339		(2,214)		(2,214)		41,125				1,084	08/01/2023	1
3128MM-JT-1	FED HOME LOAN MTG CORP GOLD #G18273		06/01/2010	SCHEDULED REDEMPTION		45,487	45,487	47,733	47,732		(2,245)		(2,245)		45,487				1,188	09/01/2023	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)
3128MM-JY-0	FED HOME LOAN MTG CORP GOLD #G18278		06/01/2010	SCHEDULED REDEMPTION		2,097	2,097	2,200	2,196		(99)		(99)		2,097				54	10/01/2023	1.
3128MM-J8-7	FED HOME LOAN MTG CORP GOLD #G18286		06/01/2010	SCHEDULED REDEMPTION		5,912	5,912	6,133	6,170		(259)		(259)		5,912				145	12/01/2023	1.
3128MM-J9-5	FED HOME LOAN MTG CORP GOLD #G18287		06/01/2010	SCHEDULED REDEMPTION		17,562	17,562	18,312	18,468		(906)		(906)		17,562				461	12/01/2023	1.
3128MM-KG-7	FED HOME LOAN MTG CORP GOLD #G18294		06/01/2010	SCHEDULED REDEMPTION		39,506	39,506	41,155	41,357		(1,851)		(1,851)		39,506				1,024	01/01/2024	1.
3128MM-KU-6	FED HOME LOAN MTG CORP GOLD #G18306		06/01/2010	SCHEDULED REDEMPTION		364,169	364,169	373,828	373,331		(9,162)		(9,162)		364,169				7,676	04/01/2024	1.
3128MM-KV-4	FED HOME LOAN MTG CORP GOLD #G18307		06/01/2010	SCHEDULED REDEMPTION		659,391	659,391	683,773	682,987		(23,596)		(23,596)		659,391				15,472	04/01/2024	1.
3128CU-AZ-9	FED HOME LOAN MTG CORP GOLD #G30024		06/01/2010	SCHEDULED REDEMPTION		47,201	47,201	46,709	46,883		318		318		47,201				1,622	12/01/2013	1.
3128CU-A7-1	FED HOME LOAN MTG CORP GOLD #G30030		06/01/2010	SCHEDULED REDEMPTION		16,234	16,234	16,065	16,100		134		134		16,234				551	03/01/2014	1.
3128MS-BZ-2	FED HOME LOAN MTG CORP GOLD #H00056		06/01/2010	SCHEDULED REDEMPTION		247,740	247,740	245,263	245,784		1,956		1,956		247,740				5,692	10/01/2035	1.
3128MS-CU-2	FED HOME LOAN MTG CORP GOLD #H00083		06/01/2010	SCHEDULED REDEMPTION		723,182	723,182	715,950	717,631		5,551		5,551		723,182				17,378	12/01/2035	1.
3128MS-DJ-6	FED HOME LOAN MTG CORP GOLD #H00105		06/01/2010	SCHEDULED REDEMPTION		191,955	191,955	190,035	191,001		953		953		191,955				5,274	12/01/2035	1.
3128PB-ZD-9	FED HOME LOAN MTG CORP GOLD #J00740		06/01/2010	SCHEDULED REDEMPTION		5,963	5,963	6,258	6,243		(280)		(280)		5,963				159	12/01/2020	1.
3128PC-FY-3	FED HOME LOAN MTG CORP GOLD #J01083		06/01/2010	SCHEDULED REDEMPTION		58,635	58,635	61,530	61,432		(2,798)		(2,798)		58,635				1,465	01/01/2021	1.
3128PC-UK-6	FED HOME LOAN MTG CORP GOLD #J01486		06/01/2010	SCHEDULED REDEMPTION		512	512	530	527		(15)		(15)		512				12	03/01/2021	1.
3128PC-XD-9	FED HOME LOAN MTG CORP GOLD #J01576		06/01/2010	SCHEDULED REDEMPTION		3,455	3,455	3,577	3,582		(127)		(127)		3,455				78	04/01/2021	1.
3128PC-Y5-5	FED HOME LOAN MTG CORP GOLD #J01632		06/01/2010	SCHEDULED REDEMPTION		20,258	20,258	21,258	21,254		(997)		(997)		20,258				533	04/01/2021	1.
3128PD-JT-8	FED HOME LOAN MTG CORP GOLD #J02074		06/01/2010	SCHEDULED REDEMPTION		7,054	7,054	6,898	6,932		122		122		7,054				135	06/01/2020	1.
3128PD-SK-7	FED HOME LOAN MTG CORP GOLD #J02322		06/01/2010	SCHEDULED REDEMPTION		363	363	354	358		5		5		363				7	06/01/2019	1.
3128PD-VA-5	FED HOME LOAN MTG CORP GOLD #J02409		06/01/2010	SCHEDULED REDEMPTION		51,176	51,176	50,004	50,326		850		850		51,176				987	08/01/2020	1.
3128PD-VV-9	FED HOME LOAN MTG CORP GOLD #J02428		06/01/2010	SCHEDULED REDEMPTION		4,114	4,114	4,020	4,050		63		63		4,114				80	08/01/2020	1.
3128PE-BN-7	FED HOME LOAN MTG CORP GOLD #J02745		06/01/2010	SCHEDULED REDEMPTION		82,868	82,868	86,959	86,698		(3,830)		(3,830)		82,868				2,233	07/01/2019	1.
3128PE-SW-9	FED HOME LOAN MTG CORP GOLD #J03233		06/01/2010	SCHEDULED REDEMPTION		2,768	2,768	2,865	2,857		(89)		(89)		2,768				64	08/01/2021	1.
3128PE-TW-8	FED HOME LOAN MTG CORP GOLD #J03265		06/01/2010	SCHEDULED REDEMPTION		11,476	11,476	11,954	12,005		(530)		(530)		11,476				299	08/01/2021	1.
3128PE-XQ-6	FED HOME LOAN MTG CORP GOLD #J03387		06/01/2010	SCHEDULED REDEMPTION		80,990	80,990	84,369	85,294		(4,304)		(4,304)		80,990				2,211	09/01/2021	1.
3128PE-XR-4	FED HOME LOAN MTG CORP GOLD #J03388		06/01/2010	SCHEDULED REDEMPTION		57,020	57,020	59,836	59,938		(2,918)		(2,918)		57,020				1,470	09/01/2021	1.
3128PE-YK-8	FED HOME LOAN MTG CORP GOLD #J03414		06/01/2010	SCHEDULED REDEMPTION		2,935	2,935	3,080	3,073		(138)		(138)		2,935				68	09/01/2021	1.
3128PE-2X-5	FED HOME LOAN MTG CORP GOLD #J03490		06/01/2010	SCHEDULED REDEMPTION		39,679	39,679	41,638	41,507		(1,828)		(1,828)		39,679				1,078	10/01/2021	1.
3128PE-7C-6	FED HOME LOAN MTG CORP GOLD #J03591		06/01/2010	SCHEDULED REDEMPTION		20,077	20,077	20,960	20,982		(906)		(906)		20,077				507	10/01/2021	1.
3128PF-H2-4	FED HOME LOAN MTG CORP GOLD #J03849		06/01/2010	SCHEDULED REDEMPTION		25,001	25,001	25,881	25,882		(882)		(882)		25,001				591	11/01/2021	1.
3128PF-KF-1	FED HOME LOAN MTG CORP GOLD #J03894		06/01/2010	SCHEDULED REDEMPTION		2,615	2,615	2,713	2,708		(93)		(93)		2,615				64	11/01/2021	1.
3128PF-LU-7	FED HOME LOAN MTG CORP GOLD #J03939		06/01/2010	SCHEDULED REDEMPTION		12,355	12,355	12,965	12,937		(582)		(582)		12,355				337	12/01/2021	1.
3128PF-N2-7	FED HOME LOAN MTG CORP GOLD #J04009		06/01/2010	SCHEDULED REDEMPTION		316	316	328	326		(10)		(10)		316				7	12/01/2021	1.
3128PF-PG-4	FED HOME LOAN MTG CORP GOLD #J04023		06/01/2010	SCHEDULED REDEMPTION		7,150	7,150	7,448	7,446		(296)		(296)		7,150				193	01/01/2022	1.
3128PF-R4-9	FED HOME LOAN MTG CORP GOLD #J04107		06/01/2010	SCHEDULED REDEMPTION		15,717	15,717	16,493	16,506		(789)		(789)		15,717				379	01/01/2022	1.
3128PF-SJ-5	FED HOME LOAN MTG CORP GOLD #J04121		06/01/2010	SCHEDULED REDEMPTION		19,412	19,412	20,371	20,309		(896)		(896)		19,412				490	01/01/2022	1.
3128PF-TD-7	FED HOME LOAN MTG CORP GOLD #J04148		06/01/2010	SCHEDULED REDEMPTION		94,195	94,195	98,846	98,621		(4,426)		(4,426)		94,195				2,474	01/01/2022	1.
3128PF-YD-1	FED HOME LOAN MTG CORP GOLD #J04308		06/01/2010	SCHEDULED REDEMPTION		1,575	1,575	1,640	1,650		(75)		(75)		1,575				42	02/01/2022	1.
3128PF-5U-5	FED HOME LOAN MTG CORP GOLD #J04459		06/01/2010	SCHEDULED REDEMPTION		987	987	1,024	1,023		(36)		(36)		987				23	03/01/2022	1.
3128PG-F9-9	FED HOME LOAN MTG CORP GOLD #J04692		06/01/2010	SCHEDULED REDEMPTION		7,239	7,239	7,541	7,616		(377)		(377)		7,239				187	04/01/2022	1.
3128PG-MQ-3	FED HOME LOAN MTG CORP GOLD #J04867		06/01/2010	SCHEDULED REDEMPTION		6,051	6,051	6,304	6,359		(308)		(308)		6,051				150	05/01/2022	1.
3128PG-UE-1	FED HOME LOAN MTG CORP GOLD #J05081		06/01/2010	SCHEDULED REDEMPTION		12,669	12,669	13,144	13,100		(432)		(432)		12,669				302	06/01/2022	1.
3128PG-VQ-3	FED HOME LOAN MTG CORP GOLD #J05123		06/01/2010	SCHEDULED REDEMPTION		15,472	15,472	16,132	16,131		(659)		(659)		15,472				412	06/01/2022	1.
3128PG-W5-8	FED HOME LOAN MTG CORP GOLD #J05168		06/01/2010	SCHEDULED REDEMPTION		4,792	4,792	5,004	5,013		(221)		(221)		4,792				129	07/01/2022	1.
3128PG-2W-2	FED HOME LOAN MTG CORP GOLD #J05289		06/01/2010	SCHEDULED REDEMPTION		1,186	1,186	1,230	1,257		(71)		(71)		1,186				29	08/01/2022	1.
3128PH-AJ-0	FED HOME LOAN MTG CORP GOLD #J05409		06/01/2010	SCHEDULED REDEMPTION		142,979	142,979	148,249	148,729		(5,750)		(5,750)		142,979				3,323	08/01/2022	1.
3128PH-AK-7	FED HOME LOAN MTG CORP GOLD #J05410		06/01/2010	SCHEDULED REDEMPTION		103,270	103,270	107,845	108,118		(4,848)		(4,848)		103,270				2,723	08/01/2022	1.
3128PH-CE-9	FED HOME LOAN MTG CORP GOLD #J05469		06/01/2010	SCHEDULED REDEMPTION		5,674	5,674	5,911	5,904		(230)		(230)		5,674				150	07/01/2022	1.
3128PH-E9-8	FED HOME LOAN MTG CORP GOLD #J05560		06/01/2010	SCHEDULED REDEMPTION		4,733	4,733	4,931	5,028		(295)		(295)		4,733				128	09/01/2022	1.
3128PH-GX-3	FED HOME LOAN MTG CORP GOLD #J05614		06/01/2010	SCHEDULED REDEMPTION		40,182	40,182	41,897	42,229		(2,047)		(2,047)		40,182				1,041	09/01/2022	1.
3128PH-J4-4	FED HOME LOAN MTG CORP GOLD #J05683		06/01/2010	SCHEDULED REDEMPTION		44,734	44,734	46,600	46,857		(2,123)		(2,123)		44,734				1,204	10/01/2022	1.
3128PH-NE-7	FED HOME LOAN MTG CORP GOLD #J05789		06/01/2010	SCHEDULED REDEMPTION		8,861	8,861	9,230	9,270		(410)		(410)		8,861				222	10/01/2022	1.
3128PH-3E-9	FED HOME LOAN MTG CORP GOLD #J06197		06/01/2010	SCHEDULED REDEMPTION		7,837	7,837	8,164	8,157		(320)		(320)		7,837				207	10/01/2021	1.
3128PJ-BX-4	FED HOME LOAN MTG CORP GOLD #J06354		06/01/2010	SCHEDULED REDEMPTION		18,119	18,119	18,875	18,800		(681)		(681)		18,119				430	11/01/2022	1.
3128PJ-CD-7	FED HOME LOAN MTG CORP GOLD #J06368		06/01/2010	SCHEDULED REDEMPTION		5,780	5,780	6,021	6,021		(241)		(241)		5,780				151	11/01/2022	1.
3128PJ-F5-1	FED HOME LOAN MTG CORP GOLD #J06488		06/01/2010	SCHEDULED REDEMPTION		2,575	2,575	2,683	2,692		(116)		(116)		2,575				67	12/01/2022	1.
3128PJ-F9-3	FED HOME LOAN MTG CORP GOLD #J06492		06/01/2010	SCHEDULED REDEMPTION		2,990	2,990	3,115	3,154		(164)		(164)		2,990				73	12/01/2022	1.
3128PJ-JH-1	FED HOME LOAN MTG CORP GOLD #J06564		06/01/2010	SCHEDULED REDEMPTION		888	888	921	942		(54)		(54)		888				22	12/01/2022	1.
3128PJ-LF-2	FED HOME LOAN MTG CORP GOLD #J06626		06/01/2010	SCHEDULED REDEMPTION		72,662	72,662	76,250	76,004		(3,342)		(3,342)		72,662				1,959	12/01/2022	1.
3128PJ-ML-8	FED HOME LOAN MTG CORP GOLD #J06663		06/01/2010	SCHEDULED REDEMPTION		1,595	1,595	1,662	1,666		(71)		(71)		1,595				43	12/01/2022	1.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128PJ-M3-8	FED HOME LOAN MTG CORP GOLD #J06678		06/01/2010	SCHEDULED REDEMPTION		4,286	4,286	4,480	4,473		(187)		(187)		4,286				105	01/01/2023	1.
3128PJ-R3-3	FED HOME LOAN MTG CORP GOLD #J06806		06/01/2010	SCHEDULED REDEMPTION		11,835	11,835	12,250	12,256		(422)		(422)		11,835				269	02/01/2023	1.
3128PJ-S6-5	FED HOME LOAN MTG CORP GOLD #J06841		06/01/2010	SCHEDULED REDEMPTION		81,960	81,960	85,034	85,505		(3,544)		(3,544)		81,960				1,945	01/01/2023	1.
3128PJ-TF-4	FED HOME LOAN MTG CORP GOLD #J06850		06/01/2010	SCHEDULED REDEMPTION		36,876	36,876	38,697	38,537		(1,661)		(1,661)		36,876				998	01/01/2023	1.
3128PJ-TZ-0	FED HOME LOAN MTG CORP GOLD #J06868		06/01/2010	SCHEDULED REDEMPTION		42,049	42,049	44,125	44,114		(2,064)		(2,064)		42,049				983	01/01/2023	1.
3128PJ-UP-0	FED HOME LOAN MTG CORP GOLD #J06890		06/01/2010	SCHEDULED REDEMPTION		75,269	75,269	77,916	77,621		(2,352)		(2,352)		75,269				1,854	02/01/2018	1.
3128PJ-XF-9	FED HOME LOAN MTG CORP GOLD #J06978		06/01/2010	SCHEDULED REDEMPTION		52,090	52,090	53,926	54,436		(2,346)		(2,346)		52,090				1,243	02/01/2023	1.
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567		06/01/2010	SCHEDULED REDEMPTION		2,826	2,826	2,938	2,933		(107)		(107)		2,826				67	04/01/2023	1.
3128PK-QX-5	FED HOME LOAN MTG CORP GOLD #J07670		06/01/2010	SCHEDULED REDEMPTION		56,007	56,007	57,983	58,095		(2,089)		(2,089)		56,007				1,272	04/01/2023	1.
3128PK-SB-1	FED HOME LOAN MTG CORP GOLD #J07714		06/01/2010	SCHEDULED REDEMPTION		81,369	81,369	84,576	84,563		(3,195)		(3,195)		81,369				2,007	04/01/2023	1.
3128PK-VE-1	FED HOME LOAN MTG CORP GOLD #J07813		06/01/2010	SCHEDULED REDEMPTION		68,926	68,926	70,754	70,801		(1,876)		(1,876)		68,926				1,485	05/01/2023	1.
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891		06/01/2010	SCHEDULED REDEMPTION		832,489	832,489	861,827	867,560		(35,072)		(35,072)		832,489				19,608	05/01/2023	1.
3128PK-YX-6	FED HOME LOAN MTG CORP GOLD #J07926		06/01/2010	SCHEDULED REDEMPTION		100,317	100,317	104,079	103,887		(3,570)		(3,570)		100,317				2,369	05/01/2023	1.
3128PK-7H-1	FED HOME LOAN MTG CORP GOLD #J08096		06/01/2010	SCHEDULED REDEMPTION		8,874	8,874	9,185	9,263		(390)		(390)		8,874				214	06/01/2023	1.
3128PL-B5-0	FED HOME LOAN MTG CORP GOLD #J08160		06/01/2010	SCHEDULED REDEMPTION		60,403	60,403	62,525	62,676		(2,273)		(2,273)		60,403				1,431	12/01/2022	1.
3128PL-DF-6	FED HOME LOAN MTG CORP GOLD #J08202		06/01/2010	SCHEDULED REDEMPTION		3,678	3,678	3,816	3,833		(155)		(155)		3,678				86	07/01/2023	1.
3128PL-E4-0	FED HOME LOAN MTG CORP GOLD #J08255		06/01/2010	SCHEDULED REDEMPTION		502,716	502,716	527,538	527,044		(24,327)		(24,327)		502,716				12,889	12/01/2022	1.
3128PL-J7-8	FED HOME LOAN MTG CORP GOLD #J08386		06/01/2010	SCHEDULED REDEMPTION		43,079	43,079	45,206	45,104		(2,024)		(2,024)		43,079				1,106	07/01/2023	1.
3128PL-NZ-1	FED HOME LOAN MTG CORP GOLD #J08508		06/01/2010	SCHEDULED REDEMPTION		2,680	2,680	2,792	2,793		(113)		(113)		2,680				71	08/01/2023	1.
3128PL-PJ-5	FED HOME LOAN MTG CORP GOLD #J08525		06/01/2010	SCHEDULED REDEMPTION		668,769	668,769	701,789	702,262		(33,493)		(33,493)		668,769				17,135	08/01/2023	1.
3128PL-P2-2	FED HOME LOAN MTG CORP GOLD #J08541		06/01/2010	SCHEDULED REDEMPTION		75,873	75,873	79,619	79,332		(3,459)		(3,459)		75,873				1,974	09/01/2023	1.
3128PL-QR-6	FED HOME LOAN MTG CORP GOLD #J08564		06/01/2010	SCHEDULED REDEMPTION		62,470	62,470	65,139	65,766		(3,296)		(3,296)		62,470				1,612	09/01/2023	1.
3128PL-Q7-0	FED HOME LOAN MTG CORP GOLD #J08578		06/01/2010	SCHEDULED REDEMPTION		2,855	2,855	2,996	2,995		(141)		(141)		2,855				66	08/01/2023	1.
3128PL-Q8-8	FED HOME LOAN MTG CORP GOLD #J08579		06/01/2010	SCHEDULED REDEMPTION		17,999	17,999	18,888	18,865		(866)		(866)		17,999				472	08/01/2023	1.
3128PL-TP-7	FED HOME LOAN MTG CORP GOLD #J08658		06/01/2010	SCHEDULED REDEMPTION		99,321	99,321	103,465	105,849		(6,528)		(6,528)		99,321				2,597	09/01/2023	1.
3128PL-UJ-9	FED HOME LOAN MTG CORP GOLD #J08685		06/01/2010	SCHEDULED REDEMPTION		5,321	5,321	5,508	5,513		(192)		(192)		5,321				123	09/01/2023	1.
3128PL-WH-1	FED HOME LOAN MTG CORP GOLD #J08748		06/01/2010	SCHEDULED REDEMPTION		20,258	20,258	21,191	21,284		(1,026)		(1,026)		20,258				528	10/01/2023	1.
3128PL-X8-0	FED HOME LOAN MTG CORP GOLD #J08803		06/01/2010	SCHEDULED REDEMPTION		76,005	76,005	78,675	79,013		(3,008)		(3,008)		76,005				1,732	10/01/2023	1.
3128PL-3G-5	FED HOME LOAN MTG CORP GOLD #J08899		06/01/2010	SCHEDULED REDEMPTION		1,090,234	1,090,234	1,128,626	1,143,418		(53,184)		(53,184)		1,090,234				25,510	10/01/2023	1.
3128PL-7G-1	FED HOME LOAN MTG CORP GOLD #J08995		06/01/2010	SCHEDULED REDEMPTION		477,833	477,833	494,860	500,094		(22,262)		(22,262)		477,833				11,118	11/01/2023	1.
3128PL-7L-0	FED HOME LOAN MTG CORP GOLD #J08999		06/01/2010	SCHEDULED REDEMPTION		3,544	3,544	3,719	3,707		(162)		(162)		3,544				90	12/01/2023	1.
3128PM-A3-4	FED HOME LOAN MTG CORP GOLD #J09026		06/01/2010	SCHEDULED REDEMPTION		80,190	80,190	83,614	83,644		(3,454)		(3,454)		80,190				2,193	12/01/2023	1.
3128PM-FE-5	FED HOME LOAN MTG CORP GOLD #J09165		06/01/2010	SCHEDULED REDEMPTION		359	359	372	390		(31)		(31)		359				9	12/01/2023	1.
3128PM-GA-2	FED HOME LOAN MTG CORP GOLD #J09193		06/01/2010	SCHEDULED REDEMPTION		4,727	4,727	4,960	4,946		(219)		(219)		4,727				115	01/01/2019	1.
3128PM-HK-9	FED HOME LOAN MTG CORP GOLD #J09234		06/01/2010	SCHEDULED REDEMPTION		15,349	15,349	15,888	15,793		(444)		(444)		15,349				363	01/01/2024	1.
3128PM-JJ-0	FED HOME LOAN MTG CORP GOLD #J09265		06/01/2010	SCHEDULED REDEMPTION		20,890	20,890	21,626	21,490		(600)		(600)		20,890				498	01/01/2019	1.
3128PM-J3-5	FED HOME LOAN MTG CORP GOLD #J09282		06/01/2010	SCHEDULED REDEMPTION		30,372	30,372	31,669	31,431		(1,059)		(1,059)		30,372				739	11/01/2023	1.
3128PM-KL-3	FED HOME LOAN MTG CORP GOLD #J09299		06/01/2010	SCHEDULED REDEMPTION		56,702	56,702	59,502	59,265		(2,562)		(2,562)		56,702				1,332	02/01/2019	1.
3128PM-KS-8	FED HOME LOAN MTG CORP GOLD #J09305		06/01/2010	SCHEDULED REDEMPTION		1,218	1,218	1,260	1,258		(41)		(41)		1,218				26	02/01/2024	1.
3128PM-L9-9	FED HOME LOAN MTG CORP GOLD #J09352		06/01/2010	SCHEDULED REDEMPTION		148,134	148,134	153,640	153,351		(5,217)		(5,217)		148,134				3,343	03/01/2024	1.
3128PM-MD-9	FED HOME LOAN MTG CORP GOLD #J09356		06/01/2010	SCHEDULED REDEMPTION		72,527	72,527	75,247	75,333		(2,806)		(2,806)		72,527				1,732	02/01/2024	1.
3128PM-MU-1	FED HOME LOAN MTG CORP GOLD #J09371		06/01/2010	SCHEDULED REDEMPTION		65,830	65,830	68,298	67,855		(2,025)		(2,025)		65,830				1,641	03/01/2024	1.
3128PM-N5-5	FED HOME LOAN MTG CORP GOLD #J09412		06/01/2010	SCHEDULED REDEMPTION		31,511	31,511	33,067	33,024		(1,513)		(1,513)		31,511				768	03/01/2019	1.
3128PM-Q4-5	FED HOME LOAN MTG CORP GOLD #J09475		06/01/2010	SCHEDULED REDEMPTION		16,615	16,615	17,056	17,021		(406)		(406)		16,615				353	04/01/2024	1.
3128PM-Q9-4	FED HOME LOAN MTG CORP GOLD #J09480		06/01/2010	SCHEDULED REDEMPTION		3,580	3,580	3,715	3,694		(114)		(114)		3,580				84	03/01/2024	1.
3128PM-SH-4	FED HOME LOAN MTG CORP GOLD #J09520		06/01/2010	SCHEDULED REDEMPTION		11,914	11,914	12,230	12,205		(291)		(291)		11,914				254	04/01/2024	1.
3128PM-WJ-5	FED HOME LOAN MTG CORP GOLD #J09649		06/01/2010	SCHEDULED REDEMPTION		33,320	33,320	34,204	34,134		(814)		(814)		33,320				709	04/01/2024	1.
3128PM-XH-8	FED HOME LOAN MTG CORP GOLD #J09680		06/01/2010	SCHEDULED REDEMPTION		3,923	3,923	4,061	4,043		(120)		(120)		3,923				91	05/01/2024	1.
3128PN-BS-6	FED HOME LOAN MTG CORP GOLD #J09949		06/01/2010	SCHEDULED REDEMPTION		8,243	8,243	8,568	8,575		(332)		(332)		8,243				195	07/01/2023	1.
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD #J10363		06/01/2010	SCHEDULED REDEMPTION		29,235	29,235	30,678	30,557		(1,323)		(1,323)		29,235				765	07/01/2024	1.
31282C-BC-0	FED HOME LOAN MTG CORP GOLD #M30035		06/01/2010	SCHEDULED REDEMPTION		483,026	483,026	502,045	501,960		(18,935)		(18,935)		483,026				9,918	04/01/2022	1.
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		06/01/2010	SCHEDULED REDEMPTION		4,749	4,749	4,639	4,666		82		82		4,749				135	08/01/2028	1.
31283Y-5R-5	FED HOME LOAN MTG CORP GOLD #P20057		06/01/2010	SCHEDULED REDEMPTION		1,518	1,518	1,502	1,507		11		11		1,518				50	08/01/2028	1.
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064		06/01/2010	SCHEDULED REDEMPTION		5,802	5,802	5,668	5,711		91		91		5,802				168	08/01/2028	1.
31283Y-DR-6	FED HOME LOAN MTG CORP GOLD #P20213		06/01/2010	SCHEDULED REDEMPTION		2,529	2,529	2,499	2,513		16		16		2,529				84	04/01/2029	1.
31283Y-FS-2	FED HOME LOAN MTG CORP GOLD #P20278		06/01/2010	SCHEDULED REDEMPTION		3,262	3,262	3,263	3,263		(1)		(1)		3,262				116	08/01/2029	1.
31361C-U9-0	FED NATL MTG ASSOC #027608		06/01/2010	SCHEDULED REDEMPTION		669	669	685	678		(9)		(9)		669				27	06/01/2016	1.
31361M-ML-0	FED NATL MTG ASSOC #035463		06/01/2010	SCHEDULED REDEMPTION		166	166	173	173		(7)		(7)		166				7	02/01/2017	1.
313615-H4-1	FED NATL MTG ASSOC #050651		06/01/2010	SCHEDULED REDEMPTION		34	34	35	36		(2)		(2)		34				1	08/01/2022	1.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
313615-L4-6	FED NATL MTG ASSOC #050747		06/01/2010	SCHEDULED REDEMPTION		21,697	21,697	21,616	21,618		79		79		21,697				694	06/01/2023	1
31365D-JD-8	FED NATL MTG ASSOC #124560		06/01/2010	SCHEDULED REDEMPTION		272	272	279	279		(7)		(7)		272				10	11/01/2022	1
31365D-MA-0	FED NATL MTG ASSOC #124653		06/01/2010	SCHEDULED REDEMPTION		37	37	38	39		(2)		(2)		37				1	01/01/2023	1
31365D-T7-0	FED NATL MTG ASSOC #124874		06/01/2010	SCHEDULED REDEMPTION		14,143	14,143	14,090	14,091		52		52		14,143				436	05/01/2023	1
31365T-2M-1	FED NATL MTG ASSOC #137680		06/01/2010	SCHEDULED REDEMPTION		4	4	4	4						4					12/01/2021	1
31367U-2S-3	FED NATL MTG ASSOC #179985		06/01/2010	SCHEDULED REDEMPTION		976	976	1,014	1,021		(44)		(44)		976				34	09/01/2022	1
31368H-BN-2	FED NATL MTG ASSOC #190045		06/01/2010	SCHEDULED REDEMPTION		3,416	3,416	3,576	3,571		(155)		(155)		3,416				128	04/01/2017	1
31368H-H2-2	FED NATL MTG ASSOC #190249		06/01/2010	SCHEDULED REDEMPTION		402	402	399	399		3		3		402				12	10/01/2023	1
31368H-JV-6	FED NATL MTG ASSOC #190276		06/01/2010	SCHEDULED REDEMPTION		484	484	509	508		(24)		(24)		484				15	10/01/2024	1
31368H-K8-5	FED NATL MTG ASSOC #190319		06/01/2010	SCHEDULED REDEMPTION		560	560	561	563		(2)		(2)		560				16	02/01/2032	1
31368H-K9-3	FED NATL MTG ASSOC #190320		06/01/2010	SCHEDULED REDEMPTION		2,219	2,219	2,319	2,407		(189)		(189)		2,219				69	04/01/2032	1
31369B-U8-6	FED NATL MTG ASSOC #205907		06/01/2010	SCHEDULED REDEMPTION		161	161	164	164		(3)		(3)		161				5	03/01/2023	1
31370F-5C-3	FED NATL MTG ASSOC #230443		06/01/2010	SCHEDULED REDEMPTION		103	103	106	106		(3)		(3)		103				3	09/01/2023	1
31371E-U6-0	FED NATL MTG ASSOC #250005		06/01/2010	SCHEDULED REDEMPTION		12,600	12,600	13,022	13,760		(1,160)		(1,160)		12,600				420	04/01/2024	1
31371E-ZT-5	FED NATL MTG ASSOC #250154		06/01/2010	SCHEDULED REDEMPTION		2,028	2,028	2,084	2,080		(52)		(52)		2,028				70	12/01/2024	1
31371E-5J-0	FED NATL MTG ASSOC #250249		06/01/2010	SCHEDULED REDEMPTION		832	832	872	874		(42)		(42)		832				29	01/01/2015	1
31371E-5P-6	FED NATL MTG ASSOC #250254		06/01/2010	SCHEDULED REDEMPTION		48	48	51	51		(3)		(3)		48				2	02/01/2015	1
31371F-JY-9	FED NATL MTG ASSOC #250579		06/01/2010	SCHEDULED REDEMPTION		934	934	946	935		(1)		(1)		934				29	06/01/2011	1
31371G-TR-1	FED NATL MTG ASSOC #251760		06/01/2010	SCHEDULED REDEMPTION		591	591	589	591						591				17	06/01/2013	1
31371G-XA-3	FED NATL MTG ASSOC #251873		06/01/2010	SCHEDULED REDEMPTION		18	18	18	18						18				1	05/01/2028	1
31371H-E4-6	FED NATL MTG ASSOC #252255		06/01/2010	SCHEDULED REDEMPTION		366	366	349	345		21		21		366				11	02/01/2029	1
31371H-GY-8	FED NATL MTG ASSOC #252315		06/01/2010	SCHEDULED REDEMPTION		65,572	65,572	62,303	63,511		2,061		2,061		65,572				1,779	02/01/2029	1
31371H-JY-5	FED NATL MTG ASSOC #252379		06/01/2010	SCHEDULED REDEMPTION		64,779	64,779	61,449	62,527		2,252		2,252		64,779				1,719	04/01/2029	1
31371H-LU-0	FED NATL MTG ASSOC #252439		06/01/2010	SCHEDULED REDEMPTION		493	493	518	523		(30)		(30)		493				14	05/01/2029	1
31371H-NN-4	FED NATL MTG ASSOC #252497		06/01/2010	SCHEDULED REDEMPTION		1,026	1,026	1,028	1,031		(5)		(5)		1,026				31	06/01/2029	1
31371H-NQ-7	FED NATL MTG ASSOC #252499		06/01/2010	SCHEDULED REDEMPTION		1,441	1,441	1,493	1,489		(47)		(47)		1,441				44	06/01/2019	1
31371H-VG-0	FED NATL MTG ASSOC #252715		06/01/2010	SCHEDULED REDEMPTION		240	240	252	254		(14)		(14)		240				7	09/01/2029	1
31371H-X9-4	FED NATL MTG ASSOC #252804		06/01/2010	SCHEDULED REDEMPTION		771	771	810	815		(44)		(44)		771				23	10/01/2029	1
31371H-2B-3	FED NATL MTG ASSOC #252870		06/01/2010	SCHEDULED REDEMPTION		2,533	2,533	2,518	2,559		(26)		(26)		2,533				82	11/01/2014	1
31371H-2D-9	FED NATL MTG ASSOC #252872		06/01/2010	SCHEDULED REDEMPTION		2,182	2,182	2,248	2,246		(64)		(64)		2,182				60	11/01/2029	1
31371H-4H-8	FED NATL MTG ASSOC #252924		06/01/2010	SCHEDULED REDEMPTION		2,267	2,267	2,189	2,182		85		85		2,267				71	12/01/2029	1
31371J-BA-1	FED NATL MTG ASSOC #253033		06/01/2010	SCHEDULED REDEMPTION		4,866	4,866	5,053	5,086		(220)		(220)		4,866				160	02/01/2015	1
31371J-BE-3	FED NATL MTG ASSOC #253037		06/01/2010	SCHEDULED REDEMPTION		10,788	10,788	11,483	11,787		(998)		(998)		10,788				360	02/01/2030	1
31371J-BM-5	FED NATL MTG ASSOC #253044		06/01/2010	SCHEDULED REDEMPTION		808	808	815	813		(5)		(5)		808				30	11/01/2014	1
31371J-DM-3	FED NATL MTG ASSOC #253108		06/01/2010	SCHEDULED REDEMPTION		319	319	327	328		(9)		(9)		319				11	03/01/2015	1
31371J-DS-0	FED NATL MTG ASSOC #253113		06/01/2010	SCHEDULED REDEMPTION		4,969	4,969	5,159	5,329		(360)		(360)		4,969				161	03/01/2030	1
31371J-GA-6	FED NATL MTG ASSOC #253193		06/01/2010	SCHEDULED REDEMPTION		1,785	1,785	1,800	1,811		(25)		(25)		1,785				61	04/01/2015	1
31371J-ND-2	FED NATL MTG ASSOC #253388		06/01/2010	SCHEDULED REDEMPTION		423	423	427	427		(4)		(4)		423				15	07/01/2015	1
31371J-NQ-3	FED NATL MTG ASSOC #253399		06/01/2010	SCHEDULED REDEMPTION		430	430	456	475		(45)		(45)		430				16	08/01/2030	1
31371J-SC-9	FED NATL MTG ASSOC #253515		06/01/2010	SCHEDULED REDEMPTION		6,377	6,377	6,622	6,854		(476)		(476)		6,377				215	11/01/2030	1
31371J-S6-2	FED NATL MTG ASSOC #253541		06/01/2010	SCHEDULED REDEMPTION		591	591	614	621		(30)		(30)		591				20	12/01/2015	1
31371J-UE-2	FED NATL MTG ASSOC #253581		06/01/2010	SCHEDULED REDEMPTION		4,131	4,131	4,278	4,333		(202)		(202)		4,131				129	01/01/2016	1
31371J-UG-7	FED NATL MTG ASSOC #253583		06/01/2010	SCHEDULED REDEMPTION		68	68	71	74		(6)		(6)		68				2	01/01/2031	1
31371J-UT-9	FED NATL MTG ASSOC #253594		06/01/2010	SCHEDULED REDEMPTION		1,606	1,606	1,624	1,604		3		3		1,606				61	10/01/2023	1
31371J-V4-3	FED NATL MTG ASSOC #253635		06/01/2010	SCHEDULED REDEMPTION		2,865	2,865	2,944	2,965		(100)		(100)		2,865				91	02/01/2016	1
31371J-WB-6	FED NATL MTG ASSOC #253642		06/01/2010	SCHEDULED REDEMPTION		1,521	1,521	1,590	1,671		(150)		(150)		1,521				47	02/01/2031	1
31371J-WC-4	FED NATL MTG ASSOC #253643		06/01/2010	SCHEDULED REDEMPTION		9,637	9,637	10,007	10,333		(697)		(697)		9,637				311	02/01/2031	1
31371J-XA-7	FED NATL MTG ASSOC #253673		06/01/2010	SCHEDULED REDEMPTION		647	647	665	687		(41)		(41)		647				22	03/01/2031	1
31371J-XB-5	FED NATL MTG ASSOC #253674		06/01/2010	SCHEDULED REDEMPTION		58	58	60	62		(4)		(4)		58				2	03/01/2031	1
31371J-3G-7	FED NATL MTG ASSOC #253799		06/01/2010	SCHEDULED REDEMPTION		4,619	4,619	4,715	4,725		(106)		(106)		4,619				137	05/01/2016	1
31371J-5E-0	FED NATL MTG ASSOC #253845		06/01/2010	SCHEDULED REDEMPTION		1,640	1,640	1,706	1,696		(56)		(56)		1,640				47	06/01/2016	1
31371J-5K-6	FED NATL MTG ASSOC #253850		06/01/2010	SCHEDULED REDEMPTION		2,673	2,673	2,774	2,772		(100)		(100)		2,673				86	06/01/2016	1
31371J-6Z-2	FED NATL MTG ASSOC #253888		06/01/2010	SCHEDULED REDEMPTION		5,903	5,903	6,050	6,038		(135)		(135)		5,903				175	07/01/2031	1
31371J-7C-2	FED NATL MTG ASSOC #253891		06/01/2010	SCHEDULED REDEMPTION		3,305	3,305	3,416	3,501		(196)		(196)		3,305				105	07/01/2031	1
31371J-7F-5	FED NATL MTG ASSOC #253894		06/01/2010	SCHEDULED REDEMPTION		8,701	8,701	9,138	9,309		(607)		(607)		8,701				257	08/01/2031	1
31371K-DL-2	FED NATL MTG ASSOC #254007		06/01/2010	SCHEDULED REDEMPTION		534	534	561	567		(33)		(33)		534				16	10/01/2031	1
31371K-DV-0	FED NATL MTG ASSOC #254016		06/01/2010	SCHEDULED REDEMPTION		30	30	32	32		(2)		(2)		30				1	09/01/2031	1
31371K-F9-7	FED NATL MTG ASSOC #254092		06/01/2010	SCHEDULED REDEMPTION		8,959	8,959	9,015	9,075		(116)		(116)		8,959				261	12/01/2031	1
31371K-HT-1	FED NATL MTG ASSOC #254142		06/01/2010	SCHEDULED REDEMPTION		420	420	429	429		(9)		(9)		420				12	01/01/2017	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31371K-JY-8	FED NATL MTG ASSOC #254179		06/01/2010	SCHEDULED REDEMPTION		8,485	8,485	8,748	8,871		(386)		(386)		8,485				240	01/01/2022	1
31371K-LF-6	FED NATL MTG ASSOC #254226		06/01/2010	SCHEDULED REDEMPTION		3,210	3,210	3,293	3,242		(32)		(32)		3,210				83	02/01/2012	1
31371K-ML-2	FED NATL MTG ASSOC #254263		06/01/2010	SCHEDULED REDEMPTION		72,428	72,428	72,837	73,236		(808)		(808)		72,428				2,126	04/01/2032	1
31371K-NV-9	FED NATL MTG ASSOC #254304		06/01/2010	SCHEDULED REDEMPTION		6,592	6,592	6,796	6,896		(304)		(304)		6,592				193	05/01/2022	1
31371K-N3-1	FED NATL MTG ASSOC #254310		06/01/2010	SCHEDULED REDEMPTION		9,200	9,200	9,427	9,402		(203)		(203)		9,200				267	05/01/2032	1
31371K-N4-9	FED NATL MTG ASSOC #254311		06/01/2010	SCHEDULED REDEMPTION		22,506	22,506	22,603	22,690		(184)		(184)		22,506				667	05/01/2032	1
31371K-PU-9	FED NATL MTG ASSOC #254335		06/01/2010	SCHEDULED REDEMPTION		38,758	38,758	40,418	41,956		(3,198)		(3,198)		38,758				1,273	05/01/2032	1
31371K-SG-7	FED NATL MTG ASSOC #254419		06/01/2010	SCHEDULED REDEMPTION		146,243	146,243	153,557	158,006		(11,763)		(11,763)		146,243				4,499	07/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		06/01/2010	SCHEDULED REDEMPTION		267	267	275	278		(12)		(12)		267				8	07/01/2022	1
31371K-S5-1	FED NATL MTG ASSOC #254440		06/01/2010	SCHEDULED REDEMPTION		5,078	5,078	5,235	5,307		(230)		(230)		5,078				144	08/01/2022	1
31371K-TB-7	FED NATL MTG ASSOC #254446		06/01/2010	SCHEDULED REDEMPTION		28,646	28,646	30,257	30,897		(2,252)		(2,252)		28,646				905	08/01/2032	1
31371K-WF-4	FED NATL MTG ASSOC #254546		06/01/2010	SCHEDULED REDEMPTION		13,751	13,751	14,031	13,948		(197)		(197)		13,751				358	12/01/2017	1
31371K-WG-2	FED NATL MTG ASSOC #254547		06/01/2010	SCHEDULED REDEMPTION		29,013	29,013	30,260	30,091		(1,078)		(1,078)		29,013				835	12/01/2017	1
31371K-3D-1	FED NATL MTG ASSOC #254696		06/01/2010	SCHEDULED REDEMPTION		1,055	1,055	1,074	1,068		(13)		(13)		1,055				27	03/01/2018	1
31371K-3L-3	FED NATL MTG ASSOC #254703		06/01/2010	SCHEDULED REDEMPTION		39,275	39,275	40,962	40,493		(1,218)		(1,218)		39,275				1,105	03/01/2018	1
31371K-4T-5	FED NATL MTG ASSOC #254734		06/01/2010	SCHEDULED REDEMPTION		19,105	19,105	19,926	19,692		(587)		(587)		19,105				558	03/01/2018	1
31371L-BB-4	FED NATL MTG ASSOC #254834		06/01/2010	SCHEDULED REDEMPTION		597	597	609	606		(9)		(9)		597				14	08/01/2018	1
31371L-DH-9	FED NATL MTG ASSOC #254904		06/01/2010	SCHEDULED REDEMPTION		5,695	5,695	5,655	5,665		30		30		5,695				151	10/01/2033	1
31371L-DK-2	FED NATL MTG ASSOC #254906		06/01/2010	SCHEDULED REDEMPTION		393,227	393,227	383,778	385,728		7,499		7,499		393,227				8,287	10/01/2018	1
31371L-E2-1	FED NATL MTG ASSOC #254953		06/01/2010	SCHEDULED REDEMPTION		2,471	2,471	2,444	2,451		20		20		2,471				59	11/01/2018	1
31371L-JS-9	FED NATL MTG ASSOC #255073		06/01/2010	SCHEDULED REDEMPTION		18,378	18,378	18,068	18,185		192		192		18,378				485	02/01/2034	1
31371L-KW-8	FED NATL MTG ASSOC #255109		06/01/2010	SCHEDULED REDEMPTION		4,979	4,979	5,087	5,049		(70)		(70)		4,979				118	03/01/2019	1
31371L-QZ-5	FED NATL MTG ASSOC #255272		06/01/2010	SCHEDULED REDEMPTION		4,391	4,391	4,247	4,299		93		93		4,391				83	06/01/2019	1
31371L-SG-5	FED NATL MTG ASSOC #255319		06/01/2010	SCHEDULED REDEMPTION		2,300	2,300	2,327	2,322		(22)		(22)		2,300				54	08/01/2019	1
31371L-TV-1	FED NATL MTG ASSOC #255364		06/01/2010	SCHEDULED REDEMPTION		11,994	11,994	12,117	12,109		(114)		(114)		11,994				351	09/01/2034	1
31371L-4K-2	FED NATL MTG ASSOC #255626		06/01/2010	SCHEDULED REDEMPTION		4,745	4,745	4,819	4,796		(51)		(51)		4,745				113	03/01/2020	1
31371M-DH-7	FED NATL MTG ASSOC #255804		06/01/2010	SCHEDULED REDEMPTION		850	850	825	829		21		21		850				19	07/01/2020	1
31371M-PL-5	FED NATL MTG ASSOC #256127		06/01/2010	SCHEDULED REDEMPTION		121,219	121,219	119,022	120,208		1,010		1,010		121,219				3,296	01/01/2036	1
31371M-PU-5	FED NATL MTG ASSOC #256135		06/01/2010	SCHEDULED REDEMPTION		1,891,789	1,891,789	1,863,412	1,878,631		13,158		13,158		1,891,789				50,588	02/01/2036	1
31371M-SB-4	FED NATL MTG ASSOC #256214		06/01/2010	SCHEDULED REDEMPTION		1,338	1,338	1,229	1,284		54		54		1,338				28	03/01/2036	1
31371M-4C-8	FED NATL MTG ASSOC #256519		06/01/2010	SCHEDULED REDEMPTION		53,143	53,143	55,347	55,323		(2,181)		(2,181)		53,143				1,386	12/01/2021	1
31371N-GR-0	FED NATL MTG ASSOC #256808		06/01/2010	SCHEDULED REDEMPTION		1,648,561	1,648,561	1,654,486	1,653,610		(5,049)		(5,049)		1,648,561				44,188	07/01/2037	1
31371N-HW-8	FED NATL MTG ASSOC #256845		06/01/2010	SCHEDULED REDEMPTION		9,655	9,655	9,818	9,813		(158)		(158)		9,655				271	08/01/2037	1
31371N-J8-9	FED NATL MTG ASSOC #256887		06/01/2010	SCHEDULED REDEMPTION		3,081	3,081	3,211	3,236		(155)		(155)		3,081				80	09/01/2022	1
31371N-M2-8	FED NATL MTG ASSOC #256977		06/01/2010	SCHEDULED REDEMPTION		8,816	8,816	9,078	9,032		(216)		(216)		8,816				191	11/01/2022	1
31371N-NZ-4	FED NATL MTG ASSOC #257008		06/01/2010	SCHEDULED REDEMPTION		33,277	33,277	34,658	34,777		(1,500)		(1,500)		33,277				857	12/01/2022	1
31371N-SH-9	FED NATL MTG ASSOC #257120		06/01/2010	SCHEDULED REDEMPTION		54,974	54,974	56,372	56,412		(1,438)		(1,438)		54,974				1,125	02/01/2023	1
31371N-U9-4	FED NATL MTG ASSOC #257208		06/01/2010	SCHEDULED REDEMPTION		37,234	37,234	38,181	38,184		(950)		(950)		37,234				794	05/01/2023	1
31371N-VM-4	FED NATL MTG ASSOC #257220		06/01/2010	SCHEDULED REDEMPTION		2,239	2,239	2,316	2,319		(80)		(80)		2,239				52	05/01/2023	1
31371N-V3-6	FED NATL MTG ASSOC #257234		06/01/2010	SCHEDULED REDEMPTION		4,830	4,830	5,001	5,011		(181)		(181)		4,830				114	06/01/2023	1
31371N-Z2-4	FED NATL MTG ASSOC #257361		06/01/2010	SCHEDULED REDEMPTION		9,401	9,401	9,640	9,635		(234)		(234)		9,401				209	08/01/2023	1
31371N-3T-0	FED NATL MTG ASSOC #257410		06/01/2010	SCHEDULED REDEMPTION		98,039	98,039	101,545	101,977		(3,939)		(3,939)		98,039				2,161	10/01/2023	1
31371P-BP-4	FED NATL MTG ASSOC #257546		06/01/2010	SCHEDULED REDEMPTION		12,786	12,786	13,111	13,075		(289)		(289)		12,786				275	11/01/2023	1
31372Q-KV-8	FED NATL MTG ASSOC #279408		06/01/2010	SCHEDULED REDEMPTION		368	368	374	377		(10)		(10)		368				12	05/01/2024	1
31372R-NB-7	FED NATL MTG ASSOC #280386		06/01/2010	SCHEDULED REDEMPTION		25	25	25	26		(2)		(2)		25				1	06/01/2024	1
31372Y-E2-2	FED NATL MTG ASSOC #286453		06/01/2010	SCHEDULED REDEMPTION		37	37	38	39		(2)		(2)		37				1	06/01/2024	1
31373C-Z7-5	FED NATL MTG ASSOC #289766		06/01/2010	SCHEDULED REDEMPTION		109	109	113	116		(7)		(7)		109				4	09/01/2024	1
31373D-EG-6	FED NATL MTG ASSOC #290035		06/01/2010	SCHEDULED REDEMPTION		35,652	35,652	35,672	35,680		(28)		(28)		35,652				1,242	08/01/2024	1
31373J-WD-0	FED NATL MTG ASSOC #295044		06/01/2010	SCHEDULED REDEMPTION		45	45	47	49		(4)		(4)		45				2	11/01/2024	1
31373M-P5-8	FED NATL MTG ASSOC #297544		06/01/2010	SCHEDULED REDEMPTION		298	298	306	305		(7)		(7)		298				11	11/01/2024	1
31373P-JK-5	FED NATL MTG ASSOC #299166		06/01/2010	SCHEDULED REDEMPTION		782	782	822	823		(41)		(41)		782				33	10/01/2021	1
31373Q-GN-0	FED NATL MTG ASSOC #300005		06/01/2010	SCHEDULED REDEMPTION		2	2	2	2						2					03/01/2025	1
31373T-AM-2	FED NATL MTG ASSOC #302512		06/01/2010	SCHEDULED REDEMPTION		5,926	5,926	6,090	6,071		(144)		(144)		5,926				198	11/01/2024	1
31374E-5L-2	FED NATL MTG ASSOC #312351		06/01/2010	SCHEDULED REDEMPTION		5,118	5,118	5,300	5,581		(463)		(463)		5,118				204	06/01/2025	1
31374F-JF-7	FED NATL MTG ASSOC #312662		06/01/2010	SCHEDULED REDEMPTION		117	117	121	127		(9)		(9)		117				4	06/01/2025	1
31374J-RF-0	FED NATL MTG ASSOC #315586		06/01/2010	SCHEDULED REDEMPTION		78	78	80	80		(1)		(1)		78				3	06/01/2025	1
31374S-CE-9	FED NATL MTG ASSOC #322369		06/01/2010	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18				1	09/01/2025	1
31374S-ZE-4	FED NATL MTG ASSOC #323041		06/01/2010	SCHEDULED REDEMPTION		14,394	14,394	14,679	14,458		(64)		(64)		14,394				472	01/01/2013	1
31374T-AK-5	FED NATL MTG ASSOC #323210		06/01/2010	SCHEDULED REDEMPTION		11,630	11,630	11,976	12,387		(758)		(758)		11,630				324	06/01/2028	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)
31374T-CN-7	FED NATL MTG ASSOC #323277		06/01/2010	SCHEDULED REDEMPTION		554	554	581	600		(47)		(47)		554				17	07/01/2028	1
31374T-DR-7	FED NATL MTG ASSOC #323312		06/01/2010	SCHEDULED REDEMPTION		6,572	6,572	6,777	6,921		(349)		(349)		6,572				188	11/01/2028	1
31374T-DX-4	FED NATL MTG ASSOC #323318		06/01/2010	SCHEDULED REDEMPTION		79	79	80	80		(2)		(2)		79				3	10/01/2028	1
31374T-D6-3	FED NATL MTG ASSOC #323325		06/01/2010	SCHEDULED REDEMPTION		368	368	362	362		6		6		368				12	10/01/2028	1
31374T-E3-9	FED NATL MTG ASSOC #323354		06/01/2010	SCHEDULED REDEMPTION		180	180	185	186		(6)		(6)		180				5	11/01/2028	1
31374T-FV-6	FED NATL MTG ASSOC #323380		06/01/2010	SCHEDULED REDEMPTION		323	323	339	343		(21)		(21)		323				10	10/01/2028	1
31374T-GU-7	FED NATL MTG ASSOC #323411		06/01/2010	SCHEDULED REDEMPTION		273	273	281	287		(15)		(15)		273				8	12/01/2028	1
31374T-G7-8	FED NATL MTG ASSOC #323422		06/01/2010	SCHEDULED REDEMPTION		386	386	405	410		(24)		(24)		386				11	12/01/2028	1
31374T-HA-0	FED NATL MTG ASSOC #323425		06/01/2010	SCHEDULED REDEMPTION		378	378	389	396		(18)		(18)		378				11	12/01/2028	1
31374T-PE-3	FED NATL MTG ASSOC #323621		06/01/2010	SCHEDULED REDEMPTION		5,066	5,066	5,320	5,364		(298)		(298)		5,066				153	01/01/2029	1
31374T-VD-8	FED NATL MTG ASSOC #323812		06/01/2010	SCHEDULED REDEMPTION		428	428	441	491		(63)		(63)		428				12	07/01/2029	1
31374T-YZ-6	FED NATL MTG ASSOC #323928		06/01/2010	SCHEDULED REDEMPTION		336	336	327	332		3		3		336				11	09/01/2014	1
31374T-2X-6	FED NATL MTG ASSOC #323990		06/01/2010	SCHEDULED REDEMPTION		5,764	5,764	5,932	5,949		(185)		(185)		5,764				161	10/01/2029	1
31374V-GU-2	FED NATL MTG ASSOC #325211		06/01/2010	SCHEDULED REDEMPTION		32,862	32,862	32,091	32,549		313		313		32,862				876	04/01/2026	1
31374V-TB-0	FED NATL MTG ASSOC #325546		06/01/2010	SCHEDULED REDEMPTION		2,271	2,271	2,211	2,210		61		61		2,271				75	10/01/2025	1
31374W-2H-4	FED NATL MTG ASSOC #326676		06/01/2010	SCHEDULED REDEMPTION		17	17	17	17						17				1	11/01/2025	1
31374X-EU-0	FED NATL MTG ASSOC #326947		06/01/2010	SCHEDULED REDEMPTION		88	88	90	90		(2)		(2)		88				3	10/01/2025	1
31375A-RK-7	FED NATL MTG ASSOC #329090		06/01/2010	SCHEDULED REDEMPTION		529	529	502	502		27		27		529				15	02/01/2026	1
31375B-FN-2	FED NATL MTG ASSOC #329673		06/01/2010	SCHEDULED REDEMPTION		971	971	920	908		63		63		971				29	01/01/2026	1
31375C-W7-6	FED NATL MTG ASSOC #331070		06/01/2010	SCHEDULED REDEMPTION		12	12	13	13						12				1	12/01/2025	1
31375H-HH-0	FED NATL MTG ASSOC #335132		06/01/2010	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22				1	01/01/2026	1
31375M-HG-1	FED NATL MTG ASSOC #338731		06/01/2010	SCHEDULED REDEMPTION		3	3	3	3						3					03/01/2026	1
31375M-U9-2	FED NATL MTG ASSOC #339108		06/01/2010	SCHEDULED REDEMPTION		60	60	56	55		5		5		60				2	03/01/2026	1
31375R-GA-4	FED NATL MTG ASSOC #342293		06/01/2010	SCHEDULED REDEMPTION		75	75	74	74		1		1		75				2	04/01/2026	1
31375T-E8-7	FED NATL MTG ASSOC #344059		06/01/2010	SCHEDULED REDEMPTION		936	936	975	957		(21)		(21)		936				24	04/01/2011	1
31375U-DJ-1	FED NATL MTG ASSOC #344905		06/01/2010	SCHEDULED REDEMPTION		36,376	36,376	34,345	34,896		1,480		1,480		36,376				1,069	12/01/2025	1
31375X-QE-2	FED NATL MTG ASSOC #347953		06/01/2010	SCHEDULED REDEMPTION		610	610	617	609		1		1		610				23	06/01/2026	1
31376A-EY-0	FED NATL MTG ASSOC #349451		06/01/2010	SCHEDULED REDEMPTION		437	437	413	412		24		24		437				13	08/01/2023	1
31376C-BM-5	FED NATL MTG ASSOC #351144		06/01/2010	SCHEDULED REDEMPTION		1,569	1,569	1,625	1,651		(81)		(81)		1,569				63	06/01/2026	1
31376C-GZ-1	FED NATL MTG ASSOC #351316		06/01/2010	SCHEDULED REDEMPTION		778	778	771	772		5		5		778				28	06/01/2026	1
31376C-UE-2	FED NATL MTG ASSOC #351681		06/01/2010	SCHEDULED REDEMPTION		8	8	8	8		(1)		(1)		8					10/01/2026	1
31376J-2J-7	FED NATL MTG ASSOC #357277		06/01/2010	SCHEDULED REDEMPTION		10,523	10,523	11,008	11,793		(1,270)		(1,270)		10,523				308	05/01/2032	1
31376J-4K-2	FED NATL MTG ASSOC #357326		06/01/2010	SCHEDULED REDEMPTION		23	23	25	25		(1)		(1)		23				1	01/01/2033	1
31376K-DR-4	FED NATL MTG ASSOC #357512		06/01/2010	SCHEDULED REDEMPTION		9,196	9,196	9,041	9,111		85		85		9,196				247	03/01/2034	1
31376K-GQ-3	FED NATL MTG ASSOC #357607		06/01/2010	SCHEDULED REDEMPTION		705	705	713	711		(6)		(6)		705				17	08/01/2019	1
31376K-SJ-6	FED NATL MTG ASSOC #357921		06/01/2010	SCHEDULED REDEMPTION		1,189	1,189	1,205	1,201		(12)		(12)		1,189				29	08/01/2020	1
31377A-XU-6	FED NATL MTG ASSOC #371591		06/01/2010	SCHEDULED REDEMPTION		590	590	599	599		(9)		(9)		590				20	02/01/2027	1
31377C-H9-7	FED NATL MTG ASSOC #372956		06/01/2010	SCHEDULED REDEMPTION		54	54	57	57		(3)		(3)		54				2	08/01/2027	1
31377C-3D-3	FED NATL MTG ASSOC #373496		06/01/2010	SCHEDULED REDEMPTION		63	63	62	62		1		1		63				2	03/01/2027	1
31377K-TG-0	FED NATL MTG ASSOC #379551		06/01/2010	SCHEDULED REDEMPTION		474	474	467	472		1		1		474				13	03/01/2013	1
31378C-TJ-1	FED NATL MTG ASSOC #394853		06/01/2010	SCHEDULED REDEMPTION		27,995	27,995	28,688	28,490		(495)		(495)		27,995				759	05/01/2027	1
31378H-KV-2	FED NATL MTG ASSOC #399108		06/01/2010	SCHEDULED REDEMPTION		598	598	606	600		(1)		(1)		598				17	10/01/2012	1
31378H-QU-8	FED NATL MTG ASSOC #399267		06/01/2010	SCHEDULED REDEMPTION		2,870	2,870	2,882	2,883		(13)		(13)		2,870				89	02/01/2026	1
31378J-NN-3	FED NATL MTG ASSOC #400097		06/01/2010	SCHEDULED REDEMPTION		251	251	258	255		(4)		(4)		251				9	06/01/2027	1
31378L-3K-6	FED NATL MTG ASSOC #402302		06/01/2010	SCHEDULED REDEMPTION		4,938	4,938	4,900	4,914		25		25		4,938				143	04/01/2013	1
31378U-B5-0	FED NATL MTG ASSOC #408760		06/01/2010	SCHEDULED REDEMPTION		5,170	5,170	5,243	5,197		(27)		(27)		5,170				153	12/01/2012	1
31378U-D6-6	FED NATL MTG ASSOC #408825		06/01/2010	SCHEDULED REDEMPTION		469	469	493	500		(31)		(31)		469				14	02/01/2028	1
31378U-KX-9	FED NATL MTG ASSOC #409010		06/01/2010	SCHEDULED REDEMPTION		1,491	1,491	1,453	1,479		12		12		1,491				49	12/01/2012	1
31378W-4P-0	FED NATL MTG ASSOC #411330		06/01/2010	SCHEDULED REDEMPTION		20	20	20	20						20				1	12/01/2010	1
31378Y-ML-5	FED NATL MTG ASSOC #412663		06/01/2010	SCHEDULED REDEMPTION		2,115	2,115	2,177	2,184		(68)		(68)		2,115				63	03/01/2028	1
31379B-T4-5	FED NATL MTG ASSOC #414671		06/01/2010	SCHEDULED REDEMPTION		293	293	289	291		1		1		293				8	04/01/2013	1
31379C-WJ-6	FED NATL MTG ASSOC #415649		06/01/2010	SCHEDULED REDEMPTION		10	10	10	10						10					03/01/2028	1
31379C-X7-1	FED NATL MTG ASSOC #415702		06/01/2010	SCHEDULED REDEMPTION		15,668	15,668	15,889	15,747		(79)		(79)		15,668				490	03/01/2013	1
31379D-CG-2	FED NATL MTG ASSOC #415971		06/01/2010	SCHEDULED REDEMPTION		162	162	168	169		(6)		(6)		162				5	11/01/2028	1
31379D-LU-1	FED NATL MTG ASSOC #416239		06/01/2010	SCHEDULED REDEMPTION		2,978	2,978	2,896	2,944		34		34		2,978				92	02/01/2013	1
31379E-BL-0	FED NATL MTG ASSOC #416843		06/01/2010	SCHEDULED REDEMPTION		3,474	3,474	3,424	3,464		10		10		3,474				93	04/01/2013	1
31379F-QS-6	FED NATL MTG ASSOC #418165		06/01/2010	SCHEDULED REDEMPTION		1,445	1,445	1,465	1,452		(7)		(7)		1,445				44	03/01/2013	1
31379F-5Q-3	FED NATL MTG ASSOC #418555		06/01/2010	SCHEDULED REDEMPTION		211	211	214	212		(1)		(1)		211				7	09/01/2013	1
31379G-MD-1	FED NATL MTG ASSOC #418956		06/01/2010	SCHEDULED REDEMPTION		467	467	482	476		(8)		(8)		467				13	03/01/2028	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)
31379G-MP-4	FED NATL MTG ASSOC #418966		06/01/2010	SCHEDULED REDEMPTION		116	116	119	116		(1)		(1)		116				3	04/01/2028	1
31379H-D3-1	FED NATL MTG ASSOC #419622		06/01/2010	SCHEDULED REDEMPTION		1,212	1,212	1,215	1,212		(1)		(1)		1,212				34	04/01/2013	1
31379H-VS-6	FED NATL MTG ASSOC #420125		06/01/2010	SCHEDULED REDEMPTION		14,444	14,444	14,948	14,896		(452)		(452)		14,444				483	05/01/2026	1
31379J-G6-7	FED NATL MTG ASSOC #420621		06/01/2010	SCHEDULED REDEMPTION		104	104	107	106		(2)		(2)		104				4	12/01/2027	1
31379K-L3-5	FED NATL MTG ASSOC #421646		06/01/2010	SCHEDULED REDEMPTION		333	333	342	338		(5)		(5)		333				9	03/01/2028	1
31379L-UL-3	FED NATL MTG ASSOC #422787		06/01/2010	SCHEDULED REDEMPTION		61	61	62	62		(1)		(1)		61				2	04/01/2028	1
31379Q-WV-8	FED NATL MTG ASSOC #426460		06/01/2010	SCHEDULED REDEMPTION		36,069	36,069	33,516	34,902		1,168		1,168		36,069				930	12/01/2013	1
31379Q-YC-8	FED NATL MTG ASSOC #426507		06/01/2010	SCHEDULED REDEMPTION		1,478	1,478	1,524	1,525		(46)		(46)		1,478				42	01/01/2023	1
31379R-WX-2	FED NATL MTG ASSOC #427362		06/01/2010	SCHEDULED REDEMPTION		2,954	2,954	2,971	2,962		(8)		(8)		2,954				90	06/01/2013	1
31379S-KX-3	FED NATL MTG ASSOC #427910		06/01/2010	SCHEDULED REDEMPTION		61	61	61	61						61				2	05/01/2013	1
31379T-E2-6	FED NATL MTG ASSOC #428653		06/01/2010	SCHEDULED REDEMPTION		472	472	484	485		(14)		(14)		472				14	07/01/2026	1
31379T-MP-6	FED NATL MTG ASSOC #428866		06/01/2010	SCHEDULED REDEMPTION		3,381	3,381	3,494	3,528		(148)		(148)		3,381				112	06/01/2028	1
31379T-2S-2	FED NATL MTG ASSOC #429285		06/01/2010	SCHEDULED REDEMPTION		1,478	1,478	1,486	1,482		(4)		(4)		1,478				45	06/01/2013	1
31379T-3A-0	FED NATL MTG ASSOC #429293		06/01/2010	SCHEDULED REDEMPTION		82	82	85	85		(2)		(2)		82				3	06/01/2028	1
31379U-FF-3	FED NATL MTG ASSOC #429566		06/01/2010	SCHEDULED REDEMPTION		287	287	285	286		2		2		287				7	06/01/2013	1
31379U-GV-7	FED NATL MTG ASSOC #429612		06/01/2010	SCHEDULED REDEMPTION		347	347	348	347						347				10	06/01/2013	1
31379U-S5-1	FED NATL MTG ASSOC #429940		06/01/2010	SCHEDULED REDEMPTION		771	771	773	772						771				22	08/01/2013	1
31379U-4Q-1	FED NATL MTG ASSOC #430231		06/01/2010	SCHEDULED REDEMPTION		791	791	779	783		8		8		791				27	08/01/2028	1
31379V-XH-7	FED NATL MTG ASSOC #430980		06/01/2010	SCHEDULED REDEMPTION		87,956	87,956	88,314	88,187		(230)		(230)		87,956				2,387	04/01/2028	1
31379V-XL-8	FED NATL MTG ASSOC #430983		06/01/2010	SCHEDULED REDEMPTION		69	69	69	69						69				2	04/01/2013	1
31379Y-EA-7	FED NATL MTG ASSOC #433129		06/01/2010	SCHEDULED REDEMPTION		1,979	1,979	1,964	1,971		8		8		1,979				56	08/01/2013	1
31379Y-M9-1	FED NATL MTG ASSOC #433384		06/01/2010	SCHEDULED REDEMPTION		1,451	1,451	1,440	1,445		6		6		1,451				41	07/01/2013	1
31379Y-6V-0	FED NATL MTG ASSOC #433884		06/01/2010	SCHEDULED REDEMPTION		88	88	88	88						88				3	07/01/2013	1
31380A-LB-6	FED NATL MTG ASSOC #434222		06/01/2010	SCHEDULED REDEMPTION		2,321	2,321	2,389	2,392		(71)		(71)		2,321				58	08/01/2028	1
31380E-BZ-6	FED NATL MTG ASSOC #437556		06/01/2010	SCHEDULED REDEMPTION		143	143	147	147		(4)		(4)		143				4	08/01/2028	1
31380H-M4-6	FED NATL MTG ASSOC #440579		06/01/2010	SCHEDULED REDEMPTION		338	338	333	334		4		4		338				10	08/01/2028	1
31380H-S7-3	FED NATL MTG ASSOC #440742		06/01/2010	SCHEDULED REDEMPTION		751	751	774	808		(57)		(57)		751				21	12/01/2028	1
31380J-V4-2	FED NATL MTG ASSOC #441735		06/01/2010	SCHEDULED REDEMPTION		561	561	575	570		(9)		(9)		561				20	07/01/2027	1
31380M-DF-0	FED NATL MTG ASSOC #443902		06/01/2010	SCHEDULED REDEMPTION		174	174	171	171		2		2		174				6	09/01/2028	1
31380M-DG-8	FED NATL MTG ASSOC #443903		06/01/2010	SCHEDULED REDEMPTION		198	198	202	206		(8)		(8)		198				5	10/01/2028	1
31380M-MC-7	FED NATL MTG ASSOC #444155		06/01/2010	SCHEDULED REDEMPTION		1,751	1,751	1,684	1,715		36		36		1,751				46	01/01/2029	1
31380M-QB-5	FED NATL MTG ASSOC #444250		06/01/2010	SCHEDULED REDEMPTION		364	364	375	374		(11)		(11)		364				11	09/01/2028	1
31380N-KB-9	FED NATL MTG ASSOC #444990		06/01/2010	SCHEDULED REDEMPTION		263	263	272	267		(3)		(3)		263				7	10/01/2028	1
31380P-Q7-7	FED NATL MTG ASSOC #446078		06/01/2010	SCHEDULED REDEMPTION		400	400	401	401		(1)		(1)		400				12	08/01/2029	1
31380P-X6-1	FED NATL MTG ASSOC #446301		06/01/2010	SCHEDULED REDEMPTION		576	576	594	581		(5)		(5)		576				16	08/01/2025	1
31380Q-SA-6	FED NATL MTG ASSOC #447013		06/01/2010	SCHEDULED REDEMPTION		137	137	141	142		(5)		(5)		137				4	10/01/2028	1
31380Q-WF-0	FED NATL MTG ASSOC #447146		06/01/2010	SCHEDULED REDEMPTION		322	322	311	310		12		12		322				11	11/01/2029	1
31380R-HZ-1	FED NATL MTG ASSOC #447648		06/01/2010	SCHEDULED REDEMPTION		5,853	5,853	6,049	6,235		(382)		(382)		5,853				200	10/01/2028	1
31380S-CR-2	FED NATL MTG ASSOC #448380		06/01/2010	SCHEDULED REDEMPTION		15,881	15,881	16,053	15,949		(68)		(68)		15,881				507	01/01/2014	1
31380T-BP-5	FED NATL MTG ASSOC #449246		06/01/2010	SCHEDULED REDEMPTION		2,433	2,433	2,438	2,445		(12)		(12)		2,433				67	01/01/2029	1
31380T-BQ-3	FED NATL MTG ASSOC #449247		06/01/2010	SCHEDULED REDEMPTION		1,133	1,133	1,168	1,186		(53)		(53)		1,133				34	01/01/2029	1
31380U-PD-4	FED NATL MTG ASSOC #450520		06/01/2010	SCHEDULED REDEMPTION		12,137	12,137	11,673	11,809		329		329		12,137				333	11/01/2028	1
31380W-D6-8	FED NATL MTG ASSOC #452025		06/01/2010	SCHEDULED REDEMPTION		647	647	663	672		(24)		(24)		647				19	11/01/2028	1
31380W-TY-0	FED NATL MTG ASSOC #452467		06/01/2010	SCHEDULED REDEMPTION		702	702	723	734		(32)		(32)		702				20	11/01/2028	1
31380W-V6-8	FED NATL MTG ASSOC #452537		06/01/2010	SCHEDULED REDEMPTION		682	682	655	670		11		11		682				18	12/01/2028	1
31380X-KS-0	FED NATL MTG ASSOC #453105		06/01/2010	SCHEDULED REDEMPTION		11,651	11,651	11,689	11,678		(27)		(27)		11,651				320	01/01/2029	1
31380X-QV-7	FED NATL MTG ASSOC #453268		06/01/2010	SCHEDULED REDEMPTION		255	255	262	261		(6)		(6)		255				8	11/01/2028	1
31381A-AG-6	FED NATL MTG ASSOC #454607		06/01/2010	SCHEDULED REDEMPTION		2,297	2,297	2,361	2,342		(45)		(45)		2,297				60	03/01/2014	1
31381A-E5-6	FED NATL MTG ASSOC #454756		06/01/2010	SCHEDULED REDEMPTION		2,048	2,048	1,945	1,991		57		57		2,048				54	12/01/2028	1
31381A-ME-8	FED NATL MTG ASSOC #454957		06/01/2010	SCHEDULED REDEMPTION		15	15	15	15						15					12/01/2028	1
31381C-BN-6	FED NATL MTG ASSOC #456445		06/01/2010	SCHEDULED REDEMPTION		913	913	923	917		(4)		(4)		913				28	01/01/2014	1
31381C-P5-0	FED NATL MTG ASSOC #456844		06/01/2010	SCHEDULED REDEMPTION		542	542	521	533		9		9		542				14	02/01/2029	1
31381C-YX-9	FED NATL MTG ASSOC #457126		06/01/2010	SCHEDULED REDEMPTION		2,001	2,001	2,062	2,060		(59)		(59)		2,001				65	01/01/2029	1
31381E-4X-8	FED NATL MTG ASSOC #459038		06/01/2010	SCHEDULED REDEMPTION		979	979	981	983		(5)		(5)		979				30	01/01/2029	1
31381F-MN-7	FED NATL MTG ASSOC #459465		06/01/2010	SCHEDULED REDEMPTION		2,880	2,880	2,967	2,965		(85)		(85)		2,880				88	02/01/2029	1
31381F-WZ-9	FED NATL MTG ASSOC #459764		06/01/2010	SCHEDULED REDEMPTION		322	322	310	312		10		10		322				10	04/01/2029	1
31382D-GZ-1	FED NATL MTG ASSOC #479116		06/01/2010	SCHEDULED REDEMPTION		402	402	387	396		7		7		402				11	01/01/2029	1
31382E-RM-6	FED NATL MTG ASSOC #480292		06/01/2010	SCHEDULED REDEMPTION		120	120	118	119		1		1		120				4	06/01/2029	1
31382E-R6-1	FED NATL MTG ASSOC #480309		06/01/2010	SCHEDULED REDEMPTION		98	98	94	95		3		3		98				3	07/01/2029	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)
31382F-JT-7	FED NATL MTG ASSOC #480974		06/01/2010	SCHEDULED REDEMPTION		73	73	76	76		(4)		(4)		73				2	01/01/2029	1
31382F-4A-4	FED NATL MTG ASSOC #481517		06/01/2010	SCHEDULED REDEMPTION		33,409	33,409	32,130	32,915		494		494		33,409				902	01/01/2029	1
31382F-7A-1	FED NATL MTG ASSOC #481589		06/01/2010	SCHEDULED REDEMPTION		4,310	4,310	4,412	4,517		(207)		(207)		4,310				125	02/01/2029	1
31382G-Z6-7	FED NATL MTG ASSOC #482365		06/01/2010	SCHEDULED REDEMPTION		71	71	70	70		1		1		71				2	02/01/2029	1
31382K-M8-8	FED NATL MTG ASSOC #484683		06/01/2010	SCHEDULED REDEMPTION		262	262	270	275		(13)		(13)		262				7	02/01/2029	1
31382L-RN-8	FED NATL MTG ASSOC #485693		06/01/2010	SCHEDULED REDEMPTION		119	119	123	123		(3)		(3)		119				4	04/01/2029	1
31382L-X4-3	FED NATL MTG ASSOC #485899		06/01/2010	SCHEDULED REDEMPTION		45	45	43	43		2		2		45				1	04/01/2029	1
31382M-JY-1	FED NATL MTG ASSOC #486379		06/01/2010	SCHEDULED REDEMPTION		99	99	96	95		5		5		99				3	04/01/2029	1
31382N-LN-0	FED NATL MTG ASSOC #487333		06/01/2010	SCHEDULED REDEMPTION		32	32	31	31		1		1		32				1	04/01/2029	1
31382Q-G8-2	FED NATL MTG ASSOC #489023		06/01/2010	SCHEDULED REDEMPTION		9,496	9,496	8,749	9,004		492		492		9,496				239	06/01/2029	1
31382Q-KY-0	FED NATL MTG ASSOC #489111		06/01/2010	SCHEDULED REDEMPTION		303	303	288	297		6		6		303				9	06/01/2014	1
31382R-EU-3	FED NATL MTG ASSOC #489847		06/01/2010	SCHEDULED REDEMPTION		3,192	3,192	3,352	3,432		(240)		(240)		3,192				102	07/01/2029	1
31382R-EW-9	FED NATL MTG ASSOC #489849		06/01/2010	SCHEDULED REDEMPTION		110	110	113	120		(10)		(10)		110				3	07/01/2029	1
31382R-Z7-1	FED NATL MTG ASSOC #490466		06/01/2010	SCHEDULED REDEMPTION		15	15	16	16						15				1	03/01/2029	1
31382R-3Y-7	FED NATL MTG ASSOC #490515		06/01/2010	SCHEDULED REDEMPTION		2,042	2,042	1,952	1,945		97		97		2,042				62	03/01/2029	1
31382S-AM-3	FED NATL MTG ASSOC #490612		06/01/2010	SCHEDULED REDEMPTION		293	293	283	281		13		13		293				9	04/01/2029	1
31382S-BQ-3	FED NATL MTG ASSOC #490647		06/01/2010	SCHEDULED REDEMPTION		12	12	12	13		(1)		(1)		12					12/01/2015	1
31382U-LP-9	FED NATL MTG ASSOC #492734		06/01/2010	SCHEDULED REDEMPTION		1,138	1,138	1,085	1,065		73		73		1,138				31	04/01/2029	1
31382U-QY-5	FED NATL MTG ASSOC #492871		06/01/2010	SCHEDULED REDEMPTION		6,701	6,701	6,678	6,701						6,701				190	02/01/2014	1
31382W-DR-0	FED NATL MTG ASSOC #494312		06/01/2010	SCHEDULED REDEMPTION		39	39	39	38						39				1	04/01/2029	1
31382W-FM-9	FED NATL MTG ASSOC #494372		06/01/2010	SCHEDULED REDEMPTION		11	11	10	10		1		1		11					04/01/2029	1
31382W-SR-4	FED NATL MTG ASSOC #494728		06/01/2010	SCHEDULED REDEMPTION		520	520	496	500		20		20		520				16	05/01/2029	1
31382W-5U-2	FED NATL MTG ASSOC #495059		06/01/2010	SCHEDULED REDEMPTION		3,050	3,050	3,166	3,214		(165)		(165)		3,050				102	05/01/2029	1
31383A-XF-1	FED NATL MTG ASSOC #497578		06/01/2010	SCHEDULED REDEMPTION		50	50	52	53		(3)		(3)		50				2	02/01/2016	1
31383C-AK-1	FED NATL MTG ASSOC #498710		06/01/2010	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12				1	09/01/2029	1
31383C-T8-8	FED NATL MTG ASSOC #499275		06/01/2010	SCHEDULED REDEMPTION		1,722	1,722	1,809	1,850		(128)		(128)		1,722				47	08/01/2029	1
31383D-3C-5	FED NATL MTG ASSOC #500395		06/01/2010	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19				1	06/01/2029	1
31383E-CU-3	FED NATL MTG ASSOC #500583		06/01/2010	SCHEDULED REDEMPTION		143	143	136	135		9		9		143				4	06/01/2029	1
31383E-HX-2	FED NATL MTG ASSOC #500746		06/01/2010	SCHEDULED REDEMPTION		100	100	96	95		5		5		100				3	06/01/2029	1
31383E-XH-9	FED NATL MTG ASSOC #501180		06/01/2010	SCHEDULED REDEMPTION		957	957	959	962		(5)		(5)		957				30	06/01/2029	1
31383E-XP-1	FED NATL MTG ASSOC #501186		06/01/2010	SCHEDULED REDEMPTION		132	132	127	126		6		6		132				4	06/01/2029	1
31383E-2T-7	FED NATL MTG ASSOC #501286		06/01/2010	SCHEDULED REDEMPTION		1,586	1,586	1,482	1,503		83		83		1,586				43	06/01/2029	1
31383F-QJ-0	FED NATL MTG ASSOC #501857		06/01/2010	SCHEDULED REDEMPTION		298	298	307	307		(8)		(8)		298				9	09/01/2029	1
31383F-5J-3	FED NATL MTG ASSOC #502249		06/01/2010	SCHEDULED REDEMPTION		32	32	33	33		(1)		(1)		32				1	07/01/2029	1
31383H-6N-9	FED NATL MTG ASSOC #504077		06/01/2010	SCHEDULED REDEMPTION		258	258	250	249		9		9		258				8	06/01/2029	1
31383J-QK-9	FED NATL MTG ASSOC #504558		06/01/2010	SCHEDULED REDEMPTION		29,155	29,155	29,424	29,644		(489)		(489)		29,155				940	07/01/2029	1
31383K-CE-5	FED NATL MTG ASSOC #505069		06/01/2010	SCHEDULED REDEMPTION		1,903	1,903	1,854	1,883		20		20		1,903				63	06/01/2014	1
31383K-EP-8	FED NATL MTG ASSOC #505142		06/01/2010	SCHEDULED REDEMPTION		354	354	349	351		4		4		354				12	07/01/2029	1
31383L-CG-8	FED NATL MTG ASSOC #505971		06/01/2010	SCHEDULED REDEMPTION		53	53	52	52		1		1		53				2	07/01/2029	1
31383L-FX-8	FED NATL MTG ASSOC #506082		06/01/2010	SCHEDULED REDEMPTION		326	326	316	316		10		10		326				11	11/01/2029	1
31383P-L5-3	FED NATL MTG ASSOC #508948		06/01/2010	SCHEDULED REDEMPTION		370	370	384	386		(15)		(15)		370				14	08/01/2029	1
31383P-7K-6	FED NATL MTG ASSOC #509498		06/01/2010	SCHEDULED REDEMPTION		86	86	83	84		2		2		86				3	11/01/2029	1
31383R-CA-8	FED NATL MTG ASSOC #510465		06/01/2010	SCHEDULED REDEMPTION		531	531	514	517		14		14		531				18	11/01/2029	1
31383S-FY-1	FED NATL MTG ASSOC #511483		06/01/2010	SCHEDULED REDEMPTION		47	47	49	49		(3)		(3)		47				2	09/01/2029	1
31383S-SB-7	FED NATL MTG ASSOC #511814		06/01/2010	SCHEDULED REDEMPTION		418	418	434	441		(23)		(23)		418				14	10/01/2015	1
31383S-2Z-2	FED NATL MTG ASSOC #512092		06/01/2010	SCHEDULED REDEMPTION		4,923	4,923	4,934	4,949		(26)		(26)		4,923				134	12/01/2029	1
31383S-3D-0	FED NATL MTG ASSOC #512096		06/01/2010	SCHEDULED REDEMPTION		3	3	3	3						3					12/01/2029	1
31383S-3G-3	FED NATL MTG ASSOC #512099		06/01/2010	SCHEDULED REDEMPTION		31	31	29	29		2		2		31				1	12/01/2029	1
31383T-D6-2	FED NATL MTG ASSOC #512325		06/01/2010	SCHEDULED REDEMPTION		6	6	6	6						6					11/01/2029	1
31383T-D9-6	FED NATL MTG ASSOC #512328		06/01/2010	SCHEDULED REDEMPTION		150	150	145	146		4		4		150				5	12/01/2029	1
31383T-KR-8	FED NATL MTG ASSOC #512504		06/01/2010	SCHEDULED REDEMPTION		137	137	142	145		(8)		(8)		137				5	10/01/2029	1
31383U-H5-7	FED NATL MTG ASSOC #513352		06/01/2010	SCHEDULED REDEMPTION		443	443	456	455		(13)		(13)		443				14	09/01/2029	1
31383U-JP-1	FED NATL MTG ASSOC #513370		06/01/2010	SCHEDULED REDEMPTION		696	696	730	737		(42)		(42)		696				21	08/01/2029	1
31383U-MV-4	FED NATL MTG ASSOC #513472		06/01/2010	SCHEDULED REDEMPTION		2,419	2,419	2,443	2,437		(18)		(18)		2,419				91	09/01/2014	1
31383U-W4-3	FED NATL MTG ASSOC #513767		06/01/2010	SCHEDULED REDEMPTION		4,961	4,961	5,010	4,992		(32)		(32)		4,961				187	09/01/2014	1
31383V-B8-5	FED NATL MTG ASSOC #514063		06/01/2010	SCHEDULED REDEMPTION		381	381	369	369		13		13		381				13	10/01/2029	1
31383W-N7-2	FED NATL MTG ASSOC #515314		06/01/2010	SCHEDULED REDEMPTION		16	16	16	16						16				1	09/01/2029	1
31383W-3X-7	FED NATL MTG ASSOC #515714		06/01/2010	SCHEDULED REDEMPTION		34	34	33	33		1		1		34				1	12/01/2029	1
31383Y-QW-0	FED NATL MTG ASSOC #517169		06/01/2010	SCHEDULED REDEMPTION		1,008	1,008	1,018	1,013		(5)		(5)		1,008				38	02/01/2015	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31383Y-QX-8	FED NATL MTG ASSOC #517170		06/01/2010	SCHEDULED REDEMPTION		1,399	1,399	1,412	1,411		(12)		(12)		1,399				53	03/01/2015	1
31384A-CL-0	FED NATL MTG ASSOC #517675		06/01/2010	SCHEDULED REDEMPTION		3,875	3,875	4,069	4,056		(182)		(182)		3,875				108	07/01/2029	1
31384A-GV-4	FED NATL MTG ASSOC #517812		06/01/2010	SCHEDULED REDEMPTION		5	5	6	6						5					12/01/2029	1
31384A-G8-5	FED NATL MTG ASSOC #517823		06/01/2010	SCHEDULED REDEMPTION		497	497	516	523		(26)		(26)		497				17	02/01/2030	1
31384A-X7-8	FED NATL MTG ASSOC #518302		06/01/2010	SCHEDULED REDEMPTION		76	76	78	78		(2)		(2)		76				2	10/01/2029	1
31384D-LN-0	FED NATL MTG ASSOC #520633		06/01/2010	SCHEDULED REDEMPTION		37	37	38	39		(2)		(2)		37				1	11/01/2029	1
31384E-AE-0	FED NATL MTG ASSOC #521205		06/01/2010	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17				1	12/01/2029	1
31384E-AV-2	FED NATL MTG ASSOC #521220		06/01/2010	SCHEDULED REDEMPTION		36	36	38	40		(3)		(3)		36				1	12/01/2029	1
31384E-GJ-3	FED NATL MTG ASSOC #521401		06/01/2010	SCHEDULED REDEMPTION		4	4	5	5						4					01/01/2030	1
31384F-C6-2	FED NATL MTG ASSOC #522193		06/01/2010	SCHEDULED REDEMPTION		345	345	333	337		8		8		345				11	02/01/2030	1
31384F-MB-0	FED NATL MTG ASSOC #522454		06/01/2010	SCHEDULED REDEMPTION		35	35	33	33		1		1		35				1	11/01/2029	1
31384F-QS-9	FED NATL MTG ASSOC #522565		06/01/2010	SCHEDULED REDEMPTION		6,374	6,374	6,560	6,634		(260)		(260)		6,374				180	10/01/2029	1
31384F-TT-4	FED NATL MTG ASSOC #522662		06/01/2010	SCHEDULED REDEMPTION		41	41	41	41						41				2	06/01/2029	1
31384F-XR-3	FED NATL MTG ASSOC #522788		06/01/2010	SCHEDULED REDEMPTION		21	21	21	24		(3)		(3)		21				1	12/01/2029	1
31384F-YY-7	FED NATL MTG ASSOC #522827		06/01/2010	SCHEDULED REDEMPTION		1,085	1,085	1,107	1,107		(23)		(23)		1,085				33	01/01/2015	1
31384F-YZ-4	FED NATL MTG ASSOC #522828		06/01/2010	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23				1	01/01/2015	1
31384G-FB-6	FED NATL MTG ASSOC #523162		06/01/2010	SCHEDULED REDEMPTION		142	142	149	160		(18)		(18)		142				5	11/01/2029	1
31384G-KR-5	FED NATL MTG ASSOC #523304		05/01/2010	SCHEDULED REDEMPTION		2,470	2,470	2,385	2,375		95		95		2,470				72	11/01/2029	1
31384G-NG-6	FED NATL MTG ASSOC #523391		06/01/2010	SCHEDULED REDEMPTION		41	41	43	44		(2)		(2)		41				2	11/01/2029	1
31384H-5D-1	FED NATL MTG ASSOC #524744		06/01/2010	SCHEDULED REDEMPTION		536	536	541	541		(5)		(5)		536				20	07/01/2015	1
31384J-BQ-1	FED NATL MTG ASSOC #524847		06/01/2010	SCHEDULED REDEMPTION		2	2	2	2						2					01/01/2030	1
31384J-CW-7	FED NATL MTG ASSOC #524885		06/01/2010	SCHEDULED REDEMPTION		518	518	523	522		(4)		(4)		518				20	02/01/2015	1
31384J-XQ-7	FED NATL MTG ASSOC #525487		06/01/2010	SCHEDULED REDEMPTION		2	2	2	2						2					02/01/2030	1
31384J-7M-5	FED NATL MTG ASSOC #525700		06/01/2010	SCHEDULED REDEMPTION		4	4	4	4						4					01/01/2030	1
31384K-FD-3	FED NATL MTG ASSOC #525864		06/01/2010	SCHEDULED REDEMPTION		324	324	333	345		(21)		(21)		324				11	09/01/2029	1
31384K-GS-9	FED NATL MTG ASSOC #525909		06/01/2010	SCHEDULED REDEMPTION		2	2	2	2						2					12/01/2029	1
31384K-JX-5	FED NATL MTG ASSOC #525978		06/01/2010	SCHEDULED REDEMPTION		79	79	82	84		(5)		(5)		79				3	03/01/2030	1
31384L-MX-9	FED NATL MTG ASSOC #526974		06/01/2010	SCHEDULED REDEMPTION		229	229	237	240		(12)		(12)		229				8	02/01/2015	1
31384L-PD-0	FED NATL MTG ASSOC #527020		06/01/2010	SCHEDULED REDEMPTION		44	44	46	47		(3)		(3)		44				2	01/01/2030	1
31384L-QH-0	FED NATL MTG ASSOC #527056		06/01/2010	SCHEDULED REDEMPTION		268	268	279	281		(12)		(12)		268				9	04/01/2015	1
31384L-YT-5	FED NATL MTG ASSOC #527322		06/01/2010	SCHEDULED REDEMPTION		79	79	82	86		(6)		(6)		79				3	01/01/2030	1
31384M-G2-2	FED NATL MTG ASSOC #527717		06/01/2010	SCHEDULED REDEMPTION		10	10	10	10		(1)		(1)		10					01/01/2030	1
31384P-JB-2	FED NATL MTG ASSOC #529558		06/01/2010	SCHEDULED REDEMPTION		1,836	1,836	1,885	1,836						1,836				62	05/01/2015	1
31384P-ND-3	FED NATL MTG ASSOC #529688		06/01/2010	SCHEDULED REDEMPTION		367	367	352	350		17		17		367				11	02/01/2030	1
31384P-NF-8	FED NATL MTG ASSOC #529690		06/01/2010	SCHEDULED REDEMPTION		88	88	91	94		(6)		(6)		88				3	02/01/2030	1
31384P-QF-5	FED NATL MTG ASSOC #529754		06/01/2010	SCHEDULED REDEMPTION		46	46	47	48		(2)		(2)		46				2	02/01/2030	1
31384P-YT-6	FED NATL MTG ASSOC #530022		06/01/2010	SCHEDULED REDEMPTION		6	6	6	6						6					03/01/2030	1
31384P-YX-7	FED NATL MTG ASSOC #530026		06/01/2010	SCHEDULED REDEMPTION		93	93	97	99		(6)		(6)		93				4	03/01/2030	1
31384P-4A-0	FED NATL MTG ASSOC #530117		06/01/2010	SCHEDULED REDEMPTION		166	166	168	166						166				6	02/01/2015	1
31384P-6A-8	FED NATL MTG ASSOC #530165		06/01/2010	SCHEDULED REDEMPTION		39	39	40	41		(2)		(2)		39				2	03/01/2030	1
31384Q-RG-0	FED NATL MTG ASSOC #530687		06/01/2010	SCHEDULED REDEMPTION		1,006	1,006	1,016	1,015		(9)		(9)		1,006				38	04/01/2015	1
31384Q-SL-8	FED NATL MTG ASSOC #530723		06/01/2010	SCHEDULED REDEMPTION		112	112	117	119		(7)		(7)		112				4	04/01/2030	1
31384Q-YY-3	FED NATL MTG ASSOC #530927		06/01/2010	SCHEDULED REDEMPTION		316	316	319	319		(3)		(3)		316				12	04/01/2015	1
31384R-P4-7	FED NATL MTG ASSOC #531543		06/01/2010	SCHEDULED REDEMPTION		194	194	202	210		(17)		(17)		194				6	03/01/2030	1
31384R-Q2-0	FED NATL MTG ASSOC #531573		06/01/2010	SCHEDULED REDEMPTION		33	33	34	35		(2)		(2)		33				1	04/01/2030	1
31384R-TG-6	FED NATL MTG ASSOC #531651		06/01/2010	SCHEDULED REDEMPTION		329	329	332	331		(2)		(2)		329				12	03/01/2015	1
31384R-ZP-9	FED NATL MTG ASSOC #531850		06/01/2010	SCHEDULED REDEMPTION		131	131	135	131						131				5	04/01/2015	1
31384S-AF-6	FED NATL MTG ASSOC #532006		06/01/2010	SCHEDULED REDEMPTION		15	15	15	15						15				1	02/01/2030	1
31384S-V2-2	FED NATL MTG ASSOC #532633		06/01/2010	SCHEDULED REDEMPTION		1,780	1,780	1,797	1,788		(8)		(8)		1,780				62	04/01/2015	1
31384S-WR-6	FED NATL MTG ASSOC #532656		06/01/2010	SCHEDULED REDEMPTION		418	418	434	438		(20)		(20)		418				14	07/01/2015	1
31384T-DU-8	FED NATL MTG ASSOC #533015		06/01/2010	SCHEDULED REDEMPTION		11	11	12	12		(1)		(1)		11				1	03/01/2030	1
31384T-U5-4	FED NATL MTG ASSOC #533504		06/01/2010	SCHEDULED REDEMPTION		160	160	166	169		(9)		(9)		160				6	03/01/2030	1
31384T-VT-1	FED NATL MTG ASSOC #533526		06/01/2010	SCHEDULED REDEMPTION		14	14	14	15		(1)		(1)		14				1	03/01/2030	1
31384U-BY-9	FED NATL MTG ASSOC #533855		06/01/2010	SCHEDULED REDEMPTION		3	3	3	3						3					03/01/2030	1
31384U-CA-0	FED NATL MTG ASSOC #533865		06/01/2010	SCHEDULED REDEMPTION		131	131	131	130						131				5	04/01/2015	1
31384U-EA-8	FED NATL MTG ASSOC #533929		06/01/2010	SCHEDULED REDEMPTION		480	480	485	483		(3)		(3)		480				18	04/01/2015	1
31384U-EQ-3	FED NATL MTG ASSOC #533943		06/01/2010	SCHEDULED REDEMPTION		286	286	293	298		(12)		(12)		286				9	05/01/2015	1
31384U-ET-7	FED NATL MTG ASSOC #533946		06/01/2010	SCHEDULED REDEMPTION		65	65	66	66						65				2	06/01/2015	1
31384U-EY-6	FED NATL MTG ASSOC #533951		06/01/2010	SCHEDULED REDEMPTION		65	65	65	65						65				2	07/01/2015	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31384U-FH-2	FED NATL MTG ASSOC #533968		06/01/2010	SCHEDULED REDEMPTION		498	498	503	503		(5)		(5)		498				19	07/01/2015	1
31384U-KN-3	FED NATL MTG ASSOC #534101		06/01/2010	SCHEDULED REDEMPTION		29	29	30	32		(2)		(2)		29				1	03/01/2030	1
31384U-NK-6	FED NATL MTG ASSOC #534194		06/01/2010	SCHEDULED REDEMPTION		38	38	39	40		(2)		(2)		38				1	04/01/2030	1
31384U-WC-4	FED NATL MTG ASSOC #534443		06/01/2010	SCHEDULED REDEMPTION		74	74	73	74						74				3	03/01/2015	1
31384V-BT-8	FED NATL MTG ASSOC #534750		06/01/2010	SCHEDULED REDEMPTION		43	43	45	47		(4)		(4)		43				2	03/01/2030	1
31384V-KQ-4	FED NATL MTG ASSOC #535003		06/01/2010	SCHEDULED REDEMPTION		711	711	693	703		8		8		711				23	11/01/2014	1
31384V-M9-0	FED NATL MTG ASSOC #535084		06/01/2010	SCHEDULED REDEMPTION		10,574	10,574	10,806	10,941		(366)		(366)		10,574				300	10/01/2029	1
31384V-NT-5	FED NATL MTG ASSOC #535102		06/01/2010	SCHEDULED REDEMPTION		302	302	313	315		(14)		(14)		302				10	01/01/2015	1
31384V-NU-2	FED NATL MTG ASSOC #535103		06/01/2010	SCHEDULED REDEMPTION		5,849	5,849	6,001	6,013		(164)		(164)		5,849				195	01/01/2015	1
31384V-NV-0	FED NATL MTG ASSOC #535104		06/01/2010	SCHEDULED REDEMPTION		446	446	463	465		(19)		(19)		446				15	12/01/2014	1
31384V-QA-3	FED NATL MTG ASSOC #535149		06/01/2010	SCHEDULED REDEMPTION		1,363	1,363	1,424	1,487		(124)		(124)		1,363				43	02/01/2030	1
31384V-QF-2	FED NATL MTG ASSOC #535154		06/01/2010	SCHEDULED REDEMPTION		440	440	460	480		(40)		(40)		440				14	01/01/2030	1
31384V-QG-0	FED NATL MTG ASSOC #535155		06/01/2010	SCHEDULED REDEMPTION		329	329	340	350		(21)		(21)		329				12	02/01/2030	1
31384V-QJ-4	FED NATL MTG ASSOC #535157		06/01/2010	SCHEDULED REDEMPTION		4,548	4,548	4,562	4,583		(35)		(35)		4,548				134	02/01/2030	1
31384V-QL-9	FED NATL MTG ASSOC #535159		06/01/2010	SCHEDULED REDEMPTION		162	162	170	178		(15)		(15)		162				5	02/01/2030	1
31384V-QR-6	FED NATL MTG ASSOC #535164		06/01/2010	SCHEDULED REDEMPTION		60	60	62	65		(5)		(5)		60				2	02/01/2030	1
31384V-UY-6	FED NATL MTG ASSOC #535299		06/01/2010	SCHEDULED REDEMPTION		385	385	399	415		(30)		(30)		385				13	05/01/2030	1
31384V-UZ-3	FED NATL MTG ASSOC #535300		06/01/2010	SCHEDULED REDEMPTION		6,611	6,611	6,943	7,019		(408)		(408)		6,611				204	05/01/2030	1
31384V-VG-4	FED NATL MTG ASSOC #535315		06/01/2010	SCHEDULED REDEMPTION		5,018	5,018	5,211	5,237		(219)		(219)		5,018				164	05/01/2015	1
31384V-YW-6	FED NATL MTG ASSOC #535425		06/01/2010	SCHEDULED REDEMPTION		4,717	4,717	4,900	5,105		(388)		(388)		4,717				153	08/01/2030	1
31384V-2H-4	FED NATL MTG ASSOC #535476		06/01/2010	SCHEDULED REDEMPTION		773	773	796	796		(23)		(23)		773				23	07/01/2029	1
31384V-4U-3	FED NATL MTG ASSOC #535535		06/01/2010	SCHEDULED REDEMPTION		4,177	4,177	4,187	4,199		(21)		(21)		4,177				121	10/01/2030	1
31384V-5P-3	FED NATL MTG ASSOC #535554		06/01/2010	SCHEDULED REDEMPTION		1,226	1,226	1,253	1,262		(36)		(36)		1,226				39	10/01/2015	1
31384V-6X-5	FED NATL MTG ASSOC #535586		06/01/2010	SCHEDULED REDEMPTION		1,067	1,067	1,108	1,123		(56)		(56)		1,067				35	11/01/2015	1
31384W-A8-3	FED NATL MTG ASSOC #535631		06/01/2010	SCHEDULED REDEMPTION		4,968	4,968	5,159	5,232		(265)		(265)		4,968				162	12/01/2015	1
31384W-CL-2	FED NATL MTG ASSOC #535675		06/01/2010	SCHEDULED REDEMPTION		3,959	3,959	4,111	4,147		(188)		(188)		3,959				131	01/01/2016	1
31384W-DM-9	FED NATL MTG ASSOC #535708		06/01/2010	SCHEDULED REDEMPTION		2,824	2,824	2,830	2,840		(16)		(16)		2,824				84	02/01/2031	1
31384W-EA-4	FED NATL MTG ASSOC #535729		06/01/2010	SCHEDULED REDEMPTION		860	860	878	882		(22)		(22)		860				27	02/01/2016	1
31384W-EG-1	FED NATL MTG ASSOC #535735		06/01/2010	SCHEDULED REDEMPTION		23,388	23,388	24,196	23,839		(451)		(451)		23,388				668	01/01/2016	1
31384W-EM-8	FED NATL MTG ASSOC #535740		06/01/2010	SCHEDULED REDEMPTION		7,417	7,417	7,702	7,821		(404)		(404)		7,417				242	12/01/2015	1
31384W-E6-3	FED NATL MTG ASSOC #535757		06/01/2010	SCHEDULED REDEMPTION		839	839	871	898		(59)		(59)		839				30	01/01/2031	1
31384W-GJ-3	FED NATL MTG ASSOC #535801		06/01/2010	SCHEDULED REDEMPTION		2,313	2,313	2,402	2,451		(138)		(138)		2,313				77	03/01/2016	1
31384W-HG-8	FED NATL MTG ASSOC #535831		06/01/2010	SCHEDULED REDEMPTION		492	492	517	526		(34)		(34)		492				15	04/01/2031	1
31384W-HL-7	FED NATL MTG ASSOC #535835		06/01/2010	SCHEDULED REDEMPTION		3,102	3,102	3,167	3,183		(81)		(81)		3,102				94	04/01/2016	1
31384W-JP-6	FED NATL MTG ASSOC #535870		06/01/2010	SCHEDULED REDEMPTION		2,005	2,005	2,047	2,061		(56)		(56)		2,005				62	04/01/2016	1
31384W-KQ-2	FED NATL MTG ASSOC #535903		06/01/2010	SCHEDULED REDEMPTION		77	77	79	81		(5)		(5)		77				3	03/01/2031	1
31384W-K2-5	FED NATL MTG ASSOC #535913		06/01/2010	SCHEDULED REDEMPTION		305	305	320	328		(23)		(23)		305				9	05/01/2031	1
31384W-LB-4	FED NATL MTG ASSOC #535922		06/01/2010	SCHEDULED REDEMPTION		530	530	551	567		(36)		(36)		530				19	03/01/2031	1
31384W-LX-6	FED NATL MTG ASSOC #535942		06/01/2010	SCHEDULED REDEMPTION		250	250	259	268		(19)		(19)		250				8	04/01/2031	1
31384W-MK-3	FED NATL MTG ASSOC #535962		06/01/2010	SCHEDULED REDEMPTION		195	195	199	200		(5)		(5)		195				6	05/01/2016	1
31384W-NW-6	FED NATL MTG ASSOC #536005		06/01/2010	SCHEDULED REDEMPTION		1,370	1,370	1,422	1,426		(56)		(56)		1,370				45	12/01/2014	1
31384W-QM-5	FED NATL MTG ASSOC #536060		06/01/2010	SCHEDULED REDEMPTION		363	363	372	369		(6)		(6)		363				12	02/01/2016	1
31384W-S8-4	FED NATL MTG ASSOC #536143		06/01/2010	SCHEDULED REDEMPTION		452	452	469	486		(34)		(34)		452				15	04/01/2030	1
31384W-XN-5	FED NATL MTG ASSOC #536285		06/01/2010	SCHEDULED REDEMPTION		43	43	46	46		(3)		(3)		43				2	08/01/2030	1
31384W-Y3-8	FED NATL MTG ASSOC #536330		06/01/2010	SCHEDULED REDEMPTION		56	56	58	61		(5)		(5)		56				2	04/01/2030	1
31384W-2H-2	FED NATL MTG ASSOC #536376		06/01/2010	SCHEDULED REDEMPTION		286	286	288	288		(2)		(2)		286				11	04/01/2015	1
31384W-4F-4	FED NATL MTG ASSOC #536422		06/01/2010	SCHEDULED REDEMPTION		1,527	1,527	1,541	1,535		(9)		(9)		1,527				56	04/01/2015	1
31384X-KF-4	FED NATL MTG ASSOC #536794		06/01/2010	SCHEDULED REDEMPTION		685	685	712	729		(43)		(43)		685				23	05/01/2015	1
31384X-WN-4	FED NATL MTG ASSOC #537153		06/01/2010	SCHEDULED REDEMPTION		55	55	57	59		(4)		(4)		55				2	05/01/2030	1
31384X-ZA-9	FED NATL MTG ASSOC #537237		06/01/2010	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18				1	05/01/2030	1
31384X-4E-5	FED NATL MTG ASSOC #537321		06/01/2010	SCHEDULED REDEMPTION		284	284	286	286		(2)		(2)		284				11	06/01/2015	1
31384X-4H-8	FED NATL MTG ASSOC #537324		06/01/2010	SCHEDULED REDEMPTION		32	32	34	35		(3)		(3)		32				1	06/01/2030	1
31384Y-JS-6	FED NATL MTG ASSOC #537673		06/01/2010	SCHEDULED REDEMPTION		29	29	30	32		(3)		(3)		29				1	04/01/2030	1
31384Y-J3-1	FED NATL MTG ASSOC #537682		06/01/2010	SCHEDULED REDEMPTION		33	33	35	36		(3)		(3)		33				1	05/01/2030	1
31384Y-LM-6	FED NATL MTG ASSOC #537732		06/01/2010	SCHEDULED REDEMPTION		17	17	18	19		(1)		(1)		17				1	04/01/2030	1
31384Y-LQ-7	FED NATL MTG ASSOC #537735		06/01/2010	SCHEDULED REDEMPTION		9	9	9	9		(1)		(1)		9					04/01/2030	1
31384Y-Q4-1	FED NATL MTG ASSOC #537875		06/01/2010	SCHEDULED REDEMPTION		543	543	548	548		(5)		(5)		543				21	06/01/2015	1
31384Y-TY-2	FED NATL MTG ASSOC #537967		06/01/2010	SCHEDULED REDEMPTION		560	560	582	588		(28)		(28)		560				19	05/01/2015	1
31384Y-2H-8	FED NATL MTG ASSOC #538176		06/01/2010	SCHEDULED REDEMPTION		655	655	660	655						655				23	05/01/2015	1

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31384Y-6R-2	FED NATL MTG ASSOC #538280		06/01/2010	SCHEDULED REDEMPTION		117	117	118	118		(1)		(1)		117				4	05/01/2015	1
31385A-K9-7	FED NATL MTG ASSOC #538620		06/01/2010	SCHEDULED REDEMPTION		374	374	377	377		(3)		(3)		374				14	06/01/2015	1
31385A-RX-7	FED NATL MTG ASSOC #538802		06/01/2010	SCHEDULED REDEMPTION		62	62	65	68		(6)		(6)		62				2	06/01/2030	1
31385A-UD-7	FED NATL MTG ASSOC #538880		06/01/2010	SCHEDULED REDEMPTION		449	449	453	451		(2)		(2)		449				17	06/01/2015	1
31385A-VU-8	FED NATL MTG ASSOC #538927		06/01/2010	SCHEDULED REDEMPTION		58	58	58	58						58				2	06/01/2015	1
31385A-7K-7	FED NATL MTG ASSOC #539198		06/01/2010	SCHEDULED REDEMPTION		224	224	226	226		(2)		(2)		224				8	05/01/2015	1
31385B-3M-5	FED NATL MTG ASSOC #540004		06/01/2010	SCHEDULED REDEMPTION		20	20	21	22		(1)		(1)		20				1	05/01/2030	1
31385C-DZ-3	FED NATL MTG ASSOC #540220		06/01/2010	SCHEDULED REDEMPTION		21	21	22	23		(2)		(2)		21				1	06/01/2030	1
31385C-GN-7	FED NATL MTG ASSOC #540305		06/01/2010	SCHEDULED REDEMPTION		231	231	237	236		(6)		(6)		231				8	06/01/2015	1
31385C-HC-0	FED NATL MTG ASSOC #540327		06/01/2010	SCHEDULED REDEMPTION		158	158	159	159		(2)		(2)		158				6	06/01/2015	1
31385C-WQ-2	FED NATL MTG ASSOC #540755		06/01/2010	SCHEDULED REDEMPTION		35	35	36	38		(3)		(3)		35				1	05/01/2030	1
31385C-YV-9	FED NATL MTG ASSOC #540824		06/01/2010	SCHEDULED REDEMPTION		246	246	252	254		(8)		(8)		246				8	09/01/2015	1
31385C-Z2-2	FED NATL MTG ASSOC #540861		06/01/2010	SCHEDULED REDEMPTION		1,403	1,403	1,417	1,407		(4)		(4)		1,403				36	06/01/2011	1
31385D-EA-5	FED NATL MTG ASSOC #541129		06/01/2010	SCHEDULED REDEMPTION		4	4	4	4						4					05/01/2030	1
31385D-GU-9	FED NATL MTG ASSOC #541211		06/01/2010	SCHEDULED REDEMPTION		2	2	2	3						2					06/01/2030	1
31385D-M4-0	FED NATL MTG ASSOC #541379		06/01/2010	SCHEDULED REDEMPTION		886	886	895	894		(8)		(8)		886				33	05/01/2015	1
31385D-M9-9	FED NATL MTG ASSOC #541384		06/01/2010	SCHEDULED REDEMPTION		549	549	554	551		(2)		(2)		549				21	05/01/2015	1
31385D-4T-5	FED NATL MTG ASSOC #541834		05/01/2010	SCHEDULED REDEMPTION		53	53	55	53						53				1	06/01/2015	1
31385E-AP-4	FED NATL MTG ASSOC #541914		06/01/2010	SCHEDULED REDEMPTION		541	541	546	545		(4)		(4)		541				20	06/01/2015	1
31385E-BS-7	FED NATL MTG ASSOC #541949		06/01/2010	SCHEDULED REDEMPTION		96	96	100	102		(6)		(6)		96				3	07/01/2030	1
31385E-FS-3	FED NATL MTG ASSOC #542077		06/01/2010	SCHEDULED REDEMPTION		86	86	90	93		(7)		(7)		86				3	07/01/2030	1
31385E-UK-3	FED NATL MTG ASSOC #542486		06/01/2010	SCHEDULED REDEMPTION		583	583	587	583						583				21	07/01/2015	1
31385E-WH-8	FED NATL MTG ASSOC #542548		06/01/2010	SCHEDULED REDEMPTION		11	11	11	12		(1)		(1)		11					07/01/2030	1
31385E-XH-7	FED NATL MTG ASSOC #542580		06/01/2010	SCHEDULED REDEMPTION		134	134	139	143		(9)		(9)		134				5	08/01/2030	1
31385F-CZ-7	FED NATL MTG ASSOC #542888		06/01/2010	SCHEDULED REDEMPTION		66	66	68	73		(7)		(7)		66				3	06/01/2030	1
31385F-EM-4	FED NATL MTG ASSOC #542940		06/01/2010	SCHEDULED REDEMPTION		18	18	20	21		(2)		(2)		18				1	07/01/2030	1
31385F-KC-9	FED NATL MTG ASSOC #543091		06/01/2010	SCHEDULED REDEMPTION		24	24	25	26		(2)		(2)		24				1	06/01/2030	1
31385F-QZ-2	FED NATL MTG ASSOC #543272		06/01/2010	SCHEDULED REDEMPTION		34	34	35	36		(2)		(2)		34				1	07/01/2030	1
31385H-AB-8	FED NATL MTG ASSOC #544602		06/01/2010	SCHEDULED REDEMPTION		157	157	158	158		(1)		(1)		157				6	06/01/2015	1
31385H-AD-4	FED NATL MTG ASSOC #544604		06/01/2010	SCHEDULED REDEMPTION		275	275	285	289		(14)		(14)		275				9	06/01/2015	1
31385H-NN-8	FED NATL MTG ASSOC #544997		06/01/2010	SCHEDULED REDEMPTION		17	17	17	17						17				1	06/01/2015	1
31385H-PJ-5	FED NATL MTG ASSOC #545025		06/01/2010	SCHEDULED REDEMPTION		3,385	3,385	3,456	3,472		(87)		(87)		3,385				101	06/01/2016	1
31385H-QC-9	FED NATL MTG ASSOC #545051		06/01/2010	SCHEDULED REDEMPTION		128	128	131	132		(4)		(4)		128				3	09/01/2029	1
31385H-Q4-7	FED NATL MTG ASSOC #545075		06/01/2010	SCHEDULED REDEMPTION		97	97	101	104		(8)		(8)		97				3	07/01/2031	1
31385H-Q8-8	FED NATL MTG ASSOC #545079		06/01/2010	SCHEDULED REDEMPTION		281	281	295	299		(17)		(17)		281				8	05/01/2030	1
31385H-S2-9	FED NATL MTG ASSOC #545137		06/01/2010	SCHEDULED REDEMPTION		4,253	4,253	4,372	4,495		(243)		(243)		4,253				145	08/01/2031	1
31385H-S3-7	FED NATL MTG ASSOC #545138		06/01/2010	SCHEDULED REDEMPTION		29,029	29,029	30,934	31,896		(2,867)		(2,867)		29,029				947	08/01/2031	1
31385H-TE-2	FED NATL MTG ASSOC #545149		06/01/2010	SCHEDULED REDEMPTION		4,314	4,314	4,495	4,476		(162)		(162)		4,314				124	08/01/2016	1
31385H-TK-8	FED NATL MTG ASSOC #545154		06/01/2010	SCHEDULED REDEMPTION		701	701	728	737		(36)		(36)		701				23	08/01/2016	1
31385H-UU-4	FED NATL MTG ASSOC #545195		06/01/2010	SCHEDULED REDEMPTION		98	98	102	107		(9)		(9)		98				3	09/01/2031	1
31385H-VT-6	FED NATL MTG ASSOC #545226		06/01/2010	SCHEDULED REDEMPTION		241	241	250	253		(12)		(12)		241				8	09/01/2016	1
31385H-V4-1	FED NATL MTG ASSOC #545235		06/01/2010	SCHEDULED REDEMPTION		384	384	401	417		(33)		(33)		384				12	10/01/2031	1
31385H-YA-4	FED NATL MTG ASSOC #545305		06/01/2010	SCHEDULED REDEMPTION		1,290	1,290	1,342	1,340		(50)		(50)		1,290				36	11/01/2016	1
31385H-2A-9	FED NATL MTG ASSOC #545369		06/01/2010	SCHEDULED REDEMPTION		531	531	552	561		(30)		(30)		531				17	09/01/2016	1
31385J-B2-3	FED NATL MTG ASSOC #545557		06/01/2010	SCHEDULED REDEMPTION		23,694	23,694	24,860	25,105		(1,411)		(1,411)		23,694				683	04/01/2032	1
31385J-D4-7	FED NATL MTG ASSOC #545623		06/01/2010	SCHEDULED REDEMPTION		1,057	1,057	1,100	1,095		(38)		(38)		1,057				30	05/01/2017	1
31385J-EK-0	FED NATL MTG ASSOC #545638		06/01/2010	SCHEDULED REDEMPTION		1,050	1,050	1,102	1,110		(60)		(60)		1,050				31	05/01/2032	1
31385J-HC-5	FED NATL MTG ASSOC #545727		06/01/2010	SCHEDULED REDEMPTION		14,659	14,659	14,887	14,827		(168)		(168)		14,659				381	05/01/2017	1
31385J-JC-3	FED NATL MTG ASSOC #545759		06/01/2010	SCHEDULED REDEMPTION		6,685	6,685	6,704	6,720		(35)		(35)		6,685				197	07/01/2032	1
31385J-JF-6	FED NATL MTG ASSOC #545762		06/01/2010	SCHEDULED REDEMPTION		1,419	1,419	1,426	1,432		(14)		(14)		1,419				42	07/01/2032	1
31385J-JK-5	FED NATL MTG ASSOC #545766		06/01/2010	SCHEDULED REDEMPTION		9,566	9,566	9,950	9,940		(374)		(374)		9,566				272	07/01/2017	1
31385J-K3-1	FED NATL MTG ASSOC #545814		06/01/2010	SCHEDULED REDEMPTION		6,763	6,763	6,777	6,789		(27)		(27)		6,763				201	08/01/2032	1
31385J-K4-9	FED NATL MTG ASSOC #545815		06/01/2010	SCHEDULED REDEMPTION		2,450	2,450	2,563	2,658		(208)		(208)		2,450				76	07/01/2032	1
31385J-M8-8	FED NATL MTG ASSOC #545883		06/01/2010	SCHEDULED REDEMPTION		14,120	14,120	14,498	14,391		(270)		(270)		14,120				369	09/01/2017	1
31385J-PN-2	FED NATL MTG ASSOC #545929		06/01/2010	SCHEDULED REDEMPTION		341	341	358	361		(20)		(20)		341				10	08/01/2032	1
31385J-UL-0	FED NATL MTG ASSOC #546087		06/01/2010	SCHEDULED REDEMPTION		243	243	246	245		(2)		(2)		243				9	07/01/2015	1
31385J-VG-0	FED NATL MTG ASSOC #546115		06/01/2010	SCHEDULED REDEMPTION		289	289	292	292		(3)		(3)		289				11	07/01/2015	1
31385J-5K-0	FED NATL MTG ASSOC #546350		06/01/2010	SCHEDULED REDEMPTION		442	442	459	462		(21)		(21)		442				15	06/01/2015	1
31385K-GC-3	FED NATL MTG ASSOC #546595		06/01/2010	SCHEDULED REDEMPTION		110	110	114	116		(6)		(6)		110				4	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)
31385K-K5-3	FED NATL MTG ASSOC #546716		06/01/2010	SCHEDULED REDEMPTION		5	5	5	5						5					07/01/2030	1
31385K-YD-1	FED NATL MTG ASSOC #547108		06/01/2010	SCHEDULED REDEMPTION		790	790	797	796		(7)		(7)		790				30	07/01/2015	1
31385K-ZM-0	FED NATL MTG ASSOC #547148		06/01/2010	SCHEDULED REDEMPTION		2,162	2,162	2,211	2,237		(75)		(75)		2,162				64	11/01/2015	1
31385K-3Y-9	FED NATL MTG ASSOC #547215		06/01/2010	SCHEDULED REDEMPTION		36	36	37	39		(3)		(3)		36				1	07/01/2030	1
31385N-GV-5	FED NATL MTG ASSOC #547512		06/01/2010	SCHEDULED REDEMPTION		421	421	437	451		(30)		(30)		421				17	08/01/2030	1
31385N-LZ-0	FED NATL MTG ASSOC #547644		06/01/2010	SCHEDULED REDEMPTION		66	66	68	69		(3)		(3)		66				3	03/01/2031	1
31385N-TJ-8	FED NATL MTG ASSOC #547853		06/01/2010	SCHEDULED REDEMPTION		689	689	705	708		(19)		(19)		689				23	08/01/2015	1
31385P-AC-8	FED NATL MTG ASSOC #548203		06/01/2010	SCHEDULED REDEMPTION		212	212	217	220		(8)		(8)		212				7	01/01/2016	1
31385P-AH-7	FED NATL MTG ASSOC #548208		06/01/2010	SCHEDULED REDEMPTION		1,699	1,699	1,742	1,736		(38)		(38)		1,699				56	04/01/2016	1
31385P-H6-4	FED NATL MTG ASSOC #548453		06/01/2010	SCHEDULED REDEMPTION		572	572	601	606		(34)		(34)		572				18	11/01/2029	1
31385R-N6-3	FED NATL MTG ASSOC #550413		05/01/2010	SCHEDULED REDEMPTION		3,026	3,026	3,142	3,202		(176)		(176)		3,026				69	11/01/2015	1
31385R-UV-0	FED NATL MTG ASSOC #550596		06/01/2010	SCHEDULED REDEMPTION		1,164	1,164	1,195	1,164						1,164				43	10/01/2015	1
31385R-WB-2	FED NATL MTG ASSOC #550642		06/01/2010	SCHEDULED REDEMPTION		19	19	20	21		(2)		(2)		19				1	08/01/2030	1
31385R-4G-2	FED NATL MTG ASSOC #550823		06/01/2010	SCHEDULED REDEMPTION		116	116	121	123		(7)		(7)		116				4	01/01/2016	1
31385S-K5-6	FED NATL MTG ASSOC #551216		06/01/2010	SCHEDULED REDEMPTION		6,482	6,482	6,731	6,934		(452)		(452)		6,482				242	09/01/2030	1
31385U-P9-8	FED NATL MTG ASSOC #553148		06/01/2010	SCHEDULED REDEMPTION		503	503	514	520		(18)		(18)		503				16	09/01/2015	1
31385W-J8-3	FED NATL MTG ASSOC #554787		06/01/2010	SCHEDULED REDEMPTION		663	663	670	661		1		1		663				25	10/01/2023	1
31385W-LQ-0	FED NATL MTG ASSOC #554835		06/01/2010	SCHEDULED REDEMPTION		26,859	26,859	27,900	29,354		(2,494)		(2,494)		26,859				1,007	11/01/2030	1
31385W-MS-5	FED NATL MTG ASSOC #554869		06/01/2010	SCHEDULED REDEMPTION		23	23	23	24		(2)		(2)		23				1	11/01/2030	1
31385W-NA-3	FED NATL MTG ASSOC #554885		06/01/2010	SCHEDULED REDEMPTION		2,839	2,839	2,915	2,840						2,839				101	11/01/2015	1
31385W-TM-1	FED NATL MTG ASSOC #555056		06/01/2010	SCHEDULED REDEMPTION		163	163	167	166		(3)		(3)		163				5	11/01/2017	1
31385W-WY-1	FED NATL MTG ASSOC #555163		06/01/2010	SCHEDULED REDEMPTION		2,689	2,689	2,824	2,867		(178)		(178)		2,689				79	01/01/2033	1
31385W-XJ-3	FED NATL MTG ASSOC #555181		06/01/2010	SCHEDULED REDEMPTION		308	308	324	329		(21)		(21)		308				9	01/01/2033	1
31385W-XY-0	FED NATL MTG ASSOC #555195		06/01/2010	SCHEDULED REDEMPTION		44,212	44,212	46,059	45,912		(1,700)		(1,700)		44,212				1,256	11/01/2017	1
31385W-X8-7	FED NATL MTG ASSOC #555203		06/01/2010	SCHEDULED REDEMPTION		111,661	111,661	118,012	119,383		(7,722)		(7,722)		111,661				3,463	09/01/2032	1
31385W-ZT-9	FED NATL MTG ASSOC #555254		06/01/2010	SCHEDULED REDEMPTION		14,232	14,232	14,479	14,408		(175)		(175)		14,232				419	01/01/2033	1
31385X-BZ-9	FED NATL MTG ASSOC #555456		06/01/2010	SCHEDULED REDEMPTION		1,802	1,802	1,830	1,821		(20)		(20)		1,802				47	04/01/2018	1
31385X-C8-8	FED NATL MTG ASSOC #555495		06/01/2010	SCHEDULED REDEMPTION		189,195	189,195	187,558	187,913		1,282		1,282		189,195				4,479	05/01/2018	1
31385X-2P-1	FED NATL MTG ASSOC #556182		06/01/2010	SCHEDULED REDEMPTION		390	390	392	397		(7)		(7)		390				12	07/01/2030	1
31385X-5Y-9	FED NATL MTG ASSOC #556263		06/01/2010	SCHEDULED REDEMPTION		322	322	330	331		(9)		(9)		322				10	12/01/2015	1
31386A-BN-5	FED NATL MTG ASSOC #557245		06/01/2010	SCHEDULED REDEMPTION		93	93	97	99		(5)		(5)		93				4	08/01/2030	1
31386A-CV-6	FED NATL MTG ASSOC #557284		06/01/2010	SCHEDULED REDEMPTION		959	959	983	977		(18)		(18)		959				32	09/01/2015	1
31386A-DZ-6	FED NATL MTG ASSOC #557320		06/01/2010	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24				1	01/01/2016	1
31386A-4N-3	FED NATL MTG ASSOC #558029		06/01/2010	SCHEDULED REDEMPTION		13	13	14	14						13				1	10/01/2015	1
31386B-UH-5	FED NATL MTG ASSOC #558684		06/01/2010	SCHEDULED REDEMPTION		8	8	8	8		(1)		(1)		8					01/01/2031	1
31386B-UK-8	FED NATL MTG ASSOC #558686		06/01/2010	SCHEDULED REDEMPTION		17	17	17	17		(1)		(1)		17				1	02/01/2031	1
31386B-7H-1	FED NATL MTG ASSOC #558996		06/01/2010	SCHEDULED REDEMPTION		8,825	8,825	8,897	8,825						8,825				288	10/01/2015	1
31386C-QY-1	FED NATL MTG ASSOC #559471		06/01/2010	SCHEDULED REDEMPTION		1,273	1,273	1,322	1,344		(71)		(71)		1,273				42	11/01/2015	1
31386C-R9-5	FED NATL MTG ASSOC #559512		06/01/2010	SCHEDULED REDEMPTION		189	189	189	189						189				7	11/01/2015	1
31386C-SY-9	FED NATL MTG ASSOC #559535		06/01/2010	SCHEDULED REDEMPTION		1,721	1,721	1,742	1,721						1,721				61	12/01/2015	1
31386C-WE-8	FED NATL MTG ASSOC #559645		06/01/2010	SCHEDULED REDEMPTION		962	962	999	1,013		(51)		(51)		962				33	01/01/2016	1
31386C-5W-8	FED NATL MTG ASSOC #559861		06/01/2010	SCHEDULED REDEMPTION		284	284	284	284						284				10	12/01/2015	1
31386D-ET-3	FED NATL MTG ASSOC #560046		06/01/2010	SCHEDULED REDEMPTION		2	2	2	2						2					02/01/2031	1
31386D-RG-7	FED NATL MTG ASSOC #560387		06/01/2010	SCHEDULED REDEMPTION		44	44	45	45		(1)		(1)		44				1	01/01/2016	1
31386D-TN-0	FED NATL MTG ASSOC #560457		06/01/2010	SCHEDULED REDEMPTION		1,569	1,569	1,630	1,697		(127)		(127)		1,569				49	12/01/2030	1
31386E-PY-8	FED NATL MTG ASSOC #561239		06/01/2010	SCHEDULED REDEMPTION		7,628	7,628	7,922	7,864		(235)		(235)		7,628				214	04/01/2031	1
31386F-BM-6	FED NATL MTG ASSOC #561744		06/01/2010	SCHEDULED REDEMPTION		7,208	7,208	7,634	7,867		(659)		(659)		7,208				257	12/01/2030	1
31386F-K9-5	FED NATL MTG ASSOC #562020		06/01/2010	SCHEDULED REDEMPTION		1,131	1,131	1,156	1,171		(40)		(40)		1,131				37	12/01/2015	1
31386F-M3-6	FED NATL MTG ASSOC #562078		06/01/2010	SCHEDULED REDEMPTION		37	37	38	39		(3)		(3)		37				1	12/01/2030	1
31386F-RU-1	FED NATL MTG ASSOC #562199		06/01/2010	SCHEDULED REDEMPTION		3,120	3,120	3,260	3,522		(403)		(403)		3,120				91	01/01/2031	1
31386F-VF-9	FED NATL MTG ASSOC #562314		06/01/2010	SCHEDULED REDEMPTION		4,114	4,114	4,272	4,332		(218)		(218)		4,114				141	01/01/2016	1
31386F-X3-4	FED NATL MTG ASSOC #562398		06/01/2010	SCHEDULED REDEMPTION		366	366	384	395		(29)		(29)		366				11	02/01/2031	1
31386F-3X-1	FED NATL MTG ASSOC #562514		06/01/2010	SCHEDULED REDEMPTION		8,316	8,316	8,354	8,381		(65)		(65)		8,316				226	02/01/2031	1
31386G-K3-6	FED NATL MTG ASSOC #562914		06/01/2010	SCHEDULED REDEMPTION		38	38	38	38						38				1	03/01/2016	1
31386G-ZL-0	FED NATL MTG ASSOC #563347		06/01/2010	SCHEDULED REDEMPTION		771	771	788	790		(19)		(19)		771				25	12/01/2015	1
31386H-L2-5	FED NATL MTG ASSOC #563845		06/01/2010	SCHEDULED REDEMPTION		593	593	608	613		(21)		(21)		593				20	02/01/2016	1
31386H-MR-9	FED NATL MTG ASSOC #563868		06/01/2010	SCHEDULED REDEMPTION		7,922	7,922	8,229	8,611		(689)		(689)		7,922				295	01/01/2031	1
31386H-4A-6	FED NATL MTG ASSOC #564317		06/01/2010	SCHEDULED REDEMPTION		2	2	3	3						2					11/01/2030	1
31386J-BC-0	FED NATL MTG ASSOC #564435		06/01/2010	SCHEDULED REDEMPTION		112	112	117	123		(11)		(11)		112				4	06/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31386J-FQ-5	FED NATL MTG ASSOC #564575		06/01/2010	SCHEDULED REDEMPTION		138	138	144	148		(9)		(9)		138				5	03/01/2031	1
31386J-KL-0	FED NATL MTG ASSOC #564699		06/01/2010	SCHEDULED REDEMPTION		273	273	284	290		(17)		(17)		273				9	12/01/2015	1
31386K-YF-5	FED NATL MTG ASSOC #566010		06/01/2010	SCHEDULED REDEMPTION		20	20	20	20		(1)		(1)		20				1	01/01/2016	1
31386L-S9-4	FED NATL MTG ASSOC #566744		06/01/2010	SCHEDULED REDEMPTION		500	500	519	530		(30)		(30)		500				18	01/01/2031	1
31386L-YZ-9	FED NATL MTG ASSOC #566928		06/01/2010	SCHEDULED REDEMPTION		871	871	905	919		(47)		(47)		871				26	01/01/2016	1
31386M-RK-8	FED NATL MTG ASSOC #567590		06/01/2010	SCHEDULED REDEMPTION		86	86	90	95		(8)		(8)		86				3	02/01/2031	1
31386M-SP-6	FED NATL MTG ASSOC #567626		06/01/2010	SCHEDULED REDEMPTION		10	10	10	11		(1)		(1)		10					02/01/2031	1
31386M-3B-4	FED NATL MTG ASSOC #567894		06/01/2010	SCHEDULED REDEMPTION		193	193	200	207		(15)		(15)		193				6	01/01/2016	1
31386M-5V-8	FED NATL MTG ASSOC #567960		06/01/2010	SCHEDULED REDEMPTION		432	432	420	418		13		13		432				13	02/01/2031	1
31386N-B7-2	FED NATL MTG ASSOC #568062		05/01/2010	SCHEDULED REDEMPTION		14,605	14,605	14,933	15,196		(591)		(591)		14,605				422	05/01/2016	1
31386N-DQ-8	FED NATL MTG ASSOC #568111		06/01/2010	SCHEDULED REDEMPTION		39	39	41	41		(2)		(2)		39				2	01/01/2031	1
31386N-LR-7	FED NATL MTG ASSOC #568336		06/01/2010	SCHEDULED REDEMPTION		42	42	44	46		(3)		(3)		42				1	01/01/2031	1
31386N-SH-2	FED NATL MTG ASSOC #568520		06/01/2010	SCHEDULED REDEMPTION		3,284	3,284	3,358	3,376		(92)		(92)		3,284				96	01/01/2016	1
31386N-SM-1	FED NATL MTG ASSOC #568524		06/01/2010	SCHEDULED REDEMPTION		1,191	1,191	1,237	1,257		(66)		(66)		1,191				38	01/01/2016	1
31386N-VK-1	FED NATL MTG ASSOC #568618		06/01/2010	SCHEDULED REDEMPTION		94	94	97	97		(3)		(3)		94				3	01/01/2016	1
31386N-XE-3	FED NATL MTG ASSOC #568677		06/01/2010	SCHEDULED REDEMPTION		299	299	311	324		(25)		(25)		299				11	01/01/2031	1
31386N-6A-1	FED NATL MTG ASSOC #568865		06/01/2010	SCHEDULED REDEMPTION		692	692	718	722		(30)		(30)		692				26	12/01/2030	1
31386P-NR-0	FED NATL MTG ASSOC #569300		06/01/2010	SCHEDULED REDEMPTION		1,737	1,737	1,807	1,830		(93)		(93)		1,737				51	06/01/2016	1
31386P-N6-6	FED NATL MTG ASSOC #569313		06/01/2010	SCHEDULED REDEMPTION		1,686	1,686	1,730	1,730		(44)		(44)		1,686				56	07/01/2016	1
31386Q-DC-2	FED NATL MTG ASSOC #569899		06/01/2010	SCHEDULED REDEMPTION		172	172	179	179		(7)		(7)		172				7	02/01/2031	1
31386Q-E6-4	FED NATL MTG ASSOC #569957		06/01/2010	SCHEDULED REDEMPTION		439	439	451	458		(18)		(18)		439				15	02/01/2016	1
31386Q-XT-3	FED NATL MTG ASSOC #570490		06/01/2010	SCHEDULED REDEMPTION		1,877	1,877	1,949	1,916		(39)		(39)		1,877				65	12/01/2015	1
31386S-BY-2	FED NATL MTG ASSOC #571655		06/01/2010	SCHEDULED REDEMPTION		457	457	474	478		(21)		(21)		457				15	02/01/2016	1
31386S-N7-8	FED NATL MTG ASSOC #572014		06/01/2010	SCHEDULED REDEMPTION		1,298	1,298	1,347	1,332		(34)		(34)		1,298				43	03/01/2016	1
31386S-T5-6	FED NATL MTG ASSOC #572172		06/01/2010	SCHEDULED REDEMPTION		744	744	772	808		(64)		(64)		744				25	01/01/2031	1
31386T-AV-7	FED NATL MTG ASSOC #572520		06/01/2010	SCHEDULED REDEMPTION		233	233	238	239		(6)		(6)		233				7	04/01/2016	1
31386T-B2-0	FED NATL MTG ASSOC #572557		06/01/2010	SCHEDULED REDEMPTION		1,128	1,128	1,158	1,158		(30)		(30)		1,128				37	04/01/2016	1
31386T-MT-9	FED NATL MTG ASSOC #572870		06/01/2010	SCHEDULED REDEMPTION		450	450	463	476		(27)		(27)		450				13	04/01/2021	1
31386T-M7-7	FED NATL MTG ASSOC #572882		06/01/2010	SCHEDULED REDEMPTION		419	419	428	430		(10)		(10)		419				13	04/01/2016	1
31386T-PS-8	FED NATL MTG ASSOC #572933		06/01/2010	SCHEDULED REDEMPTION		144	144	150	158		(14)		(14)		144				5	04/01/2031	1
31386T-P8-2	FED NATL MTG ASSOC #572947		06/01/2010	SCHEDULED REDEMPTION		977	977	997	1,005		(28)		(28)		977				30	04/01/2016	1
31386T-QR-9	FED NATL MTG ASSOC #572964		06/01/2010	SCHEDULED REDEMPTION		324	324	340	354		(30)		(30)		324				11	05/01/2031	1
31386U-V5-8	FED NATL MTG ASSOC #574036		06/01/2010	SCHEDULED REDEMPTION		550	550	578	587		(36)		(36)		550				17	05/01/2031	1
31386U-ZX-3	FED NATL MTG ASSOC #574158		06/01/2010	SCHEDULED REDEMPTION		2,176	2,176	2,260	2,246		(69)		(69)		2,176				72	04/01/2016	1
31386V-U3-2	FED NATL MTG ASSOC #574902		06/01/2010	SCHEDULED REDEMPTION		1,382	1,382	1,439	1,427		(45)		(45)		1,382				39	06/01/2016	1
31386W-DN-5	FED NATL MTG ASSOC #575309		06/01/2010	SCHEDULED REDEMPTION		225	225	234	233		(8)		(8)		225				7	03/01/2016	1
31386W-FF-0	FED NATL MTG ASSOC #575366		06/01/2010	SCHEDULED REDEMPTION		4,512	4,512	4,701	4,655		(143)		(143)		4,512				119	03/01/2016	1
31386X-AN-6	FED NATL MTG ASSOC #576113		06/01/2010	SCHEDULED REDEMPTION		4	4	4	4						4					05/01/2031	1
31386X-AR-7	FED NATL MTG ASSOC #576116		06/01/2010	SCHEDULED REDEMPTION		187	187	191	191		(4)		(4)		187				6	05/01/2016	1
31386X-B6-2	FED NATL MTG ASSOC #576161		06/01/2010	SCHEDULED REDEMPTION		649	649	662	665		(16)		(16)		649				20	03/01/2016	1
31386X-TB-2	FED NATL MTG ASSOC #576646		06/01/2010	SCHEDULED REDEMPTION		3,993	3,993	4,146	4,275		(282)		(282)		3,993				125	02/01/2031	1
31386X-Z6-6	FED NATL MTG ASSOC #576865		06/01/2010	SCHEDULED REDEMPTION		331	331	347	345		(14)		(14)		331				11	06/01/2031	1
31386Y-XR-0	FED NATL MTG ASSOC #577688		06/01/2010	SCHEDULED REDEMPTION		172	172	180	186		(14)		(14)		172				6	03/01/2031	1
31386Y-3S-1	FED NATL MTG ASSOC #577809		06/01/2010	SCHEDULED REDEMPTION		2,145	2,145	2,202	2,189		(45)		(45)		2,145				56	04/01/2016	1
31386Y-5W-0	FED NATL MTG ASSOC #577861		06/01/2010	SCHEDULED REDEMPTION		517	517	525	526		(8)		(8)		517				14	04/01/2016	1
31387B-S7-9	FED NATL MTG ASSOC #579342		06/01/2010	SCHEDULED REDEMPTION		30	30	31	31		(1)		(1)		30				1	04/01/2016	1
31387B-T8-6	FED NATL MTG ASSOC #579375		06/01/2010	SCHEDULED REDEMPTION		4,918	4,918	5,029	5,025		(107)		(107)		4,918				150	04/01/2016	1
31387C-D9-9	FED NATL MTG ASSOC #579828		06/01/2010	SCHEDULED REDEMPTION		283	283	294	292		(9)		(9)		283				10	05/01/2016	1
31387C-LZ-2	FED NATL MTG ASSOC #580044		06/01/2010	SCHEDULED REDEMPTION		490	490	509	510		(20)		(20)		490				14	06/01/2016	1
31387C-QK-0	FED NATL MTG ASSOC #580158		06/01/2010	SCHEDULED REDEMPTION		607	607	621	623		(15)		(15)		607				20	08/01/2016	1
31387C-QU-8	FED NATL MTG ASSOC #580167		06/01/2010	SCHEDULED REDEMPTION		189	189	193	194		(5)		(5)		189				6	09/01/2016	1
31387C-Q6-1	FED NATL MTG ASSOC #580177		06/01/2010	SCHEDULED REDEMPTION		1,192	1,192	1,240	1,241		(49)		(49)		1,192				32	10/01/2016	1
31387C-SW-2	FED NATL MTG ASSOC #580233		06/01/2010	SCHEDULED REDEMPTION		9,200	9,200	9,661	9,690		(490)		(490)		9,200				257	08/01/2031	1
31387D-AJ-8	FED NATL MTG ASSOC #580609		06/01/2010	SCHEDULED REDEMPTION		14	14	14	14						14					05/01/2031	1
31387D-BR-9	FED NATL MTG ASSOC #580648		06/01/2010	SCHEDULED REDEMPTION		151	151	157	160		(9)		(9)		151				6	05/01/2031	1
31387D-JH-3	FED NATL MTG ASSOC #580864		06/01/2010	SCHEDULED REDEMPTION		1,197	1,197	1,243	1,250		(54)		(54)		1,197				40	05/01/2016	1
31387D-KZ-1	FED NATL MTG ASSOC #580912		06/01/2010	SCHEDULED REDEMPTION		123	123	125	125		(3)		(3)		123				4	05/01/2016	1
31387D-NM-7	FED NATL MTG ASSOC #580996		06/01/2010	SCHEDULED REDEMPTION		3,589	3,589	3,608	3,627		(37)		(37)		3,589				110	05/01/2031	1
31387D-SW-0	FED NATL MTG ASSOC #581133		06/01/2010	SCHEDULED REDEMPTION		3,692	3,692	3,834	3,825		(133)		(133)		3,692				122	05/01/2016	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31387D-TN-9	FED NATL MTG ASSOC #581157		06/01/2010	SCHEDULED REDEMPTION		4,043	4,043	4,246	4,314		(270)		(270)		4,043				111	04/01/2031	1
31387D-XQ-7	FED NATL MTG ASSOC #581287		06/01/2010	SCHEDULED REDEMPTION		602	602	632	634		(32)		(32)		602				16	05/01/2031	1
31387D-3T-4	FED NATL MTG ASSOC #581410		06/01/2010	SCHEDULED REDEMPTION		1,019	1,019	1,069	1,075		(56)		(56)		1,019				30	06/01/2031	1
31387D-4W-6	FED NATL MTG ASSOC #581437		06/01/2010	SCHEDULED REDEMPTION		327	327	343	345		(18)		(18)		327				9	06/01/2031	1
31387E-CT-2	FED NATL MTG ASSOC #581582		06/01/2010	SCHEDULED REDEMPTION		9,229	9,229	9,692	9,730		(501)		(501)		9,229				285	06/01/2031	1
31387E-E2-9	FED NATL MTG ASSOC #581653		06/01/2010	SCHEDULED REDEMPTION		2,028	2,028	2,071	2,066		(37)		(37)		2,028				63	06/01/2016	1
31387E-NM-5	FED NATL MTG ASSOC #581896		06/01/2010	SCHEDULED REDEMPTION		469	469	479	479		(10)		(10)		469				16	07/01/2016	1
31387E-TL-1	FED NATL MTG ASSOC #582055		06/01/2010	SCHEDULED REDEMPTION		78	78	82	86		(8)		(8)		78				3	05/01/2031	1
31387F-N2-6	FED NATL MTG ASSOC #582809		06/01/2010	SCHEDULED REDEMPTION		1,657	1,657	1,755	1,848		(192)		(192)		1,657				59	04/01/2031	1
31387F-R9-7	FED NATL MTG ASSOC #582912		06/01/2010	SCHEDULED REDEMPTION		960	960	996	997		(38)		(38)		960				32	06/01/2016	1
31387J-QM-1	FED NATL MTG ASSOC #585560		06/01/2010	SCHEDULED REDEMPTION		106	106	108	107		(2)		(2)		106				3	06/01/2016	1
31387J-VW-3	FED NATL MTG ASSOC #585729		06/01/2010	SCHEDULED REDEMPTION		128	128	131	130		(2)		(2)		128				3	05/01/2016	1
31387K-BV-4	FED NATL MTG ASSOC #586052		06/01/2010	SCHEDULED REDEMPTION		13,183	13,183	12,890	13,032		150		150		13,183				354	06/01/2016	1
31387M-A6-6	FED NATL MTG ASSOC #587829		06/01/2010	SCHEDULED REDEMPTION		1,201	1,201	1,232	1,228		(27)		(27)		1,201				40	09/01/2016	1
31387M-QW-2	FED NATL MTG ASSOC #588269		06/01/2010	SCHEDULED REDEMPTION		51	51	52	52		(1)		(1)		51				2	06/01/2016	1
31387N-YP-6	FED NATL MTG ASSOC #589418		06/01/2010	SCHEDULED REDEMPTION		1,046	1,046	1,087	1,086		(40)		(40)		1,046				35	07/01/2016	1
31387N-ZK-6	FED NATL MTG ASSOC #589446		06/01/2010	SCHEDULED REDEMPTION		34	34	35	35		(1)		(1)		34				1	07/01/2016	1
31387N-Z9-1	FED NATL MTG ASSOC #589468		06/01/2010	SCHEDULED REDEMPTION		19	19	19	20		(1)		(1)		19				1	07/01/2016	1
31387N-6D-4	FED NATL MTG ASSOC #589568		06/01/2010	SCHEDULED REDEMPTION		1,497	1,497	1,531	1,524		(27)		(27)		1,497				49	04/01/2016	1
31387P-QF-2	FED NATL MTG ASSOC #590054		06/01/2010	SCHEDULED REDEMPTION		2,259	2,259	2,285	2,268		(9)		(9)		2,259				69	06/01/2016	1
31387P-QZ-8	FED NATL MTG ASSOC #590072		06/01/2010	SCHEDULED REDEMPTION		1,788	1,788	1,825	1,825		(37)		(37)		1,788				55	06/01/2016	1
31387P-SH-6	FED NATL MTG ASSOC #590120		06/01/2010	SCHEDULED REDEMPTION		610	610	623	623		(13)		(13)		610				19	07/01/2016	1
31387Q-UH-1	FED NATL MTG ASSOC #591084		06/01/2010	SCHEDULED REDEMPTION		510	510	523	528		(17)		(17)		510				17	08/01/2016	1
31387Q-6Y-1	FED NATL MTG ASSOC #591387		06/01/2010	SCHEDULED REDEMPTION		1,838	1,838	1,914	1,905		(68)		(68)		1,838				49	09/01/2016	1
31387Q-7J-3	FED NATL MTG ASSOC #591397		06/01/2010	SCHEDULED REDEMPTION		25	25	27	30		(4)		(4)		25				1	08/01/2031	1
31387R-AU-2	FED NATL MTG ASSOC #591419		06/01/2010	SCHEDULED REDEMPTION		6,143	6,143	6,270	6,286		(143)		(143)		6,143				189	09/01/2016	1
31387R-B5-6	FED NATL MTG ASSOC #591460		06/01/2010	SCHEDULED REDEMPTION		199	199	203	203		(4)		(4)		199				6	08/01/2016	1
31387R-5L-8	FED NATL MTG ASSOC #592251		06/01/2010	SCHEDULED REDEMPTION		61	61	64	64		(3)		(3)		61				2	09/01/2031	1
31387S-VS-2	FED NATL MTG ASSOC #592925		06/01/2010	SCHEDULED REDEMPTION		72	72	73	74		(2)		(2)		72				2	07/01/2016	1
31387S-2G-0	FED NATL MTG ASSOC #593075		06/01/2010	SCHEDULED REDEMPTION		303	303	316	330		(27)		(27)		303				10	07/01/2031	1
31387S-2S-4	FED NATL MTG ASSOC #593085		06/01/2010	SCHEDULED REDEMPTION		80	80	83	85		(5)		(5)		80				3	07/01/2031	1
31387S-3T-1	FED NATL MTG ASSOC #593110		06/01/2010	SCHEDULED REDEMPTION		48	48	49	49		(1)		(1)		48				2	07/01/2016	1
31387S-5G-7	FED NATL MTG ASSOC #593147		06/01/2010	SCHEDULED REDEMPTION		1,354	1,354	1,382	1,390		(36)		(36)		1,354				42	08/01/2016	1
31387S-5H-5	FED NATL MTG ASSOC #593148		06/01/2010	SCHEDULED REDEMPTION		15,946	15,946	16,358	16,260		(314)		(314)		15,946				555	08/01/2016	1
31387S-5X-0	FED NATL MTG ASSOC #593162		06/01/2010	SCHEDULED REDEMPTION		4,823	4,823	5,065	5,204		(381)		(381)		4,823				156	08/01/2031	1
31387T-AH-7	FED NATL MTG ASSOC #593208		06/01/2010	SCHEDULED REDEMPTION		11,869	11,869	12,405	12,678		(808)		(808)		11,869				346	08/01/2031	1
31387U-B2-6	FED NATL MTG ASSOC #594157		06/01/2010	SCHEDULED REDEMPTION		81	81	84	91		(10)		(10)		81				3	08/01/2031	1
31387U-CS-8	FED NATL MTG ASSOC #594181		06/01/2010	SCHEDULED REDEMPTION		2,102	2,102	2,197	2,319		(218)		(218)		2,102				62	06/01/2031	1
31387U-SL-6	FED NATL MTG ASSOC #594623		06/01/2010	SCHEDULED REDEMPTION		5,008	5,008	5,112	5,102		(94)		(94)		5,008				154	06/01/2016	1
31387U-TJ-0	FED NATL MTG ASSOC #594653		06/01/2010	SCHEDULED REDEMPTION		10,123	10,123	10,721	11,207		(1,084)		(1,084)		10,123				430	06/01/2031	1
31387V-WR-6	FED NATL MTG ASSOC #595656		06/01/2010	SCHEDULED REDEMPTION		143	143	148	146		(3)		(3)		143				5	04/01/2016	1
31387V-YQ-6	FED NATL MTG ASSOC #595719		06/01/2010	SCHEDULED REDEMPTION		2,902	2,902	2,962	2,965		(63)		(63)		2,902				83	08/01/2016	1
31387W-J3-2	FED NATL MTG ASSOC #596182		06/01/2010	SCHEDULED REDEMPTION		697	697	729	737		(40)		(40)		697				23	09/01/2031	1
31387W-LE-5	FED NATL MTG ASSOC #596225		06/01/2010	SCHEDULED REDEMPTION		1,644	1,644	1,686	1,663		(20)		(20)		1,644				54	08/01/2016	1
31387W-LT-2	FED NATL MTG ASSOC #596238		06/01/2010	SCHEDULED REDEMPTION		94	94	99	99		(5)		(5)		94				3	07/01/2031	1
31387W-QG-5	FED NATL MTG ASSOC #596355		06/01/2010	SCHEDULED REDEMPTION		4,885	4,885	4,986	4,993		(108)		(108)		4,885				141	07/01/2016	1
31387W-QH-3	FED NATL MTG ASSOC #596356		06/01/2010	SCHEDULED REDEMPTION		2,915	2,915	2,976	2,978		(63)		(63)		2,915				84	07/01/2016	1
31387W-TT-4	FED NATL MTG ASSOC #596462		06/01/2010	SCHEDULED REDEMPTION		30	30	31	32		(2)		(2)		30				1	08/01/2031	1
31387W-ZK-6	FED NATL MTG ASSOC #596646		06/01/2010	SCHEDULED REDEMPTION		4,775	4,775	4,875	4,909		(134)		(134)		4,775				132	08/01/2016	1
31387X-HX-6	FED NATL MTG ASSOC #597046		06/01/2010	SCHEDULED REDEMPTION		1,915	1,915	1,954	1,954		(39)		(39)		1,915				53	09/01/2016	1
31387X-JE-6	FED NATL MTG ASSOC #597061		06/01/2010	SCHEDULED REDEMPTION		4,040	4,040	4,222	4,375		(335)		(335)		4,040				141	09/01/2031	1
31387X-JP-1	FED NATL MTG ASSOC #597070		06/01/2010	SCHEDULED REDEMPTION		76	76	78	78		(2)		(2)		76				2	09/01/2016	1
31387Y-MK-6	FED NATL MTG ASSOC #598062		06/01/2010	SCHEDULED REDEMPTION		68	68	70	72		(4)		(4)		68				2	08/01/2031	1
31387Y-TE-3	FED NATL MTG ASSOC #598249		06/01/2010	SCHEDULED REDEMPTION		80	80	82	83		(2)		(2)		80				3	07/01/2016	1
31388A-KR-4	FED NATL MTG ASSOC #598904		06/01/2010	SCHEDULED REDEMPTION		61	61	64	67		(6)		(6)		61				2	10/01/2031	1
31388A-K9-4	FED NATL MTG ASSOC #598920		06/01/2010	SCHEDULED REDEMPTION		1,496	1,496	1,528	1,534		(37)		(37)		1,496				46	11/01/2016	1
31388A-QT-4	FED NATL MTG ASSOC #599066		06/01/2010	SCHEDULED REDEMPTION		3,807	3,807	3,979	4,340		(532)		(532)		3,807				111	08/01/2031	1
31388A-W2-6	FED NATL MTG ASSOC #599265		06/01/2010	SCHEDULED REDEMPTION		145	145	148	148		(3)		(3)		145				4	08/01/2016	1
31388A-YS-7	FED NATL MTG ASSOC #599321		06/01/2010	SCHEDULED REDEMPTION		47	47	49	53		(6)		(6)		47				2	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)
31388B-Q2-1	FED NATL MTG ASSOC #599973		06/01/2010	SCHEDULED REDEMPTION		2,917	2,917	2,978	2,968		(51)		(51)		2,917				84	08/01/2016	1
31388B-X8-0	FED NATL MTG ASSOC #600203		06/01/2010	SCHEDULED REDEMPTION		1,152	1,152	1,221	1,267		(115)		(115)		1,152				41	07/01/2031	1
31388B-ZY-1	FED NATL MTG ASSOC #600259		06/01/2010	SCHEDULED REDEMPTION		5,226	5,226	5,445	5,411		(185)		(185)		5,226				151	08/01/2016	1
31388B-ZZ-8	FED NATL MTG ASSOC #600260		06/01/2010	SCHEDULED REDEMPTION		6,072	6,072	6,198	6,233		(161)		(161)		6,072				171	08/01/2016	1
31388C-7G-9	FED NATL MTG ASSOC #601295		06/01/2010	SCHEDULED REDEMPTION		79	79	82	84		(5)		(5)		79				3	08/01/2031	1
31388D-DP-0	FED NATL MTG ASSOC #601410		06/01/2010	SCHEDULED REDEMPTION		51	51	52	52		(1)		(1)		51				2	10/01/2016	1
31388D-DW-5	FED NATL MTG ASSOC #601417		06/01/2010	SCHEDULED REDEMPTION		486	486	508	522		(36)		(36)		486				16	11/01/2031	1
31388D-LC-0	FED NATL MTG ASSOC #601623		06/01/2010	SCHEDULED REDEMPTION		13,750	13,750	14,136	14,263		(514)		(514)		13,750				515	08/01/2031	1
31388D-PB-8	FED NATL MTG ASSOC #601718		06/01/2010	SCHEDULED REDEMPTION		73	73	74	74		(2)		(2)		73				2	08/01/2016	1
31388D-P4-4	FED NATL MTG ASSOC #601743		06/01/2010	SCHEDULED REDEMPTION		100	100	102	102		(2)		(2)		100				3	08/01/2016	1
31388D-YP-7	FED NATL MTG ASSOC #602018		06/01/2010	SCHEDULED REDEMPTION		1,510	1,510	1,544	1,541		(32)		(32)		1,510				50	08/01/2016	1
31388D-Y7-7	FED NATL MTG ASSOC #602034		06/01/2010	SCHEDULED REDEMPTION		39	39	40	41		(3)		(3)		39				1	08/01/2031	1
31388D-ZG-6	FED NATL MTG ASSOC #602043		06/01/2010	SCHEDULED REDEMPTION		1,427	1,427	1,456	1,462		(35)		(35)		1,427				44	08/01/2016	1
31388E-FY-7	FED NATL MTG ASSOC #602383		06/01/2010	SCHEDULED REDEMPTION		10,172	10,172	10,384	10,402		(230)		(230)		10,172				281	08/01/2016	1
31388E-T7-1	FED NATL MTG ASSOC #602774		06/01/2010	SCHEDULED REDEMPTION		1,501	1,501	1,559	1,566		(64)		(64)		1,501				45	06/01/2016	1
31388E-W4-4	FED NATL MTG ASSOC #602867		06/01/2010	SCHEDULED REDEMPTION		576	576	588	593		(17)		(17)		576				18	10/01/2016	1
31388F-FX-6	FED NATL MTG ASSOC #603282		06/01/2010	SCHEDULED REDEMPTION		1,667	1,667	1,742	1,840		(174)		(174)		1,667				51	09/01/2031	1
31388G-UW-9	FED NATL MTG ASSOC #604597		06/01/2010	SCHEDULED REDEMPTION		1,569	1,569	1,614	1,613		(43)		(43)		1,569				48	09/01/2031	1
31388H-R4-3	FED NATL MTG ASSOC #605407		06/01/2010	SCHEDULED REDEMPTION		15,451	15,451	16,364	16,356		(905)		(905)		15,451				547	05/01/2031	1
31388H-TY-5	FED NATL MTG ASSOC #605467		06/01/2010	SCHEDULED REDEMPTION		4,364	4,364	4,621	4,742		(378)		(378)		4,364				156	08/01/2031	1
31388J-XL-4	FED NATL MTG ASSOC #606483		06/01/2010	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31				1	09/01/2016	1
31388K-D9-0	FED NATL MTG ASSOC #606828		06/01/2010	SCHEDULED REDEMPTION		47	47	50	49		(2)		(2)		47				1	10/01/2031	1
31388K-K6-8	FED NATL MTG ASSOC #607017		06/01/2010	SCHEDULED REDEMPTION		276	276	281	282		(6)		(6)		276				9	10/01/2016	1
31388K-PK-2	FED NATL MTG ASSOC #607126		06/01/2010	SCHEDULED REDEMPTION		9,933	9,933	9,964	9,961		(28)		(28)		9,933				297	11/01/2031	1
31388K-QF-2	FED NATL MTG ASSOC #607154		06/01/2010	SCHEDULED REDEMPTION		6,216	6,216	6,497	6,797		(581)		(581)		6,216				183	11/01/2031	1
31388K-W4-0	FED NATL MTG ASSOC #607367		06/01/2010	SCHEDULED REDEMPTION		282	282	283	283		(1)		(1)		282				8	11/01/2031	1
31388K-4F-6	FED NATL MTG ASSOC #607522		06/01/2010	SCHEDULED REDEMPTION		5,266	5,266	5,277	5,287		(21)		(21)		5,266				152	11/01/2031	1
31388K-7A-4	FED NATL MTG ASSOC #607589		06/01/2010	SCHEDULED REDEMPTION		59	59	60	61		(1)		(1)		59				2	11/01/2016	1
31388L-Q5-2	FED NATL MTG ASSOC #608076		06/01/2010	SCHEDULED REDEMPTION		9	9	9	9						9					10/01/2031	1
31388L-U7-3	FED NATL MTG ASSOC #608206		06/01/2010	SCHEDULED REDEMPTION		4,787	4,787	4,837	4,842		(55)		(55)		4,787				132	01/01/2032	1
31388M-JQ-2	FED NATL MTG ASSOC #608771		06/01/2010	SCHEDULED REDEMPTION		4,830	4,830	4,907	4,892		(62)		(62)		4,830				148	09/01/2016	1
31388M-K4-9	FED NATL MTG ASSOC #608815		06/01/2010	SCHEDULED REDEMPTION		7,186	7,186	7,301	7,267		(81)		(81)		7,186				221	09/01/2016	1
31388M-S7-4	FED NATL MTG ASSOC #609042		06/01/2010	SCHEDULED REDEMPTION		1,077	1,077	1,100	1,107		(30)		(30)		1,077				33	09/01/2016	1
31388M-UA-4	FED NATL MTG ASSOC #609077		06/01/2010	SCHEDULED REDEMPTION		712	712	727	729		(17)		(17)		712				22	09/01/2016	1
31388M-5X-2	FED NATL MTG ASSOC #609362		06/01/2010	SCHEDULED REDEMPTION		1,139	1,139	1,163	1,167		(27)		(27)		1,139				34	10/01/2016	1
31388N-BN-5	FED NATL MTG ASSOC #609445		06/01/2010	SCHEDULED REDEMPTION		148	148	157	161		(12)		(12)		148				6	07/01/2031	1
31388N-CR-5	FED NATL MTG ASSOC #609480		06/01/2010	SCHEDULED REDEMPTION		2,227	2,227	2,327	2,437		(211)		(211)		2,227				65	10/01/2031	1
31388N-FK-7	FED NATL MTG ASSOC #609570		06/01/2010	SCHEDULED REDEMPTION		784	784	800	802		(18)		(18)		784				24	11/01/2016	1
31388N-GW-0	FED NATL MTG ASSOC #609613		06/01/2010	SCHEDULED REDEMPTION		2,136	2,136	2,180	2,177		(41)		(41)		2,136				62	11/01/2016	1
31388P-CS-8	FED NATL MTG ASSOC #610381		06/01/2010	SCHEDULED REDEMPTION		5,995	5,995	6,266	6,417		(422)		(422)		5,995				175	10/01/2031	1
31388Q-W8-8	FED NATL MTG ASSOC #611871		06/01/2010	SCHEDULED REDEMPTION		643	643	657	661		(18)		(18)		643				20	11/01/2016	1
31388S-AN-5	FED NATL MTG ASSOC #613013		06/01/2010	SCHEDULED REDEMPTION		23	23	24	25		(2)		(2)		23				1	05/01/2031	1
31388S-2G-9	FED NATL MTG ASSOC #613775		06/01/2010	SCHEDULED REDEMPTION		167	167	174	174		(7)		(7)		167				4	11/01/2016	1
31388T-MZ-3	FED NATL MTG ASSOC #614276		06/01/2010	SCHEDULED REDEMPTION		15,467	15,467	16,229	16,040		(572)		(572)		15,467				420	01/01/2032	1
31388T-WE-9	FED NATL MTG ASSOC #614545		06/01/2010	SCHEDULED REDEMPTION		7,697	7,697	8,152	8,366		(669)		(669)		7,697				273	07/01/2031	1
31388U-PG-9	FED NATL MTG ASSOC #615223		06/01/2010	SCHEDULED REDEMPTION		4,171	4,171	4,283	4,245		(74)		(74)		4,171				111	11/01/2016	1
31388U-PK-0	FED NATL MTG ASSOC #615226		06/01/2010	SCHEDULED REDEMPTION		131	131	133	134		(3)		(3)		131				4	11/01/2016	1
31388V-MM-7	FED NATL MTG ASSOC #616064		06/01/2010	SCHEDULED REDEMPTION		13,043	13,043	13,246	13,179		(137)		(137)		13,043				339	11/01/2016	1
31388V-M2-1	FED NATL MTG ASSOC #616077		06/01/2010	SCHEDULED REDEMPTION		10,295	10,295	10,508	10,499		(204)		(204)		10,295				298	11/01/2016	1
31388V-RS-9	FED NATL MTG ASSOC #616197		06/01/2010	SCHEDULED REDEMPTION		1,264	1,264	1,321	1,356		(92)		(92)		1,264				42	12/01/2031	1
31388W-R2-4	FED NATL MTG ASSOC #617105		06/01/2010	SCHEDULED REDEMPTION		1,170	1,170	1,182	1,186		(16)		(16)		1,170				37	12/01/2031	1
31388X-AD-6	FED NATL MTG ASSOC #617504		06/01/2010	SCHEDULED REDEMPTION		818	818	851	848		(30)		(30)		818				23	01/01/2017	1
31388X-R9-7	FED NATL MTG ASSOC #618012		06/01/2010	SCHEDULED REDEMPTION		1,310	1,310	1,323	1,326		(16)		(16)		1,310				40	02/01/2032	1
31388X-UC-6	FED NATL MTG ASSOC #618079		06/01/2010	SCHEDULED REDEMPTION		1,811	1,811	1,848	1,848		(37)		(37)		1,811				56	12/01/2016	1
31388X-X6-6	FED NATL MTG ASSOC #618201		06/01/2010	SCHEDULED REDEMPTION		651	651	669	669		(18)		(18)		651				18	11/01/2031	1
31388Y-FW-7	FED NATL MTG ASSOC #618581		06/01/2010	SCHEDULED REDEMPTION		126	126	132	139		(13)		(13)		126				4	08/01/2031	1
31389A-CN-1	FED NATL MTG ASSOC #619377		06/01/2010	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13					02/01/2032	1
31389A-RK-1	FED NATL MTG ASSOC #619790		06/01/2010	SCHEDULED REDEMPTION		340	340	343	345		(5)		(5)		340				10	12/01/2031	1
31389A-5Z-2	FED NATL MTG ASSOC #620164		06/01/2010	SCHEDULED REDEMPTION		279	279	293	295		(15)		(15)		279				8	12/01/2031	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)
31389D-TA-5	FED NATL MTG ASSOC #622545		06/01/2010	SCHEDULED REDEMPTION		543	543	549	551		(8)		(8)		543				16	09/01/2031	1
31389D-V3-8	FED NATL MTG ASSOC #622634		06/01/2010	SCHEDULED REDEMPTION		93	93	93	93						93				3	06/01/2031	1
31389E-AK-1	FED NATL MTG ASSOC #622910		06/01/2010	SCHEDULED REDEMPTION		3,274	3,274	3,274	3,274						3,274				93	10/01/2031	1
31389E-MP-7	FED NATL MTG ASSOC #623266		06/01/2010	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22				1	04/01/2016	1
31389E-MQ-5	FED NATL MTG ASSOC #623267		06/01/2010	SCHEDULED REDEMPTION		3,681	3,681	3,794	3,825		(144)		(144)		3,681				100	06/01/2021	1
31389F-FM-9	FED NATL MTG ASSOC #623972		06/01/2010	SCHEDULED REDEMPTION		39	39	40	43		(4)		(4)		39				1	01/01/2032	1
31389F-Q5-4	FED NATL MTG ASSOC #624276		06/01/2010	SCHEDULED REDEMPTION		8,285	8,285	8,507	8,455		(170)		(170)		8,285				215	01/01/2017	1
31389F-SU-7	FED NATL MTG ASSOC #624331		06/01/2010	SCHEDULED REDEMPTION		96	96	100	103		(7)		(7)		96				3	02/01/2032	1
31389G-W5-5	FED NATL MTG ASSOC #625368		06/01/2010	SCHEDULED REDEMPTION		9,934	9,934	9,969	10,014		(81)		(81)		9,934				275	02/01/2032	1
31389H-LW-6	FED NATL MTG ASSOC #625941		06/01/2010	SCHEDULED REDEMPTION		653	653	672	669		(16)		(16)		653				18	03/01/2017	1
31389H-NC-8	FED NATL MTG ASSOC #625987		06/01/2010	SCHEDULED REDEMPTION		929	929	951	954		(25)		(25)		929				29	01/01/2017	1
31389H-NF-1	FED NATL MTG ASSOC #625990		06/01/2010	SCHEDULED REDEMPTION		31,982	31,982	32,838	32,524		(542)		(542)		31,982				821	12/01/2016	1
31389J-TH-7	FED NATL MTG ASSOC #627052		06/01/2010	SCHEDULED REDEMPTION		541	541	548	554		(13)		(13)		541				17	02/01/2032	1
31389J-VJ-0	FED NATL MTG ASSOC #627117		06/01/2010	SCHEDULED REDEMPTION		2,818	2,818	2,957	3,016		(198)		(198)		2,818				78	02/01/2032	1
31389K-XN-6	FED NATL MTG ASSOC #628085		06/01/2010	SCHEDULED REDEMPTION		28,490	28,490	29,892	30,259		(1,769)		(1,769)		28,490				774	02/01/2032	1
31389K-2L-4	FED NATL MTG ASSOC #628179		06/01/2010	SCHEDULED REDEMPTION		6,849	6,849	7,159	7,577		(727)		(727)		6,849				240	02/01/2032	1
31389L-VB-2	FED NATL MTG ASSOC #628910		06/01/2010	SCHEDULED REDEMPTION		263	263	276	279		(16)		(16)		263				7	03/01/2032	1
31389L-3R-8	FED NATL MTG ASSOC #629108		06/01/2010	SCHEDULED REDEMPTION		1,445	1,445	1,503	1,507		(62)		(62)		1,445				41	04/01/2017	1
31389M-CQ-8	FED NATL MTG ASSOC #629279		06/01/2010	SCHEDULED REDEMPTION		4,930	4,930	5,173	5,251		(321)		(321)		4,930				148	02/01/2032	1
31389M-XZ-5	FED NATL MTG ASSOC #629896		06/01/2010	SCHEDULED REDEMPTION		241	241	253	262		(21)		(21)		241				7	09/01/2032	1
31389N-HU-2	FED NATL MTG ASSOC #630343		06/01/2010	SCHEDULED REDEMPTION		15,169	15,169	15,854	16,791		(1,622)		(1,622)		15,169				443	04/01/2032	1
31389N-R3-1	FED NATL MTG ASSOC #630606		06/01/2010	SCHEDULED REDEMPTION		56,937	56,937	58,222	58,584		(1,648)		(1,648)		56,937				1,666	05/01/2032	1
31389N-WF-8	FED NATL MTG ASSOC #630746		06/01/2010	SCHEDULED REDEMPTION		216	216	226	231		(15)		(15)		216				7	05/01/2032	1
31389Q-MM-7	FED NATL MTG ASSOC #632264		06/01/2010	SCHEDULED REDEMPTION		12	12	12	12		(1)		(1)		12					03/01/2032	1
31389Q-XF-0	FED NATL MTG ASSOC #632578		06/01/2010	SCHEDULED REDEMPTION		3,209	3,209	3,246	3,261		(52)		(52)		3,209				88	02/01/2032	1
31389R-B8-8	FED NATL MTG ASSOC #632863		06/01/2010	SCHEDULED REDEMPTION		1,629	1,629	1,694	1,701		(72)		(72)		1,629				46	04/01/2017	1
31389R-VP-8	FED NATL MTG ASSOC #633422		06/01/2010	SCHEDULED REDEMPTION		2,845	2,845	2,988	2,957		(112)		(112)		2,845				77	03/01/2032	1
31389R-ZK-5	FED NATL MTG ASSOC #633546		06/01/2010	SCHEDULED REDEMPTION		8,499	8,499	8,632	8,604		(105)		(105)		8,499				221	07/01/2017	1
31389S-DD-3	FED NATL MTG ASSOC #633800		06/01/2010	SCHEDULED REDEMPTION		17,137	17,137	17,137	17,137						17,137				489	12/01/2031	1
31389S-6W-9	FED NATL MTG ASSOC #634585		06/01/2010	SCHEDULED REDEMPTION		169	169	178	180		(11)		(11)		169				5	01/01/2032	1
31389T-E6-5	FED NATL MTG ASSOC #634757		06/01/2010	SCHEDULED REDEMPTION		10,761	10,761	11,040	10,946		(184)		(184)		10,761				281	03/01/2017	1
31389T-FH-0	FED NATL MTG ASSOC #634768		06/01/2010	SCHEDULED REDEMPTION		10,885	10,885	11,054	10,999		(114)		(114)		10,885				279	03/01/2017	1
31389U-KV-0	FED NATL MTG ASSOC #635808		06/01/2010	SCHEDULED REDEMPTION		274	274	287	295		(21)		(21)		274				9	03/01/2032	1
31389U-RF-8	FED NATL MTG ASSOC #635986		06/01/2010	SCHEDULED REDEMPTION		344	344	362	364		(20)		(20)		344				10	04/01/2032	1
31389U-7A-1	FED NATL MTG ASSOC #636389		06/01/2010	SCHEDULED REDEMPTION		280	280	294	299		(19)		(19)		280				9	04/01/2032	1
31389V-N4-5	FED NATL MTG ASSOC #636811		06/01/2010	SCHEDULED REDEMPTION		280	280	287	293		(13)		(13)		280				9	04/01/2032	1
31389V-RL-3	FED NATL MTG ASSOC #636891		06/01/2010	SCHEDULED REDEMPTION		581	581	603	606		(25)		(25)		581				21	04/01/2032	1
31389V-TY-3	FED NATL MTG ASSOC #636967		06/01/2010	SCHEDULED REDEMPTION		142	142	148	150		(7)		(7)		142				5	04/01/2032	1
31389V-6K-8	FED NATL MTG ASSOC #637274		06/01/2010	SCHEDULED REDEMPTION		2,294	2,294	2,299	2,298		(4)		(4)		2,294				65	05/01/2032	1
31389V-7L-5	FED NATL MTG ASSOC #637299		06/01/2010	SCHEDULED REDEMPTION		250	250	259	260		(11)		(11)		250				9	04/01/2032	1
31389W-AB-1	FED NATL MTG ASSOC #637302		06/01/2010	SCHEDULED REDEMPTION		278	278	289	290		(12)		(12)		278				10	04/01/2032	1
31389W-AW-5	FED NATL MTG ASSOC #637321		06/01/2010	SCHEDULED REDEMPTION		256	256	269	272		(16)		(16)		256				8	07/01/2032	1
31389W-EA-9	FED NATL MTG ASSOC #637429		06/01/2010	SCHEDULED REDEMPTION		687	687	705	709		(22)		(22)		687				21	08/01/2032	1
31389W-YG-4	FED NATL MTG ASSOC #638011		06/01/2010	SCHEDULED REDEMPTION		540	540	552	557		(17)		(17)		540				18	04/01/2032	1
31389X-JK-0	FED NATL MTG ASSOC #638466		06/01/2010	SCHEDULED REDEMPTION		439	439	455	459		(21)		(21)		439				16	03/01/2032	1
31389Y-AE-1	FED NATL MTG ASSOC #639105		06/01/2010	SCHEDULED REDEMPTION		48	48	48	48						48				1	07/01/2032	1
31389Y-AL-5	FED NATL MTG ASSOC #639111		06/01/2010	SCHEDULED REDEMPTION		234	234	235	236		(2)		(2)		234				7	07/01/2032	1
31389Y-CJ-8	FED NATL MTG ASSOC #639173		06/01/2010	SCHEDULED REDEMPTION		370	370	380	380		(10)		(10)		370				11	08/01/2032	1
31389Y-Q3-8	FED NATL MTG ASSOC #639574		06/01/2010	SCHEDULED REDEMPTION		961	961	1,005	1,021		(60)		(60)		961				31	03/01/2032	1
31389Y-UZ-2	FED NATL MTG ASSOC #639700		06/01/2010	SCHEDULED REDEMPTION		1,074	1,074	1,077	1,080		(6)		(6)		1,074				30	03/01/2032	1
31390A-BU-3	FED NATL MTG ASSOC #640051		06/01/2010	SCHEDULED REDEMPTION		126	126	127	127		(1)		(1)		126				4	04/01/2032	1
31390A-B4-1	FED NATL MTG ASSOC #640059		06/01/2010	SCHEDULED REDEMPTION		19	19	20	21		(1)		(1)		19				1	03/01/2032	1
31390B-D4-7	FED NATL MTG ASSOC #641023		06/01/2010	SCHEDULED REDEMPTION		68	68	68	68		(1)		(1)		68				2	05/01/2032	1
31390B-ED-6	FED NATL MTG ASSOC #641032		06/01/2010	SCHEDULED REDEMPTION		894	894	929	921		(27)		(27)		894				25	01/01/2018	1
31390B-E8-7	FED NATL MTG ASSOC #641059		06/01/2010	SCHEDULED REDEMPTION		798	798	800	801		(3)		(3)		798				24	05/01/2032	1
31390B-KV-9	FED NATL MTG ASSOC #641208		06/01/2010	SCHEDULED REDEMPTION		6,249	6,249	6,531	6,764		(516)		(516)		6,249				205	06/01/2032	1
31390B-PE-2	FED NATL MTG ASSOC #641321		06/01/2010	SCHEDULED REDEMPTION		50,833	50,833	53,335	53,623		(2,790)		(2,790)		50,833				1,433	04/01/2032	1
31390B-PH-5	FED NATL MTG ASSOC #641324		06/01/2010	SCHEDULED REDEMPTION		15,585	15,585	16,184	16,882		(1,297)		(1,297)		15,585				487	04/01/2032	1
31390B-PL-6	FED NATL MTG ASSOC #641327		06/01/2010	SCHEDULED REDEMPTION		236	236	243	241		(5)		(5)		236				7	04/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31390B-QV-3	FED NATL MTG ASSOC #641368		06/01/2010	SCHEDULED REDEMPTION		60,059	60,059	62,630	64,992		(4,933)		(4,933)		60,059				1,884	04/01/2032	1
31390B-UV-8	FED NATL MTG ASSOC #641496		06/01/2010	SCHEDULED REDEMPTION		45,831	45,831	48,130	49,113		(3,282)		(3,282)		45,831				1,487	08/01/2032	1
31390B-YA-0	FED NATL MTG ASSOC #641605		06/01/2010	SCHEDULED REDEMPTION		36	36	38	38		(2)		(2)		36				1	04/01/2032	1
31390B-3G-1	FED NATL MTG ASSOC #641699		06/01/2010	SCHEDULED REDEMPTION		98	98	100	98						98				3	06/01/2032	1
31390C-NX-0	FED NATL MTG ASSOC #642206		06/01/2010	SCHEDULED REDEMPTION		300	300	301	302		(1)		(1)		300				9	05/01/2032	1
31390C-TD-8	FED NATL MTG ASSOC #642348		06/01/2010	SCHEDULED REDEMPTION		26,280	26,280	27,582	27,204		(924)		(924)		26,280				724	05/01/2032	1
31390D-AR-5	FED NATL MTG ASSOC #642716		06/01/2010	SCHEDULED REDEMPTION		9,297	9,297	9,685	9,571		(274)		(274)		9,297				252	06/01/2032	1
31390E-HN-5	FED NATL MTG ASSOC #643837		06/01/2010	SCHEDULED REDEMPTION		4,222	4,222	4,399	4,392		(170)		(170)		4,222				121	05/01/2017	1
31390E-SP-8	FED NATL MTG ASSOC #644126		06/01/2010	SCHEDULED REDEMPTION		41	41	41	41						41				1	05/01/2032	1
31390F-C7-2	FED NATL MTG ASSOC #644594		06/01/2010	SCHEDULED REDEMPTION		308	308	317	317		(8)		(8)		308				8	05/01/2032	1
31390F-UD-9	FED NATL MTG ASSOC #645080		06/01/2010	SCHEDULED REDEMPTION		768	768	803	813		(44)		(44)		768				25	06/01/2032	1
31390G-GV-3	FED NATL MTG ASSOC #645612		06/01/2010	SCHEDULED REDEMPTION		27	27	29	29		(2)		(2)		27				1	06/01/2032	1
31390H-FP-5	FED NATL MTG ASSOC #646474		06/01/2010	SCHEDULED REDEMPTION		491	491	513	522		(31)		(31)		491				16	06/01/2032	1
31390H-KW-4	FED NATL MTG ASSOC #646609		06/01/2010	SCHEDULED REDEMPTION		3,008	3,008	3,159	3,162		(154)		(154)		3,008				91	07/01/2032	1
31390H-QC-2	FED NATL MTG ASSOC #646751		06/01/2010	SCHEDULED REDEMPTION		6,044	6,044	6,342	6,688		(644)		(644)		6,044				164	10/01/2032	1
31390H-QN-8	FED NATL MTG ASSOC #646761		06/01/2010	SCHEDULED REDEMPTION		8	8	8	8		(1)		(1)		8					01/01/2033	1
31390J-CP-4	FED NATL MTG ASSOC #647278		06/01/2010	SCHEDULED REDEMPTION		1,745	1,745	1,830	1,840		(95)		(95)		1,745				50	05/01/2032	1
31390J-CX-7	FED NATL MTG ASSOC #647286		06/01/2010	SCHEDULED REDEMPTION		77	77	79	80		(3)		(3)		77				3	05/01/2032	1
31390J-EP-2	FED NATL MTG ASSOC #647342		06/01/2010	SCHEDULED REDEMPTION		480	480	483	484		(4)		(4)		480				15	07/01/2032	1
31390J-J9-3	FED NATL MTG ASSOC #647488		06/01/2010	SCHEDULED REDEMPTION		514	514	517	517		(3)		(3)		514				16	06/01/2032	1
31390J-ZL-8	FED NATL MTG ASSOC #647947		06/01/2010	SCHEDULED REDEMPTION		716	716	728	725		(10)		(10)		716				22	06/01/2032	1
31390J-2Q-3	FED NATL MTG ASSOC #647983		06/01/2010	SCHEDULED REDEMPTION		4,120	4,120	4,306	4,423		(303)		(303)		4,120				121	03/01/2032	1
31390J-3Z-2	FED NATL MTG ASSOC #648016		06/01/2010	SCHEDULED REDEMPTION		3,716	3,716	3,737	3,749		(32)		(32)		3,716				110	07/01/2032	1
31390K-MJ-4	FED NATL MTG ASSOC #648461		06/01/2010	SCHEDULED REDEMPTION		714	714	755	769		(55)		(55)		714				25	07/01/2032	1
31390K-RX-8	FED NATL MTG ASSOC #648602		06/01/2010	SCHEDULED REDEMPTION		27	27	27	27						27				1	07/01/2032	1
31390L-E4-4	FED NATL MTG ASSOC #649155		06/01/2010	SCHEDULED REDEMPTION		7,836	7,836	8,193	8,121		(285)		(285)		7,836				230	07/01/2032	1
31390L-SX-5	FED NATL MTG ASSOC #649534		06/01/2010	SCHEDULED REDEMPTION		225	225	235	229		(4)		(4)		225				7	06/01/2032	1
31390L-WA-0	FED NATL MTG ASSOC #649641		06/01/2010	SCHEDULED REDEMPTION		43	43	43	43						43				1	07/01/2032	1
31390M-QJ-6	FED NATL MTG ASSOC #650357		06/01/2010	SCHEDULED REDEMPTION		509	509	535	537		(28)		(28)		509				16	11/01/2032	1
31390M-YU-2	FED NATL MTG ASSOC #650623		06/01/2010	SCHEDULED REDEMPTION		22	22	22	22						22				1	07/01/2032	1
31390N-QQ-8	FED NATL MTG ASSOC #651263		06/01/2010	SCHEDULED REDEMPTION		2,759	2,759	2,895	2,940		(181)		(181)		2,759				75	07/01/2032	1
31390N-TB-8	FED NATL MTG ASSOC #651346		06/01/2010	SCHEDULED REDEMPTION		2,690	2,690	2,841	2,903		(213)		(213)		2,690				95	07/01/2032	1
31390N-T5-1	FED NATL MTG ASSOC #651372		06/01/2010	SCHEDULED REDEMPTION		1,301	1,301	1,309	1,313		(11)		(11)		1,301				42	07/01/2032	1
31390N-2T-8	FED NATL MTG ASSOC #651586		06/01/2010	SCHEDULED REDEMPTION		710	710	714	717		(6)		(6)		710				21	07/01/2032	1
31390N-3C-4	FED NATL MTG ASSOC #651595		06/01/2010	SCHEDULED REDEMPTION		147,714	147,714	148,524	148,917		(1,203)		(1,203)		147,714				4,243	07/01/2032	1
31390N-5L-2	FED NATL MTG ASSOC #651651		06/01/2010	SCHEDULED REDEMPTION		11,218	11,218	11,780	12,008		(790)		(790)		11,218				364	08/01/2032	1
31390P-CQ-8	FED NATL MTG ASSOC #651779		06/01/2010	SCHEDULED REDEMPTION		556	556	584	594		(38)		(38)		556				17	08/01/2032	1
31390P-GK-7	FED NATL MTG ASSOC #651902		06/01/2010	SCHEDULED REDEMPTION		4,434	4,434	4,462	4,481		(47)		(47)		4,434				137	08/01/2032	1
31390Q-HX-6	FED NATL MTG ASSOC #652846		06/01/2010	SCHEDULED REDEMPTION		100	100	105	107		(7)		(7)		100				3	09/01/2032	1
31390Q-MB-8	FED NATL MTG ASSOC #652954		06/01/2010	SCHEDULED REDEMPTION		146	146	152	160		(14)		(14)		146				5	02/01/2032	1
31390Q-2V-6	FED NATL MTG ASSOC #653388		06/01/2010	SCHEDULED REDEMPTION		22,238	22,238	23,354	23,774		(1,536)		(1,536)		22,238				604	10/01/2032	1
31390R-BH-5	FED NATL MTG ASSOC #653540		06/01/2010	SCHEDULED REDEMPTION		409	409	429	437		(27)		(27)		409				13	08/01/2032	1
31390R-EX-7	FED NATL MTG ASSOC #653650		06/01/2010	SCHEDULED REDEMPTION		574	574	587	587		(13)		(13)		574				16	08/01/2032	1
31390R-E6-6	FED NATL MTG ASSOC #653657		06/01/2010	SCHEDULED REDEMPTION		7,185	7,185	7,509	7,983		(798)		(798)		7,185				210	08/01/2032	1
31390S-AR-2	FED NATL MTG ASSOC #654416		04/01/2010	SCHEDULED REDEMPTION		11,663	11,663	12,248	12,419		(755)		(755)		11,663				252	10/01/2032	1
31390T-KX-6	FED NATL MTG ASSOC #655610		06/01/2010	SCHEDULED REDEMPTION		5,715	5,715	5,765	5,743		(28)		(28)		5,715				156	08/01/2032	1
31390T-TK-5	FED NATL MTG ASSOC #655854		06/01/2010	SCHEDULED REDEMPTION		1,593	1,593	1,673	1,668		(75)		(75)		1,593				47	08/01/2032	1
31390T-T6-6	FED NATL MTG ASSOC #655873		06/01/2010	SCHEDULED REDEMPTION		289	289	304	305		(16)		(16)		289				9	08/01/2032	1
31390T-UF-4	FED NATL MTG ASSOC #655882		06/01/2010	SCHEDULED REDEMPTION		717	717	753	756		(40)		(40)		717				22	08/01/2032	1
31390U-AQ-9	FED NATL MTG ASSOC #656215		06/01/2010	SCHEDULED REDEMPTION		578	578	582	584		(6)		(6)		578				18	08/01/2032	1
31390U-B9-6	FED NATL MTG ASSOC #656264		06/01/2010	SCHEDULED REDEMPTION		235	235	236	236		(1)		(1)		235				7	07/01/2032	1
31390U-C5-3	FED NATL MTG ASSOC #656292		06/01/2010	SCHEDULED REDEMPTION		419	419	440	438		(19)		(19)		419				13	09/01/2032	1
31390U-D9-4	FED NATL MTG ASSOC #656328		06/01/2010	SCHEDULED REDEMPTION		1,248	1,248	1,282	1,274		(26)		(26)		1,248				33	10/01/2017	1
31390U-QB-5	FED NATL MTG ASSOC #656650		06/01/2010	SCHEDULED REDEMPTION		932	932	937	941		(8)		(8)		932				27	05/01/2032	1
31390U-RZ-1	FED NATL MTG ASSOC #656704		06/01/2010	SCHEDULED REDEMPTION		567	567	595	598		(31)		(31)		567				17	08/01/2032	1
31390V-KP-8	FED NATL MTG ASSOC #657402		06/01/2010	SCHEDULED REDEMPTION		93,033	93,033	96,090	95,178		(2,145)		(2,145)		93,033				2,363	11/01/2017	1
31390W-4M-1	FED NATL MTG ASSOC #658828		06/01/2010	SCHEDULED REDEMPTION		3,041	3,041	3,193	3,189		(148)		(148)		3,041				99	08/01/2032	1
31390X-UY-4	FED NATL MTG ASSOC #659499		06/01/2010	SCHEDULED REDEMPTION		24,746	24,746	25,009	24,909		(163)		(163)		24,746				653	02/01/2033	1
31390Y-PP-7	FED NATL MTG ASSOC #660230		06/01/2010	SCHEDULED REDEMPTION		5,538	5,538	5,816	5,830		(292)		(292)		5,538				160	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)
31391A-RJ-0	FED NATL MTG ASSOC #661189		06/01/2010	SCHEDULED REDEMPTION		382	382	402	413		(31)		(31)		382				12	07/01/2032	1
31391A-X4-6	FED NATL MTG ASSOC #661399		06/01/2010	SCHEDULED REDEMPTION		22,680	22,680	23,251	23,126		(446)		(446)		22,680				670	10/01/2032	1
31391B-DJ-3	FED NATL MTG ASSOC #661705		06/01/2010	SCHEDULED REDEMPTION		7,646	7,646	7,861	7,856		(211)		(211)		7,646				233	08/01/2032	1
31391B-MR-5	FED NATL MTG ASSOC #661968		06/01/2010	SCHEDULED REDEMPTION		9,618	9,618	10,092	10,181		(563)		(563)		9,618				278	10/01/2032	1
31391B-RY-5	FED NATL MTG ASSOC #662103		06/01/2010	SCHEDULED REDEMPTION		29,666	29,666	30,348	30,131		(466)		(466)		29,666				793	09/01/2017	1
31391B-7G-6	FED NATL MTG ASSOC #662495		06/01/2010	SCHEDULED REDEMPTION		18,692	18,692	19,630	19,651		(959)		(959)		18,692				509	09/01/2032	1
31391C-NF-8	FED NATL MTG ASSOC #662890		06/01/2010	SCHEDULED REDEMPTION		18,466	18,466	18,927	18,863		(397)		(397)		18,466				528	12/01/2032	1
31391C-PD-1	FED NATL MTG ASSOC #662920		06/01/2010	SCHEDULED REDEMPTION		30,777	30,777	31,815	31,631		(853)		(853)		30,777				824	11/01/2017	1
31391C-QA-6	FED NATL MTG ASSOC #662949		06/01/2010	SCHEDULED REDEMPTION		414	414	423	423		(9)		(9)		414				12	02/01/2033	1
31391C-XS-9	FED NATL MTG ASSOC #663189		06/01/2010	SCHEDULED REDEMPTION		708	708	725	720		(12)		(12)		708				16	09/01/2017	1
31391D-J6-1	FED NATL MTG ASSOC #663685		06/01/2010	SCHEDULED REDEMPTION		31,414	31,414	32,284	31,918		(503)		(503)		31,414				843	01/01/2018	1
31391D-QV-8	FED NATL MTG ASSOC #663868		06/01/2010	SCHEDULED REDEMPTION		251	251	263	268		(17)		(17)		251				8	10/01/2032	1
31391G-G2-6	FED NATL MTG ASSOC #666317		06/01/2010	SCHEDULED REDEMPTION		1,424	1,424	1,464	1,463		(39)		(39)		1,424				40	09/01/2032	1
31391G-2Y-1	FED NATL MTG ASSOC #666891		06/01/2010	SCHEDULED REDEMPTION		8,880	8,880	9,326	9,277		(397)		(397)		8,880				241	11/01/2032	1
31391H-AM-6	FED NATL MTG ASSOC #667012		06/01/2010	SCHEDULED REDEMPTION		3,598	3,598	3,695	3,668		(70)		(70)		3,598				92	11/01/2017	1
31391H-EQ-3	FED NATL MTG ASSOC #667143		06/01/2010	SCHEDULED REDEMPTION		211,071	211,071	215,795	214,583		(3,512)		(3,512)		211,071				5,522	10/01/2017	1
31391H-UK-8	FED NATL MTG ASSOC #667586		06/01/2010	SCHEDULED REDEMPTION		766	766	804	813		(47)		(47)		766				24	10/01/2032	1
31391M-GG-2	FED NATL MTG ASSOC #670799		06/01/2010	SCHEDULED REDEMPTION		3,275	3,275	3,331	3,352		(77)		(77)		3,275				41	11/01/2032	1
31391M-4X-8	FED NATL MTG ASSOC #671438		06/01/2010	SCHEDULED REDEMPTION		2,444	2,444	2,554	2,644		(200)		(200)		2,444				72	10/01/2032	1
31391M-6Y-4	FED NATL MTG ASSOC #671487		06/01/2010	SCHEDULED REDEMPTION		611	611	621	617		(6)		(6)		611				16	11/01/2017	1
31391P-Z9-0	FED NATL MTG ASSOC #673168		06/01/2010	SCHEDULED REDEMPTION		2,473	2,473	2,492	2,489		(16)		(16)		2,473				64	12/01/2017	1
31391P-2L-9	FED NATL MTG ASSOC #673179		06/01/2010	SCHEDULED REDEMPTION		31,529	31,529	32,883	32,442		(913)		(913)		31,529				894	02/01/2018	1
31391P-5L-6	FED NATL MTG ASSOC #673251		06/01/2010	SCHEDULED REDEMPTION		871	871	878	877		(5)		(5)		871				23	01/01/2018	1
31391S-RX-0	FED NATL MTG ASSOC #675602		06/01/2010	SCHEDULED REDEMPTION		407	407	425	441		(35)		(35)		407				14	01/01/2032	1
31391S-5Y-2	FED NATL MTG ASSOC #675963		06/01/2010	SCHEDULED REDEMPTION		87	87	91	96		(9)		(9)		87				3	02/01/2032	1
31391T-WE-4	FED NATL MTG ASSOC #676645		06/01/2010	SCHEDULED REDEMPTION		5,873	5,873	6,019	6,003		(130)		(130)		5,873				168	01/01/2033	1
31391U-DE-2	FED NATL MTG ASSOC #677001		06/01/2010	SCHEDULED REDEMPTION		33	33	35	35		(2)		(2)		33				1	01/01/2033	1
31391U-FJ-9	FED NATL MTG ASSOC #677069		06/01/2010	SCHEDULED REDEMPTION		55,078	55,078	55,764	55,458		(380)		(380)		55,078				1,510	12/01/2032	1
31391U-SA-4	FED NATL MTG ASSOC #677413		06/01/2010	SCHEDULED REDEMPTION		33,460	33,460	34,306	34,115		(656)		(656)		33,460				487	01/01/2033	1
31391V-HB-2	FED NATL MTG ASSOC #678026		06/01/2010	SCHEDULED REDEMPTION		927	927	964	953		(26)		(26)		927				27	09/01/2017	1
31391W-4W-8	FED NATL MTG ASSOC #679537		06/01/2010	SCHEDULED REDEMPTION		308,577	308,577	311,325	310,210		(1,633)		(1,633)		308,577				7,898	03/01/2033	1
31391X-RL-5	FED NATL MTG ASSOC #680091		06/01/2010	SCHEDULED REDEMPTION		385	385	388	388		(2)		(2)		385				10	01/01/2018	1
31391Y-VS-3	FED NATL MTG ASSOC #681125		06/01/2010	SCHEDULED REDEMPTION		710	710	727	723		(13)		(13)		710				20	02/01/2033	1
31400A-UN-6	FED NATL MTG ASSOC #681989		06/01/2010	SCHEDULED REDEMPTION		13,041	13,041	13,695	13,869		(828)		(828)		13,041				423	01/01/2033	1
31400B-YK-6	FED NATL MTG ASSOC #683014		06/01/2010	SCHEDULED REDEMPTION		5,346	5,346	5,384	5,378		(33)		(33)		5,346				145	02/01/2018	1
31400C-AQ-7	FED NATL MTG ASSOC #683215		06/01/2010	SCHEDULED REDEMPTION		2,857	2,857	2,998	3,066		(209)		(209)		2,857				78	02/01/2033	1
31400D-A8-5	FED NATL MTG ASSOC #684131		06/01/2010	SCHEDULED REDEMPTION		805	805	823	817		(12)		(12)		805				19	02/01/2018	1
31400E-V9-8	FED NATL MTG ASSOC #685640		06/01/2010	SCHEDULED REDEMPTION		17,088	17,088	17,611	17,494		(406)		(406)		17,088				226	02/01/2033	1
31400F-RF-6	FED NATL MTG ASSOC #686386		06/01/2010	SCHEDULED REDEMPTION		550	550	562	557		(7)		(7)		550				16	03/01/2033	1
31400F-R4-1	FED NATL MTG ASSOC #686407		06/01/2010	SCHEDULED REDEMPTION		690	690	705	701		(11)		(11)		690				17	03/01/2018	1
31400H-TG-8	FED NATL MTG ASSOC #688251		06/01/2010	SCHEDULED REDEMPTION		85,113	85,113	86,017	85,602		(489)		(489)		85,113				2,210	02/01/2033	1
31400J-DN-6	FED NATL MTG ASSOC #688709		06/01/2010	SCHEDULED REDEMPTION		48	48	51	51		(3)		(3)		48				2	03/01/2033	1
31400K-YD-2	FED NATL MTG ASSOC #690208		06/01/2010	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26				1	03/01/2033	1
31400P-KV-6	FED NATL MTG ASSOC #693408		06/01/2010	SCHEDULED REDEMPTION		635	635	628	632		4		4		635				15	04/01/2018	1
31400Q-BV-4	FED NATL MTG ASSOC #694052		06/01/2010	SCHEDULED REDEMPTION		924	924	934	935		(11)		(11)		924				24	04/01/2033	1
31400Q-JF-1	FED NATL MTG ASSOC #694262		06/01/2010	SCHEDULED REDEMPTION		43	43	44	43						43				1	03/01/2033	1
31400Q-QU-0	FED NATL MTG ASSOC #694467		06/01/2010	SCHEDULED REDEMPTION		68,105	68,105	69,705	69,511		(1,406)		(1,406)		68,105				2,040	03/01/2033	1
31400Q-SW-4	FED NATL MTG ASSOC #694533		06/01/2010	SCHEDULED REDEMPTION		10,201	10,201	10,519	10,411		(210)		(210)		10,201				292	03/01/2033	1
31400Q-ZZ-9	FED NATL MTG ASSOC #694760		06/01/2010	SCHEDULED REDEMPTION		29,686	29,686	30,001	29,899		(213)		(213)		29,686				791	04/01/2033	1
31400U-TL-8	FED NATL MTG ASSOC #698155		06/01/2010	SCHEDULED REDEMPTION		774,232	774,232	783,547	779,856		(5,624)		(5,624)		774,232				19,970	04/01/2033	1
31400W-RF-9	FED NATL MTG ASSOC #699886		06/01/2010	SCHEDULED REDEMPTION		16,896	16,896	17,696	18,168		(1,272)		(1,272)		16,896				438	04/01/2033	1
31400W-RX-0	FED NATL MTG ASSOC #699902		06/01/2010	SCHEDULED REDEMPTION		171,215	171,215	173,350	172,236		(1,020)		(1,020)		171,215				4,700	04/01/2033	1
31400Y-GF-7	FED NATL MTG ASSOC #701398		06/01/2010	SCHEDULED REDEMPTION		2,297	2,297	2,314	2,311		(15)		(15)		2,297				60	02/01/2018	1
31401A-HH-3	FED NATL MTG ASSOC #702332		06/01/2010	SCHEDULED REDEMPTION		1,113	1,113	1,101	1,104		9		9		1,113				26	05/01/2018	1
31401B-P4-1	FED NATL MTG ASSOC #703443		06/01/2010	SCHEDULED REDEMPTION		2,410	2,410	2,462	2,445		(35)		(35)		2,410				57	05/01/2018	1
31401C-GJ-6	FED NATL MTG ASSOC #704101		06/01/2010	SCHEDULED REDEMPTION		28,809	28,809	29,115	28,991		(183)		(183)		28,809				765	05/01/2033	1
31401C-RN-5	FED NATL MTG ASSOC #704393		06/01/2010	SCHEDULED REDEMPTION		7,356	7,356	7,586	7,500		(144)		(144)		7,356				220	05/01/2033	1
31401F-XJ-0	FED NATL MTG ASSOC #707281		06/01/2010	SCHEDULED REDEMPTION		950	950	974	973		(23)		(23)		950				28	05/01/2033	1
31401H-KB-7	FED NATL MTG ASSOC #708690		06/01/2010	SCHEDULED REDEMPTION		1,249	1,249	1,276	1,268		(19)		(19)		1,249				30	06/01/2018	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31401J-S6-6	FED NATL MTG ASSOC #709841		06/01/2010	SCHEDULED REDEMPTION		502	502	514	510		(8)		(8)		502				12	06/01/2018	1
31401J-3L-0	FED NATL MTG ASSOC #710103		06/01/2010	SCHEDULED REDEMPTION		55	55	56	56		(1)		(1)		55				2	05/01/2033	1
31401L-RC-9	FED NATL MTG ASSOC #711583		06/01/2010	SCHEDULED REDEMPTION		527	527	541	536		(9)		(9)		527				13	03/01/2018	1
31401V-3P-4	FED NATL MTG ASSOC #720006		06/01/2010	SCHEDULED REDEMPTION		33,911	33,911	34,271	34,148		(237)		(237)		33,911				895	07/01/2033	1
31401X-H8-3	FED NATL MTG ASSOC #721255		06/01/2010	SCHEDULED REDEMPTION		324,898	324,898	328,350	326,741		(1,842)		(1,842)		324,898				8,556	07/01/2033	1
31401X-YB-7	FED NATL MTG ASSOC #721706		06/01/2010	SCHEDULED REDEMPTION		41,251	41,251	41,689	41,513		(263)		(263)		41,251				1,103	04/01/2033	1
31401X-YU-5	FED NATL MTG ASSOC #721723		06/01/2010	SCHEDULED REDEMPTION		39,584	39,584	40,565	40,355		(771)		(771)		39,584				1,129	06/01/2033	1
31402A-RP-3	FED NATL MTG ASSOC #723294		06/01/2010	SCHEDULED REDEMPTION		5,790	5,790	5,945	5,860		(70)		(70)		5,790				150	10/01/2017	1
31402B-EH-3	FED NATL MTG ASSOC #723836		06/01/2010	SCHEDULED REDEMPTION		97,248	97,248	98,281	97,861		(613)		(613)		97,248				2,514	06/01/2033	1
31402C-PX-4	FED NATL MTG ASSOC #725038		06/01/2010	SCHEDULED REDEMPTION		46,809	46,809	47,750	47,467		(657)		(657)		46,809				1,223	11/01/2018	1
31402C-RV-6	FED NATL MTG ASSOC #725100		06/01/2010	SCHEDULED REDEMPTION		47,413	47,413	48,409	48,094		(681)		(681)		47,413				1,243	11/01/2018	1
31402C-TT-9	FED NATL MTG ASSOC #725162		06/01/2010	SCHEDULED REDEMPTION		1,737	1,737	1,775	1,770		(33)		(33)		1,737				50	02/01/2034	1
31402C-5E-8	FED NATL MTG ASSOC #725445		06/01/2010	SCHEDULED REDEMPTION		8,582	8,582	8,534	8,549		32		32		8,582				181	05/01/2019	1
31402D-F7-0	FED NATL MTG ASSOC #725690		06/01/2010	SCHEDULED REDEMPTION		28,594	28,594	29,318	29,197		(603)		(603)		28,594				830	08/01/2034	1
31402E-KE-7	FED NATL MTG ASSOC #726693		06/01/2010	SCHEDULED REDEMPTION		103,306	103,306	104,594	104,029		(723)		(723)		103,306				2,384	10/01/2033	1
31402G-4Q-3	FED NATL MTG ASSOC #729031		06/01/2010	SCHEDULED REDEMPTION		2,767	2,767	2,736	2,741		25		25		2,767				68	07/01/2018	1
31402H-YP-0	FED NATL MTG ASSOC #729818		06/01/2010	SCHEDULED REDEMPTION		626	626	640	634		(8)		(8)		626				14	02/01/2019	1
31402J-F9-3	FED NATL MTG ASSOC #730192		06/01/2010	SCHEDULED REDEMPTION		34,867	34,867	35,259	35,249		(382)		(382)		34,867				1,043	08/01/2034	1
31402K-VV-3	FED NATL MTG ASSOC #731528		06/01/2010	SCHEDULED REDEMPTION		1,247	1,247	1,262	1,258		(10)		(10)		1,247				31	07/01/2018	1
31402K-2L-7	FED NATL MTG ASSOC #731679		06/01/2010	SCHEDULED REDEMPTION		1,100	1,100	1,124	1,116		(16)		(16)		1,100				25	02/01/2019	1
31402N-J7-4	FED NATL MTG ASSOC #733886		06/01/2010	SCHEDULED REDEMPTION		9,614	9,614	9,765	9,713		(99)		(99)		9,614				250	12/01/2017	1
31402Q-BK-6	FED NATL MTG ASSOC #734542		06/01/2010	SCHEDULED REDEMPTION		95	95	100	104		(9)		(9)		95				3	06/01/2033	1
31402Q-JS-1	FED NATL MTG ASSOC #734773		06/01/2010	SCHEDULED REDEMPTION		1,829	1,829	1,864	1,852		(23)		(23)		1,829				43	09/01/2018	1
31402Q-4B-4	FED NATL MTG ASSOC #735318		06/01/2010	SCHEDULED REDEMPTION		20,739	20,739	20,718	20,724		15		15		20,739				439	11/01/2019	1
31402S-QG-5	FED NATL MTG ASSOC #736755		06/01/2010	SCHEDULED REDEMPTION		1,413	1,413	1,483	1,481		(69)		(69)		1,413				43	08/01/2034	1
31402T-M7-7	FED NATL MTG ASSOC #737582		06/01/2010	SCHEDULED REDEMPTION		38,141	38,141	39,152	39,131		(989)		(989)		38,141				1,073	09/01/2033	1
31402U-SV-5	FED NATL MTG ASSOC #738632		06/01/2010	SCHEDULED REDEMPTION		680	680	688	686		(6)		(6)		680				16	11/01/2018	1
31402V-H4-5	FED NATL MTG ASSOC #739251		06/01/2010	SCHEDULED REDEMPTION		429	429	450	462		(34)		(34)		429				12	09/01/2033	1
31402W-F4-5	FED NATL MTG ASSOC #740087		06/01/2010	SCHEDULED REDEMPTION		290	290	298	295		(5)		(5)		290				7	09/01/2018	1
31402W-QE-1	FED NATL MTG ASSOC #740353		06/01/2010	SCHEDULED REDEMPTION		22,529	22,529	22,810	22,715		(186)		(186)		22,529				611	10/01/2033	1
31402X-PP-5	FED NATL MTG ASSOC #741230		06/01/2010	SCHEDULED REDEMPTION		1,701	1,701	1,682	1,689		12		12		1,701				40	09/01/2018	1
31402X-5Z-5	FED NATL MTG ASSOC #741664		06/01/2010	SCHEDULED REDEMPTION		185	185	189	188		(3)		(3)		185				5	10/01/2033	1
31402Y-FH-2	FED NATL MTG ASSOC #741868		06/01/2010	SCHEDULED REDEMPTION		200,141	200,141	204,214	202,302		(2,161)		(2,161)		200,141				5,221	09/01/2033	1
31402Y-JE-5	FED NATL MTG ASSOC #741961		06/01/2010	SCHEDULED REDEMPTION		279,928	279,928	281,678	280,636		(708)		(708)		279,928				7,675	09/01/2033	1
31403A-MX-0	FED NATL MTG ASSOC #742974		06/01/2010	SCHEDULED REDEMPTION		140,032	140,032	144,408	143,494		(3,462)		(3,462)		140,032				4,171	10/01/2033	1
31403B-H8-9	FED NATL MTG ASSOC #743755		06/01/2010	SCHEDULED REDEMPTION		187,654	187,654	192,628	192,522		(4,868)		(4,868)		187,654				5,095	11/01/2033	1
31403D-WF-2	FED NATL MTG ASSOC #745946		06/01/2010	SCHEDULED REDEMPTION		75,874	75,874	75,353	75,532		343		343		75,874				2,006	11/01/2036	1
31403D-4H-9	FED NATL MTG ASSOC #746124		06/01/2010	SCHEDULED REDEMPTION		5,225	5,225	5,357	5,350		(125)		(125)		5,225				111	05/01/2023	1
31403G-XW-7	FED NATL MTG ASSOC #748693		06/01/2010	SCHEDULED REDEMPTION		3,785	3,785	3,941	4,038		(253)		(253)		3,785				116	10/01/2033	1
31403G-Z4-7	FED NATL MTG ASSOC #748763		06/01/2010	SCHEDULED REDEMPTION		12,978	12,978	13,416	13,386		(408)		(408)		12,978				337	11/01/2018	1
31403G-5B-4	FED NATL MTG ASSOC #748842		06/01/2010	SCHEDULED REDEMPTION		21,004	21,004	21,875	22,077		(1,073)		(1,073)		21,004				551	06/01/2022	1
31403H-E5-5	FED NATL MTG ASSOC #749056		06/01/2010	SCHEDULED REDEMPTION		4,525	4,525	4,450	4,480		45		45		4,525				109	11/01/2033	1
31403J-ZM-1	FED NATL MTG ASSOC #750548		06/01/2010	SCHEDULED REDEMPTION		34,457	34,457	33,875	34,141		316		316		34,457				895	02/01/2034	1
31403K-R4-7	FED NATL MTG ASSOC #751207		06/01/2010	SCHEDULED REDEMPTION		47,779	47,779	48,958	48,517		(738)		(738)		47,779				1,431	01/01/2034	1
31403M-E5-4	FED NATL MTG ASSOC #752656		06/01/2010	SCHEDULED REDEMPTION		34,199	34,199	34,838	34,596		(397)		(397)		34,199				894	02/01/2034	1
31403M-UU-1	FED NATL MTG ASSOC #753095		06/01/2010	SCHEDULED REDEMPTION		160,149	160,149	163,452	162,322		(2,173)		(2,173)		160,149				4,337	12/01/2033	1
31403Q-NJ-5	FED NATL MTG ASSOC #754693		06/01/2010	SCHEDULED REDEMPTION		31,744	31,744	32,727	32,725		(981)		(981)		31,744				949	11/01/2033	1
31403R-AX-6	FED NATL MTG ASSOC #755222		06/01/2010	SCHEDULED REDEMPTION		2,987	2,987	3,021	3,020		(33)		(33)		2,987				89	11/01/2033	1
31403S-FA-9	FED NATL MTG ASSOC #756261		06/01/2010	SCHEDULED REDEMPTION		2,048	2,048	2,014	2,018		30		30		2,048				51	11/01/2033	1
31403S-K9-6	FED NATL MTG ASSOC #756420		06/01/2010	SCHEDULED REDEMPTION		1,776	1,776	1,858	1,845		(69)		(69)		1,776				55	08/01/2034	1
31403T-R9-7	FED NATL MTG ASSOC #757512		06/01/2010	SCHEDULED REDEMPTION		118,001	118,001	120,518	119,497		(1,496)		(1,496)		118,001				3,218	02/01/2034	1
31403T-5M-2	FED NATL MTG ASSOC #757852		06/01/2010	SCHEDULED REDEMPTION		20,752	20,752	20,153	20,354		399		399		20,752				463	08/01/2020	1
31403U-GR-6	FED NATL MTG ASSOC #758108		06/01/2010	SCHEDULED REDEMPTION		1,017	1,017	1,028	1,024		(7)		(7)		1,017				24	12/01/2018	1
31403V-YT-0	FED NATL MTG ASSOC #759522		06/01/2010	SCHEDULED REDEMPTION		10,673	10,673	10,493	10,564		109		109		10,673				283	02/01/2034	1
31403V-ZJ-1	FED NATL MTG ASSOC #759545		06/01/2010	SCHEDULED REDEMPTION		20,985	20,985	20,631	20,733		252		252		20,985				576	02/01/2034	1
31403X-PA-7	FED NATL MTG ASSOC #761017		06/01/2010	SCHEDULED REDEMPTION		190	190	192	191		(1)		(1)		190				5	12/01/2018	1
31403X-QD-0	FED NATL MTG ASSOC #761052		06/01/2010	SCHEDULED REDEMPTION		51,038	51,038	51,613	51,597		(559)		(559)		51,038				1,491	12/01/2033	1
31403Y-B3-6	FED NATL MTG ASSOC #761558		06/01/2010	SCHEDULED REDEMPTION		24,597	24,597	24,186	24,337		260		260		24,597				659	12/01/2033	1
31404A-NU-4	FED NATL MTG ASSOC #762803		06/01/2010	SCHEDULED REDEMPTION		1,122	1,122	1,146	1,137		(15)		(15)		1,122				27	10/01/2018	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31404A-VR-2	FED NATL MTG ASSOC #763024		06/01/2010	SCHEDULED REDEMPTION		28,637	28,637	28,852	28,816		(178)		(178)		28,637				776	08/01/2018	1
31404A-7D-0	FED NATL MTG ASSOC #763292		06/01/2010	SCHEDULED REDEMPTION		2,960	2,960	3,025	2,997		(37)		(37)		2,960				70	03/01/2019	1
31404B-M4-1	FED NATL MTG ASSOC #763679		06/01/2010	SCHEDULED REDEMPTION		25,784	25,784	26,807	26,211		(427)		(427)		25,784				731	01/01/2034	1
31404B-QD-7	FED NATL MTG ASSOC #763752		06/01/2010	SCHEDULED REDEMPTION		13,695	13,695	13,464	13,563		132		132		13,695				360	01/01/2034	1
31404B-V7-4	FED NATL MTG ASSOC #763938		06/01/2010	SCHEDULED REDEMPTION		21,717	21,717	21,351	21,508		209		209		21,717				509	01/01/2034	1
31404C-TY-6	FED NATL MTG ASSOC #764767		06/01/2010	SCHEDULED REDEMPTION		32,218	32,218	31,675	31,883		336		336		32,218				884	03/01/2034	1
31404D-NP-9	FED NATL MTG ASSOC #765498		06/01/2010	SCHEDULED REDEMPTION		773	773	793	804		(30)		(30)		773				22	01/01/2034	1
31404D-3V-8	FED NATL MTG ASSOC #765912		06/01/2010	SCHEDULED REDEMPTION		1,899	1,899	1,867	1,881		18		18		1,899				49	02/01/2034	1
31404E-HD-1	FED NATL MTG ASSOC #766228		06/01/2010	SCHEDULED REDEMPTION		46,482	46,482	47,492	47,222		(740)		(740)		46,482				1,275	02/01/2034	1
31404E-JY-3	FED NATL MTG ASSOC #766279		06/01/2010	SCHEDULED REDEMPTION		31,184	31,184	30,658	30,880		304		304		31,184				816	03/01/2034	1
31404E-RD-0	FED NATL MTG ASSOC #766484		06/01/2010	SCHEDULED REDEMPTION		1,263	1,263	1,241	1,251		11		11		1,263				34	03/01/2034	1
31404F-DR-1	FED NATL MTG ASSOC #767012		06/01/2010	SCHEDULED REDEMPTION		63,215	63,215	65,526	64,992		(1,777)		(1,777)		63,215				1,747	10/01/2034	1
31404F-VU-4	FED NATL MTG ASSOC #767527		06/01/2010	SCHEDULED REDEMPTION		8,370	8,370	8,556	8,470		(100)		(100)		8,370				217	02/01/2034	1
31404J-CX-1	FED NATL MTG ASSOC #769686		06/01/2010	SCHEDULED REDEMPTION		952	952	976	972		(20)		(20)		952				29	03/01/2034	1
31404J-G5-8	FED NATL MTG ASSOC #769820		06/01/2010	SCHEDULED REDEMPTION		3,474	3,474	3,601	3,571		(97)		(97)		3,474				104	03/01/2034	1
31404J-Q4-0	FED NATL MTG ASSOC #770075		06/01/2010	SCHEDULED REDEMPTION		25,804	25,804	25,372	25,439		365		365		25,804				693	03/01/2034	1
31404K-HA-3	FED NATL MTG ASSOC #770725		06/01/2010	SCHEDULED REDEMPTION		17,766	17,766	17,466	17,601		166		166		17,766				436	04/01/2034	1
31404K-LT-7	FED NATL MTG ASSOC #770838		06/01/2010	SCHEDULED REDEMPTION		13,921	13,921	13,686	13,752		169		169		13,921				382	04/01/2034	1
31404K-SL-7	FED NATL MTG ASSOC #771023		06/01/2010	SCHEDULED REDEMPTION		2,770	2,770	2,724	2,736		34		34		2,770				74	04/01/2034	1
31404K-UM-2	FED NATL MTG ASSOC #771088		06/01/2010	SCHEDULED REDEMPTION		63,648	63,648	62,574	62,967		682		682		63,648				1,749	02/01/2034	1
31404N-3C-8	FED NATL MTG ASSOC #773995		06/01/2010	SCHEDULED REDEMPTION		3,171	3,171	3,118	3,133		39		39		3,171				82	03/01/2034	1
31404P-KD-2	FED NATL MTG ASSOC #774392		06/01/2010	SCHEDULED REDEMPTION		19,613	19,613	19,285	19,393		219		219		19,613				517	04/01/2034	1
31404X-UU-6	FED NATL MTG ASSOC #781895		06/01/2010	SCHEDULED REDEMPTION		110,971	110,971	111,317	111,095		(124)		(124)		110,971				3,042	04/01/2032	1
31404Y-NA-6	FED NATL MTG ASSOC #782585		06/01/2010	SCHEDULED REDEMPTION		2,437	2,437	2,404	2,415		23		23		2,437				64	06/01/2034	1
31405D-SM-0	FED NATL MTG ASSOC #786324		06/01/2010	SCHEDULED REDEMPTION		4,073	4,073	4,181	4,173		(100)		(100)		4,073				125	07/01/2034	1
31405J-J9-6	FED NATL MTG ASSOC #790588		06/01/2010	SCHEDULED REDEMPTION		34,434	34,434	35,020	34,900		(467)		(467)		34,434				998	09/01/2034	1
31405M-RA-7	FED NATL MTG ASSOC #793481		06/01/2010	SCHEDULED REDEMPTION		7,707	7,707	7,797	7,776		(69)		(69)		7,707				175	08/01/2019	1
31405M-Z2-6	FED NATL MTG ASSOC #793761		06/01/2010	SCHEDULED REDEMPTION		2,148	2,148	2,205	2,200		(52)		(52)		2,148				66	09/01/2034	1
31405R-ER-3	FED NATL MTG ASSOC #796744		06/01/2010	SCHEDULED REDEMPTION		98,113	98,113	102,972	100,735		(2,623)		(2,623)		98,113				2,676	10/01/2034	1
31405R-6Q-4	FED NATL MTG ASSOC #797479		06/01/2010	SCHEDULED REDEMPTION		202,875	202,875	209,215	208,732		(5,857)		(5,857)		202,875				5,784	03/01/2035	1
31405S-JS-4	FED NATL MTG ASSOC #797773		06/01/2010	SCHEDULED REDEMPTION		5,539	5,539	5,625	5,595		(56)		(56)		5,539				128	03/01/2020	1
31405U-M6-3	FED NATL MTG ASSOC #799681		06/01/2010	SCHEDULED REDEMPTION		275,183	275,183	288,813	285,552		(10,369)		(10,369)		275,183				7,988	11/01/2034	1
31405Y-3N-9	FED NATL MTG ASSOC #803705		06/01/2010	SCHEDULED REDEMPTION		3,855	3,855	3,975	3,945		(91)		(91)		3,855				109	09/01/2034	1
31406B-3Z-1	FED NATL MTG ASSOC #805516		06/01/2010	SCHEDULED REDEMPTION		67,348	67,348	66,777	66,827		521		521		67,348				1,847	03/01/2035	1
31406D-XX-9	FED NATL MTG ASSOC #807194		06/01/2010	SCHEDULED REDEMPTION		168,495	168,495	170,391	170,228		(1,732)		(1,732)		168,495				4,519	03/01/2035	1
31406D-YA-8	FED NATL MTG ASSOC #807205		06/01/2010	SCHEDULED REDEMPTION		23,648	23,648	23,995	23,938		(290)		(290)		23,648				581	01/01/2020	1
31406F-A9-2	FED NATL MTG ASSOC #808332		06/01/2010	SCHEDULED REDEMPTION		2,463	2,463	2,574	2,554		(92)		(92)		2,463				76	02/01/2035	1
31406J-L9-2	FED NATL MTG ASSOC #811352		06/01/2010	SCHEDULED REDEMPTION		4,019	4,019	4,066	4,054		(35)		(35)		4,019				92	02/01/2020	1
31406J-RG-0	FED NATL MTG ASSOC #811487		06/01/2010	SCHEDULED REDEMPTION		2,912	2,912	2,886	2,884		27		27		2,912				68	07/01/2020	1
31406J-T4-5	FED NATL MTG ASSOC #811571		06/01/2010	SCHEDULED REDEMPTION		7,642	7,642	7,959	8,123		(481)		(481)		7,642				202	06/01/2021	1
31406J-4T-7	FED NATL MTG ASSOC #811834		06/01/2010	SCHEDULED REDEMPTION		68,689	68,689	70,835	71,062		(2,373)		(2,373)		68,689				2,057	02/01/2035	1
31406J-5H-2	FED NATL MTG ASSOC #811848		06/01/2010	SCHEDULED REDEMPTION		54,664	54,664	56,372	56,458		(1,794)		(1,794)		54,664				1,629	02/01/2035	1
31406J-5W-9	FED NATL MTG ASSOC #811861		06/01/2010	SCHEDULED REDEMPTION		86,000	86,000	85,271	85,335		665		665		86,000				2,348	03/01/2035	1
31406K-PH-7	FED NATL MTG ASSOC #812324		06/01/2010	SCHEDULED REDEMPTION		76,110	76,110	75,464	75,521		589		589		76,110				2,088	03/01/2035	1
31406L-CK-2	FED NATL MTG ASSOC #812874		06/01/2010	SCHEDULED REDEMPTION		58,948	58,948	59,887	59,436		(488)		(488)		58,948				1,608	02/01/2018	1
31406L-EZ-7	FED NATL MTG ASSOC #812952		06/01/2010	SCHEDULED REDEMPTION		60,377	60,377	59,865	59,910		467		467		60,377				1,391	03/01/2035	1
31406L-E2-0	FED NATL MTG ASSOC #812953		06/01/2010	SCHEDULED REDEMPTION		83,024	83,024	82,320	82,385		639		639		83,024				2,271	03/01/2035	1
31406L-FC-7	FED NATL MTG ASSOC #812963		06/01/2010	SCHEDULED REDEMPTION		104,490	104,490	107,756	107,677		(3,187)		(3,187)		104,490				3,131	02/01/2035	1
31406L-FD-5	FED NATL MTG ASSOC #812964		06/01/2010	SCHEDULED REDEMPTION		282,717	282,717	291,552	290,708		(7,991)		(7,991)		282,717				8,474	02/01/2035	1
31406M-HD-1	FED NATL MTG ASSOC #813928		06/01/2010	SCHEDULED REDEMPTION		7,411	7,411	7,255	7,300		111		111		7,411				137	11/01/2020	1
31406M-V9-4	FED NATL MTG ASSOC #814340		06/01/2010	SCHEDULED REDEMPTION		72,267	72,267	71,654	71,711		556		556		72,267				1,962	03/01/2035	1
31406N-QT-4	FED NATL MTG ASSOC #815066		06/01/2010	SCHEDULED REDEMPTION		646,938	646,938	652,093	649,658		(2,719)		(2,719)		646,938				16,929	04/01/2035	1
31406P-BA-6	FED NATL MTG ASSOC #815533		06/01/2010	SCHEDULED REDEMPTION		485,403	485,403	490,864	489,916		(4,512)		(4,512)		485,403				13,335	03/01/2035	1
31406Q-B9-7	FED NATL MTG ASSOC #816464		06/01/2010	SCHEDULED REDEMPTION		189,443	189,443	187,837	187,977		1,466		1,466		189,443				4,808	03/01/2035	1
31406R-B7-9	FED NATL MTG ASSOC #817362		06/01/2010	SCHEDULED REDEMPTION		667	667	648	650		17		17		667				13	07/01/2020	1
31406R-SR-7	FED NATL MTG ASSOC #817828		06/01/2010	SCHEDULED REDEMPTION		3,477	3,477	3,536	3,519		(42)		(42)		3,477				102	10/01/2036	1
31406S-4L-4	FED NATL MTG ASSOC #819027		06/01/2010	SCHEDULED REDEMPTION		66,754	66,754	66,188	66,241		513		513		66,754				1,549	03/01/2035	1
31406T-CS-8	FED NATL MTG ASSOC #819181		06/01/2010	SCHEDULED REDEMPTION		451,761	451,761	456,389	456,184		(4,424)		(4,424)		451,761				11,983	04/01/2035	1
31406T-MF-5	FED NATL MTG ASSOC #819458		06/01/2010	SCHEDULED REDEMPTION		21,259	21,259	21,259	21,259						21,259				502	03/01/2034	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31406T-PC-9	FED NATL MTG ASSOC #819519		06/01/2010	SCHEDULED REDEMPTION		400,061	400,061	404,561	403,979		(3,919)		(3,919)		400,061				10,234	03/01/2035	1
31406U-R9-1	FED NATL MTG ASSOC #820512		06/01/2010	SCHEDULED REDEMPTION		24,070	24,070	23,374	23,534		535		535		24,070				522	07/01/2020	1
31406U-TG-3	FED NATL MTG ASSOC #820551		06/01/2010	SCHEDULED REDEMPTION		120,392	120,392	123,148	122,704		(2,311)		(2,311)		120,392				3,603	04/01/2035	1
31406V-NY-8	FED NATL MTG ASSOC #821307		06/01/2010	SCHEDULED REDEMPTION		784	784	796	792		(9)		(9)		784				19	05/01/2020	1
31406W-JJ-4	FED NATL MTG ASSOC #822065		06/01/2010	SCHEDULED REDEMPTION		534	534	516	517		17		17		534				11	07/01/2020	1
31406W-Y8-1	FED NATL MTG ASSOC #822535		06/01/2010	SCHEDULED REDEMPTION		1,070	1,070	1,039	1,037		33		33		1,070				23	07/01/2020	1
31406W-7D-0	FED NATL MTG ASSOC #822692		06/01/2010	SCHEDULED REDEMPTION		5,753	5,753	5,825	5,808		(54)		(54)		5,753				140	04/01/2020	1
31406Y-SP-6	FED NATL MTG ASSOC #824126		06/01/2010	SCHEDULED REDEMPTION		8,725	8,725	8,725	8,725						8,725				206	03/01/2035	1
31406Y-6D-7	FED NATL MTG ASSOC #824468		06/01/2010	SCHEDULED REDEMPTION		911	911	922	919		(8)		(8)		911				22	05/01/2020	1
31407B-A4-1	FED NATL MTG ASSOC #825427		06/01/2010	SCHEDULED REDEMPTION		2,009	2,009	2,032	2,025		(16)		(16)		2,009				48	05/01/2020	1
31407B-RH-4	FED NATL MTG ASSOC #825888		06/01/2010	SCHEDULED REDEMPTION		10,949	10,949	10,633	10,689		261		261		10,949				232	08/01/2020	1
31407B-Y5-2	FED NATL MTG ASSOC #826132		06/01/2010	SCHEDULED REDEMPTION		3,411	3,411	3,456	3,443		(33)		(33)		3,411				76	07/01/2020	1
31407C-F3-6	FED NATL MTG ASSOC #826486		06/01/2010	SCHEDULED REDEMPTION		3,855	3,855	3,953	3,924		(69)		(69)		3,855				112	07/01/2035	1
31407D-QS-7	FED NATL MTG ASSOC #827665		06/01/2010	SCHEDULED REDEMPTION		5,542	5,542	5,426	5,465		77		77		5,542				105	10/01/2020	1
31407D-XQ-3	FED NATL MTG ASSOC #827887		06/01/2010	SCHEDULED REDEMPTION		125,781	125,781	129,132	129,009		(3,227)		(3,227)		125,781				3,361	06/01/2035	1
31407E-5F-6	FED NATL MTG ASSOC #828946		06/01/2010	SCHEDULED REDEMPTION		800	800	777	777		23		23		800				17	06/01/2020	1
31407F-BK-5	FED NATL MTG ASSOC #829042		06/01/2010	SCHEDULED REDEMPTION		800	800	811	808		(7)		(7)		800				19	08/01/2020	1
31407F-CJ-7	FED NATL MTG ASSOC #829073		06/01/2010	SCHEDULED REDEMPTION		1,522	1,522	1,546	1,540		(18)		(18)		1,522				37	09/01/2020	1
31407F-VJ-6	FED NATL MTG ASSOC #829617		06/01/2010	SCHEDULED REDEMPTION		253,578	253,578	253,578	253,578						253,578				6,330	06/01/2035	1
31407G-ZF-8	FED NATL MTG ASSOC #830642		06/01/2010	SCHEDULED REDEMPTION		36,357	36,357	35,306	35,301		1,055		1,055		36,357				802	08/01/2020	1
31407H-KS-4	FED NATL MTG ASSOC #831105		06/01/2010	SCHEDULED REDEMPTION		1,307	1,307	1,298	1,301		5		5		1,307				35	11/01/2035	1
31407H-YR-1	FED NATL MTG ASSOC #831520		06/01/2010	SCHEDULED REDEMPTION		757	757	789	794		(37)		(37)		757				20	05/01/2021	1
31407J-VY-5	FED NATL MTG ASSOC #832331		06/01/2010	SCHEDULED REDEMPTION		1,777	1,777	1,798	1,794		(17)		(17)		1,777				41	08/01/2020	1
31407J-Y5-5	FED NATL MTG ASSOC #832432		06/01/2010	SCHEDULED REDEMPTION		3,308	3,308	3,280	3,274		34		34		3,308				78	08/01/2020	1
31407L-HF-7	FED NATL MTG ASSOC #833730		06/01/2010	SCHEDULED REDEMPTION		2,916	2,916	2,832	2,844		73		73		2,916				64	07/01/2020	1
31407M-4H-5	FED NATL MTG ASSOC #835224		06/01/2010	SCHEDULED REDEMPTION		925	925	937	934		(9)		(9)		925				22	08/01/2020	1
31407Q-Q7-4	FED NATL MTG ASSOC #837578		06/01/2010	SCHEDULED REDEMPTION		2,043	2,043	1,975	1,985		58		58		2,043				44	08/01/2020	1
31407Q-4E-3	FED NATL MTG ASSOC #837921		06/01/2010	SCHEDULED REDEMPTION		95,401	95,401	95,401	95,401						95,401				2,371	07/01/2035	1
31407T-UQ-1	FED NATL MTG ASSOC #840391		06/01/2010	SCHEDULED REDEMPTION		63,308	63,308	63,308	63,308						63,308				1,558	07/01/2035	1
31407T-7E-4	FED NATL MTG ASSOC #840693		06/01/2010	SCHEDULED REDEMPTION		89,383	89,383	89,383	89,383						89,383				2,227	08/01/2035	1
31407W-5J-8	FED NATL MTG ASSOC #843349		06/01/2010	SCHEDULED REDEMPTION		1,494	1,494	1,458	1,465		30		30		1,494				35	11/01/2035	1
31407Y-DE-6	FED NATL MTG ASSOC #844401		06/01/2010	SCHEDULED REDEMPTION		233,206	233,206	226,893	229,214		3,992		3,992		233,206				5,492	11/01/2035	1
31407Y-EM-7	FED NATL MTG ASSOC #844440		06/01/2010	SCHEDULED REDEMPTION		787	787	820	819		(33)		(33)		787				21	12/01/2020	1
31408G-WX-1	FED NATL MTG ASSOC #851262		06/01/2010	SCHEDULED REDEMPTION		18,168	18,168	18,848	18,829		(661)		(661)		18,168				445	05/01/2021	1
31408J-D8-1	FED NATL MTG ASSOC #852527		06/01/2010	SCHEDULED REDEMPTION		4,621	4,621	4,589	4,597		23		23		4,621				121	05/01/2036	1
31408J-HT-1	FED NATL MTG ASSOC #852642		06/01/2010	SCHEDULED REDEMPTION		76	76	75	75						76				2	03/01/2036	1
31409B-F4-4	FED NATL MTG ASSOC #866087		06/01/2010	SCHEDULED REDEMPTION		40,243	40,243	39,967	40,060		183		183		40,243				1,075	03/01/2036	1
31409C-HV-0	FED NATL MTG ASSOC #867044		06/01/2010	SCHEDULED REDEMPTION		995	995	1,037	1,044		(48)		(48)		995				27	02/01/2021	1
31409C-M7-7	FED NATL MTG ASSOC #867182		06/01/2010	SCHEDULED REDEMPTION		757	757	748	752		5		5		757				18	02/01/2021	1
31409E-FU-0	FED NATL MTG ASSOC #868779		06/01/2010	SCHEDULED REDEMPTION		31,134	31,134	32,450	32,416		(1,282)		(1,282)		31,134				772	04/01/2021	1
31409H-PQ-1	FED NATL MTG ASSOC #871731		06/01/2010	SCHEDULED REDEMPTION		11,492	11,492	11,413	11,446		46		46		11,492				296	04/01/2036	1
31409W-VS-7	FED NATL MTG ASSOC #880925		06/01/2010	SCHEDULED REDEMPTION		4,217	4,217	4,288	4,268		(51)		(51)		4,217				117	05/01/2036	1
31409W-2J-9	FED NATL MTG ASSOC #881077		06/01/2010	SCHEDULED REDEMPTION		13,780	13,780	13,685	13,719		60		60		13,780				376	04/01/2036	1
31409X-4Y-2	FED NATL MTG ASSOC #882039		06/01/2010	SCHEDULED REDEMPTION		5,927	5,927	5,886	5,901		26		26		5,927				147	05/01/2036	1
31409Y-FT-9	FED NATL MTG ASSOC #882278		06/01/2010	SCHEDULED REDEMPTION		13,425	13,425	13,820	13,776		(351)		(351)		13,425				401	04/01/2036	1
31409Y-L5-4	FED NATL MTG ASSOC #882448		06/01/2010	SCHEDULED REDEMPTION		159,939	159,939	159,939	159,939						159,939				3,965	02/01/2036	1
31409Y-SX-6	FED NATL MTG ASSOC #882634		06/01/2010	SCHEDULED REDEMPTION		1,014	1,014	1,057	1,058		(43)		(43)		1,014				27	05/01/2021	1
31410C-RK-0	FED NATL MTG ASSOC #885290		06/01/2010	SCHEDULED REDEMPTION		4,929	4,929	5,074	5,029		(100)		(100)		4,929				137	06/01/2021	1
31410C-V6-6	FED NATL MTG ASSOC #885437		06/01/2010	SCHEDULED REDEMPTION		42,337	42,337	43,793	43,923		(1,585)		(1,585)		42,337				956	06/01/2021	1
31410C-V9-0	FED NATL MTG ASSOC #885440		06/01/2010	SCHEDULED REDEMPTION		18,418	18,418	19,182	19,156		(738)		(738)		18,418				477	05/01/2021	1
31410C-WF-5	FED NATL MTG ASSOC #885446		06/01/2010	SCHEDULED REDEMPTION		4,938	4,938	4,995	4,976		(38)		(38)		4,938				117	06/01/2021	1
31410C-YB-2	FED NATL MTG ASSOC #885506		06/01/2010	SCHEDULED REDEMPTION		25,619	25,619	26,372	26,164		(545)		(545)		25,619				750	07/01/2036	1
31410D-VQ-0	FED NATL MTG ASSOC #886323		06/01/2010	SCHEDULED REDEMPTION		3,787	3,787	3,851	3,828		(41)		(41)		3,787				108	08/01/2036	1
31410D-YD-6	FED NATL MTG ASSOC #886408		06/01/2010	SCHEDULED REDEMPTION		6,536	6,536	6,646	6,625		(90)		(90)		6,536				185	08/01/2036	1
31410D-YN-4	FED NATL MTG ASSOC #886417		06/01/2010	SCHEDULED REDEMPTION		883	883	920	925		(43)		(43)		883				24	08/01/2021	1
31410D-2U-3	FED NATL MTG ASSOC #886487		06/01/2010	SCHEDULED REDEMPTION		1,334	1,334	1,368	1,366		(32)		(32)		1,334				30	08/01/2021	1
31410E-W5-3	FED NATL MTG ASSOC #887268		06/01/2010	SCHEDULED REDEMPTION		7,165	7,165	7,285	7,251		(86)		(86)		7,165				194	07/01/2036	1
31410E-YJ-1	FED NATL MTG ASSOC #887313		06/01/2010	SCHEDULED REDEMPTION		19,545	19,545	19,913	19,789		(244)		(244)		19,545				530	08/01/2036	1
31410F-GZ-2	FED NATL MTG ASSOC #887716		06/01/2010	SCHEDULED REDEMPTION		119	119	122	120		(1)		(1)		119				4	05/01/2036	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)
31410G-BC-6	FED NATL MTG ASSOC #888435		06/01/2010	SCHEDULED REDEMPTION		8,115	8,115	8,458	8,475		(360)		(360)		8,115				213	06/01/2022	1
31410G-N8-2	FED NATL MTG ASSOC #888815		06/01/2010	SCHEDULED REDEMPTION		62,499	62,499	64,088	64,126		(1,627)		(1,627)		62,499				1,313	11/01/2022	1
31410G-RU-9	FED NATL MTG ASSOC #888899		06/01/2010	SCHEDULED REDEMPTION		510,087	510,087	530,251	529,782		(19,695)		(19,695)		510,087				10,693	11/01/2022	1
31410G-SS-3	FED NATL MTG ASSOC #888929		06/01/2010	SCHEDULED REDEMPTION		73,658	73,658	76,414	76,609		(2,951)		(2,951)		73,658				1,740	12/01/2022	1
31410K-DV-3	FED NATL MTG ASSOC #889416		06/01/2010	SCHEDULED REDEMPTION		7,613	7,613	7,840	7,841		(228)		(228)		7,613				160	04/01/2023	1
31410K-D9-2	FED NATL MTG ASSOC #889428		06/01/2010	SCHEDULED REDEMPTION		1,011,655	1,011,655	1,057,180	1,056,348		(44,693)		(44,693)		1,011,655				24,113	05/01/2023	1
31410K-4Y-7	FED NATL MTG ASSOC #890139		06/01/2010	SCHEDULED REDEMPTION		2,404,892	2,404,892	2,508,133	2,504,591		(99,699)		(99,699)		2,404,892				51,286	08/01/2021	1
31410M-ZG-8	FED NATL MTG ASSOC #891843		06/01/2010	SCHEDULED REDEMPTION		41,349	41,349	43,065	43,290		(1,940)		(1,940)		41,349				1,044	05/01/2021	1
31410N-2P-2	FED NATL MTG ASSOC #892782		06/01/2010	SCHEDULED REDEMPTION		2,100	2,100	2,136	2,124		(24)		(24)		2,100				60	11/01/2036	1
31410P-VR-1	FED NATL MTG ASSOC #893524		06/01/2010	SCHEDULED REDEMPTION		9,228	9,228	9,383	9,345		(117)		(117)		9,228				260	09/01/2036	1
31410Q-UJ-8	FED NATL MTG ASSOC #894385		06/01/2010	SCHEDULED REDEMPTION		7,351	7,351	7,476	7,445		(94)		(94)		7,351				206	10/01/2036	1
31410Q-6L-0	FED NATL MTG ASSOC #894675		06/01/2010	SCHEDULED REDEMPTION		3,785	3,785	3,856	3,840		(55)		(55)		3,785				109	11/01/2036	1
31410Q-6S-5	FED NATL MTG ASSOC #894681		06/01/2010	SCHEDULED REDEMPTION		10,668	10,668	10,595	10,613		56		56		10,668				279	11/01/2036	1
31410R-U4-9	FED NATL MTG ASSOC #895303		06/01/2010	SCHEDULED REDEMPTION		2,187	2,187	2,224	2,219		(32)		(32)		2,187				59	09/01/2036	1
31410R-7C-7	FED NATL MTG ASSOC #895591		06/01/2010	SCHEDULED REDEMPTION		272,362	272,362	272,362	272,362						272,362				6,797	04/01/2036	1
31410S-TH-0	FED NATL MTG ASSOC #896152		06/01/2010	SCHEDULED REDEMPTION		3,247	3,247	3,247	3,247						3,247				77	03/01/2036	1
31410S-4H-7	FED NATL MTG ASSOC #896424		06/01/2010	SCHEDULED REDEMPTION		2,520	2,520	2,563	2,558		(38)		(38)		2,520				71	08/01/2036	1
31410T-L2-9	FED NATL MTG ASSOC #896845		06/01/2010	SCHEDULED REDEMPTION		1,297	1,297	1,346	1,344		(47)		(47)		1,297				31	02/01/2022	1
31410T-SD-8	FED NATL MTG ASSOC #897016		06/01/2010	SCHEDULED REDEMPTION		6,805	6,805	6,933	6,915		(109)		(109)		6,805				185	06/01/2036	1
31410T-4X-0	FED NATL MTG ASSOC #897338		06/01/2010	SCHEDULED REDEMPTION		9,040	9,040	9,040	9,040						9,040				206	06/01/2036	1
31410T-7H-2	FED NATL MTG ASSOC #897396		06/01/2010	SCHEDULED REDEMPTION		371,922	371,922	371,922	371,922						371,922				9,254	08/01/2036	1
31410U-DJ-8	FED NATL MTG ASSOC #897505		06/01/2010	SCHEDULED REDEMPTION		9,013	9,013	9,182	9,118		(105)		(105)		9,013				247	12/01/2036	1
31410U-GX-4	FED NATL MTG ASSOC #897614		06/01/2010	SCHEDULED REDEMPTION		36,762	36,762	38,287	38,553		(1,791)		(1,791)		36,762				854	03/01/2022	1
31410V-SA-9	FED NATL MTG ASSOC #898813		06/01/2010	SCHEDULED REDEMPTION		43,857	43,857	42,669	43,016		841		841		43,857				1,028	11/01/2036	1
31410V-SV-3	FED NATL MTG ASSOC #898832		06/01/2010	SCHEDULED REDEMPTION		34,454	34,454	34,217	34,293		162		162		34,454				910	11/01/2036	1
31410V-SZ-4	FED NATL MTG ASSOC #898836		04/01/2010	SCHEDULED REDEMPTION		25,245	25,245	25,674	25,376		(131)		(131)		25,245				547	11/01/2036	1
31410V-V6-4	FED NATL MTG ASSOC #898937		06/01/2010	SCHEDULED REDEMPTION		4,220	4,220	4,300	4,276		(56)		(56)		4,220				120	08/01/2036	1
31410V-ZJ-2	FED NATL MTG ASSOC #899045		06/01/2010	SCHEDULED REDEMPTION		5,307	5,307	5,531	5,548		(241)		(241)		5,307				142	02/01/2022	1
31410W-EC-8	FED NATL MTG ASSOC #899331		06/01/2010	SCHEDULED REDEMPTION		15,381	15,381	15,839	15,919		(538)		(538)		15,381				323	05/01/2022	1
31410W-GH-5	FED NATL MTG ASSOC #899400		06/01/2010	SCHEDULED REDEMPTION		1,829	1,829	1,875	1,865		(36)		(36)		1,829				39	04/01/2022	1
31410W-JU-3	FED NATL MTG ASSOC #899475		06/01/2010	SCHEDULED REDEMPTION		11,213	11,213	11,633	11,656		(443)		(443)		11,213				269	06/01/2022	1
31410W-KL-1	FED NATL MTG ASSOC #899499		06/01/2010	SCHEDULED REDEMPTION		331,641	331,641	341,383	339,572		(7,931)		(7,931)		331,641				9,713	05/01/2037	1
31410W-LK-2	FED NATL MTG ASSOC #899530		06/01/2010	SCHEDULED REDEMPTION		5,475	5,475	5,568	5,583		(108)		(108)		5,475				153	05/01/2037	1
31410W-YZ-5	FED NATL MTG ASSOC #899928		06/01/2010	SCHEDULED REDEMPTION		2,330,556	2,330,556	2,399,016	2,396,342		(65,786)		(65,786)		2,330,556				67,656	12/01/2037	1
31410X-HH-2	FED NATL MTG ASSOC #900332		06/01/2010	SCHEDULED REDEMPTION		854	854	848	849		5		5		854				22	09/01/2036	1
31410X-2E-5	FED NATL MTG ASSOC #900873		06/01/2010	SCHEDULED REDEMPTION		11,722	11,722	12,020	12,002		(280)		(280)		11,722				244	12/01/2021	1
31411A-DH-5	FED NATL MTG ASSOC #902004		06/01/2010	SCHEDULED REDEMPTION		1,701	1,701	1,730	1,737		(36)		(36)		1,701				55	11/01/2036	1
31411A-5M-3	FED NATL MTG ASSOC #902752		06/01/2010	SCHEDULED REDEMPTION		4,316	4,316	4,286	4,296		20		20		4,316				116	12/01/2036	1
31411B-B4-4	FED NATL MTG ASSOC #902859		06/01/2010	SCHEDULED REDEMPTION		10,093	10,093	10,268	10,233		(141)		(141)		10,093				277	12/01/2036	1
31411B-MD-2	FED NATL MTG ASSOC #903156		06/01/2010	SCHEDULED REDEMPTION		4,742	4,742	4,825	4,828		(86)		(86)		4,742				146	10/01/2036	1
31411C-BK-6	FED NATL MTG ASSOC #903742		06/01/2010	SCHEDULED REDEMPTION		2,729	2,729	2,775	2,767		(38)		(38)		2,729				85	10/01/2036	1
31411C-JL-6	FED NATL MTG ASSOC #903967		06/01/2010	SCHEDULED REDEMPTION		3,280	3,280	3,335	3,342		(62)		(62)		3,280				89	11/01/2036	1
31411C-YK-1	FED NATL MTG ASSOC #904414		06/01/2010	SCHEDULED REDEMPTION		74	74	76	75		(1)		(1)		74				2	01/01/2037	1
31411C-YZ-8	FED NATL MTG ASSOC #904428		06/01/2010	SCHEDULED REDEMPTION		42,189	42,189	43,262	43,149		(960)		(960)		42,189				938	02/01/2022	1
31411D-B7-3	FED NATL MTG ASSOC #904662		06/01/2010	SCHEDULED REDEMPTION		46,170	46,170	48,085	48,178		(2,009)		(2,009)		46,170				1,239	11/01/2021	1
31411D-E2-1	FED NATL MTG ASSOC #904753		06/01/2010	SCHEDULED REDEMPTION		7,465	7,465	7,594	7,537		(72)		(72)		7,465				208	11/01/2036	1
31411E-S5-7	FED NATL MTG ASSOC #906040		06/01/2010	SCHEDULED REDEMPTION		68,871	68,871	71,448	71,910		(3,039)		(3,039)		68,871				1,706	01/01/2022	1
31411E-ZB-6	FED NATL MTG ASSOC #906238		06/01/2010	SCHEDULED REDEMPTION		494,419	494,419	503,129	504,110		(9,692)		(9,692)		494,419				11,850	01/01/2037	1
31411E-4Z-7	FED NATL MTG ASSOC #906340		06/01/2010	SCHEDULED REDEMPTION		30,667	30,667	31,643	31,609		(942)		(942)		30,667				600	01/01/2022	1
31411F-WV-2	FED NATL MTG ASSOC #907060		06/01/2010	SCHEDULED REDEMPTION		32,050	32,050	32,865	32,827		(778)		(778)		32,050				641	08/01/2022	1
31411F-WX-8	FED NATL MTG ASSOC #907062		06/01/2010	SCHEDULED REDEMPTION		146,484	146,484	152,675	153,537		(7,053)		(7,053)		146,484				3,945	08/01/2022	1
31411G-3M-2	FED NATL MTG ASSOC #908104		06/01/2010	SCHEDULED REDEMPTION		4,019	4,019	4,087	4,093		(74)		(74)		4,019				109	09/01/2036	1
31411H-6J-4	FED NATL MTG ASSOC #909073		06/01/2010	SCHEDULED REDEMPTION		1,340	1,340	1,374	1,370		(31)		(31)		1,340				28	07/01/2022	1
31411J-GN-0	FED NATL MTG ASSOC #909305		04/01/2010	SCHEDULED REDEMPTION		11,517	11,517	11,711	11,659		(142)		(142)		11,517				228	01/01/2037	1
31411J-K7-0	FED NATL MTG ASSOC #909418		06/01/2010	SCHEDULED REDEMPTION		4,817	4,817	4,908	4,901		(83)		(83)		4,817				131	02/01/2037	1
31411J-UY-0	FED NATL MTG ASSOC #909699		06/01/2010	SCHEDULED REDEMPTION		109,998	109,998	112,796	112,626		(2,628)		(2,628)		109,998				2,291	02/01/2022	1
31411J-WR-3	FED NATL MTG ASSOC #909756		06/01/2010	SCHEDULED REDEMPTION		11,049	11,049	11,257	11,270		(221)		(221)		11,049				303	02/01/2037	1
31411J-XF-8	FED NATL MTG ASSOC #909778		06/01/2010	SCHEDULED REDEMPTION		69,482	69,482	71,870	71,922		(2,440)		(2,440)		69,482				1,662	02/01/2022	1
31411K-QR-7	FED NATL MTG ASSOC #910464		06/01/2010	SCHEDULED REDEMPTION		7,972	7,972	8,271	8,225		(253)		(253)		7,972				174	01/01/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31411N-EK-9	FED NATL MTG ASSOC #911938		06/01/2010	SCHEDULED REDEMPTION		337	337	351	352		(16)		(16)		337				9	06/01/2022	1
31411N-QE-0	FED NATL MTG ASSOC #912253		06/01/2010	SCHEDULED REDEMPTION		37,819	37,819	38,930	38,689		(870)		(870)		37,819				1,069	03/01/2037	1
31411N-XA-0	FED NATL MTG ASSOC #912473		06/01/2010	SCHEDULED REDEMPTION		394	394	404	402		(8)		(8)		394				8	02/01/2022	1
31411N-XL-6	FED NATL MTG ASSOC #912483		06/01/2010	SCHEDULED REDEMPTION		16,749	16,749	17,456	17,480		(732)		(732)		16,749				442	03/01/2022	1
31411R-CQ-9	FED NATL MTG ASSOC #912779		06/01/2010	SCHEDULED REDEMPTION		6,102	6,102	6,204	6,204		(102)		(102)		6,102				165	03/01/2037	1
31411R-ES-3	FED NATL MTG ASSOC #912845		06/01/2010	SCHEDULED REDEMPTION		83,530	83,530	86,656	85,883		(2,353)		(2,353)		83,530				2,070	04/01/2022	1
31411S-YV-2	FED NATL MTG ASSOC #914324		06/01/2010	SCHEDULED REDEMPTION		1,082	1,082	1,122	1,120		(38)		(38)		1,082				27	03/01/2022	1
31411S-5Z-5	FED NATL MTG ASSOC #914464		06/01/2010	SCHEDULED REDEMPTION		56,894	56,894	58,850	58,733		(1,838)		(1,838)		56,894				1,343	03/01/2022	1
31411U-CX-7	FED NATL MTG ASSOC #914586		06/01/2010	SCHEDULED REDEMPTION		383	383	397	397		(14)		(14)		383				9	03/01/2022	1
31411W-FM-4	FED NATL MTG ASSOC #916472		06/01/2010	SCHEDULED REDEMPTION		2,274	2,274	2,313	2,314		(40)		(40)		2,274				66	05/01/2037	1
31411Y-ED-1	FED NATL MTG ASSOC #918232		06/01/2010	SCHEDULED REDEMPTION		9,821	9,821	9,986	9,969		(148)		(148)		9,821				271	05/01/2037	1
31411Y-JR-5	FED NATL MTG ASSOC #918372		06/01/2010	SCHEDULED REDEMPTION		7,323	7,323	7,447	7,439		(117)		(117)		7,323				201	05/01/2037	1
31411Y-L4-3	FED NATL MTG ASSOC #918447		06/01/2010	SCHEDULED REDEMPTION		2,816	2,816	2,935	2,956		(140)		(140)		2,816				76	05/01/2022	1
31411Y-NP-4	FED NATL MTG ASSOC #918498		06/01/2010	SCHEDULED REDEMPTION		7,830	7,830	7,962	7,992		(161)		(161)		7,830				226	05/01/2037	1
31411Y-3G-6	FED NATL MTG ASSOC #918899		06/01/2010	SCHEDULED REDEMPTION		38,370	38,370	39,806	39,841		(1,471)		(1,471)		38,370				905	04/01/2022	1
31411Y-3H-4	FED NATL MTG ASSOC #918900		06/01/2010	SCHEDULED REDEMPTION		29,509	29,509	30,553	30,583		(1,074)		(1,074)		29,509				722	04/01/2022	1
31412A-J6-2	FED NATL MTG ASSOC #919285		06/01/2010	SCHEDULED REDEMPTION		36	36	37	38		(2)		(2)		36				1	05/01/2037	1
31412B-MA-7	FED NATL MTG ASSOC #920253		06/01/2010	SCHEDULED REDEMPTION		4,125	4,125	4,195	4,187		(62)		(62)		4,125				120	12/01/2036	1
31412C-B3-3	FED NATL MTG ASSOC #920858		06/01/2010	SCHEDULED REDEMPTION		378,213	378,213	378,213	378,213						378,213				9,445	10/01/2036	1
31412D-MR-6	FED NATL MTG ASSOC #922068		06/01/2010	SCHEDULED REDEMPTION		5,590	5,590	5,755	5,724		(133)		(133)		5,590				157	02/01/2037	1
31412D-MT-2	FED NATL MTG ASSOC #922070		06/01/2010	SCHEDULED REDEMPTION		10,463	10,463	10,770	10,705		(242)		(242)		10,463				298	02/01/2037	1
31412D-VV-7	FED NATL MTG ASSOC #922328		06/01/2010	SCHEDULED REDEMPTION		657,343	657,343	684,612	688,934		(31,591)		(31,591)		657,343				17,251	02/01/2022	1
31412E-RM-0	FED NATL MTG ASSOC #923092		06/01/2010	SCHEDULED REDEMPTION		818,370	818,370	855,324	853,656		(35,286)		(35,286)		818,370				20,268	03/01/2022	1
31412E-Y7-5	FED NATL MTG ASSOC #923334		06/01/2010	SCHEDULED REDEMPTION		32	32	32	32						32				1	08/01/2037	1
31412E-ZZ-2	FED NATL MTG ASSOC #923360		06/01/2010	SCHEDULED REDEMPTION		14,525	14,525	15,025	14,951		(425)		(425)		14,525				347	05/01/2022	1
31412F-KP-7	FED NATL MTG ASSOC #923802		06/01/2010	SCHEDULED REDEMPTION		5,019	5,019	5,206	5,166		(148)		(148)		5,019				115	04/01/2022	1
31412F-V2-6	FED NATL MTG ASSOC #924133		06/01/2010	SCHEDULED REDEMPTION		18,266	18,266	18,894	18,841		(574)		(574)		18,266				434	06/01/2022	1
31412G-WM-9	FED NATL MTG ASSOC #925052		06/01/2010	SCHEDULED REDEMPTION		369	369	378	376		(7)		(7)		369				8	07/01/2022	1
31412L-FE-5	FED NATL MTG ASSOC #928165		06/01/2010	SCHEDULED REDEMPTION		1,352	1,352	1,409	1,430		(79)		(79)		1,352				32	02/01/2022	1
31412L-HR-4	FED NATL MTG ASSOC #928240		06/01/2010	SCHEDULED REDEMPTION		989	989	1,030	1,040		(52)		(52)		989				25	04/01/2022	1
31412L-LU-2	FED NATL MTG ASSOC #928339		06/01/2010	SCHEDULED REDEMPTION		2,684	2,684	2,797	2,803		(119)		(119)		2,684				73	04/01/2022	1
31412L-QC-7	FED NATL MTG ASSOC #928451		06/01/2010	SCHEDULED REDEMPTION		32,315	32,315	33,515	33,878		(1,564)		(1,564)		32,315				700	07/01/2022	1
31412L-VW-7	FED NATL MTG ASSOC #928629		06/01/2010	SCHEDULED REDEMPTION		2,612	2,612	2,723	2,730		(118)		(118)		2,612				65	08/01/2022	1
31412L-2D-1	FED NATL MTG ASSOC #928772		06/01/2010	SCHEDULED REDEMPTION		50,172	50,172	52,253	52,566		(2,394)		(2,394)		50,172				1,364	10/01/2022	1
31412L-5H-9	FED NATL MTG ASSOC #928848		06/01/2010	SCHEDULED REDEMPTION		22,320	22,320	23,246	23,487		(1,168)		(1,168)		22,320				576	10/01/2022	1
31412M-NB-0	FED NATL MTG ASSOC #929286		06/01/2010	SCHEDULED REDEMPTION		29,047	29,047	30,045	30,212		(1,165)		(1,165)		29,047				684	04/01/2023	1
31412M-RT-7	FED NATL MTG ASSOC #929398		06/01/2010	SCHEDULED REDEMPTION		38,774	38,774	39,760	39,721		(947)		(947)		38,774				820	05/01/2023	1
31412M-XM-5	FED NATL MTG ASSOC #929584		06/01/2010	SCHEDULED REDEMPTION		12,127	12,127	12,580	12,608		(481)		(481)		12,127				277	06/01/2023	1
31412M-2Y-3	FED NATL MTG ASSOC #929691		06/01/2010	SCHEDULED REDEMPTION		4,151	4,151	4,256	4,253		(102)		(102)		4,151				86	07/01/2023	1
31412N-EC-6	FED NATL MTG ASSOC #929931		06/01/2010	SCHEDULED REDEMPTION		779,629	779,629	807,220	811,738		(32,109)		(32,109)		779,629				18,985	09/01/2023	1
31412N-FR-2	FED NATL MTG ASSOC #929976		06/01/2010	SCHEDULED REDEMPTION		1,934	1,934	2,016	2,015		(81)		(81)		1,934				45	09/01/2023	1
31412N-LJ-3	FED NATL MTG ASSOC #930129		06/01/2010	SCHEDULED REDEMPTION		39,411	39,411	41,045	41,521		(2,111)		(2,111)		39,411				993	11/01/2023	1
31412N-RU-2	FED NATL MTG ASSOC #930299		06/01/2010	SCHEDULED REDEMPTION		390,038	390,038	404,483	405,725		(15,687)		(15,687)		390,038				9,170	12/01/2023	1
31412N-RW-8	FED NATL MTG ASSOC #930301		06/01/2010	SCHEDULED REDEMPTION		1,271	1,271	1,325	1,335		(64)		(64)		1,271				33	12/01/2023	1
31412N-W8-5	FED NATL MTG ASSOC #930471		06/01/2010	SCHEDULED REDEMPTION		4,938	4,938	5,108	5,177		(239)		(239)		4,938				111	01/01/2024	1
31412N-YY-6	FED NATL MTG ASSOC #930527		06/01/2010	SCHEDULED REDEMPTION		48,104	48,104	49,327	49,400		(1,296)		(1,296)		48,104				1,009	02/01/2024	1
31412N-Y2-6	FED NATL MTG ASSOC #930529		06/01/2010	SCHEDULED REDEMPTION		1,348,957	1,348,957	1,398,964	1,413,923		(64,966)		(64,966)		1,348,957				31,799	02/01/2024	1
31412Q-CS-6	FED NATL MTG ASSOC #931681		06/01/2010	SCHEDULED REDEMPTION		511,699	511,699	527,689	527,541		(15,842)		(15,842)		511,699				11,278	04/01/2023	1
31412S-6T-7	FED NATL MTG ASSOC #933882		06/01/2010	SCHEDULED REDEMPTION		331,115	331,115	343,790	343,346		(12,231)		(12,231)		331,115				7,093	04/01/2023	1
31412S-6W-0	FED NATL MTG ASSOC #933885		06/01/2010	SCHEDULED REDEMPTION		11,116	11,116	11,399	11,418		(302)		(302)		11,116				247	04/01/2023	1
31412S-7A-7	FED NATL MTG ASSOC #933889		06/01/2010	SCHEDULED REDEMPTION		16,344	16,344	16,906	16,918		(574)		(574)		16,344				391	04/01/2023	1
31412S-7F-6	FED NATL MTG ASSOC #933894		06/01/2010	SCHEDULED REDEMPTION		133,273	133,273	137,008	137,053		(3,781)		(3,781)		133,273				2,856	04/01/2023	1
31412T-BU-6	FED NATL MTG ASSOC #933951		06/01/2010	SCHEDULED REDEMPTION		3,276	3,276	3,374	3,375		(99)		(99)		3,276				67	06/01/2023	1
31412T-C4-3	FED NATL MTG ASSOC #933991		06/01/2010	SCHEDULED REDEMPTION		31,852	31,852	33,174	33,461		(1,608)		(1,608)		31,852				819	08/01/2023	1
31412T-JD-6	FED NATL MTG ASSOC #934160		06/01/2010	SCHEDULED REDEMPTION		3,518	3,518	3,623	3,633		(115)		(115)		3,518				78	11/01/2023	1
31412T-J3-8	FED NATL MTG ASSOC #934182		06/01/2010	SCHEDULED REDEMPTION		65,975	65,975	68,763	68,851		(2,876)		(2,876)		65,975				1,760	12/01/2023	1
31412T-TV-5	FED NATL MTG ASSOC #934464		06/01/2010	SCHEDULED REDEMPTION		1,490	1,490	1,534	1,534		(44)		(44)		1,490				32	09/01/2023	1
31412T-UA-9	FED NATL MTG ASSOC #934477		06/01/2010	SCHEDULED REDEMPTION		28,539	28,539	29,520	29,472		(933)		(933)		28,539				706	09/01/2023	1
31412T-UY-7	FED NATL MTG ASSOC #934499		06/01/2010	SCHEDULED REDEMPTION		15,133	15,133	15,584	15,518		(385)		(385)		15,133				321	10/01/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31412T-6D-0	FED NATL MTG ASSOC #934768		06/01/2010	SCHEDULED REDEMPTION		2,477	2,477	2,540	2,550		(73)		(73)		2,477				51	01/01/2024	1
31412T-6E-8	FED NATL MTG ASSOC #934769		06/01/2010	SCHEDULED REDEMPTION		130,091	130,091	134,571	135,450		(5,360)		(5,360)		130,091				3,222	01/01/2024	1
31412U-ED-8	FED NATL MTG ASSOC #934932		06/01/2010	SCHEDULED REDEMPTION		30,785	30,785	31,765	31,697		(912)		(912)		30,785				596	09/01/2024	1
31412U-L5-7	FED NATL MTG ASSOC #935148		06/01/2010	SCHEDULED REDEMPTION		392,415	392,415	406,793	406,494		(14,079)		(14,079)		392,415				8,222	04/01/2024	1
31412U-L6-5	FED NATL MTG ASSOC #935149		06/01/2010	SCHEDULED REDEMPTION		74,854	74,854	77,550	77,446		(2,592)		(2,592)		74,854				1,587	04/01/2024	1
31412V-QX-9	FED NATL MTG ASSOC #936170		06/01/2010	SCHEDULED REDEMPTION		3,127	3,127	3,206	3,254		(128)		(128)		3,127				62	01/01/2022	1
31412V-RS-9	FED NATL MTG ASSOC #936197		06/01/2010	SCHEDULED REDEMPTION		44,100	44,100	45,221	45,041		(941)		(941)		44,100				981	05/01/2022	1
31412V-3M-8	FED NATL MTG ASSOC #936504		06/01/2010	SCHEDULED REDEMPTION		93,120	93,120	95,856	95,674		(2,554)		(2,554)		93,120				2,745	06/01/2037	1
31412W-FF-8	FED NATL MTG ASSOC #936766		06/01/2010	SCHEDULED REDEMPTION		88,302	88,302	90,896	91,514		(3,212)		(3,212)		88,302				2,647	05/01/2037	1
31412W-J2-3	FED NATL MTG ASSOC #936881		06/01/2010	SCHEDULED REDEMPTION		6,075	6,075	6,332	6,339		(264)		(264)		6,075				152	07/01/2022	1
31412W-UL-8	FED NATL MTG ASSOC #937187		06/01/2010	SCHEDULED REDEMPTION		304,691	304,691	313,641	312,097		(7,406)		(7,406)		304,691				8,776	05/01/2037	1
31412X-7D-0	FED NATL MTG ASSOC #938392		06/01/2010	SCHEDULED REDEMPTION		23,837	23,837	24,444	24,363		(526)		(526)		23,837				476	07/01/2022	1
31412Y-BN-1	FED NATL MTG ASSOC #938445		06/01/2010	SCHEDULED REDEMPTION		25,525	25,525	26,402	26,487		(962)		(962)		25,525				610	07/01/2022	1
31412Y-BP-6	FED NATL MTG ASSOC #938446		06/01/2010	SCHEDULED REDEMPTION		7,802	7,802	8,132	8,175		(373)		(373)		7,802				203	07/01/2022	1
31412Y-GK-2	FED NATL MTG ASSOC #938602		06/01/2010	SCHEDULED REDEMPTION		18,979	18,979	19,545	19,507		(528)		(528)		18,979				381	05/01/2022	1
31413A-JQ-7	FED NATL MTG ASSOC #939571		06/01/2010	SCHEDULED REDEMPTION		10,105	10,105	10,453	10,445		(340)		(340)		10,105				246	07/01/2022	1
31413A-JV-6	FED NATL MTG ASSOC #939576		06/01/2010	SCHEDULED REDEMPTION		6,451	6,451	6,719	6,708		(256)		(256)		6,451				165	07/01/2022	1
31413A-XQ-1	FED NATL MTG ASSOC #939987		06/01/2010	SCHEDULED REDEMPTION		83,371	83,371	85,820	85,423		(2,053)		(2,053)		83,371				2,458	06/01/2037	1
31413B-JN-2	FED NATL MTG ASSOC #940469		06/01/2010	SCHEDULED REDEMPTION		132,687	132,687	136,584	136,142		(3,455)		(3,455)		132,687				3,873	06/01/2037	1
31413B-SJ-1	FED NATL MTG ASSOC #940721		06/01/2010	SCHEDULED REDEMPTION		444	444	457	458		(14)		(14)		444				9	10/01/2022	1
31413B-UC-3	FED NATL MTG ASSOC #940779		06/01/2010	SCHEDULED REDEMPTION		2,298	2,298	2,384	2,390		(91)		(91)		2,298				55	06/01/2022	1
31413B-VK-4	FED NATL MTG ASSOC #940818		06/01/2010	SCHEDULED REDEMPTION		15,293	15,293	15,939	15,867		(574)		(574)		15,293				383	07/01/2022	1
31413B-WU-1	FED NATL MTG ASSOC #940859		06/01/2010	SCHEDULED REDEMPTION		451,164	451,164	470,233	472,620		(21,456)		(21,456)		451,164				11,421	08/01/2022	1
31413B-5C-1	FED NATL MTG ASSOC #941043		06/01/2010	SCHEDULED REDEMPTION		7,836	7,836	8,035	8,031		(195)		(195)		7,836				165	07/01/2022	1
31413B-5R-8	FED NATL MTG ASSOC #941056		06/01/2010	SCHEDULED REDEMPTION		9,473	9,473	9,751	9,703		(230)		(230)		9,473				278	08/01/2037	1
31413D-DE-4	FED NATL MTG ASSOC #942101		06/01/2010	SCHEDULED REDEMPTION		13,353	13,353	13,693	13,675		(322)		(322)		13,353				285	07/01/2022	1
31413D-UQ-8	FED NATL MTG ASSOC #942591		06/01/2010	SCHEDULED REDEMPTION		109,824	109,824	114,380	114,785		(4,961)		(4,961)		109,824				2,972	08/01/2022	1
31413F-BC-5	FED NATL MTG ASSOC #943835		06/01/2010	SCHEDULED REDEMPTION		68,547	68,547	70,561	70,188		(1,640)		(1,640)		68,547				2,006	07/01/2037	1
31413G-GD-6	FED NATL MTG ASSOC #944896		06/01/2010	SCHEDULED REDEMPTION		474	474	486	484		(10)		(10)		474				10	07/01/2022	1
31413G-GH-7	FED NATL MTG ASSOC #944900		06/01/2010	SCHEDULED REDEMPTION		41,272	41,272	43,016	43,245		(1,974)		(1,974)		41,272				1,053	07/01/2022	1
31413G-JB-7	FED NATL MTG ASSOC #944958		06/01/2010	SCHEDULED REDEMPTION		3,830	3,830	3,927	3,925		(95)		(95)		3,830				81	07/01/2022	1
31413G-JH-4	FED NATL MTG ASSOC #944964		06/01/2010	SCHEDULED REDEMPTION		2,276	2,276	2,372	2,395		(119)		(119)		2,276				56	07/01/2022	1
31413G-JZ-4	FED NATL MTG ASSOC #944980		06/01/2010	SCHEDULED REDEMPTION		4,705	4,705	4,904	4,945		(240)		(240)		4,705				121	07/01/2022	1
31413G-KP-4	FED NATL MTG ASSOC #945002		06/01/2010	SCHEDULED REDEMPTION		5,706	5,706	5,803	5,779		(74)		(74)		5,706				155	07/01/2037	1
31413K-ZF-1	FED NATL MTG ASSOC #948142		06/01/2010	SCHEDULED REDEMPTION		5,991	5,991	6,144	6,158		(167)		(167)		5,991				126	11/01/2022	1
31413K-4L-2	FED NATL MTG ASSOC #948227		06/01/2010	SCHEDULED REDEMPTION		21,420	21,420	21,782	21,723		(304)		(304)		21,420				581	08/01/2037	1
31413M-G6-8	FED NATL MTG ASSOC #949421		06/01/2010	SCHEDULED REDEMPTION		35,620	35,620	36,526	36,538		(918)		(918)		35,620				747	03/01/2023	1
31413M-HA-8	FED NATL MTG ASSOC #949425		06/01/2010	SCHEDULED REDEMPTION		585,010	585,010	606,902	608,283		(23,273)		(23,273)		585,010				13,712	03/01/2023	1
31413M-HK-6	FED NATL MTG ASSOC #949434		06/01/2010	SCHEDULED REDEMPTION		29,416	29,416	30,164	30,168		(752)		(752)		29,416				628	05/01/2023	1
31413M-HV-2	FED NATL MTG ASSOC #949444		06/01/2010	SCHEDULED REDEMPTION		52,736	52,736	54,308	54,333		(1,597)		(1,597)		52,736				1,106	05/01/2023	1
31413M-HW-0	FED NATL MTG ASSOC #949445		06/01/2010	SCHEDULED REDEMPTION		1,091	1,091	1,129	1,129		(37)		(37)		1,091				25	06/01/2023	1
31413M-QQ-3	FED NATL MTG ASSOC #949663		06/01/2010	SCHEDULED REDEMPTION		2,348	2,348	2,447	2,451		(103)		(103)		2,348				59	08/01/2022	1
31413R-3F-1	FED NATL MTG ASSOC #953598		06/01/2010	SCHEDULED REDEMPTION		583,856	583,856	594,142	595,452		(11,596)		(11,596)		583,856				13,646	01/01/2038	1
31413U-XU-8	FED NATL MTG ASSOC #956191		06/01/2010	SCHEDULED REDEMPTION		741	741	773	792		(51)		(51)		741				19	10/01/2022	1
31413Y-4W-8	FED NATL MTG ASSOC #959937		06/01/2010	SCHEDULED REDEMPTION		87,764	87,764	89,996	90,229		(2,465)		(2,465)		87,764				1,850	11/01/2022	1
31414A-CL-4	FED NATL MTG ASSOC #960075		06/01/2010	SCHEDULED REDEMPTION		2,881	2,881	2,954	2,943		(62)		(62)		2,881				61	10/01/2023	1
31414B-GD-6	FED NATL MTG ASSOC #961096		06/01/2010	SCHEDULED REDEMPTION		18,123	18,123	18,663	18,620		(497)		(497)		18,123				404	04/01/2023	1
31414B-SJ-0	FED NATL MTG ASSOC #961421		06/01/2010	SCHEDULED REDEMPTION		38,494	38,494	39,818	39,950		(1,455)		(1,455)		38,494				878	01/01/2023	1
31414B-WY-2	FED NATL MTG ASSOC #961563		06/01/2010	SCHEDULED REDEMPTION		19,970	19,970	20,657	20,765		(795)		(795)		19,970				481	02/01/2023	1
31414B-2V-1	FED NATL MTG ASSOC #961688		06/01/2010	SCHEDULED REDEMPTION		2,024	2,024	2,099	2,112		(89)		(89)		2,024				48	02/01/2023	1
31414C-FT-0	FED NATL MTG ASSOC #961978		06/01/2010	SCHEDULED REDEMPTION		17,124	17,124	17,560	17,556		(431)		(431)		17,124				361	03/01/2023	1
31414C-JX-7	FED NATL MTG ASSOC #962078		06/01/2010	SCHEDULED REDEMPTION		2,261	2,261	2,329	2,332		(71)		(71)		2,261				48	03/01/2023	1
31414C-2S-6	FED NATL MTG ASSOC #962585		06/01/2010	SCHEDULED REDEMPTION		122,779	122,779	126,439	126,638		(3,859)		(3,859)		122,779				2,607	04/01/2023	1
31414D-ET-9	FED NATL MTG ASSOC #962846		06/01/2010	SCHEDULED REDEMPTION		9,580	9,580	9,909	9,912		(332)		(332)		9,580				223	05/01/2023	1
31414D-FL-5	FED NATL MTG ASSOC #962871		06/01/2010	SCHEDULED REDEMPTION		54,424	54,424	55,808	55,808		(1,383)		(1,383)		54,424				1,163	05/01/2023	1
31414D-J8-0	FED NATL MTG ASSOC #962987		06/01/2010	SCHEDULED REDEMPTION		59,040	59,040	60,800	60,753		(1,713)		(1,713)		59,040				1,266	05/01/2023	1
31414D-P7-5	FED NATL MTG ASSOC #963146		06/01/2010	SCHEDULED REDEMPTION		12,656	12,656	12,978	12,963		(308)		(308)		12,656				258	05/01/2023	1
31414D-SC-1	FED NATL MTG ASSOC #963215		06/01/2010	SCHEDULED REDEMPTION		3,491	3,491	3,595	3,587		(97)		(97)		3,491				69	05/01/2023	1
31414D-WX-0	FED NATL MTG ASSOC #963362		06/01/2010	SCHEDULED REDEMPTION		2,094	2,094	2,147	2,149		(55)		(55)		2,094				45	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)
31414D-2X-3	FED NATL MTG ASSOC #963490		06/01/2010	SCHEDULED REDEMPTION		42,088	42,088	43,834	43,812		(1,724)		(1,724)		42,088				1,082	06/01/2023	1
31414E-EG-5	FED NATL MTG ASSOC #963735		06/01/2010	SCHEDULED REDEMPTION		3,095	3,095	3,174	3,174		(79)		(79)		3,095				66	06/01/2023	1
31414E-JC-9	FED NATL MTG ASSOC #963859		06/01/2010	SCHEDULED REDEMPTION		56,398	56,398	58,493	58,655		(2,257)		(2,257)		56,398				1,319	06/01/2023	1
31414E-WT-7	FED NATL MTG ASSOC #964258		06/01/2010	SCHEDULED REDEMPTION		72,892	72,892	75,398	75,402		(2,510)		(2,510)		72,892				1,692	07/01/2023	1
31414E-ZV-9	FED NATL MTG ASSOC #964356		06/01/2010	SCHEDULED REDEMPTION		835	835	856	854		(19)		(19)		835				18	07/01/2023	1
31414E-3Q-5	FED NATL MTG ASSOC #964407		06/01/2010	SCHEDULED REDEMPTION		5,224	5,224	5,380	5,380		(156)		(156)		5,224				110	07/01/2023	1
31414F-K9-1	FED NATL MTG ASSOC #964820		06/01/2010	SCHEDULED REDEMPTION		2,748	2,748	2,842	2,851		(103)		(103)		2,748				63	08/01/2023	1
31414F-UA-7	FED NATL MTG ASSOC #965077		06/01/2010	SCHEDULED REDEMPTION		2,803	2,803	2,908	2,924		(121)		(121)		2,803				61	09/01/2023	1
31414G-BS-7	FED NATL MTG ASSOC #965449		06/01/2010	SCHEDULED REDEMPTION		13,932	13,932	14,511	14,662		(730)		(730)		13,932				337	11/01/2022	1
31414H-DQ-7	FED NATL MTG ASSOC #966411		06/01/2010	SCHEDULED REDEMPTION		112,698	112,698	116,009	115,112		(2,414)		(2,414)		112,698				3,379	12/01/2037	1
31414H-F6-9	FED NATL MTG ASSOC #966489		06/01/2010	SCHEDULED REDEMPTION		39,189	39,189	40,645	40,605		(1,416)		(1,416)		39,189				907	01/01/2023	1
31414H-M8-7	FED NATL MTG ASSOC #966683		06/01/2010	SCHEDULED REDEMPTION		2,825	2,825	2,897	2,902		(77)		(77)		2,825				57	03/01/2023	1
31414H-M9-5	FED NATL MTG ASSOC #966684		06/01/2010	SCHEDULED REDEMPTION		11,270	11,270	11,658	11,634		(364)		(364)		11,270				252	03/01/2023	1
31414H-6T-9	FED NATL MTG ASSOC #967182		06/01/2010	SCHEDULED REDEMPTION		36,648	36,648	37,724	37,411		(764)		(764)		36,648				1,068	12/01/2037	1
31414J-CD-3	FED NATL MTG ASSOC #967268		06/01/2010	SCHEDULED REDEMPTION		4,131	4,131	4,303	4,357		(225)		(225)		4,131				107	11/01/2022	1
31414K-CJ-7	FED NATL MTG ASSOC #968173		06/01/2010	SCHEDULED REDEMPTION		72,373	72,373	75,081	74,877		(2,505)		(2,505)		72,373				1,693	01/01/2023	1
31414K-D4-9	FED NATL MTG ASSOC #968223		06/01/2010	SCHEDULED REDEMPTION		269	269	280	279		(10)		(10)		269				7	02/01/2023	1
31414K-FS-4	FED NATL MTG ASSOC #968277		06/01/2010	SCHEDULED REDEMPTION		36,943	36,943	38,028	38,024		(1,081)		(1,081)		36,943				1,008	02/01/2038	1
31414K-TF-7	FED NATL MTG ASSOC #968650		06/01/2010	SCHEDULED REDEMPTION		4,275	4,275	4,456	4,468		(192)		(192)		4,275				111	01/01/2023	1
31414K-UZ-1	FED NATL MTG ASSOC #968700		06/01/2010	SCHEDULED REDEMPTION		249,648	249,648	256,981	254,804		(5,156)		(5,156)		249,648				6,814	02/01/2038	1
31414L-BZ-0	FED NATL MTG ASSOC #969056		06/01/2010	SCHEDULED REDEMPTION		5,911	5,911	6,114	6,083		(173)		(173)		5,911				143	03/01/2023	1
31414L-J5-8	FED NATL MTG ASSOC #969284		06/01/2010	SCHEDULED REDEMPTION		1,447	1,447	1,501	1,515		(68)		(68)		1,447				34	01/01/2023	1
31414L-RA-8	FED NATL MTG ASSOC #969481		06/01/2010	SCHEDULED REDEMPTION		72,329	72,329	75,036	75,522		(3,193)		(3,193)		72,329				1,654	01/01/2023	1
31414M-B3-9	FED NATL MTG ASSOC #969958		06/01/2010	SCHEDULED REDEMPTION		5,719	5,719	5,916	5,937		(218)		(218)		5,719				129	04/01/2023	1
31414M-CJ-3	FED NATL MTG ASSOC #969973		06/01/2010	SCHEDULED REDEMPTION		4,961	4,961	5,087	5,072		(112)		(112)		4,961				98	04/01/2023	1
31414M-CU-8	FED NATL MTG ASSOC #969983		06/01/2010	SCHEDULED REDEMPTION		14,886	14,886	15,360	15,341		(455)		(455)		14,886				325	05/01/2023	1
31414M-JW-7	FED NATL MTG ASSOC #970177		06/01/2010	SCHEDULED REDEMPTION		60,352	60,352	61,887	61,846		(1,493)		(1,493)		60,352				1,235	04/01/2023	1
31414M-5G-7	FED NATL MTG ASSOC #970747		06/01/2010	SCHEDULED REDEMPTION		435,888	435,888	454,311	453,307		(17,419)		(17,419)		435,888				10,176	11/01/2023	1
31414N-US-1	FED NATL MTG ASSOC #971393		06/01/2010	SCHEDULED REDEMPTION		1,892	1,892	1,949	1,943		(51)		(51)		1,892				40	05/01/2023	1
31414P-JN-0	FED NATL MTG ASSOC #971969		06/01/2010	SCHEDULED REDEMPTION		40,211	40,211	41,879	41,906		(1,694)		(1,694)		40,211				1,049	02/01/2023	1
31414Q-QD-2	FED NATL MTG ASSOC #973052		06/01/2010	SCHEDULED REDEMPTION		666,860	666,860	686,449	685,949		(19,089)		(19,089)		666,860				19,069	03/01/2038	1
31414Q-X2-8	FED NATL MTG ASSOC #973297		06/01/2010	SCHEDULED REDEMPTION		33,121	33,121	33,963	33,968		(847)		(847)		33,121				695	03/01/2023	1
31414R-QC-2	FED NATL MTG ASSOC #973951		06/01/2010	SCHEDULED REDEMPTION		15,935	15,935	16,499	16,518		(583)		(583)		15,935				369	04/01/2023	1
31414R-VA-0	FED NATL MTG ASSOC #974109		06/01/2010	SCHEDULED REDEMPTION		8,757	8,757	9,085	9,207		(450)		(450)		8,757				218	02/01/2023	1
31414R-7J-8	FED NATL MTG ASSOC #974397		06/01/2010	SCHEDULED REDEMPTION		2,742	2,742	2,824	2,828		(86)		(86)		2,742				58	04/01/2023	1
31414S-H8-9	FED NATL MTG ASSOC #974655		06/01/2010	SCHEDULED REDEMPTION		902,401	902,401	937,087	937,746		(35,345)		(35,345)		902,401				19,343	03/01/2023	1
31414S-LS-0	FED NATL MTG ASSOC #974737		06/01/2010	SCHEDULED REDEMPTION		2,106	2,106	2,160	2,163		(56)		(56)		2,106				44	04/01/2023	1
31414S-NB-5	FED NATL MTG ASSOC #974786		06/01/2010	SCHEDULED REDEMPTION		11,347	11,347	11,635	11,640		(293)		(293)		11,347				246	04/01/2023	1
31414S-NF-6	FED NATL MTG ASSOC #974790		06/01/2010	SCHEDULED REDEMPTION		265,818	265,818	272,578	273,039		(7,220)		(7,220)		265,818				5,651	04/01/2023	1
31414S-Q2-2	FED NATL MTG ASSOC #974873		06/01/2010	SCHEDULED REDEMPTION		8,679	8,679	8,900	8,902		(223)		(223)		8,679				185	04/01/2023	1
31414S-XL-2	FED NATL MTG ASSOC #975083		06/01/2010	SCHEDULED REDEMPTION		140,066	140,066	144,241	144,236		(4,170)		(4,170)		140,066				2,958	05/01/2023	1
31414S-YM-9	FED NATL MTG ASSOC #975116		06/01/2010	SCHEDULED REDEMPTION		988,810	988,810	1,008,432	1,008,289		(19,479)		(19,479)		988,810				24,054	05/01/2038	1
31414S-4K-6	FED NATL MTG ASSOC #975226		06/01/2010	SCHEDULED REDEMPTION		38,918	38,918	39,908	39,894		(976)		(976)		38,918				814	03/01/2023	1
31414S-5U-3	FED NATL MTG ASSOC #975259		06/01/2010	SCHEDULED REDEMPTION		17,887	17,887	18,341	18,326		(439)		(439)		17,887				382	04/01/2023	1
31414T-GD-7	FED NATL MTG ASSOC #975496		06/01/2010	SCHEDULED REDEMPTION		493	493	507	505		(13)		(13)		493				11	03/01/2023	1
31414T-QK-0	FED NATL MTG ASSOC #975758		06/01/2010	SCHEDULED REDEMPTION		869	869	895	890		(22)		(22)		869				19	09/01/2023	1
31414T-TN-1	FED NATL MTG ASSOC #975857		06/01/2010	SCHEDULED REDEMPTION		24,646	24,646	25,493	25,713		(1,067)		(1,067)		24,646				598	05/01/2023	1
31414T-TP-6	FED NATL MTG ASSOC #975858		06/01/2010	SCHEDULED REDEMPTION		550,261	550,261	571,411	570,706		(20,445)		(20,445)		550,261				11,573	05/01/2023	1
31414T-Z8-7	FED NATL MTG ASSOC #976067		06/01/2010	SCHEDULED REDEMPTION		223,054	223,054	230,547	230,278		(7,224)		(7,224)		223,054				4,913	03/01/2023	1
31414U-BL-1	FED NATL MTG ASSOC #976243		06/01/2010	SCHEDULED REDEMPTION		30,678	30,678	31,826	31,869		(1,191)		(1,191)		30,678				715	08/01/2023	1
31414U-G2-8	FED NATL MTG ASSOC #976417		06/01/2010	SCHEDULED REDEMPTION		253,199	253,199	261,902	261,732		(8,533)		(8,533)		253,199				5,402	03/01/2023	1
31414U-JJ-8	FED NATL MTG ASSOC #976465		06/01/2010	SCHEDULED REDEMPTION		5,848	5,848	6,023	6,031		(183)		(183)		5,848				128	04/01/2023	1
31414U-MT-2	FED NATL MTG ASSOC #976570		06/01/2010	SCHEDULED REDEMPTION		922,345	922,345	947,673	946,604		(24,259)		(24,259)		922,345				19,457	03/01/2023	1
31414U-TC-2	FED NATL MTG ASSOC #976747		06/01/2010	SCHEDULED REDEMPTION		908,213	908,213	943,109	941,681		(33,467)		(33,467)		908,213				17,695	04/01/2023	1
31414Y-FV-7	FED NATL MTG ASSOC #979980		06/01/2010	SCHEDULED REDEMPTION		2,729	2,729	2,810	2,797		(69)		(69)		2,729				52	06/01/2023	1
31415A-TM-3	FED NATL MTG ASSOC #981256		06/01/2010	SCHEDULED REDEMPTION		23,571	23,571	24,170	24,152		(581)		(581)		23,571				484	05/01/2023	1
31415A-WT-4	FED NATL MTG ASSOC #981358		06/01/2010	SCHEDULED REDEMPTION		10,796	10,796	11,118	11,126		(330)		(330)		10,796				226	04/01/2023	1
31415A-5J-6	FED NATL MTG ASSOC #981549		06/01/2010	SCHEDULED REDEMPTION		2,097	2,097	2,150	2,151		(54)		(54)		2,097				43	05/01/2023	1
31415A-6H-9	FED NATL MTG ASSOC #981572		06/01/2010	SCHEDULED REDEMPTION		765,123	765,123	786,134	786,630		(21,507)		(21,507)		765,123				16,303	06/01/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31415A-7D-7	FED NATL MTG ASSOC #981592		06/01/2010	SCHEDULED REDEMPTION		976	976	1,005	1,005		(29)		(29)		976				22	06/01/2023	1
31415B-BG-3	FED NATL MTG ASSOC #981639		06/01/2010	SCHEDULED REDEMPTION		27,767	27,767	28,722	28,765		(998)		(998)		27,767				681	06/01/2023	1
31415B-B2-4	FED NATL MTG ASSOC #981657		06/01/2010	SCHEDULED REDEMPTION		4,044	4,044	4,146	4,148		(104)		(104)		4,044				82	06/01/2023	1
31415B-DU-0	FED NATL MTG ASSOC #981715		06/01/2010	SCHEDULED REDEMPTION		97,696	97,696	101,325	101,431		(3,734)		(3,734)		97,696				2,235	07/01/2023	1
31415B-FY-0	FED NATL MTG ASSOC #981783		06/01/2010	SCHEDULED REDEMPTION		4,548	4,548	4,663	4,648		(100)		(100)		4,548				96	04/01/2023	1
31415B-K5-7	FED NATL MTG ASSOC #981916		06/01/2010	SCHEDULED REDEMPTION		839	839	864	862		(23)		(23)		839				18	06/01/2023	1
31415B-RZ-4	FED NATL MTG ASSOC #982104		06/01/2010	SCHEDULED REDEMPTION		105	105	109	110		(4)		(4)		105				2	05/01/2023	1
31415B-WR-6	FED NATL MTG ASSOC #982256		06/01/2010	SCHEDULED REDEMPTION		1,531	1,531	1,577	1,589		(58)		(58)		1,531				33	06/01/2023	1
31415B-W9-6	FED NATL MTG ASSOC #982272		06/01/2010	SCHEDULED REDEMPTION		72,753	72,753	75,476	75,432		(2,679)		(2,679)		72,753				1,809	11/01/2023	1
31415C-FA-0	FED NATL MTG ASSOC #982661		06/01/2010	SCHEDULED REDEMPTION		2,952	2,952	3,056	3,058		(106)		(106)		2,952				70	06/01/2023	1
31415C-M3-8	FED NATL MTG ASSOC #982878		06/01/2010	SCHEDULED REDEMPTION		183,822	183,822	190,370	190,226		(6,404)		(6,404)		183,822				3,728	05/01/2023	1
31415L-DH-7	FED NATL MTG ASSOC #983104		06/01/2010	SCHEDULED REDEMPTION		5,882	5,882	6,102	6,100		(218)		(218)		5,882				143	05/01/2023	1
31415L-LE-5	FED NATL MTG ASSOC #983325		06/01/2010	SCHEDULED REDEMPTION		3,081	3,081	3,173	3,174		(92)		(92)		3,081				68	07/01/2023	1
31415L-LF-2	FED NATL MTG ASSOC #983326		06/01/2010	SCHEDULED REDEMPTION		35,882	35,882	37,116	37,300		(1,418)		(1,418)		35,882				814	07/01/2023	1
31415L-MC-8	FED NATL MTG ASSOC #983355		06/01/2010	SCHEDULED REDEMPTION		94,891	94,891	98,249	98,611		(3,720)		(3,720)		94,891				2,255	08/01/2023	1
31415L-S3-2	FED NATL MTG ASSOC #983538		06/01/2010	SCHEDULED REDEMPTION		34,007	34,007	34,682	34,572		(564)		(564)		34,007				763	04/01/2038	1
31415L-U7-0	FED NATL MTG ASSOC #983606		06/01/2010	SCHEDULED REDEMPTION		17,446	17,446	18,099	18,195		(749)		(749)		17,446				405	05/01/2023	1
31415L-VW-4	FED NATL MTG ASSOC #983629		06/01/2010	SCHEDULED REDEMPTION		86,350	86,350	88,545	88,535		(2,185)		(2,185)		86,350				1,822	05/01/2023	1
31415L-VX-2	FED NATL MTG ASSOC #983630		06/01/2010	SCHEDULED REDEMPTION		81,648	81,648	84,082	84,098		(2,450)		(2,450)		81,648				1,715	05/01/2023	1
31415M-FQ-3	FED NATL MTG ASSOC #984075		06/01/2010	SCHEDULED REDEMPTION		66,155	66,155	68,127	68,150		(1,995)		(1,995)		66,155				1,411	06/01/2023	1
31415M-FS-9	FED NATL MTG ASSOC #984077		06/01/2010	SCHEDULED REDEMPTION		7,801	7,801	8,093	8,105		(303)		(303)		7,801				186	06/01/2023	1
31415M-L8-6	FED NATL MTG ASSOC #984251		06/01/2010	SCHEDULED REDEMPTION		107,893	107,893	111,602	111,604		(3,711)		(3,711)		107,893				2,206	05/01/2023	1
31415M-RN-7	FED NATL MTG ASSOC #984393		06/01/2010	SCHEDULED REDEMPTION		3,575	3,575	3,681	3,677		(102)		(102)		3,575				76	05/01/2023	1
31415M-ZS-7	FED NATL MTG ASSOC #984653		06/01/2010	SCHEDULED REDEMPTION		25,482	25,482	26,130	26,064		(582)		(582)		25,482				561	07/01/2023	1
31415P-AD-0	FED NATL MTG ASSOC #984804		06/01/2010	SCHEDULED REDEMPTION		21,974	21,974	22,729	22,764		(790)		(790)		21,974				521	06/01/2023	1
31415P-AE-8	FED NATL MTG ASSOC #984805		06/01/2010	SCHEDULED REDEMPTION		553,159	553,159	574,334	574,022		(20,863)		(20,863)		553,159				11,792	06/01/2023	1
31415P-VK-1	FED NATL MTG ASSOC #985418		06/01/2010	SCHEDULED REDEMPTION		15,590	15,590	16,055	16,081		(491)		(491)		15,590				294	07/01/2023	1
31415Q-AQ-9	FED NATL MTG ASSOC #985715		06/01/2010	SCHEDULED REDEMPTION		28,738	28,738	29,491	29,484		(747)		(747)		28,738				594	06/01/2023	1
31415Q-CG-9	FED NATL MTG ASSOC #985771		06/01/2010	SCHEDULED REDEMPTION		26,660	26,660	27,766	27,849		(1,188)		(1,188)		26,660				660	11/01/2022	1
31415Q-PS-9	FED NATL MTG ASSOC #986133		06/01/2010	SCHEDULED REDEMPTION		29,355	29,355	30,573	30,515		(1,159)		(1,159)		29,355				802	11/01/2023	1
31415Q-RS-7	FED NATL MTG ASSOC #986197		06/01/2010	SCHEDULED REDEMPTION		66,417	66,417	68,106	68,109		(1,692)		(1,692)		66,417				1,440	07/01/2023	1
31415Q-SC-1	FED NATL MTG ASSOC #986215		06/01/2010	SCHEDULED REDEMPTION		67,582	67,582	69,905	69,869		(2,287)		(2,287)		67,582				1,618	07/01/2023	1
31415R-QZ-0	FED NATL MTG ASSOC #987072		06/01/2010	SCHEDULED REDEMPTION		415	415	428	425		(10)		(10)		415				9	08/01/2023	1
31415R-4B-7	FED NATL MTG ASSOC #987418		06/01/2010	SCHEDULED REDEMPTION		506	506	521	519		(13)		(13)		506				11	06/01/2023	1
31415R-6F-6	FED NATL MTG ASSOC #987470		06/01/2010	SCHEDULED REDEMPTION		27,142	27,142	28,150	28,110		(968)		(968)		27,142				571	07/01/2023	1
31415S-HS-4	FED NATL MTG ASSOC #987741		06/01/2010	SCHEDULED REDEMPTION		10,824	10,824	11,229	11,194		(370)		(370)		10,824				253	08/01/2023	1
31415S-JB-9	FED NATL MTG ASSOC #987758		06/01/2010	SCHEDULED REDEMPTION		90,826	90,826	94,086	93,891		(3,065)		(3,065)		90,826				2,257	08/01/2023	1
31415S-MP-4	FED NATL MTG ASSOC #987866		06/01/2010	SCHEDULED REDEMPTION		26,627	26,627	27,542	27,559		(932)		(932)		26,627				643	08/01/2023	1
31415S-NH-1	FED NATL MTG ASSOC #987892		06/01/2010	SCHEDULED REDEMPTION		5,654	5,654	5,866	5,891		(237)		(237)		5,654				139	09/01/2023	1
31415S-PP-1	FED NATL MTG ASSOC #987930		06/01/2010	SCHEDULED REDEMPTION		19,262	19,262	19,943	20,032		(770)		(770)		19,262				451	11/01/2023	1
31415S-6Z-0	FED NATL MTG ASSOC #988388		06/01/2010	SCHEDULED REDEMPTION		17,175	17,175	17,801	17,795		(620)		(620)		17,175				406	09/01/2023	1
31415T-H7-8	FED NATL MTG ASSOC #988654		06/01/2010	SCHEDULED REDEMPTION		5,500	5,500	5,728	5,784		(284)		(284)		5,500				146	09/01/2023	1
31415T-SN-1	FED NATL MTG ASSOC #988925		06/01/2010	SCHEDULED REDEMPTION		360,089	360,089	373,564	375,634		(15,545)		(15,545)		360,089				8,493	08/01/2023	1
31415T-TK-6	FED NATL MTG ASSOC #988954		06/01/2010	SCHEDULED REDEMPTION		22,258	22,258	22,921	22,892		(635)		(635)		22,258				466	08/01/2023	1
31415V-ZW-8	FED NATL MTG ASSOC #990957		06/01/2010	SCHEDULED REDEMPTION		251,256	251,256	260,298	261,520		(10,264)		(10,264)		251,256				5,841	09/01/2023	1
31415V-ZY-4	FED NATL MTG ASSOC #990959		06/01/2010	SCHEDULED REDEMPTION		112,531	112,531	116,548	117,175		(4,643)		(4,643)		112,531				2,547	09/01/2023	1
31415V-6A-8	FED NATL MTG ASSOC #991065		06/01/2010	SCHEDULED REDEMPTION		69,244	69,244	71,005	70,769		(1,525)		(1,525)		69,244				1,545	10/01/2023	1
31415Y-BA-6	FED NATL MTG ASSOC #992933		06/01/2010	SCHEDULED REDEMPTION		5,861	5,861	6,104	6,074		(213)		(213)		5,861				151	11/01/2023	1
31416A-L5-7	FED NATL MTG ASSOC #994148		06/01/2010	SCHEDULED REDEMPTION		301,009	301,009	311,721	314,274		(13,265)		(13,265)		301,009				7,092	12/01/2023	1
31416A-L7-3	FED NATL MTG ASSOC #994150		06/01/2010	SCHEDULED REDEMPTION		1,144,845	1,144,845	1,186,346	1,186,223		(41,378)		(41,378)		1,144,845				25,445	12/01/2023	1
31416B-M2-1	FED NATL MTG ASSOC #995077		06/01/2010	SCHEDULED REDEMPTION		1,192,868	1,192,868	1,216,120	1,216,426		(23,557)		(23,557)		1,192,868				28,404	11/01/2038	1
31416B-Y4-4	FED NATL MTG ASSOC #995431		06/01/2010	SCHEDULED REDEMPTION		383,296	383,296	399,197	400,366		(17,070)		(17,070)		383,296				9,926	02/01/2023	1
31416B-Z2-7	FED NATL MTG ASSOC #995461		06/01/2010	SCHEDULED REDEMPTION		404,769	404,769	421,877	423,166		(18,397)		(18,397)		404,769				10,354	12/01/2023	1
31416B-Z7-6	FED NATL MTG ASSOC #995466		06/01/2010	SCHEDULED REDEMPTION		50,256	50,256	51,534	51,559		(1,303)		(1,303)		50,256				995	12/01/2022	1
31416B-2F-4	FED NATL MTG ASSOC #995474		06/01/2010	SCHEDULED REDEMPTION		2,017,030	2,017,030	2,087,863	2,092,300		(75,270)		(75,270)		2,017,030				48,131	02/01/2024	1
31416B-7J-1	FED NATL MTG ASSOC #995597		06/01/2010	SCHEDULED REDEMPTION		3,354	3,354	3,496	3,507		(152)		(152)		3,354				87	03/01/2024	1
31416C-J5-6	FED NATL MTG ASSOC #995884		06/01/2010	SCHEDULED REDEMPTION		575,653	575,653	600,883	599,883		(24,230)		(24,230)		575,653				13,696	01/01/2025	1
312960-2Q-2	FED NATL MTG ASSOC #A16183		06/01/2010	SCHEDULED REDEMPTION		16,751	16,751	16,952	16,881		(131)		(131)		16,751				433	11/01/2033	1
31416H-YD-1	FED NATL MTG ASSOC #AA0707		06/01/2010	SCHEDULED REDEMPTION		19,246	19,246	19,908	20,100		(854)		(854)		19,246				451	01/01/2024	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31416J-FS-5	FED NATL MTG ASSOC #AA1076		06/01/2010	SCHEDULED REDEMPTION		49,078	49,078	50,641	50,567		(1,488)		(1,488)		49,078				990	01/01/2024	1
31416K-MT-2	FED NATL MTG ASSOC #AA2169		06/01/2010	SCHEDULED REDEMPTION		121,921	121,921	126,229	125,812		(3,890)		(3,890)		121,921				3,034	02/01/2024	1
31416T-FD-6	FED NATL MTG ASSOC #AA9163		06/01/2010	SCHEDULED REDEMPTION		72,931	72,931	75,253	75,130		(2,199)		(2,199)		72,931				1,550	08/01/2024	1
31417J-SM-3	FED NATL MTG ASSOC #AC0523		06/01/2010	SCHEDULED REDEMPTION		7,675	7,675	7,920	7,909		(233)		(233)		7,675				166	07/01/2024	1
31418M-EK-4	FED NATL MTG ASSOC #AD0137		06/01/2010	SCHEDULED REDEMPTION		987,794	987,794	1,022,289	1,021,216		(33,422)		(33,422)		987,794				18,729	12/01/2020	1
31417Y-FR-3	FED NATL MTG ASSOC #MA0175		06/01/2010	SCHEDULED REDEMPTION		1,159,910	1,159,910	1,212,468	1,209,689		(49,779)		(49,779)		1,159,910				24,362	09/01/2019	1
3133T9-NW-1	FHR 1948 PJ		06/01/2010	SCHEDULED REDEMPTION		156,252	156,252	158,791	157,838		(1,585)		(1,585)		156,252				5,030	03/15/2027	1
31393V-P9-6	FHR 2628 LE		06/01/2010	SCHEDULED REDEMPTION		150,158	150,158	140,750	147,172		2,986		2,986		150,158				2,302	06/15/2033	1
31394T-TV-7	FHR 2764 JA		06/01/2010	SCHEDULED REDEMPTION		182,788	182,788	173,306	176,103		6,685		6,685		182,788				3,962	03/15/2019	1
31395W-K5-5	FHR 3005 ZG		06/01/2010	SCHEDULED REDEMPTION		933,873	933,873	920,166	928,208		3,075		3,075		933,873				19,648	02/15/2020	1
31396F-4J-9	FHR 3067 FA		06/15/2010	SCHEDULED REDEMPTION		560,197	560,197	556,346			3,851		3,851		560,197				766	11/15/2035	1
31396H-J8-3	FHR 3114C PF		06/15/2010	SCHEDULED REDEMPTION		2,649,488	2,649,488	2,639,552			9,936		9,936		2,649,488				3,873	02/15/2036	1
31397B-P3-9	FHR 3232A KF		06/15/2010	Various		714,652	714,652	712,977			1,675		1,675		714,652				1,107	10/15/2036	1
31397E-JC-0	FHR 3260A PF		06/15/2010	SCHEDULED REDEMPTION		411,465	411,465	409,279			2,186		2,186		411,465				517	01/15/2037	1
31397F-HC-9	FHR 3271 SE		06/01/2010	SCHEDULED REDEMPTION		309,965	309,965	310,400	310,241		(277)		(277)		309,965				7,285	02/15/2037	1
31397G-X3-9	FHR 3314B FC		06/15/2010	SCHEDULED REDEMPTION		1,947,221	1,947,221	1,940,528			6,694		6,694		1,947,221				2,793	12/15/2036	1
31397J-U8-5	FHR 3346 FT		06/15/2010	SCHEDULED REDEMPTION		1,153,223	1,153,223	1,146,376			6,847		6,847		1,153,223				1,577	10/15/2033	1
31397J-U3-6	FHR 3346C FC		06/15/2010	SCHEDULED REDEMPTION		1,464,720	1,464,720	1,461,058			3,662		3,662		1,464,720				2,341	10/15/2033	1
31397J-NP-5	FHR 3350A FA		06/15/2010	SCHEDULED REDEMPTION		1,275,245	1,275,245	1,275,245							1,275,245				2,254	10/15/2033	1
31397P-HA-1	FHR 3382D FG		06/15/2010	SCHEDULED REDEMPTION		2,367,707	2,367,707	2,371,407			(3,700)		(3,700)		2,367,707				4,513	11/15/2037	1
31397P-BH-2	FHR 3386C FC		06/15/2010	SCHEDULED REDEMPTION		594,919	594,919	594,919							594,919				1,066	11/15/2037	1
31394E-QZ-4	FNR 0557C KJ		06/25/2010	SCHEDULED REDEMPTION		6,642,826	6,642,826	6,586,777			56,049		56,049		6,642,826				8,932	04/25/2035	1
31394E-C9-7	FNR 0573D DF		06/25/2010	SCHEDULED REDEMPTION		619,178	619,178	613,567			5,611		5,611		619,178				773	08/25/2035	1
31394F-L4-5	FNR 0584B FN		06/25/2010	SCHEDULED REDEMPTION		1,586,093	1,586,093	1,570,728			15,365		15,365		1,586,093				2,158	10/25/2035	1
31396P-BG-5	FNR 06123A CF		06/25/2010	SCHEDULED REDEMPTION		441,311	441,311	437,449			3,861		3,861		441,311				526	01/25/2037	1
31395N-C9-6	FNR 0658B FL		06/25/2010	SCHEDULED REDEMPTION		1,391,592	1,391,592	1,388,113			3,479		3,479		1,391,592				2,449	07/25/2036	1
31392F-ES-2	FNR 2002-71 AP		06/01/2010	SCHEDULED REDEMPTION		281,876	281,876	286,721	287,649		(5,772)		(5,772)		281,876				6,272	11/25/2032	1
31393U-K3-6	FNR 2003-129 JB		06/01/2010	SCHEDULED REDEMPTION		681,596	681,596	633,032	631,509		50,087		50,087		681,596				14,082	09/25/2018	1
31393C-D7-5	FNR 2003-57 DG		06/01/2010	SCHEDULED REDEMPTION		154,708	154,708	147,940	146,184		8,524		8,524		154,708				3,256	06/25/2018	1
31394U-FG-2	FNR 2005-95 FH		06/25/2010	SCHEDULED REDEMPTION		353,946	353,946	351,015			2,931		2,931		353,946				356	11/25/2035	1
31396V-ZF-8	FNR 2007-41 FA		06/25/2010	SCHEDULED REDEMPTION		5,301,132	5,301,132	5,284,566			16,566		16,566		5,301,132				5,814	05/25/2037	1
31398P-FF-1	FNR 2010-27 BF		06/25/2010	SCHEDULED REDEMPTION		2,201,342	2,201,342	2,201,342							2,201,342				3,598	04/25/2040	1
38374L-HM-6	GNR 0548F AF		06/20/2010	SCHEDULED REDEMPTION		1,529,683	1,529,683	1,519,166			10,517		10,517		1,529,683				1,383	06/20/2035	1
38374D-MX-4	GNR 082A FD		06/20/2010	SCHEDULED REDEMPTION		764,021	764,021	764,260			(239)		(239)		764,021				1,268	01/20/2038	1
38376W-YC-3	GNR 1015B FA		06/20/2010	SCHEDULED REDEMPTION		858,830	858,830	858,830							858,830				1,298	10/20/2039	1
38376X-B8-5	GNR 1031J HF		06/21/2010	SCHEDULED REDEMPTION		425,442	425,442	425,043			399		399		425,442				455	03/20/2039	1
38376X-M6-7	GNR 1031L PF		06/21/2010	SCHEDULED REDEMPTION		495,457	495,457	495,457							495,457				572	08/20/2038	1
38375K-NR-9	GNR 20007-37 FW		06/20/2010	SCHEDULED REDEMPTION		665,778	665,778	663,073			2,705		2,705		665,778				859	06/20/2037	1
38374B-BR-3	GNR 2003-63 UF		06/20/2010	SCHEDULED REDEMPTION		309,273	309,273	309,176	309,239		34		34		309,273				869	07/20/2030	1
38377F-VR-9	GNR 2010-59 FA		06/20/2010	SCHEDULED REDEMPTION		16,729	16,729	16,729							16,729				11	05/20/2040	1
010608-YU-5	ALABAMA PUB SCH & CLG CAP IMPT 03		04/13/2010	UNION BANK OF SWITZERLAND		259,068	250,000	244,835	245,929		61		61		245,991		13,077	13,077	4,219	12/01/2023	1FE
010608-SZ-1	ALABAMA PUB SCH & CLG CAP IMPT 98		05/26/2010	CALLED @ 101.00		2,828,000	2,800,000	2,564,968	2,662,186		5,431		5,431		2,667,618		160,382	160,382	67,764	11/01/2018	1FE
091096-BB-2	BIRMINGHAM AL WTRWKS BRD WTR 09 B		06/02/2010	PRAGER MCCARTHY & SEALY		1,289,763	1,150,000	1,254,639	1,241,921		(9,112)		(9,112)		1,232,809		56,954	56,954	52,729	01/01/2014	1FE
15777R-AA-7	CHAMBERS CNTY AL COOP DIST GVDG 07A		05/01/2010	CALLED @ 100.00000000		100,000	100,000	100,000	96,409	3,591			3,591		100,000				3,688	05/01/2037	5
15777R-AB-5	CHAMBERS CNTY AL COOP DIST GVDG 07B		05/01/2010	CALLED @ 100.00000000		40,000	40,000	40,000	37,866	2,134			2,134		40,000				1,475	05/01/2012	5
515592-AA-1	LANETT AL COOP LANDINGS VENUE 08		05/01/2010	CALLED @ 100.00000000		190,000	190,000	190,000	160,322	29,678			29,678		190,000				7,125	05/01/2037	5
572064-EA-7	MARSHALL CNTY AL HLTH CARE 2002 A		05/11/2010	PRAGER MCCARTHY & SEALY		509,717	500,000	480,070	483,307		182		182		483,489		26,228	26,228	24,102	01/01/2032	1FE
810373-CF-5	SCOTTSBORO AL WTRWKS SWR GAS BRD REV		06/01/2010	MATURED		365,000	365,000	365,000	365,000						365,000				13,231	06/01/2010	1
901182-AA-3	TWELVE OAKS IMPT DIST AL SPL ASSMT 08		05/01/2010	CALLED @ 100.00000000		15,000	15,000	14,658	12,867	1,804	3		1,807		14,673		327	327	585	05/01/2038	5
914845-LT-7	UNIVERSITY OF SOUTH ALABAMA TUITION 04		06/17/2010	PRAGER MCCARTHY & SEALY LEBENTHAL & COMPANY INC.		212,428	200,000	210,708	205,474		(571)		(571)		204,903		7,525	7,525	7,694	03/15/2020	1FE
914845-LW-0	UNIVERSITY OF SOUTH ALABAMA TUITION 04		05/25/2010			1,058,540	1,000,000	948,624	944,775		1,174		1,174		945,949		112,591	112,591	35,139	03/15/2023	1FE
91928N-BD-8	VALLEY AL COOP DIST VENUE PROJ 07		05/01/2010	CALLED @ 100.00000000		280,000	280,000	280,000	200,760	79,240			79,240		280,000				8,330	05/01/2037	5
01179P-FM-4	ALASKA MUN BOND BANK AUTH REV 04 A		06/29/2010	PRAGER MCCARTHY & SEALY		305,457	300,000	272,358	273,080		256		256		273,336		32,121	32,121	10,944	01/01/2035	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
040625-N2-7	ARIZONA MUN FIN COP 2004 SER 18		06/09/2010	PRAGER MCCARTHY & SEALY		213,468	200,000	202,674	201,381		(124)		(124)		201,258		12,210	12,210	8,694	08/01/2021	1FE
04057P-DP-0	ARIZONA SCH FACS BRD COP 2004 C		04/28/2010	PRAGER MCCARTHY & SEALY		541,970	500,000	526,096	514,718		(979)		(979)		513,739		28,231	28,231	15,965	09/01/2016	1FE
040677-AJ-5	ARIZONA SPORTS TOURISM MULT STAD 03A SR		04/16/2010	RBC DAIN RAUSCHER		2,432,641	2,300,000	2,503,481	2,378,562		(6,439)		(6,439)		2,372,123		60,518	60,518	97,271	07/01/2015	1FE
898700-FJ-3	TUCSON & PIMA CNTY AZ INDL DEV SGL 08A		06/01/2010	CALLED @ 100.00000000		275,000	275,000	275,000	275,000						275,000				11,783	12/01/2027	1FE
898735-GH-2	TUCSON AZ COP 2004 A		06/22/2010	PRAGER MCCARTHY & SEALY		107,733	100,000	106,400	103,495		(345)		(345)		103,149		4,584	4,584	4,917	07/01/2018	1FE
898735-GK-5	TUCSON AZ COP 2004 A		04/07/2010	UNION BANK OF SWITZERLAND		368,892	350,000	355,578	349,006		20		20		349,026		19,866	19,866	13,556	07/01/2020	1FE
041083-QJ-8	ARKANSAS DEV FIN AUTH SGL FAM MTG 07B		05/01/2010	CALLED @ 100.00000000		185,000	185,000	185,000	185,000						185,000				7,130	07/01/2022	1FE
041083-QK-5	ARKANSAS DEV FIN AUTH SGL FAM MTG 07B		05/01/2010	CALLED @ 100.00000000		475,000	475,000	475,000	475,000						475,000				18,604	07/01/2027	1FE
041083-RM-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 07D		05/01/2010	CALLED @ 100.00000000		40,000	40,000	40,000	40,000						40,000				1,667	07/01/2022	1FE
041083-RN-8	ARKANSAS DEV FIN AUTH SGL FAM MTG 07D		05/01/2010	CALLED @ 100.00000000		25,000	25,000	25,000	25,000						25,000				1,063	07/01/2027	1FE
04108K-RU-4	ARKANSAS DEV FIN CORRECTIONS 05B		04/16/2010	PRAGER MCCARTHY & SEALY		110,518	100,000	106,495	104,150		(193)		(193)		103,957		6,561	6,561	2,361	11/01/2018	1FE
04109L-AV-7	ARKANSAS DEV FIN GAME FISH COMMN 07		04/23/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,059,810	1,000,000	1,026,090	1,017,850		(1,164)		(1,164)		1,016,686		43,124	43,124	39,306	07/15/2027	1FE
04109H-BA-1	ARKANSAS DEV FIN UNIV AR CANCER RES 06		04/28/2010	PRAGER MCCARTHY & SEALY		172,148	370,000	132,220	157,241		2,528		2,528		159,769		12,379	12,379		07/01/2027	1FE
083422-AP-0	BENTONVILLE AR SALES & USE TAX 2007		06/22/2010	PRAGER MCCARTHY & SEALY		110,326	100,000	105,954	104,883		(257)		(257)		104,626		5,700	5,700	3,250	11/01/2021	1FE
348815-JS-1	FORT SMITH AR WTR & SWR 2007		05/11/2010	PRAGER MCCARTHY & SEALY		216,514	200,000	209,834	208,065		(326)		(326)		207,739		8,775	8,775	6,194	10/01/2024	1FE
348815-KJ-9	FORT SMITH AR WTR & SWR 2008		05/20/2010	BERGHOFF & CO		3,392,720	3,000,000	3,299,760	3,275,012		(9,857)		(9,857)		3,265,155		127,565	127,565	92,778	10/01/2020	1FE
394350-AL-6	GREENE CNTY AR SALES & USE TAX 2001		06/01/2010	CALLED @ 100.00		710,000	710,000	710,000	710,000						710,000				17,218	06/01/2012	1FE
66732L-AU-3	NORTHWEST AR CONS AUTH WSTWTR 08B		05/04/2010	PRAGER MCCARTHY & SEALY		205,232	200,000	194,768	194,920		30		30		194,950		10,282	10,282	6,848	03/01/2038	2FE
745392-GH-7	PULASKI CNTY AR HOSP CHILDRENS 05		04/26/2010	Various		1,872,943	1,800,000	1,857,618	1,835,174		(1,969)		(1,969)		1,833,205		39,738	39,738	56,606	03/01/2025	1FE
775086-CK-5	ROGERS AR SWR IMPT SER 2007		04/30/2010	PRAGER MCCARTHY & SEALY		116,553	110,000	116,621	114,997		(211)		(211)		114,787		1,766	1,766	4,186	02/01/2027	1FE
007947-A*-5	SPRINGDALE AR INDL DEV AERT INC 03 TXBL		07/01/2009	SCHEDULED REDEMPTION		600,000	600,000	521,280		521,280	78,720		600,000		600,000					07/01/2009	6
850260-DR-8	SPRINGDALE AR INDL DEV AERT INC 08		06/30/2010	DISTRIBUTION		408,800		408,800	408,800						408,800					12/15/2023	6
914084-T4-0	UNIVERSITY OF AR FORT SMITH STUD FEE 06		04/07/2010	PRAGER MCCARTHY & SEALY		641,838	595,000	605,454	597,441		(124)		(124)		597,317		44,521	44,521	10,826	12/01/2020	1FE
914084-L2-2	UNIVERSITY OF AR VAR FAC UAMS 06		05/26/2010	PRAGER MCCARTHY & SEALY		399,877	360,000	362,359	358,158		52		52		358,210		41,667	41,667	13,500	03/01/2021	1FE
914084-L5-5	UNIVERSITY OF AR VAR FAC UAMS 06		06/23/2010	PRAGER MCCARTHY & SEALY		323,237	300,000	293,341	290,809		213		213		291,023		32,214	32,214	12,222	03/01/2024	1FE
914084-XN-3	UNIVERSITY OF AR VAR FAYETTEVILLE 05B		05/28/2010	PRAGER MCCARTHY & SEALY		920,369	850,000	871,084	863,359		(686)		(686)		862,673		57,696	57,696	19,275	11/01/2018	1FE
937537-CH-9	WASHINGTON CNTY AR HOSP WA MED 05 A		04/21/2010	RAYMOND JAMES & ASSOCIATES, INC.		243,428	250,000	247,708	247,897		16		16		247,913		(4,485)	(4,485)	9,201	02/01/2035	2FE
937537-CG-1	WASHINGTON CNTY AR HOSP WA MED 05 B		06/22/2010	STEPHENS, INC.		2,271,250	2,300,000	2,293,491	2,294,259		96		96		2,294,355		(23,105)	(23,105)	103,500	02/01/2030	2FE
03255M-FY-8	ANAHEIM CA PUB FING DIST SYS REF 03A		04/26/2010	UNION BANK OF SWITZERLAND		859,313	810,000	837,362	821,313		(912)		(912)		820,401		38,912	38,912	23,400	10/01/2022	1FE
05028V-AU-2	AUBURN CA REDEV PROJ AREA 2008		05/04/2010	PRAGER MCCARTHY & SEALY		106,305	100,000	98,726	98,759		10		10		98,769		7,536	7,536	5,600	06/01/2033	1FE
050286-CS-0	AUBURN CA UNION SCH DIST COP 2008		06/24/2010	PRAGER MCCARTHY & SEALY		102,707	100,000	100,000	100,000						100,000		2,707	2,707	2,889	06/01/2033	1FE
130658-JU-2	CALIFORNIA DEPT VET AFF HOME 03A3 REMK		06/29/2010	RAYMOND JAMES & ASSOCIATES, INC.		4,192,650	4,500,000	4,500,000	4,500,000						4,500,000		(307,350)	(307,350)	118,688	12/01/2023	1FE
130658-KV-8	CALIFORNIA DEPT VET AFF HOME 07B		06/30/2010	MESIROW FINANCIAL, INC.		7,390,458	7,710,000	7,710,000	7,710,000						7,710,000		(319,542)	(319,542)	235,133	12/01/2027	1FE
130658-KW-6	CALIFORNIA DEPT VET AFF HOME 07B		06/02/2010	MESIROW FINANCIAL, INC.		22,670,089	24,070,000	24,070,000	24,070,000						24,070,000		(1,399,911)	(1,399,911)	646,681	12/01/2032	1FE
13068H-LA-0	CALIFORNIA PUB WKS BRD DEPT CORR 98B		05/19/2010	STONE & YOUNGBERG		4,950,250	5,000,000	4,945,300	5,003,845		143,094		143,094		5,057,940		(107,690)	(107,690)	182,639	09/01/2021	1FE
130684-Q4-8	CALIFORNIA PUB WKS BRD GEN SVCS 06 A		06/03/2010	Various		3,092,829	3,145,000	3,156,070	3,152,532		(454)		(454)		3,152,078		(59,250)	(59,250)	99,064	04/01/2021	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)
130684-R2-1	CALIFORNIA PUB WKS BRD GEN SVCS 06 A		05/18/2010	PRAGER MCCARTHY & SEALY		222,318	225,000	222,986	223,215		26		26		223,240		(922)	(922)	6,507	04/01/2027	1FE
130795-CL-9	CALIFORNIA STWIDE CMNTY ENERTECH 07C		06/30/2010	DISTRIBUTION		564,250		564,250	564,250						564,250					12/01/2033	5
130795-CS-4	CALIFORNIA STWIDE CMNTY ENERTECH 07C		06/30/2010	DISTRIBUTION		421,250		421,250	421,250						421,250					12/01/2032	5
156809-CS-2	CERRITOS CA PUB FING TAX ALLOC 02 A		04/27/2010	STONE & YOUNGBERG		2,045,540	2,000,000	2,052,980	2,035,807		(950)		(950)		2,034,857		10,683	10,683	49,722	11/01/2019	1FE
18979P-AS-2	COACHELLA CA WTR AUTH 2003		05/28/2010	PRAGER MCCARTHY & SEALY		103,669	100,000	99,536	99,604		5		5		99,609		4,060	4,060	3,778	03/01/2033	1FE
281486-AB-6	EFSI - CA (EDFUS) STUDENT LOAN NOTES - T		06/11/2010	CALLED @ 100.00000000		250,000	250,000	231,338	214,250	17,562	164		17,726		231,976		18,024	18,024	1,659	06/01/2041	3FE
292528-BF-2	ENCINITAS CA SPL TAX CFD NO 1 2004		06/09/2010	STONE & YOUNGBERG		6,149,102	7,010,000	6,938,358	6,950,455		1,082		1,082		6,951,537		(802,435)	(802,435)	253,489	09/01/2028	2FE
533021-AV-3	LINCOLN CA CMNTY FAC DIST 2003-1 07A		06/16/2010	STONE & YOUNGBERG		7,778,526	9,900,000	9,701,109	9,712,947		2,304		2,304		9,715,251		(1,936,725)	(1,936,725)	358,875	09/01/2034	2FE
544386-BE-4	LOS ANGELES CA CMNTY FAC PLAYA VISTA 03		06/22/2010	STONE & YOUNGBERG		1,474,574	1,560,000	1,536,382	1,544,119		646		646		1,544,765		(70,191)	(70,191)	54,145	09/01/2019	2Z
544386-BF-1	LOS ANGELES CA CMNTY FAC PLAYA VISTA 03		06/22/2010	STONE & YOUNGBERG		1,751,440	1,865,000	1,781,219	1,794,227		2,488		2,488		1,796,715		(45,275)	(45,275)	66,635	09/01/2020	2Z
54438E-GX-0	LOS ANGELES CA CMNTY REDEV BUNKER 04A		04/29/2010	PRAGER MCCARTHY & SEALY		107,874	100,000	103,985	102,093		(131)		(131)		101,962		5,912	5,912	2,125	12/01/2019	1FE
54438E-GZ-5	LOS ANGELES CA CMNTY REDEV BUNKER 04A		06/11/2010	PRAGER MCCARTHY & SEALY		106,228	100,000	102,301	101,215		(102)		(102)		101,113		5,115	5,115	2,708	12/01/2021	1FE
544648-LH-9	LOS ANGELES CA USD COP ADMIN BLDG 02C		05/13/2010	PRAGER MCCARTHY & SEALY		101,183	100,000	100,000	100,000						100,000		1,183	1,183	3,153	10/01/2031	1FE
544648-PP-7	LOS ANGELES CA USD COP CAP PROJ I 03B		04/05/2010	PRAGER MCCARTHY & SEALY		229,722	220,000	225,562	219,628		7		7		219,635		10,087	10,087	7,547	08/01/2020	1FE
608413-BG-4	MOJAVE CA WTR AGY COP SUPPL TABLE 04		04/09/2010	UNION BANK OF SWITZERLAND		690,289	675,000	615,403	620,160		974		974		621,133		69,155	69,155	18,816	09/01/2021	1FE
655534-DM-4	NORCO CA CMNTY FAC DIST 2001-1 SPL TAX 0		06/07/2010	STONE & YOUNGBERG		1,669,015	1,850,000	1,835,589	1,837,509		260		260		1,837,769		(168,754)	(168,754)	68,103	09/01/2026	2FE
655534-DN-2	NORCO CA CMNTY FAC DIST 2001-1 SPL TAX 0		05/27/2010	PIPER JAFFRAY INC.		11,857,177	13,970,000	13,937,590	13,940,304		350		350		13,940,654		(2,083,477)	(2,083,477)	512,670	09/01/2033	2FE
768861-FU-5	RIVERSIDE CITY CA COP CAP IMPT PROJ 03		06/08/2010	PRAGER MCCARTHY & SEALY		522,895	500,000	515,065	506,492		(731)		(731)		505,761		17,134	17,134	19,444	09/01/2022	1FE
79765A-Q2-5	SAN FRANCISCO CA ARPT INTL 2ND SER 27A 0		04/13/2010	RBC DAIN RAUSCHER		5,595,212	5,365,000	5,517,473	5,471,774		(22,846)		(22,846)		5,448,929		146,284	146,284	135,243	05/01/2014	1FE
79765V-BR-0	SAN FRANCISCO CA REDEV MOSCONE 92		06/18/2010	PRAGER MCCARTHY & SEALY		1,194,634	1,310,000	278,558	959,035		22,378		22,378		981,414		213,220	213,220		07/01/2014	1FE
798153-FB-3	SAN JOSE CA FIN LSE CIVIC CTR PROJ 02B		04/20/2010	PRAGER MCCARTHY & SEALY		1,028,600	1,000,000	1,011,730	1,003,582		(439)		(439)		1,003,144		25,456	25,456	42,847	06/01/2027	1FE
799054-FA-4	SAN MATEO CNTY CA TRAN DIST TAX 05A		06/23/2010	PRAGER MCCARTHY & SEALY		2,189,481	2,100,000	2,100,000	2,100,000						2,100,000		89,481	89,481	66,525	06/01/2022	1FE
839100-HG-2	SOUTH ORANGE CNTY CA PUB FIN LADERA 05A		06/09/2010	STONE & YOUNGBERG		3,190,558	3,175,000	3,311,239	3,260,884		(6,161)		(6,161)		3,254,722		(64,165)	(64,165)	131,851	08/15/2020	2FE
839100-HK-3	SOUTH ORANGE CNTY CA PUB FIN LADERA 05A		06/09/2010	STONE & YOUNGBERG		4,130,045	4,230,000	4,371,028	4,319,092		(6,371)		(6,371)		4,312,720		(182,675)	(182,675)	175,663	08/15/2023	2FE
839100-HL-1	SOUTH ORANGE CNTY CA PUB FIN LADERA 05A		06/08/2010	STONE & YOUNGBERG		4,439,691	4,640,000	4,779,989	4,728,498		(6,205)		(6,205)		4,722,293		(282,601)	(282,601)	190,756	08/15/2024	2FE
861431-CW-2	STOCKTON-EAST WTR DIST CA COP REF 02B		06/28/2010	PRAGER MCCARTHY & SEALY		173,115	300,000	104,280	163,990		4,307		4,307		168,298		4,817	4,817		04/01/2020	1FE
861431-CX-0	STOCKTON-EAST WTR DIST CA COP REF 02B		04/19/2010	PRAGER MCCARTHY & SEALY		53,746	100,000	32,579	51,356		947		947		52,303		1,443	1,443		04/01/2021	1FE
861431-CZ-5	STOCKTON-EAST WTR DIST CA COP REF 02B		06/03/2010	BEAL, M.R., & CO.		191,072	400,000	114,628	181,345		4,784		4,784		186,129		4,943	4,943		04/01/2023	1FE
870441-BZ-4	SWEETWATER CA AUTH WATER 2005		04/27/2010	PRAGER MCCARTHY & SEALY		207,864	200,000	199,072	199,251		16		16		199,267		8,597	8,597	5,225	04/01/2022	1FE
870470-CR-0	SWEETWATER CA UNION HIGH SD COP 01		04/28/2010	PRAGER MCCARTHY & SEALY		105,122	100,000	103,842	101,636		(140)		(140)		101,495		3,627	3,627	3,361	09/01/2020	1FE
901073-DB-9	TUSTIN CA USD CMNTY FAC 97-1 2002A SR		06/30/2010	PRAGER MCCARTHY & SEALY		807,968	800,000	803,040	800,971		(178)		(178)		800,794		7,174	7,174	33,889	09/01/2038	1FE
919185-AV-0	VALLECITOS CA WTR DIST COP 05A		04/21/2010	Various		14,496,700	14,760,000	14,220,144	14,639,333		1,918		1,918		14,229,660		267,040	267,040	571,874	07/01/2032	1FE
03866H-EV-7	ARAPAHOE CNTY CO COP 2006 REF		05/25/2010	PRAGER MCCARTHY & SEALY		452,836	400,000	434,428	422,640		(1,348)		(1,348)		421,292		31,544	31,544	15,722	02/15/2017	1FE
196777-KU-9	COLLEGEINV STUD LN NOTES SR - TRUST 1999		06/02/2010	CALLED @ 100.00000000		1,300,000	1,300,000	1,300,000	1,300,000						1,300,000				5,695	06/01/2040	1FE
196777-KF-2	COLORADO STUDENT OBLIG BD SR - TRUST 199		05/27/2010	CALLED @ 100.00000000		4,800,000	4,800,000	4,800,000	4,800,000						4,800,000				22,665	12/01/2037	1FE
249181-7K-8	DENVER CO ARPT SYS REV AMT SER 2008 A1		05/25/2010	PRAGER MCCARTHY & SEALY		156,467	140,000	145,086	144,575		(348)		(348)		144,227		12,240	12,240	3,753	11/15/2014	1FE
283484-AY-9	EL PASO CNTY CO SD NO 49 FALCON COP 06A		06/08/2010	PRAGER MCCARTHY & SEALY		195,435	175,000	181,031	179,331		(238)		(238)		179,093		16,341	16,341	8,653	12/15/2019	1FE
283484-AZ-6	EL PASO CNTY CO SD NO 49 FALCON COP 06A		06/16/2010	PRAGER MCCARTHY & SEALY		356,594	325,000	319,113	318,010		225		225		318,235		38,359	38,359	8,354	12/15/2020	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
34711G-BE-2	FORT COLLINS CO LSE COP 2004 A		06/22/2010	PRAGER MCCARTHY & SEALY		110,279	100,000	104,016	102,020		(202)		(202)		101,817		8,462	8,462	2,833	06/01/2017	1FE
51713N-BL-3	LARIMER CNTY CO SALES TAX FAIRGROUNDS 02		06/04/2010	PRAGER MCCARTHY & SEALY		116,529	110,000	108,596	109,060		32		32		109,092		7,437	7,437	2,658	12/15/2019	1FE
728180-AB-9	PLAZA MET DIST NO 1 CO PUB IMPT TIF 2003		06/07/2010	DAVIDSON, D.A., & CO.		15,568,750	15,000,000	15,000,000	14,532,900	467,100			467,100		15,000,000		568,750	568,750	625,556	12/01/2025	4
75289F-AN-0	RANGEVIEW CO LIBRARY DIST COP 2008		04/08/2010	PRAGER MCCARTHY & SEALY		136,108	125,000	120,861	121,020		61		61		121,081		15,026	15,026	2,049	12/15/2022	1FE
75289F-AW-0	RANGEVIEW CO LIBRARY DIST COP 2008		04/15/2010	MESIROW FINANCIAL, INC.		4,300,751	4,115,000	4,212,855	4,201,333		(2,375)		(2,375)		4,198,958		101,794	101,794	71,441	12/15/2030	1FE
207743-LN-3	CONNECTICUT HIGHER ED FAM ED LN 05A SR		05/15/2010	CALLED @ 100.00000000		30,000	30,000	29,930	29,976		5		5		29,980		20	20	600	11/15/2011	1FE
207743-LU-7	CONNECTICUT HIGHER ED FAM ED LN 05A SR		05/15/2010	CALLED @ 100.00000000		50,000	50,000	43,818	44,443		206		206		44,649		5,351	5,351	1,094	11/15/2017	1FE
207743-MN-2	CONNECTICUT HIGHER ED FAM ED LN 06A SR		05/15/2010	CALLED @ 100.00000000		60,000	60,000	60,287	60,207		(10)		(10)		60,197		(197)	(197)	1,410	11/15/2017	1FE
207743-MY-8	CONNECTICUT HIGHER ED FAM ED LN 07A SR		05/15/2010	CALLED @ 100.00000000		65,000	65,000	64,033	64,216		31		31		64,247		753	753	1,503	11/15/2017	1FE
207743-MZ-5	CONNECTICUT HIGHER ED FAM ED LN 07A SR		05/15/2010	CALLED @ 100.00000000		55,000	55,000	53,748	53,958		35		35		53,993		1,007	1,007	1,272	11/15/2018	1FE
207743-NA-9	CONNECTICUT HIGHER ED FAM ED LN 07A SR		05/15/2010	CALLED @ 100.00000000		345,000	345,000	340,032	340,612		98		98		340,710		4,290	4,290	8,409	11/15/2024	1FE
246412-DF-4	DELAWARE ST SOLID WST AUTH SYS 2006		06/22/2010	PRAGER MCCARTHY & SEALY		109,011	100,000	106,561	104,798		(319)		(319)		104,479		4,532	4,532	2,833	06/01/2021	1FE
246412-DJ-6	DELAWARE ST SOLID WST AUTH SYS 2006		04/09/2010	PRAGER MCCARTHY & SEALY		107,159	100,000	106,988	105,031		(198)		(198)		104,833		2,326	2,326	1,847	06/01/2024	1FE
644616-AD-6	NEW HAMPSHIRE HIGHER EDUCATION LOAN CORP		06/08/2010	UNION BANK OF SWITZERLAND		3,550,000	3,550,000	3,550,000	3,550,000						3,550,000				35,915	12/01/2032	1FE
840555-CF-1	SOUTH TEXAS HIGHER EDUCATION AUTHORITY I		06/11/2010	CALLED @ 100.00000000		300,000	300,000	300,000	300,000						300,000				2,363	12/01/2034	1FE
11442P-AQ-0	BROOKS OF BONITA SPRINGS II FL CDD 2006		05/01/2010	CALLED @ 100.00000000		5,000	5,000	4,990	4,992						4,992		8	8	116	05/01/2025	2FE
115117-GQ-0	BROWARD CNTY FL WTR & SWR UTIL 05 A		04/12/2010	PRAGER MCCARTHY & SEALY		322,092	300,000	295,050	293,229		121		121		293,350		28,742	28,742	8,083	10/01/2021	1FE
221034-AF-8	CORY LAKES FL CMNTY DEV DIST REF 01A		05/01/2010	CALLED @ 100.00000000		35,000	35,000	35,000	29,728	5,272			5,272		35,000				1,260	05/01/2023	3
221034-AD-3	CORY LAKES FL CMNTY DEV DIST REF 97		05/01/2010	CALLED @ 100.00000000		160,000	160,000	160,000	157,014	2,986			2,986		160,000				6,700	05/01/2012	3
221034-AE-1	CORY LAKES FL CMNTY DEV DIST REF 97		05/01/2010	CALLED @ 100.00000000		505,000	505,000	505,000	489,148	15,852			15,852		505,000				21,147	05/01/2014	3
296110-EV-7	ESCAMBIA CNTY FL HLTH FL HLTH VHA 00A		04/01/2010	CALLED @ 101.00000000		15,150	15,000	15,000	15,000						15,000		150	150	669	07/01/2020	2Z
34073N-Z7-8	FLORIDA HSG FIN CORP HMEOWNER MTG 07-2		04/01/2010	CALLED @ 100.00000000		35,000	35,000	34,825	34,829		3		3		34,832		168	168	1,234	07/01/2022	1FE
34073N-4Q-0	FLORIDA HSG FIN CORP HMEOWNER MTG 07-6		04/01/2010	CALLED @ 100.00000000		45,000	45,000	45,000	45,000						45,000				1,688	07/01/2023	1FE
34073N-4R-8	FLORIDA HSG FIN CORP HMEOWNER MTG 07-6		04/01/2010	CALLED @ 100.00000000		5,000	5,000	5,000	5,000						5,000				195	07/01/2028	1FE
34073M-LG-5	FLORIDA HSG FIN CORP MTG CAP APPRC 99 2		04/01/2010	CALLED @ 33.00000000		19,800	60,000	10,809	19,532		271		271		19,803		(3)	(3)		07/01/2030	1FE
432281-DR-1	HILLSBOROUGH CNTY FL SPL ASSMT 06		05/13/2010	PRAGER MCCARTHY & SEALY		107,502	100,000	103,686	102,499		(135)		(135)		102,364		5,138	5,138	3,569	03/01/2020	1FE
481367-BC-3	JULINGTON CREEK FL PLANTATION CDD 06		05/25/2010	GMS GROUP		1,722,860	2,000,000	1,995,040	1,995,390		51		51		1,995,440		(272,580)	(272,580)	51,750	05/01/2036	2FE
507507-AA-9	LAKE ASHTON FL CMNTY DEV DIST 01A		05/01/2010	Various		75,000	75,000	75,000	75,000						75,000				2,775	05/01/2032	3
507507-AB-7	LAKE ASHTON FL CMNTY DEV DIST 01B		05/01/2010	CALLED @ 100.00000000		40,000	40,000	39,700	39,461	488	12		500		39,961		39	39	1,280	05/01/2011	3
525556-AG-1	LELY FL CMNTY DEV DIST REF 99		05/01/2010	Various		810,000	810,000	810,000	810,000						810,000				27,844	05/01/2011	3
525556-AE-6	LELY FL CMNTY DEV DIST REF 99A		05/01/2010	Various		965,000	965,000	965,000	965,000						965,000				34,981	05/01/2013	3
583116-AE-8	MEADOW POINTE FL CDD CAP IMPT 1999		05/01/2010	Various		705,000	705,000	705,000	705,000						705,000				24,675	05/01/2012	2
59333P-UP-1	MIAMI-DADE CNTY FL MIAMI INTL ARPT 08B		05/11/2010	PRAGER MCCARTHY & SEALY		2,207,121	2,100,000	2,125,074	2,122,104		(757)		(757)		2,121,347		85,774	85,774	65,042	10/01/2028	1FE
59333N-BB-8	MIAMI-DADE CNTY FL SPL OBLIG SUB 97A REF		05/05/2010	RAYMOND JAMES & ASSOCIATES, INC.		4,607,500	10,000,000	4,407,500	4,699,802		92,953		92,953		4,792,756		(185,256)	(185,256)		10/01/2023	1FE
687904-CH-3	OSCEOLA CNTY FL MULTI WOODSIDE APT 00A		06/01/2010	CALLED @ 101.984440454		8,520,800	8,355,000	8,355,000	8,522,100		(1,300)		(1,300)		8,520,800				323,756	06/01/2032	1
696550-WC-2	PALM BEACH CNTY FL SCH BRD COP 04A	R	05/03/2010	PRAGER MCCARTHY & SEALY		106,651	100,000	100,407	100,323		(22)		(22)		100,301		6,350	6,350	3,819	08/01/2021	1FE
696550-WD-0	PALM BEACH CNTY FL SCH BRD COP 04A	R	05/26/2010	PRAGER MCCARTHY & SEALY		106,880	100,000	100,048	100,038		(3)		(3)		100,035		6,845	6,845	4,167	08/01/2022	1FE
696550-UD-2	PALM BEACH CNTY FL SCH BRD COP 07	R	06/22/2010	Various		10,513,795	10,650,000	10,310,320	10,772,395		(673,221)		(673,221)		10,261,668		252,127	252,127	359,350	08/01/2025	1FE
696550-UG-5	PALM BEACH CNTY FL SCH BRD COP 07	R	04/20/2010	Various		14,063,344	14,470,000	14,338,914	14,599,066		(3,253)		(3,253)		14,298,032		(234,688)	(234,688)	467,255	08/01/2027	1FE
69661K-AP-5	PALM COAST FL UTIL SYS 2003	R	06/09/2010	PRAGER MCCARTHY & SEALY		876,758	800,000	861,552	826,179		(2,629)		(2,629)		823,550		53,208	53,208	26,125	10/01/2015	1FE
702528-BU-3	PASCO CNTY FL SCH BRD COP 2004 A	R	06/30/2010	PRAGER MCCARTHY & SEALY		107,550	100,000	106,806	103,471		(357)		(357)		103,114		4,436	4,436	4,653	08/01/2016	1FE
702528-EL-0	PASCO CNTY FL SCH BRD COP 2007 A	R	06/15/2010	PRAGER MCCARTHY & SEALY		261,378	250,000	255,748	254,572		(236)		(236)		254,336		7,041	7,041	11,007	08/01/2025	1FE

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
803313-CX-1	SARASOTA CNTY FL SOLID WASTE SYS 05		05/04/2010	PRAGER MCCARTHY & SEALY		106,323	100,000	98,137	97,572		53		53		97,625		8,698	8,698	3,000	10/01/2021	1FE
816692-FY-8	SEMINOLE CNTY FL SCH BRD COP 2004 A		04/19/2010	PRAGER MCCARTHY & SEALY		210,682	200,000	208,358	204,271		(267)		(267)		204,004		6,678	6,678	8,083	07/01/2022	1FE
867689-AN-1	SUNRISE FL WTR GAS SWR REF IMPT 1976		04/01/2010	CALLED @ 100.00000000		405,000	405,000	412,096	405,808		(127)		(127)		405,681		(681)	(681)	12,909	10/01/2012	1
88906R-BY-5	TOHOPEKALIGA FL WTR AUTH UTIL SYS 03B		06/22/2010	Various		1,428,120	1,350,000	1,353,051	1,351,334		(146)		(146)		1,351,188		76,931	76,931	46,896	10/01/2024	1FE
16674M-AA-0	TPC CHEVAL CMNTY DEV FL ASSMT REF 97		05/01/2010	CALLED @ 100.00000000		260,000	260,000	260,000	260,000						260,000				9,100	05/01/2012	2
872613-AD-6	TPC CHEVAL CMNTY DEV FL ASSMT SER 91A		05/01/2010	Various		165,000	165,000	165,000	165,000						165,000				7,260	05/01/2011	2
957360-AC-4	WESTCHASE CMNTY DEV FL CAP IMPT 1991		05/01/2010	CALLED @ 100.00		415,000	415,000	415,000	415,000						415,000				18,156	05/01/2012	2
047870-JU-5	ATLANTA GA WTR & WSTWTR 2009 A		06/08/2010	PRAGER MCCARTHY & SEALY		425,120	375,000	378,019	377,806		(173)		(173)		377,633		47,486	47,486	10,819	11/01/2015	1FE
24047C-BY-3	DEKALB CNTY GA HOSP DEKALB MED 03A		04/23/2010	PRE-REFUNDING		1,115,234	1,055,000	1,165,346	1,111,113		4,120		4,120		1,115,234				34,844	09/01/2014	1FE
438689-EV-9	HONOLULU HI CITY & CNTY WTR SYS 06A		06/22/2010	PRAGER MCCARTHY & SEALY		1,754,127	1,650,000	1,642,542	1,643,745		142		142		1,643,887		110,240	110,240	65,056	07/01/2022	1FE
09746L-BK-8	BOISE CITY ID URBAN ADA CNTY COURT 05		06/09/2010	SEATTLE NORTHWEST SECURITIES CORP.		1,132,301	1,030,000	1,052,951	1,038,478		(457)		(457)		1,038,021		94,280	94,280	37,200	08/15/2020	1FE
914318-C9-9	UNIVERSITY OF IDAHO GEN REV 2011		05/04/2010	Various		97,725	6,515,000	13,030,000									97,725	97,725		04/01/2041	1FE
006547-AX-1	ADDISON IL SGL FAM MTG 1979 SER A		04/01/2010	CALLED @ 100.00000000		65,000	65,000	65,000	65,000						65,000				2,438	04/01/2011	1
094347-CW-9	BLOOMINGDALE IL WTRWKS & SEW REV 79		05/01/2010	MATURED		350,000	350,000	350,000	350,000						350,000				13,563	05/01/2010	1
167423-AV-4	CHICAGO HEIGHTS IL SGL FAM MTG 1979 A		05/01/2010	MATURED		210,000	210,000	205,800	210,000						210,000				7,980	05/01/2010	1
167727-HP-4	CHICAGO IL WSTWTR TRANSMISSION 98A CAP		04/16/2010	PRAGER MCCARTHY & SEALY		73,860	125,000	60,038	64,880		1,093		1,093		65,973		7,887	7,887		01/01/2022	1FE
244420-AF-2	DEERFIELD IL ED CHICAGO JEWISH HS 06		05/31/2010	DISTRIBUTION		29,250		29,250	29,250						29,250					05/01/2026	5
244420-AG-0	DEERFIELD IL ED CHICAGO JEWISH HS 06		05/31/2010	DISTRIBUTION		60,000		60,000	60,000						60,000					05/01/2041	5
45200F-BB-4	ILLINOIS FIN AUTH SHERMAN HLTH 07A		04/13/2010	MESIROW FINANCIAL, INC.		22,208,500	25,000,000	22,014,116	24,824,630		3,566		3,566		22,025,811		182,689	182,689	973,958	08/01/2037	2FE
45200P-EZ-6	ILLINOIS HEALTH FACILITIES AUTHORITY REV		05/15/2010	CALLED @ 101.00000000		10,004,050	9,905,000	9,843,094	10,004,050						10,004,050				340,484	11/15/2030	1FE
45200P-GF-8	ILLINOIS HLTH FAC CONDELL MED CTR 00		05/15/2010	CALLED @ 101.00000000		10,281,800	10,180,000	9,925,500	10,192,966		88,834		88,834		10,281,800				330,850	05/15/2030	1FE
45201Y-TC-1	ILLINOIS HSG DEV AUTH HMEOWNER 07 A-2		06/30/2010	MESIROW FINANCIAL, INC.		3,692,100	3,720,000	3,720,000	3,720,000						3,720,000		(27,900)	(27,900)	164,429	08/01/2022	1FE
45201Y-WH-6	ILLINOIS HSG DEV AUTH HMEOWNER 07 H-2		06/22/2010	MESIROW FINANCIAL, INC.		6,573,356	6,665,000	6,665,000	6,665,000						6,665,000		(91,644)	(91,644)	302,924	08/01/2028	1FE
45201Y-WJ-2	ILLINOIS HSG DEV AUTH HMEOWNER 07 H-2		05/21/2010	MESIROW FINANCIAL, INC.		4,937,500	5,000,000	5,000,000	5,000,000						5,000,000		(62,500)	(62,500)	211,007	08/01/2033	1FE
45201Y-WK-9	ILLINOIS HSG DEV AUTH HMEOWNER 07 H-2		05/21/2010	MESIROW FINANCIAL, INC.		9,785,700	9,960,000	9,960,000	9,960,000						9,960,000		(174,300)	(174,300)	424,407	02/01/2039	1FE
45201L-UM-5	ILLINOIS HSG DEV AUTH MULTI FAM 2007C		05/25/2010	PRAGER MCCARTHY & SEALY		113,519	110,000	108,360	108,422		13		13		108,436		5,083	5,083	5,296	07/01/2038	1FE
452226-VP-5	ILLINOIS ST BUILD SALES TAX 1994 U		05/19/2010	HUTCHINSON SHOCKEY ERLEY & CO.		2,515,625	2,500,000	2,025,150	2,283,755		10,833		10,833		2,294,587		221,038	221,038	55,208	06/15/2016	1FE
452226-QZ-9	ILLINOIS ST BUILD SALES TAX SER O		06/15/2010	MATURED		15,185,000	15,185,000	4,231,908	14,716,331		468,669		468,669		15,185,000					06/15/2010	1FE
452245-CU-5	ILLINOIS ST TOLL HWY AUTH 1998 A		06/03/2010	PRAGER MCCARTHY & SEALY		580,075	500,000	559,340	553,961		(4,383)		(4,383)		549,578		30,497	30,497	25,743	01/01/2015	1FE
504750-CB-4	LASALLE IL WTRWKS REV SER 1978		05/01/2010	MATURED		50,000	50,000	50,000	50,000						50,000				1,750	05/01/2010	1
592247-S9-2	METRO PIER & EXPO IL MCCORMICK PL 94B CA		06/15/2010	MATURED		245,000	245,000	152,295	238,085		6,915		6,915		245,000					06/15/2010	1FE
592247-T8-3	METRO PIER & EXPO IL MCCORMICK PL 94B CA		06/15/2010	MATURED		2,125,000	2,125,000	1,320,928	2,065,021		59,979		59,979		2,125,000					06/15/2010	1FE
592247-ZE-3	METRO PIER & EXPO IL MCCORMICK PL 94B CA		06/15/2010	MATURED		1,490,000	1,490,000	761,025	1,447,944		42,056		42,056		1,490,000					06/15/2010	1
72342A-AA-1	PINGREE GRV IL SPL SVC1 CAMBRIDGE 05-1		06/01/2010	CALLED @ 100.00000000		100,000	100,000	99,000	84,924	14,580	51		14,631		99,555		445	445	3,938	03/01/2015	4
72342G-AA-8	PINGREE GRV IL SPL SVC7 CAMBRIDGE 06-1		06/01/2010	Various		60,240	60,000	60,000	78,771	29,229			29,229		60,000		240	240	3,315	03/01/2036	5
914325-AV-7	UNIVERSITY OF ILLINOIS COP 07A		05/18/2010	PRAGER MCCARTHY & SEALY		103,747	100,000	99,035	99,097		13		13		99,110		4,637	4,637	2,955	10/01/2027	1FE
299461-MN-0	EVANSVILLE IN SEW WKS 2003 A REF		06/10/2010	PRAGER MCCARTHY & SEALY		187,616	175,000	180,730	177,236		(272)		(272)		176,965		10,651	10,651	8,361	07/01/2018	1FE
454623-Z6-9	INDIANA BOND BK GOOD SAMARITAN HOSP 04A		05/14/2010	PRAGER MCCARTHY & SEALY		422,948	400,000	416,143	407,970		(675)		(675)		407,295		15,653	15,653	15,833	08/01/2021	1FE
454797-7Y-1	INDIANA HLTH FAC DEACONESS HOSP 04 A		05/20/2010	PRAGER MCCARTHY & SEALY		101,266	100,000	101,470	100,718		(63)		(63)		100,655		611	611	3,942	03/01/2034	1FE
455393-AP-3	INDIANAPOLIS IN THERMAL ENERGY 01A		05/04/2010	PRAGER MCCARTHY & SEALY		391,131	370,000	389,858	375,732		(687)		(687)		375,044		16,086	16,086	6,710	10/01/2016	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)
256366-AR-6	DODGE CITY KS WTRWKS & WSTWTR 2003		06/17/2010	PRAGER MCCARTHY & SEALY		105,857	100,000	102,727	101,210		(136)		(136)		101,074		4,783	4,783	2,652	12/01/2019	2FE
485428-UW-4	KANSAS DEV FIN BRD REGENTS SCIENCE 03C		06/25/2010	PRAGER MCCARTHY & SEALY		1,506,202	1,370,000	1,475,476	1,426,466		(3,626)		(3,626)		1,422,840		83,362	83,362	46,597	10/01/2016	1FE
485427-BM-3	KANSAS DEV FIN DEPT COMMERCE IMPACT 01M		06/01/2010	MATURED		615,000	615,000	653,001	617,157		(2,157)		(2,157)		615,000				15,375	06/01/2010	1FE
485427-KH-0	KANSAS DEV FIN HLTH SISTERS CHARITY 98C		06/07/2010	CALLED @ 100.00		1,435,000	1,435,000	1,466,441	1,435,000						1,435,000				38,924	12/01/2012	1FE
48543B-JT-6	KANSAS DEV FIN HLTH STORMONT VAIL 07L		06/21/2010	PRAGER MCCARTHY & SEALY		880,681	870,000	879,927	878,072		(330)		(330)		877,742		2,939	2,939	35,888	11/15/2036	1FE
48542K-CE-7	KANSAS DEV FIN STATE PROJ 2001 W		04/16/2010	PRE-REFUNDING		898,123	890,000	919,500	899,755		(1,572)		(1,572)		898,184		(61)	(61)	24,104	10/01/2013	2FE
505392-BU-3	LABETTE CNTY KS LABETTE HEALTH 07A		06/11/2010	STIFEL NICOLAUS & CO, INC.		329,626	350,000	360,115	314,412	43,726	(381)		43,345		357,757		(28,131)	(28,131)	15,517	09/01/2037	3
690278-AY-2	OVERLAND PARK KS CONVENTION 2007A		04/29/2010	RAYMOND JAMES & ASSOCIATES, INC.		499,375	500,000	509,729	512,834		(513)		(513)		505,706		(6,331)	(6,331)	21,568	01/01/2022	2FE
890680-DG-3	TOPEKA KS COMB UTIL IMPT 2006 A		06/21/2010	PRAGER MCCARTHY & SEALY		310,599	300,000	299,298	299,405		17		17		299,423		11,176	11,176	11,440	08/01/2022	1FE
890630-EP-7	TOPEKA KS PUB BLDG 10TH & JACKSN 07A		04/27/2010	TD SECURITIES		1,094,130	1,000,000	1,064,300	1,055,674		(1,412)		(1,412)		1,054,262		39,868	39,868	20,694	06/01/2027	2FE
890644-AK-3	TOPEKA KS SALES TAX 2006		05/20/2010	PRAGER MCCARTHY & SEALY		234,397	225,000	225,000	225,000						225,000		9,397	9,397	4,043	12/15/2016	1FE
933623-BR-0	WAMEGO KS PCR KS GAS & ELEC 04		04/16/2010	PRAGER MCCARTHY & SEALY		102,229	100,000	100,000	100,000						100,000		2,229	2,229	2,061	06/01/2031	2FE
98267L-DM-4	WYANDOTTE CNTY-KC KS REDEV AREA B-01		06/14/2010	PRAGER MCCARTHY & SEALY		127,168	125,000	125,888	125,154		(76)		(76)		125,077		2,090	2,090	3,403	12/01/2014	1FE
491026-RT-9	KENTON CNTY KY ARPT CINCIN/NKY INTL 02A		06/28/2010	JEFFERIES & COMPANY, INC.		7,088,497	6,915,000	7,429,822	6,994,503		(33,594)		(33,594)		6,960,909		127,588	127,588	324,141	03/01/2011	1FE
49130N-AG-4	KENTUCKY HIGHER ED STUD LN CORP SR - TRU		05/06/2010	UNION BANK OF SWITZERLAND		11,500,000	11,500,000	11,241,825	11,254,564		3,831		3,831		11,258,395		241,605	241,605	65,592	05/01/2030	1FE
49140M-JM-2	KENTUCKY RURAL WTR FIN FLEX TERM 04 B		06/10/2010	PRAGER MCCARTHY & SEALY		103,177	100,000	90,090	91,216		255		255		91,471		11,706	11,706	3,707	02/01/2022	2FE
491513-5D-5	KENTUCKY ST PPTY & BLDGS PROJ 68 2000		06/28/2010	MORGAN STANLEY DEAN WITTER		15,218,003	15,015,000	15,960,044	15,103,243		(58,590)		(58,590)		15,044,652		173,350	173,350	647,522	10/01/2010	1FE
491552-RV-9	KENTUCKY TPK AUTH ECON DEV RD 06B		06/08/2010	PRAGER MCCARTHY & SEALY		1,059,500	1,000,000	998,800	998,980		25		25		999,005		60,495	60,495	42,500	07/01/2023	1FE
546589-QV-7	LOUISVILLE JEFFERSON CNTY KY SWR 09A		06/24/2010	RAYMOND JAMES & ASSOCIATES, INC.		25,100,250	25,000,000	25,432,000	25,273,600		(207,600)		(207,600)		25,066,000		34,250	34,250	635,417	08/19/2010	1FE
914391-ZF-7	UNIVERSITY OF LOUISVILLE KY 2008A		05/18/2010	PRAGER MCCARTHY & SEALY		537,945	500,000	501,590	501,405		(52)		(52)		501,353		36,592	36,592	16,250	09/01/2022	1FE
100210-LV-3	BOSSIER CITY LA PUB IMPT SALES TAX 02		04/19/2010	PRAGER MCCARTHY & SEALY		266,113	250,000	257,958	253,803		(214)		(214)		253,589		12,523	12,523	4,896	12/01/2019	1FE
241627-AS-7	DE SOTO PARISH LA PCR CLECO UTIL 99 REF		06/04/2010	GRIGSBY & ASSOCIATES		101,875	100,000	98,956	99,137		10		10		99,147		2,728	2,728	4,537	09/01/2029	2FE
50646P-AM-1	LAFAYETTE LA COMMUNICATIONS SYS 07		04/28/2010	CITIGROUP GLOBAL MARKETS		838,388	750,000	750,675	750,603		(21)		(21)		750,581		87,806	87,806	18,958	11/01/2018	1FE
506498-WR-1	LAFAYETTE LA UTIL REV 2004		06/17/2010	PRAGER MCCARTHY & SEALY		109,814	100,000	105,833	103,090		(275)		(275)		102,815		6,999	6,999	3,369	11/01/2018	1FE
546276-AN-6	LOUISIANA LOC GOV MULTI OLDE SALEM 02A		06/01/2010	CALLED @ 100.00000000		30,000	30,000	30,000	26,552	3,448			3,448		30,000				1,088	06/01/2037	3
546279-Z6-0	LOUISIANA LOC GOVT SHREVEPORT UTIL 07		05/04/2010	PRAGER MCCARTHY & SEALY		735,938	700,000	716,513	713,729		(506)		(506)		713,222		22,716	22,716	32,667	12/01/2027	2FE
546405-DE-8	LOUISIANA OFFICE FACS LSE CAPITOL 03		06/29/2010	PRAGER MCCARTHY & SEALY		267,025	250,000	255,708	252,512		(305)		(305)		252,208		14,817	14,817	8,368	11/01/2021	1FE
546405-DG-3	LOUISIANA OFFICE FACS LSE CAPITOL 03		05/18/2010	PRAGER MCCARTHY & SEALY		261,190	250,000	248,083	248,493		29		29		248,521		12,668	12,668	6,399	11/01/2023	1FE
546395-D8-4	LOUISIANA PUB FAC LAKE CHARLES HOSP 07		06/15/2010	Various		2,809,850	3,000,000	2,970,000	2,568,000	404,023	409		404,432		2,972,432		(162,582)	(162,582)	155,833	12/01/2034	4
546540-EJ-0	LOUISIANA ST UNIV AUXILIARY 2006		06/17/2010	PRAGER MCCARTHY & SEALY		327,586	300,000	316,518	311,618		(589)		(589)		311,028		16,558	16,558	13,139	07/01/2019	1FE
647719-JM-6	NEW ORLEANS LA SEWERAGE SVC 2002		06/30/2010	PRAGER MCCARTHY & SEALY		163,653	150,000	161,184	154,212		(597)		(597)		153,615		10,038	10,038	4,479	06/01/2014	1FE
647719-JT-1	NEW ORLEANS LA SEWERAGE SVC 2002		05/18/2010	PRAGER MCCARTHY & SEALY		104,665	100,000	102,776	101,144		(121)		(121)		101,023		3,642	3,642	2,361	06/01/2020	1FE
75914N-AH-9	REGIONAL TRANSIT AUTH LA COP WILLOW 02		05/01/2010	MATURED		335,000	335,000	357,445	336,105		(1,105)		(1,105)		335,000				8,375	05/01/2010	2FE

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
560427-BU-9	MAINE HLTH & HIGHER EDL FACS AUTH 03B		05/11/2010	PRAGER MCCARTHY & SEALY		213,973	200,000	201,751	201,519		(128)		(128)		201,390		12,583	12,583	8,181	07/01/2019	1FE
560425-QF-0	MAINE HLTH & HIGHER EDL FACS AUTH 03D		06/24/2010	PRAGER MCCARTHY & SEALY		331,260	300,000	324,199	310,599		(1,256)		(1,256)		309,343		21,917	21,917	14,097	07/01/2014	1FE
560425-QK-9	MAINE HLTH & HIGHER EDL FACS AUTH 03D		04/01/2010	PRAGER MCCARTHY & SEALY		108,717	100,000	106,482	102,642		(189)		(189)		102,453		6,264	6,264	3,833	07/01/2016	1FE
560459-RD-3	MAINE MUN BOND BANK 2005 A REF		04/08/2010	Various		808,453	750,000	760,854	756,872		(287)		(287)		756,584		51,868	51,868	14,938	11/01/2019	1FE
059230-AU-6	BALTIMORE MD RSD FIN COLDSPRING 78		05/01/2010	MATURED		155,000	155,000	155,000	155,000						155,000				4,960	05/01/2010	1
57420N-AF-8	MARYLAND ECON DEV LUTHERAN WORLD 00		04/01/2010	Various		2,931,600	2,875,000	2,857,491	2,932,500						2,932,500		(900)	(900)	104,219	04/01/2029	1
574217-ZH-1	MARYLAND HLTH ED WESTN MD HLTH 06 A		06/03/2010	CALLED @ 100.00000000		115,000	115,000	115,799	115,575		(33)		(33)		115,543		(543)	(543)	4,773	01/01/2021	2FE
574217-ZK-4	MARYLAND HLTH ED WESTN MD HLTH 06 A		06/03/2010	CALLED @ 100.00000000		100,000	100,000	100,461	100,332		(19)		(19)		100,313		(313)	(313)	4,150	01/01/2022	2FE
57585K-C9-7	MASSACHUSETTS HLTH ED BAYSTATE 02F		04/20/2010	PRAGER MCCARTHY & SEALY		413,340	400,000	396,820	397,446		30		30		397,476		15,864	15,864	17,987	07/01/2027	1FE
57585K-D2-1	MASSACHUSETTS HLTH ED BAYSTATE 02F		06/02/2010	PRAGER MCCARTHY & SEALY		102,580	100,000	99,280	99,374		7		7		99,380		3,200	3,200	5,367	07/01/2033	1FE
57586P-EZ-5	MASSACHUSETTS HSG FIN SGL 2006 SER 124		06/21/2010	PRAGER MCCARTHY & SEALY		331,644	300,000	300,000	300,000						300,000		31,644	31,644	7,824	12/01/2015	1FE
576018-AF-2	MASSACHUSETTS TPK AUTH MET HWY 97A SR		06/28/2010	CALLED @ 100		9,100,000	9,100,000	8,783,775	8,807,071		10,216		10,216		8,817,287		282,713	282,713	462,489	01/01/2023	1FE
576018-CX-1	MASSACHUSETTS TPK AUTH MET HWY 99A SUB		05/14/2010	CALLED @ 100		28,475,000	28,475,000	26,034,948	26,266,124		12,651		12,651		26,278,775		2,196,225	2,196,225	1,237,872	01/01/2039	1FE
467148-CD-2	JACKSON CNTY MI W A FOOTE MEM HOSP 97A		05/19/2010	Various		7,958,378	7,990,000	7,719,379	7,747,043		18,640		18,640		7,765,683		192,694	192,694	199,394	06/01/2017	2Z
59455T-TA-0	MICHIGAN MUN BD AUTH CLEAN WTR 07		06/22/2010	PRAGER MCCARTHY & SEALY		2,106,350	2,000,000	1,811,326	1,820,407		3,508		3,508		1,823,916		282,434	282,434	67,448	10/01/2025	1FE
594614-UK-3	MICHIGAN ST BLDG AUTH FAC PROG 2003 I		04/27/2010	PRAGER MCCARTHY & SEALY		112,286	100,000	105,175	104,563		(371)		(371)		104,192		8,094	8,094	2,844	10/15/2014	1FE
594614-YX-1	MICHIGAN ST BLDG AUTH FAC PROG 2005 I		06/28/2010	MESIROW FINANCIAL, INC.		4,234,800	4,180,000	4,480,654	4,230,448		(31,859)		(31,859)		4,198,589		36,211	36,211	148,622	10/15/2010	1FE
594622-AL-6	MICHIGAN ST COP 525 REDEVCO 2000		06/01/2010	CALLED @ 100.00000000		1,890,000	1,890,000	1,882,062	1,889,536		464		464		1,890,000				47,250	06/01/2011	1FE
594622-AM-4	MICHIGAN ST COP 525 REDEVCO 2000		06/01/2010	CALLED @ 100.00000000		1,480,000	1,480,000	1,460,434	1,478,755		1,245		1,245		1,480,000				37,000	06/01/2012	1FE
897405-AN-6	TROY MI DOWNTOWN DEV SER 2001		06/21/2010	PRAGER MCCARTHY & SEALY		271,758	265,000	280,336	268,305		(839)		(839)		267,465		4,292	4,292	6,683	11/01/2013	1FE
792909-BD-4	MINNEAPOLIS MN HLTH CARE ALLINA 07H		05/06/2010	PRAGER MCCARTHY & SEALY		109,696	100,000	107,206	105,861		(229)		(229)		105,632		4,064	4,064	2,444	11/15/2018	1FE
792909-BG-7	MINNEAPOLIS MN HLTH CARE ALLINA 07H		05/25/2010	PRAGER MCCARTHY & SEALY		748,563	700,000	739,767	732,401		(1,371)		(1,371)		731,030		17,532	17,532	18,229	11/15/2021	1FE
792909-BH-5	MINNEAPOLIS MN HLTH CARE ALLINA 07H		06/18/2010	PRAGER MCCARTHY & SEALY		106,283	100,000	105,346	104,357		(225)		(225)		104,133		2,150	2,150	3,028	11/15/2022	1FE
78916V-AT-7	ST CLOUD MN HLTH CENTRACARE 2000A		05/01/2010	CALLED @ 101.00		3,444,100	3,410,000	3,369,319	3,379,159		470		470		3,379,630		64,470	64,470	98,038	05/01/2026	1FE
78916V-AU-4	ST CLOUD MN HLTH CENTRACARE 2000A		05/01/2010	CALLED @ 101.00		5,757,000	5,700,000	5,570,325	5,592,109		1,037		1,037		5,593,146		163,854	163,854	167,438	05/01/2030	1FE
415072-GF-8	HARRISON CNTY MS SCH DIST LTD TAX 2007		04/20/2010	PRAGER MCCARTHY & SEALY		220,560	200,000	198,756	197,841		42		42		197,883		22,677	22,677	5,583	10/01/2021	1FE
60534Q-B6-7	MISSISSIPPI DEV BK DESOTO CNTY HWY 07		05/11/2010	Various		615,794	600,000	593,628	593,920		51		51		593,971		21,823	21,823	24,489	01/01/2035	1FE
60534P-7L-1	MISSISSIPPI DEV BK LAUREL CITY HWY 05		04/27/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,059,380	1,000,000	994,340	994,721		72		72		994,793		64,587	64,587	41,528	01/01/2026	1FE
60534Q-PA-3	MISSISSIPPI DEV BK MADISON CNTY HWY 06		04/23/2010	PRAGER MCCARTHY & SEALY		1,064,090	1,000,000	995,260	995,579		59		59		995,638		68,452	68,452	41,250	01/01/2026	1FE
60534Q-ZR-5	MISSISSIPPI DEV BK MARSHALL CNTY HWY 07		04/22/2010	Various		3,070,520	3,000,000	2,987,250	2,988,030		116		116		2,988,146		82,374	82,374	115,056	01/01/2031	1FE
16645P-DC-2	CHESTERFIELD MO COP 2004		06/21/2010	PRAGER MCCARTHY & SEALY		115,051	100,000	100,029	99,097		33		33		99,130		15,921	15,921	4,292	02/15/2020	1FE
442499-BW-8	HOWARD BEND MO LEVEE DIST 05 REF		04/12/2010	PRAGER MCCARTHY & SEALY		141,816	125,000	137,369	134,304		(242)		(242)		134,062		7,754	7,754	4,083	03/01/2019	2FE
467578-AN-0	JACKSON CNTY MO SPL OBLIG TRUMAN MED 01A		06/16/2010	GMS GROUP		2,628,312	2,430,000	2,430,000	2,430,000						2,430,000		198,312	198,312	65,475	12/01/2014	1FE
485052-QH-0	KANSAS CITY MO MUN ASSIST CORP 01 B-1		04/28/2010	CALLED @ 100		475,000	475,000	476,164	475,000						475,000				13,656	04/01/2018	1FE
485052-QJ-6	KANSAS CITY MO MUN ASSIST CORP 01 B-1		04/28/2010	CALLED @ 100.00		1,460,000	1,460,000	1,456,350	1,457,685		64		64		1,457,749		2,251	2,251	41,975	04/01/2019	1FE
485052-QK-3	KANSAS CITY MO MUN ASSIST CORP 01 B-1		04/28/2010	CALLED @ 100		555,000	555,000	550,299	551,875		76		76		551,951		3,049	3,049	15,956	04/01/2020	1FE
485052-QM-9	KANSAS CITY MO MUN ASSIST CORP 01 B-1		04/28/2010	CALLED @ 100		3,120,000	3,120,000	3,073,918	3,088,108		688		688		3,088,796		31,204	31,204	89,700	04/01/2021	1FE
48507R-AN-7	KANSAS CITY MO PFC REV 01		04/19/2010	PRAGER MCCARTHY & SEALY		103,812	100,000	100,344	100,116		(10)		(10)		100,106		3,706	3,706	2,792	04/01/2015	1FE
534893-AN-2	LINCOLN UNIVERSITY MO AUX SYS 2000		06/01/2010	CALLED @ 100.00000000		500,000	500,000	500,000	500,000						500,000				13,750	06/01/2015	1FE
60636C-DF-3	MISSOURI DEV FIN KC MIDTOWN REDEV 00A		04/01/2010	MATURED		1,000,000	1,000,000	1,057,430	1,001,826		(1,826)		(1,826)		1,000,000				30,000	04/01/2010	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
60636C-DG-1	MISSOURI DEV FIN KC MIDTOWN REDEV 00A		04/01/2010	CALLED @ 100.00000000		2,000,000	2,000,000	2,106,940	2,003,435		(3,435)		(3,435)		2,000,000				60,000	04/01/2011	1FE
60636C-DH-9	MISSOURI DEV FIN KC MIDTOWN REDEV 00A		04/01/2010	CALLED @ 100.00000000		2,165,000	2,165,000	2,263,746	2,168,159		(3,159)		(3,159)		2,165,000				64,950	04/01/2012	1FE
60636C-DL-0	MISSOURI DEV FIN KC MIDTOWN REDEV 00A		04/01/2010	CALLED @ 100.00000000		3,815,000	3,815,000	3,767,999	3,815,000						3,815,000				109,681	04/01/2022	1FE
60636P-YE-4	MISSOURI ENVIR WTR PCR ST REVOLV FD 07A		06/03/2010	PRAGER MCCARTHY & SEALY		422,280	390,000	404,309	401,134		(555)		(555)		400,578		21,702	21,702	17,341	01/01/2025	1FE
606072-GS-9	MISSOURI HIGHER EDUCATION LOAN AUTH -11T		05/11/2010	UNION BANK OF SWITZERLAND		15,200,000	15,200,000	15,200,000	15,200,000						15,200,000				58,500	07/01/2032	1FE
606072-HT-6	MISSOURI HIGHER EDUCATION LOAN AUTH -11T		05/11/2010	UNION BANK OF SWITZERLAND		4,700,000	4,700,000	4,589,785	4,592,843		1,042		1,042		4,593,886		106,114	106,114	11,345	05/01/2044	1FE
60636X-Q5-5	MISSOURI HSG DEV COMMN HMEOWNSHIP 07E1		06/01/2010	CALLED @ 100.00000000		80,000	80,000	80,000	80,000						80,000				3,000	09/01/2023	1FE
609040-CR-9	MONARCH-CHESTERFIELD LEVEE DIST MO 06A		05/18/2010	STIFEL NICOLAUS & CO, INC.		105,250	100,000	103,145	102,177		(120)		(120)		102,057		3,193	3,193	3,611	03/01/2026	1FE
77183N-AV-8	ROCK COMMUNITY FIRE PROTN MO COP 2008		05/04/2010	PRAGER MCCARTHY & SEALY		204,383	195,000	191,898	192,036		38		38		192,074		12,309	12,309	6,663	03/01/2028	1FE
826775-DG-0	SIKESTON MO ELEC SYS REV REF 1992		06/01/2010	MATURED		920,000	920,000	939,863	920,000						920,000				28,520	06/01/2010	2FE
851016-BC-8	SPRINGFIELD MO PUB UTIL COP LSE 2006A		04/08/2010	PRAGER MCCARTHY & SEALY		108,696	100,000	107,455	104,843		(207)		(207)		104,636		4,060	4,060	4,333	12/01/2019	1FE
791638-UK-3	ST LOUIS MO ARPT LAMBERT INTL 03A REF		04/28/2010	PRAGER MCCARTHY & SEALY		553,275	500,000	557,850	522,273		(2,034)		(2,034)		520,238		33,037	33,037	22,021	07/01/2015	1FE
791638-UY-3	ST LOUIS MO ARPT LAMBERT INTL 05 REF		04/08/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		17,742,921	16,855,000	18,649,767	18,381,501		(41,710)		(41,710)		18,023,009		(280,088)	(280,088)	726,170	07/01/2018	2FE
791638-VB-2	ST LOUIS MO ARPT LAMBERT INTL 05 REF		05/04/2010	PRAGER MCCARTHY & SEALY		232,209	225,000	237,049	232,411		(382)		(382)		232,029		180	180	9,181	07/01/2021	2FE
61212R-FF-8	MONTANA BRD HSG SGL FAM MTG 2000 A		06/01/2010	CALLED @ 100.00000000		80,000	80,000	80,000	80,000						80,000				2,580	06/01/2029	1FE
61212R-XM-3	MONTANA BRD HSG SGL FAM MTG 2006 C-2		06/01/2010	CALLED @ 100.00000000		240,000	240,000	240,000	240,000						240,000				5,820	12/01/2026	1FE
61212R-G9-1	MONTANA BRD HSG SGL FAM MTG 2007 D		06/01/2010	CALLED @ 100.00000000		55,000	55,000	55,000	55,000						55,000				1,375	12/01/2022	1FE
61212R-H2-5	MONTANA BRD HSG SGL FAM MTG 2007 D		06/01/2010	CALLED @ 100.00000000		90,000	90,000	90,000	90,000						90,000				2,295	12/01/2027	1FE
239421-AR-1	DAWSON CNTY NE PUB PWR ELEC 07		06/09/2010	Various		616,385	600,000	594,180	594,639		97		97		594,736		21,649	21,649	16,406	12/01/2027	1FE
625914-FD-3	MUNICIPAL ENERGY AGY OF NE PWR 03A SUB		05/18/2010	Various		2,733,661	2,600,000	2,649,514	2,628,078		(3,039)		(3,039)		2,625,038		108,623	108,623	79,736	04/01/2025	1FE
639707-AL-2	NEBRASKA UTIL CORP UNIV OF NE LINCOLN 01		04/08/2010	PRAGER MCCARTHY & SEALY		600,911	565,000	568,085	565,741		(101)		(101)		565,640		35,272	35,272	22,129	01/01/2014	1FE
68189P-BM-5	OMAHA NE SPL TAX REDEV HERITAGE 04		06/21/2010	PRAGER MCCARTHY & SEALY		338,878	300,000	326,018	314,479		(1,156)		(1,156)		313,322		25,556	25,556	9,417	10/15/2015	1FE
682004-AM-8	OMAHA PUB PWR DIST NE NEB CITY 2 05 A		04/21/2010	HARRIS TRUST & SAVINGS BANK		781,393	735,000	752,045	746,101		(513)		(513)		745,588		35,805	35,805	25,699	02/01/2022	1FE
682004-AP-1	OMAHA PUB PWR DIST NE NEB CITY 2 05 A		06/21/2010	Various		1,341,825	1,275,000	1,293,245	1,286,905		(801)		(801)		1,286,105		55,720	55,720	53,431	02/01/2024	1FE
843460-BX-3	SOUTHERN NE PUB PWR DIST ELEC SYS 06		05/12/2010	PRAGER MCCARTHY & SEALY		105,598	100,000	98,718	98,886		20		20		98,906		6,692	6,692	3,193	09/15/2026	1FE
914638-FM-8	UNIVERSITY OF NE DEFERRED MAINT 06		04/30/2010	DAVIDSON, D.A., & CO.		1,122,420	1,000,000	1,056,820	1,040,084		(1,850)		(1,850)		1,038,234		84,186	84,186	40,278	07/15/2019	1FE
914641-XK-6	UNIVERSITY OF NE OMAHA STUD HSG 03		04/26/2010	PRAGER MCCARTHY & SEALY		210,500	200,000	200,938	200,419		(30)		(30)		200,389		10,111	10,111	9,333	05/15/2028	1FE
914641-ZT-5	UNIVERSITY OF NE-LINCOLN PKG PROJ 05		06/16/2010	PRAGER MCCARTHY & SEALY		104,238	100,000	99,865	99,884		3		3		99,887		4,351	4,351	2,500	06/01/2025	1FE
914641-WN-1	UNIVERSITY OF NE-LINCOLN STUD FEES 03B		05/11/2010	DAVIDSON, D.A., & CO.		1,929,798	1,770,000	1,841,473	1,801,982		(2,636)		(2,636)		1,799,346		130,452	130,452	71,911	07/01/2017	1FE
914641-WP-6	UNIVERSITY OF NE-LINCOLN STUD FEES 03B		04/26/2010	PRAGER MCCARTHY & SEALY		157,177	145,000	149,662	147,092		(159)		(159)		146,933		10,244	10,244	5,701	07/01/2018	1FE
914641-WT-8	UNIVERSITY OF NE-LINCOLN STUD FEES 03B		05/21/2010	PRAGER MCCARTHY & SEALY		3,238,836	3,100,000	3,100,000	3,100,000						3,100,000		138,836	138,836	139,375	07/01/2038	1FE
181003-GD-0	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS		06/01/2010	CALLED @ 103.00000000		15,450	15,000	14,975	14,982		1		1		14,983		467	467	338	12/01/2016	2FE
181003-GE-8	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS		06/01/2010	CALLED @ 103.00000000		25,750	25,000	24,845	24,885		5		5		24,890		860	860	563	12/01/2017	2FE
181003-GF-5	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS		06/01/2010	CALLED @ 103.00000000		30,900	30,000	30,000	30,000						30,000		900	900	694	12/01/2018	2FE
181003-GG-3	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS		06/01/2010	CALLED @ 103.00000000		36,050	35,000	34,878	34,904		3		3		34,907		1,143	1,143	809	12/01/2019	2FE
641271-RH-6	NEVADA HSG DIV SGL FAM MTG SR SER 96E		04/01/2010	CALLED @ 100.00000000		5,000	5,000	5,000	5,000						5,000				153	10/01/2016	1FE
641279-CP-7	NEVADA HSG DIV SGL FAM PROG 07B		04/01/2010	CALLED @ 100.00000000		975,000	975,000	975,000	975,000						975,000				24,863	04/01/2028	1FE
66041H-EN-0	NORTH LAS VEGAS NV SR SPL IMPT 60 06A		06/01/2010	CALLED @ 103.00000000		15,450	15,000	14,844	14,890		6		6		14,895		555	555	328	12/01/2016	2FE
66041H-EP-5	NORTH LAS VEGAS NV SR SPL IMPT 60 06A		06/01/2010	CALLED @ 103.00000000		15,450	15,000	14,767	14,827		8		8		14,835		615	615	328	12/01/2017	2FE
66041H-EQ-3	NORTH LAS VEGAS NV SR SPL IMPT 60 06A		06/01/2010	CALLED @ 103.00000000		10,300	10,000	9,906	9,928		3		3		9,930		370	370	225	12/01/2018	2FE
66041H-EU-4	NORTH LAS VEGAS NV SR SPL IMPT 60 06A		06/01/2010	CALLED @ 103.00000000		87,550	85,000	78,836	79,411		149		149		79,561		7,989	7,989	1,966	12/01/2022	2FE
846562-AA-4	SPARKS NV TOURISM IMPT DIST 1 SR 08A		06/21/2010	Various		2,183,286	2,250,000	2,168,573	2,000,835	179,339	2,591		181,930		2,182,765		520	520	76,619	06/15/2020	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)
64468V-AF-9	NEW HAMPSHIRE BUS WASTE MGMT 03 REOFF		06/01/2010	CALLED @ 100.00		5,000,000	5,000,000	4,883,500	4,953,886		32,939		32,939		4,986,824		13,176	13,176	100,000	08/01/2024	2FE
644616-AL-8	NEW HAMPSHIRE HIGHER EDUCATION LOAN CORP		06/08/2010	UNION BANK OF SWITZERLAND		4,400,000	4,400,000	4,400,000	4,400,000						4,400,000				28,873	12/01/2035	1FE
644616-AQ-7	NEW HAMPSHIRE HIGHER EDUCATION LOAN CORP		06/08/2010	UNION BANK OF SWITZERLAND		4,800,000	4,800,000	4,800,000	4,800,000						4,800,000				31,498	12/01/2036	1FE
644616-AT-1	NEW HAMPSHIRE HIGHER EDUCATION LOAN CORP		06/14/2010	UNION BANK OF SWITZERLAND		5,600,000	5,600,000	5,600,000	5,600,000						5,600,000				21,135	12/01/2040	1FE
644616-AS-3	NEW HAMPSHIRE HIGHER EDUCATION LOAN CORP		06/14/2010	UNION BANK OF SWITZERLAND		4,150,000	4,150,000	3,995,620	4,000,970		1,914		1,914		4,002,884		147,116	147,116	51,114	12/01/2038	1FE
644614-DY-2	NEW HAMPSHIRE HLTH EXETER HOSP 01A		05/28/2010	PRAGER MCCARTHY & SEALY		105,611	100,000	99,620	99,727		7		7		99,734		5,877	5,877	4,033	10/01/2024	1FE
64468T-JF-5	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 96D		06/30/2010	CALLED @ 100.00000000		135,000	135,000	135,000	135,000						135,000				8,292	07/01/2016	1FE
64468T-JG-3	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 96D		06/30/2010	CALLED @ 100.00000000		405,000	405,000	405,000	405,000						405,000				25,220	07/01/2026	1FE
64579F-RZ-8	NEW JERSEY HLTH ATLANTIC CITY MED 02		06/02/2010	PRAGER MCCARTHY & SEALY		103,692	100,000	98,809	98,949		26		26		98,976		4,716	4,716	5,462	07/01/2025	1FE
64579F-QN-6	NEW JERSEY HLTH TRINITAS HOSP 07B		04/06/2010	EXCHANGE		4,750,000	4,750,000	4,750,000	4,750,000						4,750,000				232,418	07/01/2014	2FE
646046-KM-3	NEW JERSEY ST COP EQUIP LSE 2000 A REF		06/15/2010	MATURED		3,050,000	3,050,000	3,287,351	3,063,868		(13,868)		(13,868)		3,050,000				80,063	06/15/2010	1FE
646133-DB-1	NEW JERSEY TRANSIT COP FED GRANT 00B		06/28/2010	TD SECURITIES		9,159,639	9,065,000	9,936,237	9,150,302		(59,290)		(59,290)		9,091,013		68,626	68,626	391,935	09/15/2010	1FE
54423T-BE-1	LOS ALAMOS CNTY NM GROSS RCPTS TAX 08		05/11/2010	PRAGER MCCARTHY & SEALY		1,274,419	1,105,000	1,103,055	1,103,127		23		23		1,103,150		171,268	171,268	29,394	06/01/2027	1FE
012440-LD-3	ALBANY NY IND DEV ST PETER'S HOSP 08A		04/26/2010	PRAGER MCCARTHY & SEALY		110,365	100,000	105,267	104,427		(151)		(151)		104,276		6,089	6,089	5,494	11/15/2022	2FE
527462-CD-5	LEVITTOWN NY UNION FREE SCH DIST NY ENGY		04/15/2010	CALLED @ 100.00000000		955,679	306,530	306,530	306,530						955,679				17,625	04/15/2012	1
64970K-QX-8	NEW YORK NY MUN WTR FIN CROSSOVER 01E		06/16/2010	PRE-REFUNDING		4,900,000	4,900,000	4,900,000	4,900,000						4,900,000				126,260	06/15/2031	1FE
649901-PK-5	NEW YORK ST DORM CITY UNIV 1993 A		04/07/2010	PRAGER MCCARTHY & SEALY		119,278	100,000	117,032	111,520		(438)		(438)		111,082		8,196	8,196	4,488	07/01/2018	1FE
649850-AW-4	NEW YORK ST ENVIR NYCMWFA 90 A		06/15/2010	CALLED @ 100.00000000		20,000	20,000	19,734	19,959		12		12		19,971		29	29	750	06/15/2012	1FE
649850-3Y-8	NEW YORK ST ENVIR NYCMWFA 91 A		06/15/2010	MATURED		480,000	480,000	476,848	480,000						480,000				17,400	06/15/2010	1FE
64986M-R3-1	NEW YORK ST HSG FIN AFFORD HSG 2007B		06/02/2010	Various		1,615,000	1,615,000	1,615,000	1,615,000						1,615,000				35,261	11/01/2010	1FE
649876-UP-2	NEW YORK ST LOC GOVT ASSIST CORP 93E		04/01/2010	CALLED @ 100.00000000		200,000	200,000	221,304	218,847		(1,415)		(1,415)		217,432		(17,432)	(17,432)	6,000	04/01/2014	1FE
649883-ER-2	NEW YORK ST MTG AGY HMEOWNER 2007-145		06/29/2010	PRAGER MCCARTHY & SEALY		101,308	100,000	100,000	100,000						100,000		1,308	1,308	3,858	10/01/2037	1FE
649883-FW-0	NEW YORK ST MTG AGY HMEOWNER 2007-148		06/10/2010	CALLED @ 100.00000000		365,000	365,000	365,000	365,000						365,000				12,370	10/01/2022	1FE
649883-FX-8	NEW YORK ST MTG AGY HMEOWNER 2007-148		06/10/2010	CALLED @ 100.00000000		7,880,000	7,880,000	7,880,000	7,880,000						7,880,000				280,692	10/01/2027	1FE
650009-TP-8	NEW YORK ST THRUWAY GEN REV 07H		06/30/2010	PRAGER MCCARTHY & SEALY		108,365	100,000	105,734	104,691		(256)		(256)		104,435		3,930	3,930	2,569	01/01/2025	1FE
650035-GY-8	NEW YORK ST URBAN DEV PERS INC 08A-1		06/28/2010	J. P. MORGAN SECURITIES, INC.		2,410,433	2,360,000	2,500,727	2,407,471		(24,687)		(24,687)		2,382,784		27,649	27,649	64,244	12/15/2010	1FE
653424-CF-6	NIAGARA FALLS NY CITY SD HS COP 2005		06/03/2010	PRAGER MCCARTHY & SEALY		107,861	100,000	103,520	102,540		(181)		(181)		102,358		5,503	5,503	2,403	06/15/2021	1FE
73358T-KN-0	PORT AUTH NY & NJ CONS 138TH SER 2004		06/14/2010	PRAGER MCCARTHY & SEALY		478,293	440,000	457,230	454,100		(742)		(742)		453,358		24,935	24,935	10,988	12/01/2017	1FE
73358T-QA-2	PORT AUTH NY & NJ CONS 141ST SER 2005		04/20/2010	PRAGER MCCARTHY & SEALY		103,806	100,000	99,625	99,651		5		5		99,657		4,149	4,149	3,222	09/01/2024	1FE
73358T-QD-6	PORT AUTH NY & NJ CONS 141ST SER 2005		04/22/2010	PRAGER MCCARTHY & SEALY		102,737	100,000	98,782	98,839		13		13		98,852		3,885	3,885	3,278	09/01/2027	1FE
864768-CZ-7	SUFFOLK CNTY NY SOUTHAMPTON HOSP 99A		04/08/2010	JEFFERIES & COMPANY, INC.		606,000	600,000	580,494	587,707		(298)		(298)		587,408		18,592	18,592	34,075	01/01/2020	4
864768-DA-1	SUFFOLK CNTY NY SOUTHAMPTON HOSP 99A		04/14/2010	BARCLAYS BANK		8,391,750	8,350,000	8,003,910	8,004,060	51,237	2,987		54,225		8,058,284		333,466	333,466	484,300	01/01/2030	4
986083-AU-7	YONKERS NY INDL DEV ST JOSEPH HOSP 98A		06/24/2010	GATES CAPITAL CORP.		3,612,000	4,300,000	3,255,764	1,907,007	1,696,728	(18,943)		1,677,785		3,584,792		27,208	27,208	142,031	03/01/2015	4
986083-AX-1	YONKERS NY INDL DEV ST JOSEPH HOSP 98B		06/24/2010	GATES CAPITAL CORP.		1,344,000	1,600,000	1,365,824	709,584	787,328	(1,420)		785,908		1,495,492		(151,492)	(151,492)	52,241	03/01/2015	4
986083-BA-0	YONKERS NY INDL DEV ST JOSEPH HOSP 98C		06/24/2010	GATES CAPITAL CORP.		2,268,000	2,700,000	1,107,000	1,197,423	78,995	169,568		248,563		1,445,986		822,014	822,014	89,790	03/01/2015	4
986083-BB-8	YONKERS NY INDL DEV ST JOSEPH HOSP 98C		06/22/2010	GMS GROUP		1,930,500	2,600,000	1,460,660	1,107,726	426,583	28,121		454,703		1,562,429		368,071	368,071	90,899	03/01/2020	4
121352-AY-4	BURKE CNTY NC COP 2006 A		06/16/2010	PRAGER MCCARTHY & SEALY		109,840	100,000	107,348	104,857		(325)		(325)		104,532		5,308	5,308	3,611	04/01/2018	1FE
121352-BZ-0	BURKE CNTY NC COP 2006 B		06/15/2010	PRAGER MCCARTHY & SEALY		326,222	300,000	295,145	293,074		222		222		293,296		32,926	32,926	10,194	04/01/2020	1FE
121891-AN-5	BURLINGTON NC COP WTR & SWR SYS 04		04/28/2010	PRAGER MCCARTHY & SEALY		133,703	125,000	128,944	126,908		(139)		(139)		126,769		6,934	6,934	556	04/01/2019	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
149054-AW-8	CATAWBA CNTY NC COP PUB SCH & CLG 04		05/13/2010	PRAGER MCCARTHY & SEALY		110,238	100,000	107,365	103,700		(292)		(292)		103,408		6,830	6,830	2,435	06/01/2018	1FE
161037-NC-6	CHARLOTTE NC COP GOVT FAC 03 G		06/02/2010	PRAGER MCCARTHY & SEALY		220,158	200,000	211,502	204,590		(546)		(546)		204,045		16,113	16,113	5,167	06/01/2015	1FE
161037-ND-4	CHARLOTTE NC COP GOVT FAC 03 G		06/07/2010	PRAGER MCCARTHY & SEALY		109,215	100,000	103,578	101,437		(173)		(173)		101,264		7,951	7,951	2,625	06/01/2016	1FE
161037-PH-3	CHARLOTTE NC COP TRANSIT PROJ 04A		06/17/2010	PRAGER MCCARTHY & SEALY		271,130	250,000	267,222	257,623		(998)		(998)		256,625		14,505	14,505	6,979	06/01/2017	1FE
161037-PM-2	CHARLOTTE NC COP TRANSIT PROJ 04A		06/11/2010	PRAGER MCCARTHY & SEALY		513,646	480,000	504,038	489,945		(1,227)		(1,227)		488,718		24,928	24,928	12,800	06/01/2020	1FE
206444-CJ-8	CONCORD NC COP 2005		06/21/2010	PRAGER MCCARTHY & SEALY		219,095	200,000	213,381	208,208		(527)		(527)		207,681		11,414	11,414	4,694	06/01/2018	1FE
206444-CK-5	CONCORD NC COP 2005		05/17/2010	PRAGER MCCARTHY & SEALY		109,285	100,000	106,175	103,791		(243)		(243)		103,548		5,737	5,737	2,347	06/01/2019	1FE
396288-BN-1	GREENVILLE NC COP PUB FACS & EQUIP 04		06/10/2010	PRAGER MCCARTHY & SEALY		365,157	330,000	359,387	345,888		(1,419)		(1,419)		344,469		20,689	20,689	11,487	06/01/2018	1FE
462670-CF-5	IREDELL CNTY NC COP SCH PROJ 2006		05/03/2010	PRAGER MCCARTHY & SEALY		327,603	300,000	296,519	294,771		118		118		294,889		32,714	32,714	13,958	06/01/2021	1FE
462670-CJ-7	IREDELL CNTY NC COP SCH PROJ 2006		05/24/2010	PRAGER MCCARTHY & SEALY		324,981	300,000	290,060	288,833		233		233		289,067		35,914	35,914	14,833	06/01/2023	1FE
644802-CS-7	NEW HANOVER CNTY NC COP 2003		04/06/2010	PRAGER MCCARTHY & SEALY		134,155	125,000	133,242	129,083		(246)		(246)		128,837		5,318	5,318	3,785	03/01/2019	1FE
658207-HS-7	NORTH CAROLINA HSG FIN HMEOWNER 08 31-A		06/01/2010	CALLED @ 100.00000000		35,000	35,000	35,000	35,000						35,000				1,604	07/01/2023	1FE
658207-HT-5	NORTH CAROLINA HSG FIN HMEOWNER 08 31-A		06/01/2010	CALLED @ 100.00000000		25,000	25,000	25,000	25,000						25,000				1,174	01/01/2028	1FE
658207-HV-0	NORTH CAROLINA HSG FIN HMEOWNER 08 31-A		06/01/2010	CALLED @ 100.00000000		55,000	55,000	55,000	55,000						55,000				2,647	07/01/2038	1FE
65820R-BH-3	NORTH CAROLINA LEASE REV CORR FAC 03		06/17/2010	PRAGER MCCARTHY & SEALY		1,695,216	1,570,000	1,654,403	1,605,456		(3,229)		(3,229)		1,602,227		92,989	92,989	48,503	10/01/2019	1FE
752586-DB-0	RANDOLPH CNTY NC COP 2004 REF		05/25/2010	PRAGER MCCARTHY & SEALY		139,146	125,000	135,247	131,153		(345)		(345)		130,808		8,338	8,338	3,073	06/01/2018	1FE
783228-BY-4	RUTHERFORD CNTY NC COP PUB IMPT 2002		06/07/2010	PRAGER MCCARTHY & SEALY		106,320	100,000	103,834	101,502		(168)		(168)		101,334		4,986	4,986	3,875	09/01/2021	1FE
971673-DG-0	WILMINGTON NC COP 2004		06/01/2010	PRAGER MCCARTHY & SEALY		207,991	190,000	197,072	193,739		(308)		(308)		193,431		14,560	14,560	7,564	09/01/2024	1FE
38546W-BQ-2	GRAND FORKS ND HLTH ALTRU SYS GRP 05		06/07/2010	PRAGER MCCARTHY & SEALY		214,500	200,000	200,000	200,000						200,000		14,500	14,500	5,250	12/01/2026	1FE
658905-CH-5	NORTH DAKOTA BLDG AUTH FAC IMPT 05A		04/14/2010	RBC DAIN RAUSCHER		1,900,499	1,820,000	1,812,283	1,813,695		110		110		1,813,805		86,693	86,693	30,523	12/01/2022	1FE
658908-HJ-0	NORTH DAKOTA BRD ED UNIV OF ND HSG 04		06/17/2010	PRAGER MCCARTHY & SEALY		103,057	100,000	99,697	99,736		4		4		99,740		3,317	3,317	3,625	04/01/2032	1FE
658908-MG-0	NORTH DAKOTA BRD ED UNIV OF ND HSG 06		06/15/2010	PRAGER MCCARTHY & SEALY		1,343,755	1,325,000	1,301,481	1,303,801		283		283		1,304,084		39,672	39,672	40,244	04/01/2031	1FE
199562-BK-4	COLUMBUS OH TIF POLARIS PROJ 04A		05/03/2010	PRAGER MCCARTHY & SEALY		210,528	200,000	199,342	197,246		67		67		197,313		13,215	13,215	4,090	12/01/2020	1FE
394659-CP-9	GREENE CNTY OH WTR SYS GOVT ENT 04		05/12/2010	PRAGER MCCARTHY & SEALY		1,227,956	1,100,000	1,179,717	1,142,154		(2,905)		(2,905)		1,139,249		88,707	88,707	25,083	12/01/2016	1FE
49925J-AA-5	KNOWLEDGEWORKS FOUNDATION SERIES 2007 A-		04/01/2010	VARIOUS		16,200,000	16,200,000								16,200,000					12/01/2047	1FE
543583-EH-7	LORAIN CNTY OH HOSP CATHOLIC HLTH 97B		05/21/2010	CALLED @ 100.00		5,290,000	5,290,000	5,213,242	5,236,492		1,062		1,062		5,237,554		52,446	52,446	210,131	09/01/2027	1FE
575312-BR-3	MASON OH SWR SYS IMPT 04 REF		05/05/2010	PRAGER MCCARTHY & SEALY		106,868	100,000	103,405	101,670		(124)		(124)		101,546		5,322	5,322	2,098	12/01/2018	2FE
613520-KF-1	MONTGOMERY CNTY OHIO HOSP REV REV BDS 19		04/01/2010	CALLED @ 101.00000000		4,040,000	4,040,000	3,917,320	4,040,000						4,040,000				135,000	04/01/2018	1FE
613520-KG-9	MONTGOMERY CNTY OHIO HOSP REV REV BDS 19		04/01/2010	CALLED @ 101.00000000		5,050,000	5,000,000	4,859,200	5,050,000						5,050,000				168,750	04/01/2022	1FE
67755A-2W-2	OHIO ST BLDG AUTH ADMIN BLDG 01A		06/24/2010	MESIROW FINANCIAL, INC.		5,436,803	5,370,000	5,696,442	5,533,845		(107,910)		(107,910)		5,425,935		10,867	10,867	209,878	10/01/2010	1FE
67755C-RU-5	OHIO ST BLDG AUTH JUV CORR BLDG 05B		04/06/2010	PRAGER MCCARTHY & SEALY		111,233	100,000	107,738	104,828		(204)		(204)		104,624		6,609	6,609	2,611	10/01/2017	1FE
677704-TP-3	OHIO UNIVERSITY SUB GEN RECEIPTS 2003		04/05/2010	PRAGER MCCARTHY & SEALY		120,072	110,000	113,645	111,597		(101)		(101)		111,495		8,576	8,576	1,940	12/01/2017	1FE
677704-UJ-5	OHIO UNIVERSITY SUB GEN RECEIPTS 2004		06/03/2010	PRAGER MCCARTHY & SEALY		136,999	125,000	133,160	128,990		(362)		(362)		128,628		8,371	8,371	3,247	12/01/2017	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
769318-AM-8	RIVERSOUTH AUTH OH REDEV COLUMBUS 04A		06/16/2010	RAMIREZ, SAMUAL A. & COMPANY		1,061,120	1,000,000	1,006,920	1,003,504		(340)		(340)		1,003,165		57,955	57,955	27,778	12/01/2024	1FE
914119-JP-8	UNIVERSITY OF CINCINNATI OH RCPT 06 A		05/11/2010	PRAGER MCCARTHY & SEALY		110,451	100,000	102,796	100,922		(46)		(46)		100,876		9,575	9,575	4,764	06/01/2020	1FE
005407-AA-9	ADAIR CNTY OK INDL DEV AERT INC 07		06/30/2010	DISTRIBUTION		520,600		520,600	520,600						520,600					12/15/2023	6
628207-DY-5	MUSTANG OK IMPT AUTH UTIL 06 REF		06/25/2010	PRAGER MCCARTHY & SEALY		113,892	100,000	105,119	103,375		(260)		(260)		103,114		10,778	10,778	3,736	10/01/2016	1FE
678595-AM-1	OKLAHOMA CITY OK PUB PPTY HOTEL 05		06/21/2010	Various		1,559,937	1,430,000	1,502,558	1,476,944		(2,874)		(2,874)		1,474,070		85,867	85,867	51,894	10/01/2018	1FE
678864-U3-1	OKLAHOMA HOUSING SINGLE FAMILY		06/01/2010	CALLED @ 100.00000000		30,000	30,000	30,000	30,000						30,000				1,402	09/01/2027	1FE
72460L-AN-5	PITTSBURG CNTY OK ECON SALES TAX 05		04/01/2010	DUNCAN WILLIAMS, INC.		1,528,085	1,425,000	1,521,002	1,487,157		(2,491)		(2,491)		1,484,666		43,419	43,419	41,313	12/01/2020	1FE
899518-BM-5	TULSA CNTY OK INDL AUTH CAP IMPT 05C		06/25/2010	PRAGER MCCARTHY & SEALY		114,986	100,000	106,694	104,103		(343)		(343)		103,760		11,226	11,226	3,125	05/15/2015	1FE
686087-FB-8	OREGON HSG CMNTY SVCS SGL FAM MTG 07G		04/01/2010	CALLED @ 100.00000000		130,000	130,000	130,000	130,000						130,000				4,826	07/01/2026	1FE
68608R-MX-8	OREGON HSG CMNTY SVCS SGL FAM MTG 97A		04/01/2010	CALLED @ 100.00000000		60,000	60,000	60,000	60,000						60,000				2,790	07/01/2027	1FE
68607H-V6-0	OREGON ST DEPT OF ADMIN SVCS COP 09A		05/01/2010	MATURED		7,180,000	7,180,000	7,336,309	7,231,224		(51,224)		(51,224)		7,180,000				107,700	05/01/2010	1FE
68607H-Z4-1	OREGON ST DEPT OF ADMIN SVCS COP 09A		04/28/2010	PRAGER MCCARTHY & SEALY		216,126	200,000	200,000	200,000						200,000		16,126	16,126	5,056	05/01/2029	1FE
735328-AM-8	PORT ST HELENS OR PCR PORTLAND GEN 85A		04/01/2010	MATURED		10,350,000	10,350,000	10,441,908	10,350,000						10,350,000				372,600	04/01/2010	1FE
938240-BG-2	WASHINGTON CNTY OR CLEAN WTR SVCS SR 04		05/12/2010	PRAGER MCCARTHY & SEALY		1,165,610	1,000,000	1,087,680	1,049,971		(2,923)		(2,923)		1,047,048		118,562	118,562	32,958	10/01/2015	1FE
087401-HN-8	BETHLEHEM PA AUTH WTR GTD 04		06/22/2010	Various		344,716	325,000	322,563	323,126		47		47		323,173		21,543	21,543	7,794	11/15/2021	1FE
611537-AV-3	MONROEVILLE PA MUNI AUTH SEWER 08B		06/29/2010	PRAGER MCCARTHY & SEALY		108,910	100,000	106,366	105,335		(289)		(289)		105,046		3,864	3,864	2,931	12/01/2025	1FE
708690-AW-2	PENNSYLVANIA ECON DEV COLVER PROJ 05F		06/03/2010	GOLDMAN, SACHS & CO.		10,413,000	10,400,000	10,742,465	10,515,759		(25,573)		(25,573)		10,490,185		(77,185)	(77,185)	243,100	12/01/2011	2FE
709163-FF-1	PENNSYLVANIA HIGHER ED ASSIST AGY 1997 M		06/23/2010	CALLED @ 100.00000000		75,000	75,000	75,000	75,000						75,000				1,471	05/01/2046	1FE
708796-PP-6	PENNSYLVANIA HSG FIN AGY SGL 2008-103A		04/16/2010	CALLED @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				61,750	04/01/2022	1FE
709208-EC-2	PENNSYLVANIA PUB SCH C MONTGOMERY 04		06/23/2010	PRAGER MCCARTHY & SEALY		743,912	700,000	700,000	700,000						700,000		43,912	43,912	19,764	05/15/2022	1FE
85732G-BE-9	PENNSYLVANIA PUB SCH COP DAN BOONE 07		05/17/2010	PRAGER MCCARTHY & SEALY		169,086	150,000	162,872	159,643		(447)		(447)		159,196		9,890	9,890	4,771	04/01/2019	1FE
810844-BL-3	SCRANTON PA SWR AUTH SWR REV 07		06/23/2010	PRAGER MCCARTHY & SEALY		102,906	100,000	100,128	100,097		(7)		(7)		100,090		2,816	2,816	2,731	12/01/2032	1FE
743940-BB-3	PROVIDENCE RI REDEV PUB SAFETY BLDG 99A		04/01/2010	CALLED @ 101.00000000		16,513,500	16,350,000	15,875,066	16,473,333		40,167		40,167		16,513,500				470,063	04/01/2029	1FE
76218T-FG-4	RHODE ISLAND CLEAN WTR REVOLV FD 04A		04/12/2010	PRAGER MCCARTHY & SEALY		319,822	300,000	291,395	289,976		155		155		290,131		29,691	29,691	7,494	10/01/2022	1FE
76218T-FH-2	RHODE ISLAND CLEAN WTR REVOLV FD 04A		06/25/2010	PRAGER MCCARTHY & SEALY		186,393	175,000	168,204	167,148		198		198		167,346		19,047	19,047	6,211	10/01/2023	1FE
212474-FP-0	RHODE ISLAND CONVENTION CTR - CON 05 A		05/20/2010	PRAGER MCCARTHY & SEALY		1,066,070	1,000,000	1,066,450	1,040,027		(2,681)		(2,681)		1,037,346		28,724	28,724	26,389	05/15/2022	1FE
762243-CX-9	RHODE ISLAND HLTH ED BROWN UNIV 03A		06/08/2010	PRAGER MCCARTHY & SEALY		102,511	100,000	98,058	98,176		16		16		98,191		4,320	4,320	3,694	09/01/2037	1FE
762243-UD-3	RHODE ISLAND HLTH PROVIDENCE SCH 06A		04/30/2010	PRAGER MCCARTHY & SEALY		109,383	100,000	102,281	100,974		(45)		(45)		100,929		8,454	8,454	4,861	05/15/2020	1FE
76221R-EK-5	RHODE ISLAND HSG MTG HMEOWNSHP 08-59B		04/01/2010	CALLED @ 100.00000000		685,000	685,000	685,000	685,000						685,000				19,523	04/01/2028	1FE
76221R-DH-3	RHODE ISLAND HSG MTG RENTAL 07B-1A		04/21/2010	PRAGER MCCARTHY & SEALY		204,774	200,000	200,000	200,000						200,000		4,774	4,774	6,105	10/01/2037	1FE
16007B-KW-3	CHARLESTON CNTY SC PUB FAC COP 04		05/13/2010	PRAGER MCCARTHY & SEALY		662,625	600,000	636,042	617,692		(1,326)		(1,326)		616,366		46,259	46,259	13,340	12/01/2016	1FE
16007B-LE-2	CHARLESTON CNTY SC PUB FAC COP 04		04/26/2010	PRAGER MCCARTHY & SEALY		160,599	150,000	155,156	152,550		(172)		(172)		152,378		8,221	8,221	6,833	12/01/2020	1FE
397090-ER-8	GREENWOOD CNTY SC HOSP SELF RGL 04A		06/17/2010	PRAGER MCCARTHY & SEALY		217,097	200,000	216,882	207,317		(838)		(838)		206,479		10,618	10,618	7,083	10/01/2016	1FE
83755L-HX-7	SOUTH DAKOTA BLDG AUTH REV 06A		05/13/2010	PRAGER MCCARTHY & SEALY		108,316	100,000	96,901	96,567		66		66		96,633		11,683	11,683	3,569	09/01/2024	2FE
88045R-ER-9	TENNESSEE HSG DEV AGY HMEOWNSHIP 07-4		04/14/2010	PRAGER MCCARTHY & SEALY		103,140	100,000	100,000	100,000						100,000		3,140	3,140	4,080	07/01/2028	1FE
880557-XN-8	TENNESSEE ST SCH BD HIGHER ED 2ND 00A		05/01/2010	CALLED @ 100.00000000		1,600,000	1,600,000	1,584,768	1,600,000						1,600,000				44,000	05/01/2026	1FE
052422-DL-3	AUSTIN TX HOTEL OCCUPANCY TAX 2004		05/28/2010	PRAGER MCCARTHY & SEALY		273,340	250,000	266,743	257,942		(806)		(806)		257,136		16,204	16,204	6,875	11/15/2017	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
088563-PW-5	BEXAR CNTY TX MET WTR DIST WTRWKS 2002 R		06/02/2010	PRAGER MCCARTHY & SEALY		723,491	700,000	685,811	687,931		151		151		688,082		35,409	35,409	21,525	05/01/2032	1FE
106214-DW-6	BRAZOS RIV AUTH TX HOUSTON INDS 98D REF		06/24/2010	PRAGER MCCARTHY & SEALY		421,697	400,000	402,200	401,047		(59)		(59)		400,989		20,708	20,708	12,100	10/01/2015	2FE
10623P-DE-7	BRAZOS STUDENT FIN CORP SR - TRUST 1995		06/18/2010	CALLED @ 100.00000000		250,000	250,000	250,000	250,000						250,000				1,066	12/01/2042	2FE
10623P-CZ-1	BRAZOS STUDENT FIN CORP SR -TRUST 2001 -		06/18/2010	CALLED @ 100.00000000		400,000	400,000	400,000	400,000						400,000				3,819	03/01/2040	1FE
10623P-CK-4	BRAZOS STUDENT FIN CORP SR -TRUST 2003 A		06/14/2010	CALLED @ 100.00000000		100,000	100,000	90,955	91,237		102		102		91,339		8,661	8,661	814	07/01/2038	1FE
106238-FH-6	BRAZOS TX HIGHER ED AUTH STUD LN REV TRU		04/30/2010	CALLED @ 100.00000000		600,000	600,000	600,000	556,710	43,290			43,290		600,000				5,577	12/01/2033	3FE
414152-NG-9	HARRIS CNTY TX HLTH MEM HERMANN 98		06/01/2010	MATURED		3,570,000	3,570,000	3,766,172	3,580,888		(10,888)		(10,888)		3,570,000				98,175	06/01/2010	1FE
414158-NT-8	HARRIS CNTY TX HSG FIN WINDSOR 95 A		06/01/2010	CALLED @ 100.00000000		150,000	150,000	148,002	148,819		43		43		148,863		1,137	1,137	4,725	06/01/2025	1
442436-5Y-3	HOUSTON TX WTR & SWR 98 JR LIEN A CAP		06/15/2010	PRAGER MCCARTHY & SEALY		363,858	650,000	271,954	291,043		5,757		5,757		296,800		67,058	67,058		12/01/2023	1FE
658546-WB-8	NORTH CENTRAL TX HLTH HOSP BAYLOR 95		05/15/2010	MATURED		850,000	850,000	954,873	855,131		(5,131)		(5,131)		850,000				26,563	05/15/2010	1
662832-DR-2	NORTH TX MUN WTR DIST SOLID WASTE 03		05/19/2010	PRAGER MCCARTHY & SEALY		235,481	225,000	226,026	225,385		(45)		(45)		225,340		10,140	10,140	8,219	09/01/2023	1FE
662858-CT-4	NORTH TX TWY AUTH DALLAS NO TWY SYS 03A		06/25/2010	PRAGER MCCARTHY & SEALY		201,378	200,000	176,846	177,272		156		156		177,428		23,950	23,950	9,097	01/01/2038	1FE
698476-DA-3	PANHANDLE-PLAINS HIGH ED - TRUST 1993 CD		06/23/2010	CALLED @ 100.00000000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				9,564	04/01/2031	1FE
698476-DR-6	PANHANDLE-PLAINS HIGH ED AUTH -91AB TRUS		06/24/2010	CALLED @ 100.00000000		100,000	100,000	100,000	100,000						100,000				957	06/01/2036	1FE
78219N-AA-0	RUSK CNTY TX WINDSOR HLTH CARE I I 99A		04/01/2010	CALLED @ 100.00000000		150,000	150,000	79,144	2	79,012	601		79,613		79,614		70,386	70,386	18,733	10/01/2030	6
876387-DA-6	TARRANT CNTY TX HOSP DIST CMC ENERGY 97		04/28/2010	Various		2,195,185	2,175,606	2,175,606	2,175,606						2,175,606		19,580	19,580	63,977	04/28/2012	1
88283L-CU-8	TEXAS ST TRANS COMMN 2006A		06/28/2010	RAMIREZ, SAMUAL A. & COMPANY		804,775	750,000	697,276	699,183		1,195		1,195		700,377		104,398	104,398	26,587	04/01/2024	1FE
882854-NY-4	TEXAS ST WTR DEV BRD REV JR 2007 B		04/19/2010	PRAGER MCCARTHY & SEALY		208,240	200,000	198,026	198,224		25		25		198,248		9,992	9,992	6,925	07/15/2025	1FE
882854-NZ-1	TEXAS ST WTR DEV BRD REV JR 2007 B		05/26/2010	PRAGER MCCARTHY & SEALY		104,726	100,000	98,853	98,959		18		18		98,977		5,749	5,749	3,950	07/15/2026	1FE
89657P-DG-5	TRINITY RIVER AUTH TX TARRANT CNTY 05		06/14/2010	PRAGER MCCARTHY & SEALY		210,892	200,000	205,928	203,891		(285)		(285)		203,605		7,287	7,287	8,778	02/01/2025	1FE
95308R-AN-9	WEST HARRIS CNTY TX REGL WTR SYS 03		06/04/2010	PRAGER MCCARTHY & SEALY		2,052,241	1,905,000	2,035,923	1,965,918		(6,040)		(6,040)		1,959,878		92,363	92,363	44,426	12/15/2018	1FE
95308R-AP-4	WEST HARRIS CNTY TX REGL WTR SYS 03		06/18/2010	PRAGER MCCARTHY & SEALY		2,539,426	2,350,000	2,484,185	2,408,331		(5,968)		(5,968)		2,402,363		137,063	137,063	56,556	12/15/2019	1FE
62426V-AQ-0	MOUNTAIN REGL WTR SPL SVC DIST UT 03		06/10/2010	PRAGER MCCARTHY & SEALY		104,306	100,000	101,566	100,712		(75)		(75)		100,636		3,670	3,670	2,500	12/15/2025	1FE
91754R-ES-2	UTAH ST BRD REGT UNIV OF UTAH 00A		04/01/2010	CALLED @ 101.00000000		701,950	695,000	737,166	701,950						701,950				19,113	04/01/2018	1FE
917546-GD-9	UTAH STATE BOARD OF REGENTS - 1993 TRUST		06/14/2010	UNION BANK OF SWITZERLAND		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				21,381	05/01/2045	1FE
917546-GG-2	UTAH STATE BOARD OF REGENTS - 1993 TRUST		06/14/2010	UNION BANK OF SWITZERLAND		5,025,000	5,025,000	4,941,473	4,943,733		751		751		4,944,484		80,516	80,516	41,259	11/01/2045	1FE
917546-GC-1	UTAH STATE BOARD OF REGENTS - 1993 TRUST		06/14/2010	UNION BANK OF SWITZERLAND		4,650,000	4,650,000	4,547,933	4,550,690		979		979		4,551,669		98,331	98,331	32,101	05/01/2045	1FE
917546-EM-1	UTAH STATE BOARD OF REGENTS - 1993 TRUST		06/14/2010	UNION BANK OF SWITZERLAND		1,500,000	1,500,000	1,467,375	1,469,219		632		632		1,469,851		30,149	30,149	19,886	11/01/2027	1FE
95640E-FX-8	WEST VALLEY CITY UT MUN BLDG LSE 06A		05/17/2010	PRAGER MCCARTHY & SEALY		613,240	580,000	544,128	546,233		835		835		547,068		66,172	66,172	20,953	08/01/2021	1FE
924195-E5-5	VERMONT HSG FIN AGY SGL FAM HSG 03 17B		05/01/2010	CALLED @ 100.00000000		35,000	35,000	35,000	35,000						35,000				858	11/01/2022	1FE
646361-AS-4	NEW KENT CNTY VA ECON DEV SCH GOVT 06		06/23/2010	PRAGER MCCARTHY & SEALY		359,363	350,000	346,570	346,908		55		55		346,963		12,399	12,399	14,306	02/01/2029	1FE
842056-FE-8	SOUTHEASTERN VA PUB SVC AUTH SR 98		05/28/2010	PRE-REFUNDING		11,595,220	11,150,000	12,110,801	11,632,271		(35,878)		(35,878)		11,596,393		(1,173)	(1,173)	506,396	07/01/2015	1FE
92813H-LG-9	VIRGINIA HSG DEV AUTH RENTAL 2000 D		04/01/2010	MATURED		1,315,000	1,315,000	1,327,072	1,315,396		(396)		(396)		1,315,000				36,984	04/01/2010	1FE
92812Q-LK-1	VIRGINIA HSG DEV AUTH RENTAL 2005 K		05/25/2010	PRAGER MCCARTHY & SEALY		103,067	100,000	100,100	100,061		(4)		(4)		100,057		3,010	3,010	3,960	02/01/2025	1FE
92812U-FE-3	VIRGINIA HSG DEV CMWLTH MTG 05 SUBA-2		04/01/2010	MATURED		1,865,000	1,865,000	1,865,000	1,865,000						1,865,000				34,969	04/01/2010	1FE
928067-GH-4	VIRGINIA POLYTECH INST ATHLETIC 04D		06/25/2010	RBC DAIN RAUSCHER		362,595	320,000	347,955	335,436		(1,283)		(1,283)		334,153		28,442	28,442	9,289	06/01/2015	1FE
928067-FV-4	VIRGINIA POLYTECH INST UNIV SVC SYS 04C		06/25/2010	Various		890,359	785,000	853,578	822,866		(2,996)		(2,996)		819,870		70,489	70,489	21,853	06/01/2015	1FE
92817S-KH-0	VIRGINIA PUB SCH AUTH SCH FING 09 A		06/24/2010	BARCLAYS BANK		7,711,642	7,680,000	8,126,976	7,868,667		(159,902)		(159,902)		7,708,765		2,877	2,877	349,867	08/01/2010	1FE
928181-GQ-3	VIRGINIA RES AUTH WTR SWR SYS 2002		06/23/2010	CITIGROUP GLOBAL MARKETS		119,871	300,000	71,106	106,796		2,919		2,919		109,715		10,157	10,157		11/01/2028	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)
928181-GR-1	VIRGINIA RES AUTH WTR SWR SYS 2002		06/17/2010	Various		74,971	200,000	44,756	67,268		1,558		1,558		68,826		6,145	6,145		11/01/2029	1FE
927793-JC-4	VIRGINIA TRANSN BRD CONTRACT RTE 28 02		05/18/2010	PRAGER MCCARTHY & SEALY		229,969	680,000	141,474	208,119		4,248		4,248		212,367		17,602	17,602		04/01/2031	1FE
29270M-CA-9	ENERGY NORTHWEST WA WIND PROJ 05		05/24/2010	PRAGER MCCARTHY & SEALY		211,210	200,000	202,914	201,536		(126)		(126)		201,410		9,800	9,800	8,125	07/01/2019	1FE
67501K-A*-9	OCEAN SHORES WA LOC IMPT DIST 98-01		04/01/2010	CALLED @ 100.00		1,290,000	1,290,000	1,290,000	1,290,000						1,290,000				90,300	04/01/2017	2
91523N-AT-3	UNIVERSITY OF WA UNIV STUD FACS FEE 00		06/01/2010	CALLED @ 101.00000000		3,030,000	3,000,000	2,984,160	3,030,000						3,030,000				86,250	06/01/2025	1FE
91523N-AU-0	UNIVERSITY OF WA UNIV STUD FACS FEE 00		06/01/2010	CALLED @ 101.00000000		10,125,250	10,025,000	9,996,128	10,125,250						10,125,250				290,725	06/01/2030	1FE
93975W-AP-0	WASHINGTON ECON BIOMED UNIV OF WA 04A		04/08/2010	PRAGER MCCARTHY & SEALY		218,160	200,000	215,840	207,969		(469)		(469)		207,501		10,659	10,659	3,850	06/01/2019	1FE
592646-LN-1	METROPOLITAN WASH DC ARPTS 2004 A		06/24/2010	PRAGER MCCARTHY & SEALY		207,904	200,000	195,868	196,754		94		94		196,848		11,056	11,056	6,700	10/01/2022	1FE
95648M-BS-7	WEST VIRGINIA ECON CORR JUV SFTY 02B		04/28/2010	PRAGER MCCARTHY & SEALY		546,170	500,000	531,225	511,211		(1,033)		(1,033)		510,178		35,992	35,992	11,611	06/01/2014	1FE
95639R-BQ-1	WEST VIRGINIA HIGHER ED PLCY CMMN 04B		06/01/2010	PRAGER MCCARTHY & SEALY		118,360	110,000	108,383	106,741		103		103		106,844		11,516	11,516	3,713	04/01/2020	1FE
956704-UE-8	WEST VIRGINIA ST UNIV OF WV MARSHALL 00B		04/01/2010	CALLED @ 101.00000000		1,010,000	1,000,000	972,870	1,010,000						1,010,000				28,750	04/01/2025	1FE
956695-SJ-0	WEST VIRGINIA WTR DEV AUTH PROG II 03B		06/15/2010	PRAGER MCCARTHY & SEALY		110,526	100,000	108,330	104,085		(359)		(359)		103,727		6,799	6,799	3,153	11/01/2015	1FE
956695-SK-7	WEST VIRGINIA WTR DEV AUTH PROG II 03B		05/05/2010	PRAGER MCCARTHY & SEALY		109,158	100,000	107,404	103,641		(245)		(245)		103,396		5,762	5,762	2,625	11/01/2016	1FE
97710B-BA-9	WISCONSIN HLTH & ED MINISTRY HLTH 04		04/13/2010	PRAGER MCCARTHY & SEALY		102,118	100,000	98,839	98,878		7		7		98,885		3,233	3,233	3,542	08/01/2034	1FE
97710N-RQ-1	WISCONSIN HLTH & ED UNITED HEALTH 98		06/15/2010	CALLED @ 100.00000000		5,575,000	5,575,000	5,508,881	5,527,990		1,033		1,033		5,529,023		45,977	45,977	146,344	12/15/2027	1FE
3199999. Bonds - U.S. Special Revenues						953,574,723	967,494,551	937,165,349	897,249,692	4,984,502	(2,863,003)		2,121,499		948,697,073		4,877,650	4,877,650	27,345,338	XXX	XXX
04541G-EU-2	ABSHE 2003-HE4 M1		06/15/2010	SCHEDULED REDEMPTION		673,947	673,947	674,578	673,977		(30)		(30)		673,947				4,784	08/15/2033	1Z*
04541G-FP-2	ABSHE 2003-HE5, M3		06/15/2010	SCHEDULED REDEMPTION		40,479	40,479	40,704	4,925	35,691	(136)		35,555		40,479				773	09/15/2033	6Z*
04541G-HM-7	ABSHE 2004-HE1, M2		06/15/2010	SCHEDULED REDEMPTION		51,318	51,318	51,779	31,907	19,669	(259)		19,411		51,318				719	01/15/2034	4Z*
004421-BH-5	ACE 2002-HE3, M1		06/25/2010	SCHEDULED REDEMPTION		149,410	149,410	150,064	150,002		(591)		(591)		149,410				1,482	10/25/2032	1Z*
004421-EX-7	ACE 2004-OP1, M2		06/25/2010	SCHEDULED REDEMPTION		223,378	223,378	222,471	165,902	57,056	420		57,476		223,378				1,535	04/25/2034	3Z*
004421-MQ-3	ACE 2005-SN1, A1		06/01/2010	SCHEDULED REDEMPTION		203,143	203,143	203,133	203,142		1		1		203,143				2,318	11/25/2039	1Z*
004406-AA-2	ACE 2006-GP1, A		06/25/2010	SCHEDULED REDEMPTION		180,667	180,667	180,667	135,376	45,291			45,291		180,667				320	02/25/2031	4Z*
00441Y-AC-6	ACE 2006-OP2, A2B		06/25/2010	SCHEDULED REDEMPTION		239,285	239,285	239,285	239,285						239,285				438	08/25/2036	2Z*
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A		05/01/2010	SCHEDULED REDEMPTION		19,853	19,853	12,427	17,556		2,297		2,297		19,853					03/01/2017	1
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B		05/01/2010	SCHEDULED REDEMPTION		54,592	54,592	34,173	48,276		6,316		6,316		54,592					03/01/2017	1
007634-AA-6	AEGON NV	R	05/19/2010	BARCLAYS BANK		6,089,880	6,000,000	5,298,570	5,350,985		15,815		15,815		5,366,801		723,079	723,079	152,375	12/15/2020	1FE
990501-9A-8	AFFINION GROUP B		04/09/2010	SCHEDULED REDEMPTION		920,000	920,000	912,535	911,851	1	8,149		8,149		920,000				961	10/17/2012	3FE
010392-EZ-7	ALABAMA POWER CO		05/06/2010	FIRST TENNESSEE BANK (THE)		3,331,770	3,000,000	2,779,514	2,782,687		950		950		2,783,638		548,132	548,132	89,833	05/15/2038	1FE
01741R-AD-4	ALLEGHENY TECHNOLOGIES 4.250000% 06/01/2		05/13/2010	J. P. MORGAN SECURITIES, INC.		2,187,292	1,500,000	1,553,614	1,548,016		(3,407)		(3,407)		1,544,609		642,683	642,683	26,574	06/01/2014	2FE
03061N-JS-9	AMCAR 2005-DA, A4		06/06/2010	SCHEDULED REDEMPTION		2,569,860	2,569,860	2,561,026	2,565,442		4,418		4,418		2,569,860				60,450	11/06/2012	1FE
029229-AA-9	AMERICAN RENAL HOLDINGS		04/27/2010	BANK OF AMERICA		80,200	80,000	79,424							79,424		776	776		05/15/2018	1Z
030610-AD-1	AMERICREDIT AUTOMOBILE RECEIVA		06/06/2010	SCHEDULED REDEMPTION		1,617,868	1,617,868	1,627,979	1,624,632		(6,765)		(6,765)		1,617,868				42,674	09/06/2013	1FE
030613-AD-5	AMERICREDIT AUTOMOBILE RECEIVA		06/07/2010	SCHEDULED REDEMPTION		1,021,892	1,021,892	978,462	983,384		38,509		38,509		1,021,892				1,348	10/06/2013	2FE
03061N-JN-0	AMERICREDIT AUTOMOBILE RECEIVA		06/06/2010	SCHEDULED REDEMPTION		2,181,001	2,181,001	2,183,728	2,182,996		(1,994)		(1,994)		2,181,001				47,226	06/06/2012	1FE
030616-AD-8	AMERICREDIT PRIME AUTOMOBILE R		06/08/2010	SCHEDULED REDEMPTION		1,454,667	1,454,667	1,479,441	1,472,196		(17,529)		(17,529)		1,454,667				35,540	06/08/2012	2FE
03072S-A9-6	AMERIQUEST MORTGAGE SECURITIES		04/27/2010	Various		2,575,322	2,656,074	2,367,226	2,382,493		42,039		42,039		2,424,532		150,790	150,790	3,869	05/25/2035	1Z*
032346-AF-5	AMYLIN PHARMACEUTICALS 3.000000% 06/15/2		06/15/2010	MORGAN STANLEY DEAN WITTER		1,652,500	2,000,000	1,988,575	1,560,000	428,758	1,099		429,856		1,989,856		(337,356)	(337,356)	30,500	06/15/2014	5
007036-PC-4	ARMT 2005-6A A22		06/25/2010	SCHEDULED REDEMPTION		8,892	8,892	8,892	2,719	6,174	(1)		6,173		8,892				25	11/25/2035	5Z*
007037-BL-7	ARMT 2007-1 5A4		06/25/2010	Various		221,008	4,861,399	718,990	604,102	319,717	(5,685,994)	58,147	(5,424,423)		221,008				12,807	03/25/2037	1Z*
040104-MY-4	ARSI 2005-W1, A2		06/25/2010	SCHEDULED REDEMPTION		368,999	368,999	368,999	176,021	192,978			192,978		368,999				728	05/25/2035	5Z*
04013B-AB-8	ARSI 2006-M2, A2B		06/25/2010	Various		108,061	108,061	69,771	196,209	199,976	85,379		285,355		108,061				481	09/25/2036	4Z*
04541G-HX-3	ASSET BACKED SECURITIES CORP H		06/25/2010	SCHEDULED REDEMPTION		487,436	487,436	490,939	328,291	159,626	(481)		159,144		487,436				5,625	04/25/2034	3Z*
04963J-AA-3	ATRIUM CDO, CLASS A LOANS	F	04/27/2010	SCHEDULED REDEMPTION		122,868	122,868	116,879			5,990		5,990		122,868				208	06/27/2015	1FE
05946X-SC-8	BAFC 2005-B 3A3		06/21/2010	SCHEDULED REDEMPTION		34,410	34,410	34,461	9,470	26,563	(1,623)		24,940		34,410				89	04/20/2035	4Z*
05955Y-AM-1	BAFC 2010-R3 3A5		06/01/2010	SCHEDULED REDEMPTION		1,148,513	1,148,513	1,145,642			2,871		2,871		1,148,513				14,044	09/26/2037	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
07386H-SQ-5	BALTA 2005-4 1A2		06/25/2010	SCHEDULED REDEMPTION		247,398	247,398	247,630	65,538	181,910	(49)		181,860		247,398				618	04/25/2035	6Z*
073873-AB-7	BALTA 2006-5 11A2		06/25/2010	Various		38,094	667,304	361,996	38,725	119,449	599,503		718,952		38,094				1,440	08/25/2036	6Z*
050705-30-0	BANK OF AMERICA - RITS 2007-2 2007-2		05/19/2010	DISTRIBUTION		19											19	19		08/21/2027	3FE
74039G-20-3	BANK OF AMERICA CORP - RITS 2006-B 2006-		05/19/2010	Various		29	300,950	496									29	29		11/15/2026	3FE
061199-AA-3	BANK OF CHINA HONG KONG	F	04/13/2010	Various		7,496,440	7,500,000	7,464,075							7,464,075		32,365	32,365	78,625	02/11/2020	1FE
05533A-AA-0	BBVA BANCOMER SA TEXAS	F	04/21/2010	Various		5,094,250	5,000,000	5,000,000							5,000,000		94,250	94,250	1,108	04/22/2020	1FE
09201J-AA-4	BLACK DIAMOND INT'L FUNDING, LTD. MTN SE		04/15/2010	SCHEDULED REDEMPTION		1,537,968	1,537,968	1,537,968	1,537,968						1,537,968				5,194	07/17/2017	1FE
05567L-G6-8	BNP PARIBAS	F	06/24/2010	Various		19,676,600	20,000,000	19,934,200			3,662		3,662		19,937,862		(261,262)	(261,262)	195,000	03/11/2015	1FE
05948K-F9-5	BOAA 2005-6 6A1		06/01/2010	Various		3,352,581	3,704,511	3,645,677	3,693,471		4,876		4,876		3,656,298		(303,717)	(303,717)	104,370	07/25/2020	1Z*
05949A-AY-6	BOAMS 2004-3 1A23		06/01/2010	SCHEDULED REDEMPTION		1,087,318	1,087,318	1,091,395	1,090,539		(3,221)		(3,221)		1,087,318				23,362	04/25/2034	1Z*
10600P-AA-5	BRAMER 2003-1	F	06/15/2010	SCHEDULED REDEMPTION		185,094	185,094	185,094	185,094						185,094				8,206	06/15/2011	1FE
106238-LC-0	BRAZOS 2005-1, A2		04/22/2010	MORGAN STANLEY DEAN WITTER		23,097,422	23,375,000	23,223,063	23,375,000		5,407		5,407		23,228,469		(131,048)	(131,048)	26,466	12/26/2018	1FE
07388A-AB-0	BSABS 2006-HE4, 1A2		06/25/2010	SCHEDULED REDEMPTION		573,294	573,294	542,389	244,938	304,444	17,437		321,881		573,294				1,119	05/25/2036	5Z*
07384M-4L-3	BSARM 2004-10 31A1		06/01/2010	SCHEDULED REDEMPTION		191,811	191,811	189,893	188,610		3,201		3,201		191,811				3,861	01/25/2035	1Z*
07384M-6H-0	BSARM 2004-12 2A1		06/01/2010	SCHEDULED REDEMPTION		190,925	190,925	187,733	187,779		3,146		3,146		190,925				3,632	02/25/2035	1Z*
07400W-AA-8	BSMF 2006-SL1, A		06/25/2010	Various		108,992	404,897	180,457	78,599	205,200	(696,825)		(491,625)		108,992				939	08/25/2036	6Z*
07401U-AA-1	BSSLT 2007-SV1A A1		06/25/2010	SCHEDULED REDEMPTION		221,997	221,997	221,997	153,542	68,454			68,454		221,997				489	12/25/2036	3Z*
07401U-AU-7	BSSLT 2007-SV1A, A3		06/25/2010	SCHEDULED REDEMPTION		453,105	453,105	453,105	175,927	277,178			277,178		453,105				1,062	12/25/2036	5Z*
13342B-AB-1	CAMERON INTL CORP 2.500000% 06/15/2026		05/03/2010	Various		4,433,929	3,350,000	3,589,361	3,431,133		(15,764)		(15,764)		3,415,369		1,018,560	1,018,560	28,851	06/15/2026	2FE
14042C-AD-6	CAPITAL ONE PRIME AUTO RECEIVA		06/15/2010	SCHEDULED REDEMPTION		1,186,072	1,186,072	1,205,593	1,196,982		(10,911)		(10,911)		1,186,072				27,480	07/15/2012	1FE
14312T-AC-4	CARMAX AUTO OWNER TRUST		06/15/2010	SCHEDULED REDEMPTION		1,882,614	1,882,614	1,886,144	1,884,434		(1,820)		(1,820)		1,882,614				46,253	12/15/2011	1FE
14845W-AB-5	CASTLE HILL 3, CLASS A1B LOANS	F	06/15/2010	SCHEDULED REDEMPTION		2,050,931	2,050,931	1,958,639			92,292		92,292		2,050,931				8,247	09/15/2015	1FE
12489W-NN-0	CBASS 2005-CB6 A3		06/01/2010	SCHEDULED REDEMPTION		119,153	119,153	116,770	116,309		2,844		2,844		119,153				2,892	07/25/2035	1Z*
12498N-AB-9	CBASS 2006-CB2 AF2		06/01/2010	SCHEDULED REDEMPTION		91,477	91,477	91,084	61,282	24,917	83		25,000		91,477				2,710	12/25/2036	4Z*
14983A-AA-7	CBASS 2006-SL1, A-1		06/25/2010	SCHEDULED REDEMPTION		29,356	29,356	15,395	3,504	17,931	3,410		21,342		29,356				46	09/25/2036	6Z*
15132K-AA-2	CDTIM 2005-1, A1		06/20/2010	SCHEDULED REDEMPTION		219,430	219,430	219,414	219,416		14		14		219,430				4,808	05/20/2017	2FE
156708-AL-3	CEPHALON INC 0% 06/15/2033		06/07/2010	GOLDMAN, SACHS & CO.		2,053,351	2,000,000	1,975,320	1,979,827		372		372		1,980,199		73,152	73,152		06/15/2033	4
15672W-AB-0	CEQUEL COM HLDG I/CAP CP		05/18/2010	EXCHANGE		917,878	900,000	918,000			(100)		(100)		917,900		(22)	(22)	41,831	11/15/2017	4FE
990532-9C-9	CEQUEL COMMUNICATIONS 2ND LIEN PIK TERM		09/01/2009	VARIOUS															8,703	11/05/2013	5FE
12527G-AA-1	CF INDUSTRIES INC		04/20/2010	MORGAN STANLEY DEAN WITTER		81,800	80,000	80,000							80,000		1,800	1,800		05/01/2018	1Z
12527G-AB-9	CF INDUSTRIES INC		04/20/2010	MORGAN STANLEY DEAN WITTER		82,000	80,000	80,000							80,000		2,000	2,000		05/01/2020	1Z
990512-9C-1	CHARTER COMM. OPERATING CO. NEW TERM LOA		04/15/2010	Various		12,784,415	14,873,546	12,594,163	12,469,064	59	131,022		131,081		12,600,145		184,269	184,269	111,306	03/06/2014	3FE
990512-9E-7	CHARTER COMMUNICATIONS OPERATING, LLC TE		06/30/2010	Various		7,892,411	8,046,161	6,813,843			22,395		22,395		6,836,238		1,056,172	1,056,172	(2,549)	09/06/2016	3FE
161630-BD-9	CHASE 2007-A1 11M1		06/01/2010	SCHEDULED REDEMPTION		348,064	348,064	298,900			49,164		49,164		348,064				7,219	03/25/2037	1Z*
165167-BC-0	CHESAPEAKE ENERGY CORP		06/21/2010	CALLED @ 102.50		3,485,000	3,400,000	3,446,250	3,417,296		(4,590)		(4,590)		3,412,706		72,294	72,294	195,500	09/15/2013	3FE
12558M-BM-3	CITHE 2003-1		06/01/2010	Various		69,770	69,770	69,762	78,401		(57)		(57)		69,770				1,831	10/20/2032	1Z*
167685-JH-0	CITY OF CHICAGO SINGLE FAMILY MORTGAGE R		06/01/2010	SCHEDULED REDEMPTION		1,633	1,633	1,633	1,633						1,633				44	09/01/2032	1
17309R-AA-0	CMLTI 2006-AR6 1A1		06/01/2010	SCHEDULED REDEMPTION		477,959	477,959	408,457			69,502		69,502		477,959				9,516	08/25/2036	1Z*
17312B-AB-8	CMLTI 2007-WFH2 A2		06/25/2010	SCHEDULED REDEMPTION		870,944	870,944	870,944	870,944						870,944				1,670	03/25/2037	1Z*
17316D-AC-8	CMLTI 2010-3 1A1		06/01/2010	SCHEDULED REDEMPTION		1,096,620	1,096,620	1,087,710			8,910		8,910		1,096,620				12,143	03/25/2046	1Z
17316D-AV-6	CMLTI 2010-3 5A1		06/01/2010	SCHEDULED REDEMPTION		750,780	750,780	746,087			4,692		4,692		750,780				8,086	08/25/2037	1FE
20030N-AG-6	COMCAST CORP		04/13/2010	J. P. MORGAN SECURITIES, INC.		8,938,685	8,500,000	8,825,890			(7,147)		(7,147)		8,818,743		119,942	119,942	178,544	06/15/2016	2FE
12629Y-AA-9	COOPER-STANDARD AUTOMOTI		04/29/2010	DEUTSCHE BANK SECURITIES		81,900	80,000	80,000							80,000		1,900	1,900		05/01/2018	1Z
126673-NT-5	COUNTRYWIDE ASSET-BACKED CERTI		04/27/2010	Various		1,334,946	1,345,311	1,278,045	1,290,001		16,613		16,613		1,306,614		28,333	28,333	3,570	04/25/2035	1Z*
12544T-AB-0	COUNTRYWIDE HOME LOANS		06/01/2010	SCHEDULED REDEMPTION		664,113	664,113	577,778			86,335		86,335		664,113				6,359	06/25/2037	1Z*
12619M-AD-1	CPS 2007-B A4		06/15/2010	SCHEDULED REDEMPTION		361,266	361,266	335,977	338,854		22,412		22,412		361,266				10,115	01/15/2014	1FE
12615W-CR-0	CPS AUTO TRUST		06/15/2010	SCHEDULED REDEMPTION		321,286	321,286	311,246	314,710		6,575		6,575		321,286				8,025	11/15/2012	1FE
12619R-AD-0	CPS AUTO TRUST		06/15/2010	SCHEDULED REDEMPTION		904,549	904,549	852,537	863,594		40,955		40,955		904,549				22,520	11/15/2013	2FE
12619X-AB-1	CPS AUTO TRUST		06/15/2010	SCHEDULED REDEMPTION		542,830	542,830	554,005	553,142		(10,312)		(10,312)		542,830				13,327	12/16/2013	2FE
22411F-AD-5	CPS AUTO TRUST		06/15/2010	SCHEDULED REDEMPTION		563,000	563,000	575,734	574,583		(11,582)		(11,582)		563,000				13,498	08/15/2013	1FE
12626P-AG-8	CRH AMERICA INC	R	05/26/2010	CANTOR, FITZGERALD & CO.		3,275,820	3,000,000	2,585,921	2,633,678		17,089		17,089		2,650,767		625,053	625,053	120,000	09/30/2016	2FE
12629C-AA-7	CSAM FUNDING II 2A, CLASS A LOANS	F	04/15/2010	SCHEDULED REDEMPTION		9,591	9,591	9,160			432		432		9,591				17	10/15/2016	1FE
225458-UJ-5	CSFB 2005-5 6A2		06/01/2010	SCHEDULED REDEMPTION		161,282	161,282	159,669	159,995		1,287		1,287		161,282				3,923	07/25/2035	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
225470-M4-2	CSMC 2006-3 1A2		06/25/2010	SCHEDULED REDEMPTION		908,109	908,109	442,424		465,686			465,686		908,109				4,377	04/25/2036	1Z*
22944B-AK-4	CSMC 2007-5 1A10		06/01/2010	SCHEDULED REDEMPTION		98,359	98,359	24,438	17,721		80,638		80,638		98,359				3,390	08/25/2037	1Z*
22944B-AF-5	CSMC 2007-5 1A6		06/01/2010	SCHEDULED REDEMPTION		58,033	58,033	10,876	6,740		51,294		51,294		58,033				2,000	08/25/2037	1Z*
12642L-AA-0	CSMC 2009-13R 1A1		06/01/2010	SCHEDULED REDEMPTION		578,933	578,933	589,969		(11,036)			(11,036)		578,933				7,114	09/26/2037	3Z*
12641T-CN-4	CSMC 2009-5R 4A1		06/01/2010	SCHEDULED REDEMPTION		949,658	949,658	938,975	940,785		8,874		8,874		949,658				24,014	06/30/2036	1Z*
126408-GK-3	CSX CORP		05/17/2010	CITIBANK		5,309,850	5,000,000	3,873,242	3,888,635		4,367		4,367		3,893,002		1,416,848	1,416,848	169,979	05/01/2037	2FE
12667F-AG-0	CWALT 2004-2CB 1A1		06/01/2010	SCHEDULED REDEMPTION		454,783	454,783	445,119	452,847		1,936		1,936		454,783				8,987	03/25/2034	1Z*
12667F-AK-1	CWALT 2004-2CB 1A4		06/25/2010	SCHEDULED REDEMPTION		178,922	178,922	178,894	178,911		11		11		178,922				541	03/25/2034	1Z*
02146P-AB-1	CWALT 2006-HY12 A2		06/01/2010	SCHEDULED REDEMPTION		953,233	953,233	947,732	948,236		4,997		4,997		953,233				27,213	08/25/2036	1Z*
12668B-KC-6	CWALT 2006-J1 1A6		06/01/2010	SCHEDULED REDEMPTION		1,017,599	1,017,599	979,416	823,067	193,895	36,754		230,649		1,017,599				26,349	02/25/2036	4Z*
02151L-AA-4	CWALT 2007-20 A1		06/25/2010	SCHEDULED REDEMPTION		162,204	162,204	140,609	77,835	64,008	22,912		86,920		162,204				654	06/25/2047	4Z*
126685-AB-2	CWHEL 2005-B, 2A		06/15/2010	SCHEDULED REDEMPTION		78,690	78,690	63,441	23,398	40,486	11,579		52,066		78,690				165	05/15/2035	5Z*
12669G-NM-9	CWHL 2005-7 1-A2		06/25/2010	SCHEDULED REDEMPTION		11,848	11,848	11,374	11,442		406		406		11,848				67	03/25/2035	1Z*
126694-GD-4	CWHL 2005-HYB7 3A2		06/01/2010	SCHEDULED REDEMPTION		319,267	319,267	69,932	56,779		262,489		262,489		319,267				8,298	11/20/2035	1Z*
12544V-AD-1	CWHL 2007-5 A4		06/01/2010	SCHEDULED REDEMPTION		167,798	167,798	146,823			20,975		20,975		167,798				804	05/25/2037	1Z*
126670-NX-2	CWL 2005-16 2AF2		06/01/2010	SCHEDULED REDEMPTION		587,055	587,055	513,072	515,340		71,716		71,716		587,055				15,110	05/25/2036	1Z*
126670-PA-0	CWL 2005-16 2AF5		06/01/2010	SCHEDULED REDEMPTION		80,779	80,779	80,775	39,666	41,110	3		41,113		80,779				2,150	05/25/2036	5Z*
126670-QS-0	CWL 2005-17, 1AF2		06/01/2010	SCHEDULED REDEMPTION		454,805	454,805	454,797	374,032	80,770	4		80,773		454,805				11,525	05/25/2036	4Z*
12666R-AF-7	CWL 2006-9 1AF6		06/01/2010	SCHEDULED REDEMPTION		35,510	35,510	34,879	23,668	12,059	734		12,793		35,510				997	10/25/2046	5Z*
126685-CZ-7	CWL 2006-S1, A2		06/01/2010	Various		663,653	1,358,472	1,123,916	1,045,755	312,711	(820,326)		(507,615)		663,653				35,270	08/25/2021	1Z*
126685-DW-3	CWL 2006-S2, A2		06/01/2010	Various		1,847,179	2,404,427	1,986,747	1,896,275	374,069	98,360		472,429		1,847,179				63,375	07/25/2027	5Z*
12668X-AC-9	CWL 2006-S8, A3		06/01/2010	SCHEDULED REDEMPTION		501,428	501,428	501,419	193,229	308,193	5		308,198		501,428				13,084	04/25/2036	6Z*
12669R-AC-1	CWL 2007-S1 A3		06/01/2010	SCHEDULED REDEMPTION		287,523	287,523	287,509	118,362	169,153	8		169,161		287,523				7,723	11/25/2036	5Z*
152314-HS-2	CXHE 2003-C, M2		06/25/2010	SCHEDULED REDEMPTION		34,972	34,972	35,152	12,835	22,137			22,137		34,972				312	09/25/2033	6Z*
152314-LN-8	CXHE 2004-D, MF2		06/01/2010	SCHEDULED REDEMPTION		43,045	43,045	43,032	31,728	11,308	9		11,317		43,045				1,091	09/25/2034	4Z*
233880-AC-7	DAIMLER CHRYSLER AUTO TRUST		06/08/2010	SCHEDULED REDEMPTION		4,077,482	4,077,482	4,059,962	4,069,336		8,146		8,146		4,077,482				94,281	02/08/2012	1FE
233882-AD-1	DAIMLER CHRYSLER AUTO TRUST		06/08/2010	SCHEDULED REDEMPTION		6,490,670	6,490,670	6,486,913	6,490,092		578		578		6,490,670				152,122	02/08/2012	1FE
233889-AD-6	DAIMLER CHRYSLER AUTO TRUST		06/08/2010	SCHEDULED REDEMPTION		1,308,476	1,308,476	1,293,654	1,302,266		6,210		6,210		1,308,476				4,730	07/08/2011	1FE
23918K-AE-8	DAVITA INC		06/07/2010	CALLED @ 101.656		146,385	144,000	144,000	144,000						144,000		2,385	2,385	6,943	03/15/2013	4FE
25151E-AA-1	DBALT 2006-AB3 A1		06/01/2010	Various		678,437	648,112	459,209	435,697		256,449		256,449		678,437				14,494	07/25/2036	1Z*
990688-9B-1	DEALER COMPUTER SERVICES, INC. 2ND LIEN		04/21/2010	Various		4,000,000	4,000,000	3,016,242	2,709,060	270,247	1,020,693		1,290,940		4,000,000				70,918	10/26/2013	4FE
25746U-AT-6	DOMINION RESOURCES INC 2.125000% 12/15/2		04/16/2010	BARCLAYS CAPITAL		1,175,859	1,000,000	1,029,080	1,020,382		(3,159)		(3,159)		1,017,224		158,635	158,635	7,438	12/15/2023	2FE
259603-AA-6	DOUGLAS DYNAMICS LLC		06/09/2010	CALLED @ 101.938		6,157,055	6,040,000	5,209,488	5,415,914	103,748	99,406		203,155		5,619,069		537,986	537,986	421,290	01/15/2012	4FE
26138E-AJ-8	DR PEPPER SNAPPLE GROUP		05/06/2010	RBC DOMINION SECURITIES		3,765,510	3,000,000	2,895,837	2,897,065		374		374		2,897,439		868,071	868,071	117,958	05/01/2038	2FE
26207R-AC-0	DRIVE 2006-2, A3		06/15/2010	SCHEDULED REDEMPTION		1,636,407	1,636,407	1,636,389	1,636,404		2		2		1,636,407				40,927	04/15/2014	3FE
262073-AD-1	DRIVE AUTO RECEIVABLES TRUST		04/15/2010	SCHEDULED REDEMPTION		4,402,535	4,402,535	4,415,931	4,409,236		(6,701)		(6,701)		4,402,535				75,914	12/16/2013	1FE
268648-AM-4	EMC CORP 1.750000% 12/01/2013		06/21/2010	Various		3,286,361	2,500,000	2,987,812	2,816,758		(41,172)		(41,172)		2,775,586		510,774	510,774	24,622	12/01/2013	1FE
29266F-AA-2	ENDURANCE I CLO CLASS A LOANS		05/15/2010	SCHEDULED REDEMPTION		4,088,020	4,088,020	3,847,405	3,042,370		233,303		233,303		4,088,020				13,211	02/15/2014	1FE
294751-DF-6	EQABS 2003-4, M1		06/01/2010	SCHEDULED REDEMPTION		74,446	74,446	73,916	74,040		406		406		74,446				1,872	10/25/2034	1Z*
30246Q-AB-9	FBRSI 2005-1, A2		06/28/2010	SCHEDULED REDEMPTION		142,556	142,556	142,556	142,556						142,556				324	06/28/2035	1Z*
31959A-AA-1	FCHT 2005-1A, A		06/15/2010	SCHEDULED REDEMPTION		37,624	37,624	37,624	37,617		7		7		37,624				87	09/15/2022	1Z*
31428N-AE-8	FEDERATED STUDENT FIN CORP - TRUST 2003		06/15/2010	CALLED @ 100.00000000		5,000,000	5,000,000	4,626,750	4,637,963		3,304		3,304		4,641,267		358,733	358,733	38,774	06/01/2040	1FE
32052J-AA-6	FHAMS 2006-FA4 1A1		06/01/2010	SCHEDULED REDEMPTION		701,481	701,481	587,490			113,991		113,991		701,481				16,395	08/25/2036	1Z*
338032-AX-3	FISHER SCIENTIFIC INTL 3.250000% 03/01/2		05/05/2010	DEUTSCHE BANK CAPITAL CORP.		1,400,000	1,000,000	1,175,866	1,103,739		(32,502)		(32,502)		1,071,237		328,763	328,763	22,479	03/01/2024	2FE
33938E-AL-1	FLEXTRONICS INTL LTD 1.000000% 08/01/201	F	04/15/2010	MCMAHAN SECURITIES CO LP		1,691,500	1,700,000	1,657,284	1,670,250	19,844	5,134		24,978		1,695,228		(3,728)	(3,728)	12,231	08/01/2010	3FE
339464-AM-1	FLINT EUROPEAN DEBT INV. TRUST, CLASS A5		05/20/2010	SCHEDULED REDEMPTION		10,969,973	10,969,973	11,079,673	11,059,562		(89,589)		(89,589)		10,969,973				413,184	11/20/2013	1FE
35687M-AT-4	FREESCALE SEMICONDUCTOR		04/07/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		151,500	150,000	150,000							150,000		1,500	1,500		04/15/2018	1Z
367905-AE-6	GAYLORD ENTERTAINMENT CO 3.750000% 10/01		05/04/2010	J. P. MORGAN SECURITIES, INC.		244,786	200,000	200,000	200,000						200,000		44,786	44,786	4,542	10/01/2014	5
36156H-AK-4	GCOE 2005-1, A3L		04/22/2010	MORGAN STANLEY DEAN WITTER		37,288,053	37,736,170	37,595,290	37,736,170		5,048		5,048		37,600,338		(312,285)	(312,285)	54,195	11/25/2020	1FE
370334-BE-3	GENERAL MILLS INC		05/11/2010	TENDER OFFER		6,425,280	6,000,000	5,990,520	5,994,599		678		678		5,995,278		430,002	430,002	406,942	09/10/2012	2FE
45957@-AD-8	GENERAL PARTS (INT'L GROUP) SER. A SR NT		05/01/2010	SCHEDULED REDEMPTION		450,000	450,000	450,000	450,000						450,000				11,790	11/01/2011	2
36185N-4E-7	GMACM 2004-J4 A1		06/01/2010	SCHEDULED REDEMPTION		582,251	582,251	586,800	585,216		(2,965)		(2,965)		582,251				15,052	09/25/2034	1Z*
36185N-4Y-3	GMACM 2004-J5 A1		06/01/2010	SCHEDULED REDEMPTION		1,395,068	1,395,068	1,397,248	1,396,687		(1,619)		(1,619)		1,395,068				33,809	01/25/2035	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)
361856-EC-7	GMACM 2005-HE1, A3		06/25/2010	Various		521,844	700,029	561,059	559,860		(137,628)		(137,628)		521,844				1,413	08/25/2035	1Z*
05069M-30-6	GOLDMAN SACHS - RITS 2006-7		06/28/2010	DISTRIBUTION		11											11	11		06/08/2026	2FE
05069G-30-9	GOLDMAN SACHS - RITS 2006-8		05/17/2010	DISTRIBUTION		18											18	18		06/08/2026	2FE
74039F-30-4	GOLDMAN SACHS - RITS 2006-A 2006-A		05/12/2010	DISTRIBUTION		84											84	84		08/14/2026	2FE
38143U-AB-7	GOLDMAN SACHS GROUP INC		06/08/2010	J. P. MORGAN SECURITIES, INC.		10,349,900	10,000,000	10,257,200	10,233,793		(23,740)		(23,740)		10,210,053		139,847	139,847	466,361	01/15/2014	1FE
38239D-AA-2	GOODMAN GLOBAL GRP INC		05/10/2010	BARCLAYS BANK		1,220,000	2,000,000	1,114,106	1,119,565		49,090		49,090		1,168,655		51,345	51,345		12/15/2014	4FE
38741U-AC-1	GRAN 2003-3, 1 A3	F	04/20/2010	SCHEDULED REDEMPTION		103,455	103,455	103,726	103,455						103,455				353	01/20/2044	1FE
38741Y-BJ-7	GRANM 2006-1A, A5	F	06/21/2010	SCHEDULED REDEMPTION		414,235	414,235	414,396	414,254		(19)		(19)		414,235				630	12/20/2054	1FE
39248#-9E-8	GREEKTOWN HOLDINGS LLC NEW DIP TERM LOAN		06/30/2010	Various		1,825,712	1,825,712	1,825,712							1,825,712				130,112	09/30/2010	3Z
39248#-9A-6	GREEKTOWN HOLDINGS, LLC INCREMENTAL TERM		06/30/2010	SCHEDULED REDEMPTION		499,265	998,530	478,892	172,283		326,982		326,982		499,265				21,133	12/03/2012	6FE
39248#-9D-0	GREEKTOWN HOLDINGS, LLC TERM LOAN B		06/30/2010	SCHEDULED REDEMPTION		2,500,735	5,001,470	2,398,635	862,937		1,637,798		1,637,798		2,500,735				105,853	12/03/2012	6FE
39353R-AA-9	GREEN TREE		06/01/2010	SCHEDULED REDEMPTION		2,942,776	2,942,776	2,777,245	2,860,057		82,719		82,719		2,942,776				131,074	03/25/2025	1FE
36292R-AV-3	GS AUTO LOAN TRUST		06/15/2010	SCHEDULED REDEMPTION		2,029,833	2,029,833	2,020,635	2,024,327		5,506		5,506		2,029,833				43,223	11/15/2013	1FE
36228F-AK-2	GS MORTGAGE SECURITIES CORP 98-3 A		06/01/2010	SCHEDULED REDEMPTION		19,610	19,610	20,471	18,697	1,978	(1,065)		913		19,610				726	09/19/2027	4Z*
36228F-AA-4	GS MTG PARTICIPATION SECURITIES 98-1 A		06/01/2010	SCHEDULED REDEMPTION		8,116	8,116	8,504	8,086	531	(501)		30		8,116				316	09/19/2027	4Z*
36228F-AE-6	GS MTG PARTICIPATION SECURITIES 98-2 A		06/01/2010	SCHEDULED REDEMPTION		19,394	19,394	20,209	18,594	1,832	(1,032)		800		19,394				699	05/19/2027	4Z*
36228F-P7-5	GSAMP 2004-NC1, M2		06/25/2010	SCHEDULED REDEMPTION		343,767	343,767	345,862	343,767						343,767				3,269	03/25/2034	2Z*
36244M-AA-9	GSAMP 2006-S4, A1		06/25/2010	SCHEDULED REDEMPTION		30,340	30,340	13,319	2,605	12,885	17,194		30,079		30,340				50	05/25/2036	6Z*
36228F-CG-9	GSMPS 99-2 A1		06/01/2010	SCHEDULED REDEMPTION		31,234	31,234	32,112	31,589	750	(1,104)		(355)		31,234				1,093	09/19/2027	4Z*
362631-AB-9	GSR 2006-0A1 2A1		06/25/2010	Various		12,261,853	14,939,855	9,489,511	9,481,910		601,112		601,112		10,083,022		2,178,831	2,178,831	23,626	08/25/2046	1Z*
40430H-DC-9	HASC 2006-OPT1 2A3		06/25/2010	SCHEDULED REDEMPTION		210,207	210,207	209,977	210,207						210,207				447	12/25/2035	1Z*
40431C-AD-0	HAT 2006-3, A4		06/17/2010	SCHEDULED REDEMPTION		2,509,240	2,509,240	2,509,201	2,509,230		10		10		2,509,240				64,763	09/17/2013	1FE
22541N-ZE-2	HEAT 2003-1, M2		06/25/2010	SCHEDULED REDEMPTION		5,523	5,523	5,551	1,144	4,393	(13)		4,379		5,523				73	06/25/2033	6Z*
225470-QV-8	HEMT 2005-5, A1A		06/25/2010	SCHEDULED REDEMPTION		89,055	89,055	89,055	25,197	63,857			63,857		89,055				189	04/25/2036	6Z*
225470-XH-1	HEMT 2006-1, A-1B		06/25/2010	SCHEDULED REDEMPTION		124,077	124,077	124,077	78,060	46,017			46,017		124,077				217	05/25/2036	3Z*
225470-W5-8	HEMT 2006-2, 2A1		06/25/2010	SCHEDULED REDEMPTION		51,096	51,096	51,463	14,014	35,359	(1,777)		33,582		51,096				115	07/25/2036	6Z*
806407-AB-8	HENRY SCHEIN INC 3.000000% 08/15/2034		04/14/2010	JEFFERIES & COMPANY, INC.		2,602,000	2,000,000	2,120,457	2,027,532		(13,066)		(13,066)		2,014,466		587,534	587,534	40,667	08/15/2034	1
40430X-AD-5	HFCHC 2006-3, A2V		06/21/2010	SCHEDULED REDEMPTION		773,979	773,979	773,979	773,979						773,979				1,392	03/20/2036	1Z*
40431F-AD-3	HFCHC 2007-1 A1V		06/21/2010	SCHEDULED REDEMPTION		94,246	94,246	94,246	94,246						94,246				159	03/20/2036	1Z*
40431M-AD-8	HFCHC 2007-2 A1V		06/21/2010	SCHEDULED REDEMPTION		1,337,859	1,337,859	1,337,859	1,337,859						1,337,859				2,177	07/20/2036	1Z*
43739E-AJ-6	HMBT 2004-2 A1		06/25/2010	SCHEDULED REDEMPTION		23,532	23,532	23,569	23,563		(30)		(30)		23,532				67	12/25/2034	1Z*
43739E-BS-5	HMBT 2005-4 A1		06/25/2010	SCHEDULED REDEMPTION		327,408	327,408	253,127			74,281		74,281		327,408				313	10/25/2035	1Z*
43686#-AA-5	HOMAN SQUARE 3% SR NTS, DUE 12/1/15		06/01/2010	SCHEDULED REDEMPTION		42,716	42,716	35,557	34,821		7,895		7,895		42,716				605	12/01/2015	4
45200#-AA-7	ILLINOIS FACILITIES FUND LOAN 3%		04/01/2010	SCHEDULED REDEMPTION		100,000	100,000	100,000	100,000						100,000				1,500	01/01/2015	4
45256#-AA-0	IMPACT C.I.L. PARENT, LLC		06/22/2010	Various		34,971,364	34,971,364	34,971,174	34,970,395		970		970		34,971,364				562,502	08/22/2013	2FE
45257H-AA-5	IMPACT FUNDING 2010-1, A1		06/28/2010	SCHEDULED REDEMPTION		31,467	31,467	31,467							31,467				65	08/01/2024	1FE
45256H-AA-6	IMPACT FUNDING LLC SER 2001-A CL A COMM		06/01/2010	SCHEDULED REDEMPTION		754,594	754,594	775,668	772,969		(18,375)		(18,375)		754,594				23,069	07/25/2031	1
456610-AC-8	INDX 2006-AR15 A3		06/25/2010	Various		39,197	768,117		35,771	48,568	(1,075,637)		(1,027,069)		39,197				1,802	07/25/2036	1Z*
45669E-AD-8	INDX 2007-AR5 CM		06/01/2010	SCHEDULED REDEMPTION		521,753	7,197,265	709,121			7,197,265		7,197,265				521,753	521,753	186,503	05/25/2037	1Z*
44984#-AA-5	INEOS FINANCE PLC	F	05/05/2010	STERNE AGEE & LEACH		152,063	150,000	150,000							150,000		2,063	2,063		05/15/2015	1Z
458140-AD-2	INTEL CORP 2.950000% 12/15/2035		05/21/2010	CITIGROUP GLOBAL MARKETS		680,162	700,000	596,188	599,088		926		926		600,015		80,147	80,147	12,185	12/15/2035	1FE
458140-AF-7	INTEL CORP 3.250000% 08/01/2039		05/06/2010	MORGAN STANLEY DEAN WITTER		969,152	800,000	804,572	804,534		(34)		(34)		804,501		164,651	164,651	20,511	08/01/2039	1FE
U4594T-XT-9	INTL BK RECON & DEVELOP		04/14/2010	CHASE SECURITIES		13,851,538	12,090,103	12,527,765	12,898,189		(72,518)		(72,518)	(431,527)	12,394,144	1,375,432	81,962	1,457,395	907,750	06/24/2011	1FE
708130-AC-3	JC PENNEY CORPORATION IN		05/25/2010	TENDER OFFER		762,320	733,000	557,088	559,533		687		687		560,220		202,100	202,100	28,556	10/15/2036	3FE
47580*-BA-6	JELD-WEN, INC. (2006 TRANSACTION) 2012 (		06/30/2010	DISTRIBUTION		161,335		161,335	161,335						161,335					09/30/2012	4
46629Q-AG-1	JPMAC 2006-CH2, AF6		06/01/2010	SCHEDULED REDEMPTION		66,325	66,325	66,323	40,716	25,980	(371)		25,609		66,325				1,749	10/25/2036	5Z*
46629B-AF-6	JPMAC 2006-CW2 AF6		06/01/2010	SCHEDULED REDEMPTION		13,704	13,704	12,118	9,912	3,927	1,538		5,465		13,704				390	08/25/2036	5Z*
46626L-GZ-7	JPMAC 2006-FRE2 A3		06/25/2010	SCHEDULED REDEMPTION		322,022	322,022	322,022	322,022						322,022				642	02/25/2036	1Z*
46630M-AG-7	JPMAC 2007-CH2 AF6		06/01/2010	SCHEDULED REDEMPTION		13,513	13,513	12,821	6,719	6,567	(1,121)		5,446		13,513				350	01/25/2037	5Z*
46630P-AP-0	JPMMT 07A2 3A1		06/01/2010	SCHEDULED REDEMPTION		1,341,299	1,341,299	1,260,821			80,478		80,478		1,341,299				13,019	04/25/2037	1Z*
46630P-AZ-8	JPMMT 2007-A2 4A1M		06/01/2010	SCHEDULED REDEMPTION		1,310,394	1,310,394	1,172,803			137,591		137,591		1,310,394				28,723	04/25/2037	1Z*
466247-YH-0	JPMT 2005-A8 1A1		06/01/2010	SCHEDULED REDEMPTION		391,061	391,061	343,710			47,351		47,351		391,061				5,482	11/25/2035	1Z*
487836-BB-3	KELLOGG CO		04/19/2010	RBC DOMINION SECURITIES		5,321,150	5,000,000	5,256,300			(6,393)		(6,393)		5,249,907		71,243	71,243	87,764	05/30/2016	1FE
990776-9A-6	KEYSTONE AUTOMOTIVE OPERATIONS, INC. TER		06/30/2010	SCHEDULED REDEMPTION		7,277	7,277	7,281	7,278	6	(8)		(1)		7,277				2	01/12/2012	5FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
49567F-AA-6	KINGDOM FILMS LLC (DISNEY) SUB NOTE		04/07/2010	CALLED @ 113.996800		5,984,832	5,250,000	5,250,000	5,250,000						5,250,000		734,832	734,832		08/11/2017	4
48667Q-AE-5	KMG FINANCE SUB BV	F	04/28/2010	JEFFERIES & COMPANY, INC.		2,468,575	2,500,000	2,456,075							2,456,075		12,500	12,500		05/05/2020	1Z
513075-AG-6	LAMAR MEDIA CORP		04/22/2010	TENDER OFFER		2,261,942	2,280,000	2,228,739	2,253,199		2,501		2,501		2,255,700		6,242	6,242	179,218	01/01/2013	4FE
990954-9B-7	LAS VEGAS SANDS LLC DELAYED DRAW TERM LO		06/30/2010	SCHEDULED REDEMPTION		500	500	500	500						500				5	05/23/2014	4FE
991082-9C-4	LAUREATE EDUCATION, INC INCREMENTAL TERM		10/19/2009	VARIOUS															3,694	08/15/2014	4Z
54251R-AC-7	LBMLT 2006-6, 2A2		06/25/2010	SCHEDULED REDEMPTION		370,422	370,422	370,422	240,450	129,971			129,971		370,422				577	07/25/2036	5Z*
54265S-AA-3	LGCLO 2004-1A A LOANS		05/25/2010	SCHEDULED REDEMPTION		28,571	28,571	23,642	24,215		4,355		4,355		28,571				92	05/25/2016	1FE
532776-AS-0	LIN TELEVISION CORP		04/12/2010	WELLS FARGO		102,125	100,000	100,000							100,000		2,125	2,125	70	04/15/2018	4FE
52522Q-AP-7	LMT 2007-10 3A3		06/01/2010	SCHEDULED REDEMPTION		652,686	652,686	258,149	201,721	72,874	440,525		513,399		652,686				18,463	12/25/2037	1Z*
53961*-AQ-9	LOCAL INITIATIVES SUPPORT CORP		06/02/2010	SCHEDULED REDEMPTION		142,857	142,857	142,857	142,857						142,857				5,254	06/02/2014	4
53961*-AS-5	LOCAL INITIATIVES SUPPORT CORPORATION		03/22/2010	SCHEDULED REDEMPTION		142,857	142,857	142,857	142,857						142,857				4,143	03/22/2015	4
502161-AJ-1	LSI CORP 4.000000% 05/15/2010		05/15/2010	MATURED		1,000,000	1,000,000	981,012	996,092		3,908		3,908		1,000,000				20,000	05/15/2010	4
52524V-AL-3	LXS 2007-15N AF3		06/25/2010	SCHEDULED REDEMPTION		2,504,676	2,504,676	888,496	380,196	385,624	1,738,856		2,124,480		2,504,676				10,718	08/25/2047	6Z*
57643L-KJ-4	MABS 2005-HE2, A3		06/25/2010	SCHEDULED REDEMPTION		122,115	122,115	122,115	122,115						122,115				288	10/25/2035	1Z*
966602-AA-2	MAGMA CDO, CLASS A INVESTMENT GRADE	F	05/15/2010	SCHEDULED REDEMPTION		1,781,162	1,781,162	1,749,992			31,170		31,170		1,781,162				8,732	11/15/2012	1FE
585055-AL-0	MEDTRONIC INC 1.500000% 04/15/2011		06/15/2010	Various		4,976,888	5,000,000	4,770,420	4,842,716		49,203		49,203		4,891,919		84,969	84,969	47,792	04/15/2011	1FE
050700-30-1	MERRILL LYNCH - RITS 2007-1 2007-1		06/30/2010	DISTRIBUTION		4											4	4		05/30/2027	3FE
05070D-30-3	MERRILL LYNCH - RITS 2007-4 2007-4		06/01/2010	DISTRIBUTION		21											21	21		06/01/2027	3FE
552953-AR-2	MGM MIRAGE INC		04/13/2010	GOLDMAN, SACHS & CO.		1,740,000	2,000,000	1,693,750	1,555,000	193,647	10,181		203,828		1,758,828		(18,828)	(18,828)	99,743	07/15/2015	5FE
601073-AD-1	MILLIPORE CORP 3.750000% 06/01/2026		04/23/2010	BARCLAYS CAPITAL		6,260,938	5,000,000	5,017,008	5,007,534		(1,158)		(1,158)		5,006,376		1,254,561	1,254,561	72,396	06/01/2026	3FE
60467M-AA-9	MIRANT MID-ATLAN		06/30/2010	SCHEDULED REDEMPTION		1,044,769	1,044,769	1,115,663	1,066,970	6,488	(28,689)		(22,201)		1,044,769				45,056	06/30/2012	3FE
59020U-YL-3	MLMI 2005-A5 A1		06/01/2010	SCHEDULED REDEMPTION		408,251	408,251	375,591	379,555		28,696		28,696		408,251				7,708	06/25/2035	1Z*
59020U-H3-2	MLMI 2005-A7 2A1		06/01/2010	SCHEDULED REDEMPTION		318,470	318,470	281,846			36,624		36,624		318,470				6,612	09/25/2035	1Z*
59020U-6K-6	MLMI 2006-WMC2, A2B		06/01/2010	SCHEDULED REDEMPTION		57,918	61,494	39,601	40,316		21,179		21,179		57,918				1,747	03/25/2037	1Z*
61749G-AC-6	MORGAN STANLEY HOME EQUITY LOA		06/25/2010	SCHEDULED REDEMPTION		469,143	469,143	469,217	283,896	185,247			185,247		469,143				914	04/25/2036	5Z*
61746R-BX-8	MSAC 2003-HE1, M3		06/25/2010	SCHEDULED REDEMPTION		53,310	53,310	53,747	10,208	43,102			43,102		53,310				1,139	05/25/2033	6Z*
61746R-DB-4	MSAC 2003-HE2, M2		06/25/2010	SCHEDULED REDEMPTION		17,259	17,259	17,448	9,710	7,656	(108)		7,549		17,259				257	08/25/2033	3Z*
61746R-EJ-6	MSAC 2003-HE3 M2		06/25/2010	SCHEDULED REDEMPTION		412,278	412,278	416,764	248,842	163,524	(88)		163,436		412,278				5,375	10/25/2033	5Z*
61746R-GT-2	MSAC 2004-WMC1 M2		06/25/2010	SCHEDULED REDEMPTION		342,287	342,287	344,640	182,117	161,495	(1,325)		160,170		342,287				4,183	06/25/2034	4Z*
61748B-AC-8	MSAC 2006-HE4 A3		06/25/2010	SCHEDULED REDEMPTION		949,397	949,397	947,580	580,515	368,403	479		368,882		949,397				1,764	06/25/2036	5Z*
61755E-AB-4	MSAC 2007-NC4 A2A		06/25/2010	SCHEDULED REDEMPTION		72,384	72,384	40,677	37,498		32,478		32,478		72,384				95	05/25/2037	1Z*
61746W-HY-9	MSDWC 2001-NC2, M1		06/25/2010	SCHEDULED REDEMPTION		72,614	72,614	72,705	38,891	33,801	(79)		33,723		72,614				377	01/25/2032	5Z*
61746W-WK-2	MSDWC 2002-AM3, M1		06/25/2010	SCHEDULED REDEMPTION		221,163	221,163	222,510	143,915	78,122	(874)		77,248		221,163				1,762	02/25/2033	3Z*
61746W-WL-0	MSDWC 2002-AM3, M2		06/25/2010	SCHEDULED REDEMPTION		19,954	19,954	20,119	6,684	13,384	(114)		13,270		19,954				323	02/25/2033	6Z*
617490-AD-2	MSIX 2006-1 A3		06/25/2010	SCHEDULED REDEMPTION		303,759	303,759	292,321	152,044	141,142	11,248		152,390		303,759				613	07/25/2036	6Z*
617490-AC-4	MSIX 2006-1, A2		05/25/2010	SCHEDULED REDEMPTION		151,289	151,289	151,289	151,289						151,289				62	07/25/2036	1Z*
61748H-EF-4	MSM 2004-8AR 4A1		06/01/2010	SCHEDULED REDEMPTION		119,507	119,507	83,356	83,523		35,984		35,984		119,507				1,460	10/25/2034	1Z*
61750Y-AA-7	MSM 2006-15XS A1		06/25/2010	SCHEDULED REDEMPTION		2,011,827	2,011,827	1,693,707	1,788,915		222,912		222,912		2,011,827				4,113	11/25/2036	1Z*
61751J-AF-8	MSM 2007-6XS 2A1S		06/25/2010	SCHEDULED REDEMPTION		1,792,683	1,792,683	1,238,249	1,369,438		423,245		423,245		1,792,683				3,011	02/25/2047	1Z*
62845E-AA-6	MUZINICH CASHFLOW CBO II, CLASS A HIGH		05/08/2010	SCHEDULED REDEMPTION		3,488,801	3,488,801	3,282,381	3,293,355		195,446		195,446		3,488,801				17,365	11/08/2012	1FE
57164U-AA-3	MVCOT 2006-2A A		06/01/2010	SCHEDULED REDEMPTION		219,512	219,512	219,509	219,509		3		3		219,512				5,496	10/20/2028	1FE
571628-AA-4	MVCOT 2007-1A A		06/01/2010	SCHEDULED REDEMPTION		508,245	508,245	508,233	508,234		12		12		508,245				13,133	05/20/2029	1FE
629568-AP-1	NABORS INDUSTRIES INC .940000% 05/15/201		04/14/2010	MORGAN STANLEY DEAN WITTER		1,485,000	1,500,000	1,329,375	1,387,676		23,673		23,673		1,411,349		73,651	73,651	6,032	05/15/2011	2FE
63934E-AL-2	NAVISTAR INTL CORP 3.000000% 10/15/2014		04/05/2010	J. P. MORGAN SECURITIES, INC.		1,153,421	1,000,000	957,500	958,634		2,120		2,120		960,754		192,667	192,667	13,333	10/15/2014	4FE
643528-AB-8	NCAMT 2006-ALT1 AF2		06/01/2010	SCHEDULED REDEMPTION		4,046,644	4,046,644	3,940,934	4,046,644						4,046,644				107,437	07/25/2036	1Z*
63543P-AV-8	NCSLT 2004-2, A2		06/25/2010	SCHEDULED REDEMPTION		1,251,317	1,251,317	1,253,174	1,251,555		(239)		(239)		1,251,317				1,488	10/27/2025	1FE
64016*-DV-7	NEIGHBORHOOD HSG REPLACEMENT REHAB LOAN		04/01/2010	SCHEDULED REDEMPTION		60,996	60,996	60,996	38,219	22,777			22,777		60,996				1,270	09/03/2020	4
64016*-DQ-8	NEIGHBORHOOD HSG SVCS		04/01/2010	SCHEDULED REDEMPTION		2,459	2,459	2,459	2,459						2,459				41	07/15/2012	4
651824-AB-0	NEWPORT CORP 2.500000% 02/15/2012		05/19/2010	MCMAHAN SECURITIES CO LP		48,750	50,000	46,875			258		258		47,133		1,617	1,617	344	02/15/2012	4Z
990619-9A-8	NIELSEN FINANCE LLC CLASS A DOLLAR TERM		03/31/2010	Various					21,147	7	63		70						166	08/09/2013	4FE
65535H-AA-7	NOMURA HOLDINGS INC	F	06/29/2010	NOMURA SECURITIES INTERNATIONAL, INC.		5,282,250	5,000,000	4,984,300			917		917		4,985,217		297,033	297,033	81,944	03/04/2015	2FE
65535H-AB-5	NOMURA HOLDINGS INC	F	06/24/2010	NOMURA SECURITIES INTERNATIONAL, INC.		5,237,900	5,000,000	4,989,550			239		239		4,989,789		248,111	248,111	107,014	03/04/2020	2FE
658262-EJ-5	NORTH CAROLINA STATE EDUCATION ASSISTANC		06/24/2010	DISTRIBUTION		5,760											5,760	5,760		07/01/2036	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)
36644#-AL-2	NORTHGATE PLC SERIES A SENIOR	F	06/30/2010	Various		408,638		408,638							408,638					09/30/2012	6*
36644#-AF-5	NORTHGATE PLC SERIES A SENIOR NOTE DUE D	F	06/30/2010	PRINCIPAL PAYMENT		3,007,446	3,007,446	2,674,229	2,562,569		94,873		94,873		2,657,442		350,004	350,004	121,851	12/14/2013	4
66989H-AD-0	NOVARTIS CAPITAL CORP	R	05/17/2010	BARCLAYS BANK		15,401,850	15,000,000	14,885,550			1,599		1,599		14,887,149		514,701	514,701	117,333	04/24/2020	1FE
63860F-AB-9	NSTR 2006-B, AV2		06/25/2010	SCHEDULED REDEMPTION		859,891	859,891	859,891	859,891						859,891				1,541	09/25/2036	1Z*
67090F-AD-8	NUVEEN INVESTMENTS INC		05/14/2010	MORGAN STANLEY DEAN WITTER		2,278,800	2,320,000	2,257,550	2,105,400	161,862	2,369		164,231		2,269,631		9,169	9,169	119,257	11/15/2015	5FE
67090F-9A-6	NUVEEN INVESTMENTS, INC. TERM LOAN B		04/29/2010	SCHEDULED REDEMPTION		13,514	13,514	12,878	(627,043)	639,943	613		640,556		13,514				112	11/13/2014	4FE
681919-AT-3	OMNICOM GROUP INC 0% 07/01/2038		06/21/2010	TENDER OFFER		9,000,000	9,000,000	8,805,801	8,653,998		5,611		5,611		8,659,609		340,391	340,391		07/01/2038	1FE
69121P-DE-0	OWNIT 2006-2, A2B		06/01/2010	SCHEDULED REDEMPTION		358,182	358,182	358,182	256,097	102,085			102,085		358,182				9,192	01/25/2037	5Z*
69763N-AC-5	PAMCO III 1998-1 CLASS B-2 FLTG RT NTS L		05/01/2010	PRINCIPAL PAYMENT		372,862	372,862	316,067	361,480	4,722	(8,078)		(3,355)		372,862				3,450	05/01/2010	5FE
70319W-AA-6	PATHEON INC	A	05/10/2010	J. P. MORGAN SECURITIES, INC.		168,713	165,000	165,000							165,000		3,713	3,713	791	04/15/2017	4FE
707132-AK-2	PENINSULA GAMING LLC		04/29/2010	JEFFERIES & COMPANY, INC.		1,236,000	1,200,000	1,236,000			(1,112)		(1,112)		1,234,888		1,112	1,112	95,556	08/15/2017	4FE
69337M-AA-8	PHHAM 2007-3 A1		06/25/2010	SCHEDULED REDEMPTION		1,734,666	1,734,666	1,392,069	1,355,685		378,981		378,981		1,734,666				2,943	07/25/2037	1Z*
69336Q-AC-6	PHHMC 2007-4 A3		05/01/2010	SCHEDULED REDEMPTION		301,783	301,783	294,189	296,659		5,124		5,124		301,783				8,990	06/18/2037	1Z*
73316P-JD-3	POPLR 2005-6 A3		06/01/2010	SCHEDULED REDEMPTION		64,975	64,975	64,823	63,232		29		29		64,975				2,050	01/25/2036	2Z*
73316P-KG-4	POPLR 2006-B, A-2		06/25/2010	SCHEDULED REDEMPTION		1,512,953	1,512,953	1,512,953	1,512,953						1,512,953				2,967	05/25/2036	1Z*
70069F-EF-0	PPSI 2004-WHQ2, A3D		06/25/2010	SCHEDULED REDEMPTION		524,765	524,765	499,182	507,920		16,845		16,845		524,765				1,170	02/25/2035	1Z*
742718-DL-0	PROCTER & GAMBLE CO		06/28/2010	CALLED @ 109.1970966		18,563,506	17,000,000	18,255,730	18,183,032		(137,117)		(137,117)		18,045,915		517,591	517,591	745,072	01/15/2014	1FE
744448-CA-7	PUBLIC SERVICE COLORADO		05/06/2010	WELLS FARGO BROKERAGE SERVICES		1,745,220	1,500,000	1,493,970	1,494,066		26		26		1,494,092		251,128	251,128	75,833	08/01/2038	1FE
74762E-AE-2	QUANTA SERVICES INC 3.750000% 04/30/2026		05/14/2010	REDEMPTION		1,828,926	1,800,000	1,984,083	1,860,793		(32,239)		(32,239)		1,828,554		372	372	36,375	04/30/2026	3
748351-AR-4	QUEST 2006-X1, A-2		06/25/2010	SCHEDULED REDEMPTION		49,124	49,124	49,124	25,224	23,900			23,900		49,124				106	03/25/2036	5Z*
74922G-AN-4	RALI 2006-QA14 A13		06/01/2010	Various		742,225	1,277,197	929,650	889,328		(181,101)		(181,101)		742,225				39,110	11/25/2036	1Z*
75970N-BD-8	RAMC 2005-3 AF3		05/11/2010	Various		9,111,132	9,149,991	9,048,126	9,090,699		(9,374)		(9,374)		9,081,325		29,807	29,807	195,106	11/25/2035	1Z*
759950-FX-1	RAMC 2005-4, A3		06/01/2010	SCHEDULED REDEMPTION		403,321	403,321	403,321	403,321						403,321				10,654	02/25/2036	1Z*
759950-GV-4	RAMC 2006-1, AF3		06/01/2010	SCHEDULED REDEMPTION		135,842	135,842	135,839	118,903	16,938	1		16,939		135,842				3,561	05/25/2036	4Z*
760985-WR-8	RAMP 2003-RZ3, M1		06/01/2010	SCHEDULED REDEMPTION		144,130	144,130	144,067	144,091		38		38		144,130				2,968	06/25/2033	1Z*
760985-H9-5	RAMP 2003-RZ5, M1		06/01/2010	SCHEDULED REDEMPTION		95,299	95,299	95,278	95,286		13		13		95,299				2,539	12/25/2033	1Z*
760985-4U-2	RAMP 2004-RZ2 AI6		06/01/2010	Various		118,181	67,964	64,846	65,043		6,328		6,328		118,181				1,838	03/25/2034	2Z*
75156V-AB-1	RAMP 2006-RS3, A-I-2		06/25/2010	SCHEDULED REDEMPTION		1,210,523	1,221,702	1,212,234	1,060,738	160,964	(9,468)		151,496		1,210,523				2,271	05/25/2036	3Z*
76110W-UZ-7	RASC 2003-KS10 MI2		06/01/2010	SCHEDULED REDEMPTION		43,471	43,471	43,464	17,902	25,563	6		25,569		43,471				1,159	12/25/2033	4Z*
76110W-UY-0	RASC 2003-KS10, MI1		06/01/2010	SCHEDULED REDEMPTION		57,962	57,962	57,944	57,948		14		14		57,962				1,421	12/25/2033	1Z*
76110W-VS-2	RASC 2003-KS11, MI2		05/01/2010	SCHEDULED REDEMPTION		29,602	29,602	29,595	14,874	14,723	5		14,728		29,602				712	01/25/2034	4Z*
45660N-QS-7	RAST 2003-A6 A2		06/01/2010	SCHEDULED REDEMPTION		359,016	359,016	354,977	355,360		3,656		3,656		359,016				8,116	06/01/2033	1Z*
7591EP-AG-5	REGIONS FINANCIAL CORP		04/23/2010	ROYAL BANK OF SCOTLAND PLC		4,970,850	5,000,000	4,944,100			51		51		4,944,151		26,699	26,699	1,597	06/15/2015	2FE
760759-AJ-9	REPUBLIC SERVICES INC		05/18/2010	Various		10,340,900	10,000,000	9,992,000			20		20		9,992,020		348,880	348,880	130,028	03/01/2040	2FE
76110V-KG-2	RFMS2 2002-HS2		06/01/2010	SCHEDULED REDEMPTION		100,713	100,713	100,702	100,692		20		20		100,713				2,915	01/25/2032	1Z*
76110V-MJ-9	RFMS2 2003-HS2, M1		06/01/2010	SCHEDULED REDEMPTION		51,435	51,435	51,423	51,432		4		4		51,435				1,126	07/25/2033	1Z*
76110V-RV-2	RFMS2 2005-HS1, AI2		06/01/2010	SCHEDULED REDEMPTION		2,002,715	2,002,715	1,987,662	1,802,592	185,101	15,022		200,123		2,002,715				43,934	09/25/2035	4Z*
76110V-SR-0	RFMS2 2005-HS2, AI2		06/01/2010	SCHEDULED REDEMPTION		1,888,740	1,888,740	1,749,312	1,429,208	348,520	111,012		459,532		1,888,740				45,888	12/25/2035	4Z*
76110V-TA-6	RFMS2 2005-HSA1 AI5		06/01/2010	SCHEDULED REDEMPTION		73,088	73,088	58,614	25,841	35,245	12,960		48,205		73,088				1,899	12/25/2035	6Z*
76110V-TV-0	RFMS2 2006-HI1, A3		06/01/2010	SCHEDULED REDEMPTION		1,024,552	1,024,552	1,024,516	1,024,541		11		11		1,024,552				26,841	02/25/2036	1Z*
74957V-AM-1	RFMSI 2006-S6 A12		06/01/2010	SCHEDULED REDEMPTION		1,033,138	1,033,138	1,025,757	1,024,114		9,023		9,023		1,033,138				29,760	07/25/2036	1Z*
749581-AJ-3	RFSMI 2007-S1 A5		06/01/2010	SCHEDULED REDEMPTION		239,855	239,855	209,424			30,432		30,432		239,855				2,399	01/25/2037	1Z*
995642-9B-3	RH DONNELLEY TERM LOAN		06/30/2010	SCHEDULED REDEMPTION		429,686	429,686	390,462	389,773		39,913		39,913		429,686				10,979	10/31/2014	4FE
78010X-AC-5	ROYAL BK OF SCOTLAND PLC	F	04/22/2010	ROYAL BANK OF SCOTLAND PLC		5,098,550	5,000,000	4,988,400			236		236		4,988,636		109,914	109,914	27,760	03/16/2015	1FE
785778-QJ-3	SACO 2006-3, A1		06/25/2010	Various		141,414	328,164	194,170	54,853	258,501	86,941		345,441		141,414				894	04/25/2036	6Z*
785779-AA-7	SACO 2006-6, A		06/25/2010	Various		157,511	467,950	229,471	82,485	341,007	125,911		466,918		157,511				1,024	06/25/2036	6Z*
86360X-AA-8	SACO 2006-GEL3, A1		06/25/2010	SCHEDULED REDEMPTION		537,016	537,016	537,016	537,016						537,016				938	07/25/2036	1Z*
86358E-ZS-8	SAIL 2005-11 A6		06/25/2010	SCHEDULED REDEMPTION		557,509	557,509	557,335	557,452		57		57		557,509				1,266	01/25/2036	1Z*
79466L-AA-2	SALESFORCE.COM INC .750000% 01/15/2015		06/14/2010	CITIGROUP GLOBAL MARKETS		932,940	750,000	750,000							750,000		182,940	182,940	2,313	01/15/2015	2Z
07384M-6M-9	SAMI 0412 2A3		06/01/2010	SCHEDULED REDEMPTION		596,641	596,641	577,740	578,116		18,525		18,525		596,641				9,333	02/25/2035	1Z*
86360K-BL-1	SAMI 2006-AR3 3A3		06/25/2010	SCHEDULED REDEMPTION		221,308	221,308	51,320	37,532		183,777		183,777		221,308				510	02/25/2036	1Z*
80104M-BG-2	SANKATY HIGH YIELD PARTNERS II, CL B LOA		06/30/2010	SCHEDULED REDEMPTION		1,639,766	1,639,766	1,368,789	1,377,403	46,119	216,244		262,363		1,639,766				36,356	12/31/2010	6FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
				JEFFERIES & COMPANY,																	
800907-AK-3	SANMINA CORP		04/08/2010	INC.		754,688	750,000	720,000	727,112		806		806		727,919		26,769	26,769	37,578	03/01/2016	5FE
86364C-AB-8	SARM 2007-6 1A2		06/25/2010	Various		315,860	4,175,297	1,443,419	635,403	2,070,277	(1,452,831)		617,447		315,860				10,506	07/25/2037	6Z*
86359D-SR-9	SASC 2005-17 5A1		06/01/2010	SCHEDULED REDEMPTION		323,587	323,587	266,150			57,437		57,437		323,587				3,805	10/25/2035	1Z*
86363M-AA-9	SASC 2007-GEL2 A1		06/25/2010	SCHEDULED REDEMPTION		617,201	617,201	617,201	617,201						617,201				1,167	05/25/2037	1Z*
805564-PF-2	SAST 2003-3 M2		06/25/2010	SCHEDULED REDEMPTION		33,125	33,125	33,394	10,172	23,014	(61)		22,953		33,125				288	12/25/2033	6Z*
805564-PP-0	SAST 2004-1 M2		06/25/2010	SCHEDULED REDEMPTION		108,270	108,270	108,320	23,178	84,334			84,334		108,270				1,041	03/25/2035	6Z*
80556Y-AB-1	SAST 2007-2 A2A		06/25/2010	SCHEDULED REDEMPTION		125,136	125,136	125,136	125,136						125,136				204	05/25/2047	1Z*
806857-AD-0	SCHLUMBERGER LIMITED 2.125000% 06/01/202		06/11/2010	CONVERSION		400,012	400,000	423,000	401,963		(1,951)		(1,951)		400,012				4,250	06/01/2023	1FE
81721M-AB-5	SENIOR HOUSING PROPS TR		05/17/2010	CALLED @ 101.313		1,692,940	1,671,000	1,729,645	1,641,758	42,981	(3,973)		39,008		1,680,765		12,175	12,175	77,493	04/15/2015	3FE
82651C-AA-1	SIERRA RECEIVABLES FUNDING COM		06/20/2010	SCHEDULED REDEMPTION		1,835,127	1,835,127	1,834,957	1,834,960		167		167		1,835,127				83,747	12/22/2025	1FE
86386M-AS-3	SLCC STUDENT LOAN TRUST I 2002-2A-16		06/30/2010	TENDER OFFER		13,024,000	14,800,000	14,800,000	14,800,000						14,800,000		(1,776,000)	(1,776,000)	593,086	07/01/2042	1FE
				JEFFERIES & COMPANY,																	
991056-9A-2	STALLION OILFIELD SERVICES TERM LOANS		09/29/2009	INC.		470,000	1,000,000	943,487	159,304						159,304		310,696	310,696		08/01/2012	6FE
854315-AA-6	STANFIELD VANTAGE CLO CLASS A1 LOANS	F	06/21/2010	SCHEDULED REDEMPTION		2,307,827	2,307,827	2,146,279			161,548		161,548		2,307,827				6,559	03/21/2017	1FE
84751P-HT-9	SURF 2005-BC4 A2B		06/25/2010	SCHEDULED REDEMPTION		539,389	539,389	539,410	539,389						539,389				1,253	09/25/2036	1Z*
84751P-LM-9	SURF 2006-BC2, A2B		06/01/2010	SCHEDULED REDEMPTION		123,043	123,043	93,546	93,451		29,592		29,592		123,043				3,699	02/25/2037	1Z*
				RBC DOMINION SECURITIES																	
869237-AD-9	SUSSER HOLDINGS & FINANC		05/11/2010			326,625	325,000	321,246			9		9		321,255		5,370	5,370	537	05/15/2016	4FE
78487M-AA-7	SVOVM 2006-AA A		06/01/2010	SCHEDULED REDEMPTION		380,799	380,799	380,723	380,750		49		49		380,799				9,471	02/20/2024	1FE
871130-AB-6	SYBASE INC 1.750000% 02/22/2025		05/05/2010	CONVERSION		4,619,817	2,800,000	3,024,524	2,819,834		(19,834)		(19,834)		2,800,000		1,819,817	1,819,817	24,500	02/22/2025	3
871130-AC-4	SYBASE INC 3.500000% 08/15/2029		06/25/2010	Various		4,784,602	3,250,000	3,697,343	500,000		(41,477)		(41,477)		3,655,865		1,128,736	1,128,736	101,840	08/15/2029	3
67109B-AC-1	TECHTRONIC INDUSTRIES CO SER C SR NTS	R	06/30/2010	PRINCIPAL PAYMENT		2,500,000	2,500,000	2,495,743	2,474,299		5,381		5,381		2,479,681		20,319	20,319	134,879	03/22/2012	3Z
67109B-AD-9	TECHTRONIC INDUSTRIES CO SER D SR NTS	R	06/30/2010	PRINCIPAL PAYMENT		2,500,000	2,500,000	2,600,880	2,452,368	124,728	(6,246)		118,482		2,570,850		(70,850)	(70,850)	140,092	03/22/2015	3Z
87938W-AA-1	TELEFONICA EMISIONES SAU	F	04/13/2010	BARCLAYS BANK		3,156,450	3,000,000	2,967,120	2,981,526		3,549		3,549		2,985,075		171,375	171,375	57,845	06/20/2011	1FE
882330-AH-6	TEXAS COMP ELEC HOLD LLC		06/16/2010	GOLDMAN, SACHS & CO.		632,165	947,063	892,815	650,384	219,163	1,074		220,237		895,153		(262,989)	(262,989)		11/01/2016	5FE
				MCMAHAN SECURITIES CO LP																	
887319-AC-5	TIME WARNER TELECOM LLC 2.375000% 04/01/		04/16/2010			1,130,000	1,000,000	1,023,890	1,023,158		(2,123)		(2,123)		1,021,034		108,966	108,966	13,194	04/01/2026	4FE
88157G-AA-8	TMTS 2007-1SL A1		06/25/2010	SCHEDULED REDEMPTION		135,013	135,013	135,013	8,101	126,912			126,912		135,013				236	01/25/2038	4Z*
89233P-4B-9	TOYOTA MOTOR CREDIT CORP		06/15/2010	Various		10,021,800	10,000,000	9,987,600			6		6		9,987,606		34,194	34,194	889	06/17/2015	1FE
893830-AV-1	TRANSOCEAN INC 1.500000% 12/15/2037		06/09/2010	Various		9,451,500	10,600,000	11,011,622	10,628,938		(93,107)		(93,107)		10,535,831		(1,084,331)	(1,084,331)	76,787	12/15/2037	2FE
89578P-AD-1	TRIAD AUTO RECEIVABLES OWNER T		06/12/2010	SCHEDULED REDEMPTION		1,920,930	1,920,930	1,903,594	1,909,316		11,614		11,614		1,920,930				47,626	05/13/2013	2FE
89609G-AB-8	TRICAHUE LEASING LLC		05/26/2010	SCHEDULED REDEMPTION		132,942	132,942	132,942							132,942				705	02/26/2022	1Z
896518-AB-3	TRINITY HIGHER ED AUTH, INC. - TRUST 200		05/19/2010	CALLED @ 100.00000000		100,000	100,000	100,000	100,000						100,000				819	06/01/2040	1FE
896818-AB-7	TRIUMPH GROUP INC 2.625000% 10/01/2026		06/21/2010	Various		1,422,379	1,000,000	1,056,943	1,047,900		(10,184)		(10,184)		1,037,716		384,662	384,662	16,443	10/01/2026	4
				MCMAHAN SECURITIES CO LP																	
902494-AP-8	TYSON FOODS INC 3.250000% 10/15/2013		06/17/2010			334,463	270,000	299,808			(3,314)		(3,314)		296,494		37,969	37,969	6,021	10/15/2013	3FE
05068M-67-9	U.S. BANCORP - RITS 2006-5 SERIES B		04/20/2010	DISTRIBUTION		38											38	38		04/10/2026	1FE
903207-AC-2	UPFC AUTO RECEIVABLES TRUST		06/15/2010	SCHEDULED REDEMPTION		2,072,209	2,072,209	2,081,923	2,079,111		(6,901)		(6,901)		2,072,209				59,531	07/15/2014	2FE
903485-AA-8	USXL 2006-1A, A		06/15/2010	SCHEDULED REDEMPTION		3,761,434	3,761,434	3,761,417	3,761,431		2		2		3,761,434				89,830	04/15/2014	2FE
91913T-AA-9	VALEO CDO II, CLASS A1 INVESTMENT GRAD	F	06/01/2010	SCHEDULED REDEMPTION		1,600,704	1,600,704	1,556,684			44,019		44,019		1,600,704				7,400	06/01/2013	1FE
92979A-AD-3	WACHOVIA AUTO LOAN OWNER TRUST		06/20/2010	SCHEDULED REDEMPTION		1,512,128	1,512,128	1,498,778	1,506,314		5,813		5,813		1,512,128				30,298	04/20/2012	1FE
92977F-AD-4	WACHOVIA AUTO OWNER TRUST		06/20/2010	SCHEDULED REDEMPTION		765,997	765,997	770,935	768,926		(2,929)		(2,929)		765,997				19,271	03/20/2013	1FE
92926W-AB-3	WAMU 2007-0A1 A1B		06/25/2010	SCHEDULED REDEMPTION		137,143	137,143	63,746	39,517	25,138	49,053		74,191		137,143				295	02/25/2047	6Z*
952355-AC-9	WEST CORP		04/26/2010	WELLS FARGO		1,300,000	1,250,000	1,250,000	1,250,000						1,250,000		50,000	50,000	63,993	10/15/2014	5FE
949808-AT-6	WFMBS 2003-J 2A5		06/01/2010	SCHEDULED REDEMPTION		793,877	793,877	781,225	782,903		10,974		10,974		793,877				16,604	10/25/2033	1Z*
94980S-AT-2	WFMBS 2006-9 1A18		06/01/2010	SCHEDULED REDEMPTION		1,192,345	1,192,345	1,129,747			62,598		62,598		1,192,345				15,883	08/25/2036	1Z*
94985A-AA-7	WFMBS 2006-AR15 A1		06/01/2010	SCHEDULED REDEMPTION		372,703	372,703	321,457			51,247		51,247		372,703				3,397	10/25/2036	1Z*
94984S-AA-9	WFMBS 2006-AR18 1A1		06/01/2010	SCHEDULED REDEMPTION		721,831	721,831	645,167			76,664		76,664		721,831				11,862	11/25/2036	1Z*
94985W-DN-8	WFMBS 2007-11 A85		06/01/2010	SCHEDULED REDEMPTION		209,726	209,726	186,853			22,873		22,873		209,726				2,096	08/25/2037	1Z*
94985W-DZ-1	WFMBS 2007-11 A96		06/01/2010	SCHEDULED REDEMPTION		765,208	765,208	688,687			76,521		76,521		765,208				10,221	08/25/2037	1Z*
94985L-AG-0	WFMBS 2007-13 A7		06/01/2010	SCHEDULED REDEMPTION		658,883	658,883	584,759			74,124		74,124		658,883				15,423	09/25/2037	1Z*
94985L-AH-8	WFMBS 2007-13 A8		06/01/2010	Various		291,028	291,028	255,559			35,469		35,469		291,028				2,910	09/25/2037	1Z*
				MCMAHAN SECURITIES CO LP																	
39153L-AB-2	WILSON GREATBATC 2.250000% 06/15/2013		04/30/2010			922,500	1,000,000	891,890	853,750	74,260	6,698		80,957		934,707		(12,207)	(12,207)	8,750	06/15/2013	3
748203-9A-6	WORLD COLOR USA TERM LOAN	A	04/30/2010	SCHEDULED REDEMPTION		3,611	3,611	3,294	3,294		318		318		3,611				106	07/21/2012	4FE
98156D-AD-9	WORLD OMNI AUTO RECEIVABLES TR		06/15/2010	SCHEDULED REDEMPTION		4,586,738	4,586,738	4,635,133	4,613,950		(27,212)		(27,212)		4,586,738				113,498	01/17/2012	1FE
98157D-AC-0	WORLDCOM INC		04/23/2010	DISTRIBUTION		767,084											767,084	767,084		05/15/2006	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
98385X-AM-8	XTO ENERGY INC		05/06/2010	MORGAN STANLEY DEAN WITTER		3,625,320	3,000,000	2,831,730	2,834,313		710		710		2,835,024		790,296	790,296	157,500	08/01/2037	2FE
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						638,673,988	651,881,746	612,442,878	457,053,532	12,130,698	9,137,649	58,147	21,210,200	(431,527)	616,488,529	1,375,432	20,810,027	22,185,459	12,314,544	XXX	XXX
97181#-HV-8	BORDERS GROUP SR SEC NTS		06/01/2010	SCHEDULED REDEMPTION		49,128	49,128	48,666	48,835		293		293		49,128				1,590	12/01/2017	2
836520-EQ-5	FIRST SOURCE CORP/CITY OF SO BEND		06/01/2010	SCHEDULED REDEMPTION		156,868	156,868	156,868	156,868						156,868				4,088	04/01/2012	1
31909@-AA-3	FIRST SOURCE CORP/FIRST BANK CNTR		06/01/2010	SCHEDULED REDEMPTION		46,970	46,970	46,970	46,970						46,970				1,532	04/01/2012	1
4199999. Bonds - Credit Tenant Loans						252,966	252,966	252,503	252,672		293		293		252,966				7,210	XXX	XXX
293791-AV-1	ENTERPRISE PRODUCTS OPER		04/28/2010	CITIBANK		5,543,938	5,350,000	5,483,779	5,216,250	233,418	(4,003)		229,416		5,445,666		98,272	98,272	338,536	08/01/2066	3FE
844030-AH-9	SOUTHERN UNION CO		05/12/2010	LIBERTAS		307,363	335,000	334,477	286,425	48,054			48,055		334,480		(27,117)	(27,117)	13,132	11/01/2066	3FE
93935R-AA-3	WASH MUTUAL PFD FDG II		05/31/2010	DISTRIBUTION		13,790									13,790		13,790			01/01/9999	6Z
4899999. Bonds - Hybrid Securities						5,865,090	5,685,000	5,818,256	5,502,675	281,473	(4,002)		277,470		5,780,145		84,945	84,945	351,668	XXX	XXX
5599999. Bonds - Parent, Subsidiaries and Affiliates																				XXX	XXX
8399997. Total - Bonds - Part 4						2,147,806,273	2,192,525,774	2,069,856,047	1,889,849,339	18,391,740	4,522,929	58,147	22,856,522	(9,922,503)	2,097,014,423	14,830,266	35,961,587	50,791,853	52,937,255	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						2,147,806,273	2,192,525,774	2,069,856,047	1,889,849,339	18,391,740	4,522,929	58,147	22,856,522	(9,922,503)	2,097,014,423	14,830,266	35,961,587	50,791,853	52,937,255	XXX	XXX
00169X-20-3	AFFILIATED MANAGERS GROU		04/14/2010	MCMAHAN SECURITIES CO LP	15,000.000	689,991	0.00	725,686	596,250	129,602			129,602		725,852		(35,861)	(35,861)	19,125		RP3LFE
053611-30-7	AVERY DENNISON CORP		06/25/2010	GOLDMAN, SACHS & CO.	30,000.000	1,168,483	0.00	1,499,823	1,161,000	338,955	26		338,981		1,499,981		(331,498)	(331,498)	59,063		RP3LFE
20451N-10-1	COMPASS MINERALS INTERNATION		05/11/2010	Various	10,160.000	784,410	0.00	662,193	662,193						662,193		122,217	122,217	3,962		P3LZ
35671D-78-2	FREEPORT-MCMORAN C & G		04/23/2010	LAZARD FRERES & COMPANY	75,000.000	8,188,627	0.00	4,632,845	4,632,845						4,632,845		3,555,782	3,555,782	253,125		P3LFE
837004-4*-8	SOUTH CAROLINA ELECTRIC & GAS CO., 6.00%		06/30/2010	CALLED @ 51.2337	16,464.000	843,512	0.00	823,200	823,200						823,200		20,312	20,312			P2UZ
8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						11,675,024	XXX	8,343,747	7,875,489	468,557	26		468,583		8,344,072		3,330,952	3,330,952	335,275	XXX	XXX
8599999. Preferred Stocks - Parent, Subsidiaries and Affiliates							XXX													XXX	XXX
8999997. Total - Preferred Stocks - Part 4						11,675,024	XXX	8,343,747	7,875,489	468,557	26		468,583		8,344,072		3,330,952	3,330,952	335,275	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						11,675,024	XXX	8,343,747	7,875,489	468,557	26		468,583		8,344,072		3,330,952	3,330,952	335,275	XXX	XXX
885535-10-4	3 COM CORP.		04/12/2010	MERGER	85,140.000	672,606		495,322	638,550	(143,228)			(143,228)		495,322		177,284	177,284			L
88554D-20-5	3D SYSTEMS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,920.000	59,199		36,124	44,296	(8,172)			(8,172)		36,124		23,075	23,075			L
65440K-10-6	99 CENTS ONLY STORES		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,540.000	68,585		58,790	59,338	(548)			(548)		58,790		9,794	9,794			L
001765-10-6	A M R CORP.		05/11/2010	Various	67,325.000	466,647		532,842	520,422	12,419			12,419		532,842		(66,195)	(66,195)			L
002535-20-1	AARONS INC		05/11/2010	UBS AG	3,880.000	82,604		70,609	71,728	(1,119)			(1,119)		70,609		11,995	11,995	102		L
002824-10-0	ABBOTT LABS		05/11/2010	CREDIT SUISSE INTERNATIONAL	131,400.000	6,498,172		6,348,611	7,094,286	(745,675)			(745,675)		6,348,611		149,561	149,561	110,376		L
002896-20-7	ABERCROMBIE + FITCH CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	19,500.000	833,014		659,915	679,575	(19,660)			(19,660)		659,915		173,099	173,099	3,413		L
E0003D-28-5	ABERTIS INFRAESTRUCTURAS RIGHTS	D	06/01/2010	UBS AG	19,647.000	13,780											13,780	13,780			U
004239-10-9	ACADIA REALTY TRUST		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,280.000	42,478		34,415	38,464	(4,049)			(4,049)		34,415		8,063	8,063	818		L
00430U-10-3	ACCELRYS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,800.000	48,784		39,079	38,964	115			115		39,079		9,705	9,705			L
H0023R-10-5	ACE LIMITED		06/25/2010	DISTRIBUTION	0.000	240									240		240	240			L
004498-10-1	ACI WORLDWIDE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,160.000	62,264		55,945	54,194	1,751			1,751		55,945		6,319	6,319			L
004764-10-6	ACME PACKET INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,400.000	142,685		55,564	59,400	(3,836)			(3,836)		55,564		87,121	87,121			L
00484M-10-6	ACORDA THERAPEUTICS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,060.000	148,634		100,865	102,393	(1,528)			(1,528)		100,865		47,768	47,768			L
004934-10-5	ACTEL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	880.000	13,108		11,279	10,454	825			825		11,279		1,829	1,829			L
00508X-20-3	ACTUANT CORP		05/18/2010	Various	29,080.000	646,891		345,268	538,852	(193,584)			(193,584)		345,268		301,623	301,623			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
00508Y-10-2	ACUITY BRANDS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,800.000	205,069		164,722	171,072	(6,350)			(6,350)		164,722		40,347	40,347	1,248		L
00509L-70-3	ACURA PHARMACEUTICALS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,900.000	6,727		9,182	10,127	(945)			(945)		9,182		(2,455)	(2,455)			L
005125-10-9	ACXIOM CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,740.000	108,396		55,506	77,031	(21,524)			(21,524)		55,506		52,890	52,890			L
00724X-10-2	ADOLOR CORPORATION		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,100.000	18,772		16,446	14,746	1,700			1,700		16,446		2,326	2,326			L
00762W-10-7	ADVISORY BOARD CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,460.000	56,834		38,625	44,764	(6,138)			(6,138)		38,625		18,209	18,209			L
00766T-10-0	AECOM TECHNOLOGY GROUP		05/11/2010	Various	10,320.000	282,728		256,599	283,800	(27,201)			(27,201)		256,599		26,130	26,130			L
007865-10-8	AEROPOSTALE INC		05/11/2010	UBS AG	5,580.000	164,217		156,353	126,666	29,687			29,687		156,353		7,864	7,864			L
00817Y-10-8	AETNA INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	34,100.000	1,010,230		886,439	1,080,970	(194,531)			(194,531)		886,439		123,790	123,790			L
008252-10-8	AFFILIATED MANAGERS GR		05/11/2010	Various	11,400.000	903,435		663,366	767,790	(104,424)			(104,424)		663,366		240,069	240,069			L
001055-10-2	AFLAC INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	49,480.000	2,453,800		2,268,816	2,288,450	(19,634)			(19,634)		2,268,816		184,984	184,984	13,854		L
001084-10-2	AGCO CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,280.000	111,378		88,281	106,075	(17,794)			(17,794)		88,281		23,097	23,097			L
B4399L-10-2	AGEAS	D	06/08/2010	UBS AG	8,679.000	20,071		32,372	31,678	703			703	(10)	32,372	(5,386)	(6,916)	(12,302)	722		L
00846U-10-1	AGILENT TECHNOLOGIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	41,980.000	1,435,310		1,143,796	1,304,319	(160,522)			(160,522)		1,143,796		291,514	291,514			L
00847J-10-5	AGILSYS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,560.000	26,911		26,552	32,396	(5,844)			(5,844)		26,552		359	359			L
008474-10-8	AGNICO EAGLE MINES LTD COM	C	06/08/2010	ITG, INC CANADA	15,000.000	900,472		808,906	935,190	(116,835)			(116,835)	(9,450)	808,906	7,641	83,925	91,566	2,277		U
J00607-10-1	AIOI INSURANCE	D	04/01/2010	MERGER	40,000.000	206,828		209,221							209,221	(5,983)	3,590	(2,393)			U
F5493Z-78-6	AIR LIQUIDE RIGHTS	D	06/28/2010	DIRECT	20,912.000	14									14			14			U
00950V-10-1	AIRVANA INC		04/09/2010	MERGER	4,900.000	37,485		32,759	37,240	(4,481)			(4,481)		32,759		4,726	4,726			L
00971T-10-1	AKAMAI TECHNOLOGIES		05/11/2010	CREDIT SUISSE INTERNATIONAL	14,080.000	548,788		316,323	356,646	(40,323)			(40,323)		316,323		232,465	232,465			L
009728-10-6	AKORN INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,360.000	33,891		16,980	22,124	(5,144)			(5,144)		16,980		16,910	16,910			L
011659-10-9	ALASKA AIR GROUP, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,000.000	307,833		198,365	241,920	(43,555)			(43,555)		198,365		109,468	109,468			L
013817-10-1	ALCOA INC COM		06/10/2010	LAZARD FRERES & COMPANY	250,000.000	2,780,478		2,671,587	4,030,000	(1,358,413)			(1,358,413)		2,671,587		108,890	108,890	15,000		L
H01301-10-2	ALCON, INC	R	06/08/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	12,000.000	1,669,373		1,418,748	1,972,200	(553,452)			(553,452)		1,418,748		250,626	250,626	26,524		L
015271-10-9	ALEXANDRIA REAL ESTATE		05/11/2010	Various	14,240.000	996,843		766,922	915,490	(148,199)			(148,199)		766,922		229,921	229,921	9,059		L
015351-10-9	ALEXION PHARMACEUTICAL INC		05/11/2010	Various	10,120.000	535,567		487,134	494,058	(6,924)			(6,924)		487,134		48,433	48,433			L
01642T-10-8	ALKERMES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,460.000	114,287		82,766	89,019	(6,252)			(6,252)		82,766		31,521	31,521			L
017175-10-0	ALLEGHANY CORP.		05/11/2010	Various	801.600	233,938		202,368	220,800	(14,815)			(14,815)		202,368		31,570	31,570			L
01741R-10-2	ALLEGHENY TECHNOLOGIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	14,580.000	784,862		502,919	652,747	(149,828)			(149,828)		502,919		281,943	281,943	2,624		L
01748X-10-2	ALLEGIANT TRAVEL CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,640.000	135,019		102,341	124,529	(22,188)			(22,188)		102,341		32,679	32,679			L
018490-10-2	ALLERGAN I NC COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	15,960.000	997,601		916,122	1,005,640	(89,518)			(89,518)		916,122		81,480	81,480	798		L
018581-10-8	ALLIANCE DATA SYSTEMS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,820.000	139,601		102,631	117,554	(14,923)			(14,923)		102,631		36,970	36,970			L
018802-10-8	ALLIANT ENERGY CORP COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,380.000	80,355		64,673	72,019	(7,346)			(7,346)		64,673		15,682	15,682	1,880		L
019030-10-8	ALLIED CAPITAL CP		04/05/2010	MERGER	39,640.000	195,822		124,248	143,100	(18,852)			(18,852)		124,248		71,573	71,573	7,928		L
019344-10-0	ALLIED NEVADA GOLD CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,940.000	250,249		131,664	180,055	(48,392)			(48,392)		131,664		118,585	118,585			L
019777-10-1	ALLOS THERAPEUTICS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,500.000	25,457		23,388	22,995	393			393		23,388		2,068	2,068			L

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
021441-10-0	ALTERA CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	26,620.000	647,763		433,374	602,411	(169,037)			(169,037)		433,374		214,389	214,389	2,662		L
023135-10-6	AMAZON COM INC		04/23/2010	LAZARD FRERES & COMPANY	2,000.000	296,187		151,000	269,040	(118,040)			(118,040)		151,000		145,187	145,187			L
00163T-10-9	AMB PROPERTY CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,560.000	321,112		266,430	295,358	(28,524)			(28,524)		266,430		54,682	54,682	5,396		L
G02602-10-3	AMDOCS LTD		05/11/2010	CREDIT SUISSE INTERNATIONAL	42,800.000	1,326,114		1,114,803	1,221,084	(106,281)			(106,281)		1,114,803		211,311	211,311			L
023436-10-8	AMEDISYS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,080.000	171,256		138,012	149,565	(11,553)			(11,553)		138,012		33,244	33,244			L
023586-10-0	AMERCO		05/11/2010	CREDIT SUISSE INTERNATIONAL	720.000	41,793		33,731	35,798	(2,067)			(2,067)		33,731		8,062	8,062			L
02364W-10-5	AMERICA MOVIL SAB DE CV	F	06/08/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	24,500.000	1,175,698		1,078,266	1,151,010	(72,744)			(72,744)		1,078,266		97,433	97,433			L
02913V-10-3	AMERICA PUBLIC EDUCATION		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,900.000	81,340		69,384	65,284	4,100			4,100		69,384		11,956	11,956			L
02503Y-10-3	AMERICAN C AP LTD		05/11/2010	CREDIT SUISSE INTERNATIONAL	29,520.000	174,747		97,602	72,029	25,573			25,573		97,602		77,145	77,145			L
025676-20-6	AMERICAN EQUITY INVT LIFE HL		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,420.000	55,211		37,198	40,325	(3,127)			(3,127)		37,198		18,013	18,013			L
025932-10-4	AMERICAN FINANCIAL GROUP INC		05/11/2010	Various	15,978.000	463,296		384,975	398,651	(13,676)			(13,676)		384,975		78,321	78,321	4,394		L
027070-10-1	AMERICAN ITALIAN PASTA		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,380.000	95,974		68,805	82,800	(13,995)			(13,995)		68,805		27,170	27,170			L
02744M-10-8	AMERICAN MEDICAL SYSTEMS HOLDINGS		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,000.000	169,430		132,982	154,320	(21,338)			(21,338)		132,982		36,448	36,448			L
029912-20-1	AMERICAN TOWER CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	33,500.000	1,377,041		1,410,893	1,377,059	(37,923)			(37,923)		1,410,893		(33,852)	(33,852)			L
030420-10-3	AMERICAN WATER WORKS CO INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	95,920.000	2,088,795		2,051,499							2,051,499		37,297	37,297			L
03060R-10-1	AMERICREDIT CORP		05/11/2010	UBS AG	14,620.000	332,015		255,493	278,365	(22,872)			(22,872)		255,493		76,521	76,521			L
03073T-10-2	AMERIGROUP CORPORATE		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,140.000	217,514		143,117	165,534	(22,417)			(22,417)		143,117		74,397	74,397			L
03076C-10-6	AMERIPRISE FINL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	22,860.000	1,063,425		849,036	887,425	(38,389)			(38,389)		849,036		214,388	214,388	8,001		L
03076K-10-8	AMERIS BANCORP		05/11/2010	Various	3,410.040	38,088		23,199	24,050	(845)			(845)		23,199		14,889	14,889			L
03073E-10-5	AMERISOURCEBERGEN CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	38,280.000	1,198,373		867,797	997,960	(130,163)			(130,163)		867,797		330,577	330,577	3,062		L
001712-10-8	AMICAS INC		04/29/2010	MERGER	7,820.000	47,311		30,270	42,541	(12,271)			(12,271)		30,270		17,041	17,041			L
032359-30-9	AMTRUST FINL SERVICES		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,280.000	17,779		14,984	15,130	(145)			(145)		14,984		2,795	2,795	166		L
032346-10-8	AMYLIN PHARMACEUTIALS INC		05/11/2010	Various	51,520.000	916,465		623,237	731,069	(107,831)			(107,831)		623,237		293,227	293,227			L
032511-10-7	ANADARKO PETE CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	67,060.000	3,796,176		3,187,795	4,185,885	(998,091)			(998,091)		3,187,795		608,381	608,381	6,035		L
035710-40-9	ANNALY CAPITAL MANAGEMENT IN		05/11/2010	CREDIT SUISSE INTERNATIONAL	56,400.000	904,691		984,401	978,540	5,861			5,861		984,401		(79,709)	(79,709)	78,960		U
00184X-10-5	AOL INC		05/11/2010	Various	23,695.000	568,148		431,709	551,620	(119,910)			(119,910)		431,709		136,438	136,438			L
037411-10-5	APACHE CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,920.000	1,260,141		1,164,636	1,332,956	(168,320)			(168,320)		1,164,636		95,505	95,505	3,876		L
03761U-10-6	APOLLO INVESTMENT CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	14,140.000	164,988		139,792	134,754	5,038			5,038		139,792		25,196	25,196	7,918		L
037833-10-0	APPLE INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	54,340.000	14,008,479		10,390,900	11,458,132	(1,067,232)			(1,067,232)		10,390,900		3,617,579	3,617,579			L
03820C-10-5	APPLIED INDUSTRIAL TECH INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,120.000	151,660		100,827	112,998	(12,172)			(12,172)		100,827		50,833	50,833	768		L
03836W-10-3	AQUA AMERICA INC		05/11/2010	Various	195,520.000	3,481,905		3,425,042	222,132	(10,324)			(10,324)		3,425,042		56,863	56,863	1,839		L
L03032D-12-9	ARCELORMITTAL COMMON STOCK	D	06/08/2010	UBS AG	565.000	15,135		2,865	26,240	(19,374)			(19,374)	(4,001)	2,865	(48)	12,317	12,270	180		U
G0450A-10-5	ARCH CAPITAL GROUP		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,760.000	582,644		537,474	555,228	(17,754)			(17,754)		537,474		45,170	45,170			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
03937R-10-2	ARCH CHEMICALS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,120.000	77,017		65,151	65,466	(315)			(315)		65,151		11,866	11,866	424		L
04010L-10-3	ARES CAPITAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	14,320.000	205,312		211,522	17,891	(2,190)			(2,190)		211,522		(6,209)	(6,209)	503		L
04010E-10-9	ARGAN INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,500.000	15,887		19,140	21,585	(2,445)			(2,445)		19,140		(3,253)	(3,253)			L
04033A-10-0	ARIAD PHARMACEUTICALS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,160.000	36,812		19,034	20,885	(1,851)			(1,851)		19,034		17,779	17,779			L
043113-20-8	ARTESIAN RESOURCES CORP-CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,280.000	23,855		21,613	23,437	(1,823)			(1,823)		21,613		2,241	2,241	481		L
044103-10-9	ASHFORD HOSPITALITY TRUST		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,400.000	53,888		24,884	29,696	(4,812)			(4,812)		24,884		29,004	29,004			L
04544X-30-0	ASSISTED LIVING CONCEPTS CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	800.000	28,314		18,777	21,096	(2,319)			(2,319)		18,777		9,537	9,537			L
G05600-13-8	ASSOCD BRIT FOODS ORD GBP0.0568	D	06/08/2010	UBS AG	42,007.000	580,782		530,241	557,601	(188,282)			(188,282)	160,921	530,241	(162,377)	212,918	50,541	9,492		U
045604-10-5	ASSOCIATED ESTATES		05/11/2010	Various	3,240.000	44,175		30,993	36,515	(5,522)			(5,522)		30,993		13,182	13,182	892		L
04621X-10-8	ASSURANT I NC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,600.000	204,546		171,107	165,088	6,019			6,019		171,107		33,439	33,439	840		L
046265-10-4	ASTORIA FINANCIAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,420.000	157,699		103,839	117,091	(13,252)			(13,252)		103,839		53,860	53,860	1,225		L
04743P-10-8	ATHEROS COMMUNICATIONS		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,700.000	248,589		186,413	229,408	(42,995)			(42,995)		186,413		62,176	62,176			L
049164-20-5	ATLAS AIR WORLDWIDE HOLDINGS		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,880.000	154,224		103,945	107,280	(3,335)			(3,335)		103,945		50,280	50,280			L
049513-10-4	ATMEL CORP		05/11/2010	Various	76,860.000	431,145		331,774	354,325	(22,551)			(22,551)		331,774		99,371	99,371			L
052769-10-6	AUTODESK INCORPORATED		05/11/2010	CREDIT SUISSE INTERNATIONAL	22,980.000	731,579		588,182	583,922	4,260			4,260		588,182		143,397	143,397			L
052800-10-9	AUTOLIV INV		05/11/2010	Various	10,860.000	545,056		388,891	470,890	(81,998)			(81,998)		388,891		156,165	156,165			L
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	60,620.000	2,582,956		2,405,235	2,595,748	(190,513)			(190,513)		2,405,235		177,721	177,721	41,222		L
053332-10-2	AUTOZONE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	700.000	128,603		100,772	110,649	(9,877)			(9,877)		100,772		27,831	27,831			L
Y0486S-10-4	AVAGO TECHNOLOGIES LTD	R	05/11/2010	CREDIT SUISSE INTERNATIONAL	11,540.000	238,913		196,988	211,067	(14,079)			(14,079)		196,988		41,925	41,925			U
053484-10-1	AVALONBAY CMNTYS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	14,000.000	1,459,439		1,039,605	1,149,540	(109,935)			(109,935)		1,039,605		419,834	419,834	24,990		L
05379B-10-7	AVISTA CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,920.000	102,997		100,641	106,223	(5,582)			(5,582)		100,641		2,356	2,356	1,230		L
002444-10-7	AVX CORP	R	05/11/2010	UBS AG	780.000	11,302		9,210	9,883	(672)			(672)		9,210		2,092	2,092	31		L
05508R-10-6	B G FOODS INC CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	640.000	6,844		5,069	5,875	(806)			(806)		5,069		1,775	1,775	218		L
056752-10-8	BAIDU INC SPON ADR	F	05/11/2010	CREDIT SUISSE INTERNATIONAL	2,500.000	1,777,762		981,610	1,028,075	(46,465)			(46,465)		981,610		796,152	796,152			L
057224-10-7	BAKER HUGHES INC		05/19/2010	Various	195,000.570	9,177,819		7,913,434	5,387,767	(502,860)			(502,860)		7,913,434		1,264,385	1,264,385	49,215		L
057665-20-0	BALCHEM CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,800.000	44,566		34,642	40,212	(5,570)			(5,570)		34,642		9,924	9,924	198		L
058498-10-6	BALL CORP COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,700.000	242,470		245,039	242,990	2,049			2,049		245,039		(2,569)	(2,569)	470		L
E16100-40-1	BANCO DE VALENCIA RIGHTS	D	05/05/2010	CREDIT SUISSE INTERNATIONAL	33,990.000	2,068											2,068	2,068			U
E19550-20-6	BANCO POPULAR ESPANOL	D	06/08/2010	UBS AG	2,731.000	12,501		20,696	20,100	602			602	(6)	20,696	(3,443)	(4,752)	(8,195)	244		U
E15819-19-1	BANCO SABADELL	D	04/30/2010	Various	0.400	12,548		12,548	2						12,548						U
E19790-10-9	BANCO SANTANDER SA EUR 0.5	D	06/08/2010	UBS AG	34,033.000	299,161		563,077	563,961	(714)			(714)	(170)	563,077	(93,677)	(170,239)	(263,916)	13,434		L
05969A-10-5	BANCORP INC/THE		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,480.000	39,107		25,097	30,733	(5,636)			(5,636)		25,097		14,010	14,010			L
064058-10-0	BANK NEW YORK MELLON CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	123,500.000	3,844,045		3,599,198	3,454,295	144,903			144,903		3,599,198		244,848	244,848	22,230		L
064149-10-7	BANK NOVA SCOTIA HALIFAX	C	06/08/2010	ITG, INC CANADA	42,000.000	1,930,487		1,905,554	1,958,541	(35,789)			(35,789)	(17,197)	1,905,554	15,424	9,509	24,933	33,568		L

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
06652V-10-9	BANNER CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,260.000	28,404		13,872	14,097	(225)			(225)		13,872		14,532	14,532	105		L
G08036-12-4	BARCLAYS ORD GBP0.25	D	06/08/2010	UBS AG	9,722.000	39,022		43,331	(49,415)				(49,415)	6,084			39,022	39,022	360		L
067383-10-9	BARD (C.R.) INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,580.000	975,666		897,062	902,082	(5,020)			(5,020)		897,062		78,603	78,603	3,937		L
068463-10-8	BARRETT BUSINESS SVCS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,640.000	24,149		18,057	20,156	(2,099)			(2,099)		18,057		6,092	6,092	131		L
06985P-10-0	BASICENERGY SERVICES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,900.000	44,141		43,563	43,610	(47)			(47)		43,563		578	578			L
071813-10-9	BAXTER INTL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,640.000	439,523		553,096	565,675	(12,579)			(12,579)		553,096		(113,573)	(113,573)	5,591		L
E11805-10-3	BBVA(BILB-VIZ-ARG) EUR0.49	D	06/08/2010	UBS AG	26,317.000	233,373		360,797	480,654	2,550			2,550	(145)	360,797	(60,024)	(67,400)	(127,425)	4,660		U
05534B-76-0	BCE INC COM NPV	C	06/08/2010	ITG, INC CANADA	6,100.000	181,954		153,639	167,598	(12,488)			(12,488)	(1,472)	153,639	1,244	27,072	28,315	2,248		U
073302-10-1	BE AEROSPACE		05/11/2010	Various	31,660.000	853,974		666,544	744,010	(77,466)			(77,466)		666,544		187,430	187,430			L
073685-10-9	BEACON ROOFING SUPPLY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,680.000	101,805		73,815	74,880	(1,065)			(1,065)		73,815		27,990	27,990			L
075571-10-9	BEBE STORES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,340.000	41,877		39,205	33,482	5,723			5,723		39,205		2,672	2,672	134		L
075887-10-9	BECTON DICKINSON		05/11/2010	CREDIT SUISSE INTERNATIONAL	22,320.000	1,672,516		1,531,167	1,760,155	(228,989)			(228,989)		1,531,167		141,350	141,350	16,517		L
077347-30-0	BEL FUSE INC CL B		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,100.000	47,017		42,277	45,129	(2,852)			(2,852)		42,277		4,740	4,740	294		L
B10414-11-6	BELGACOM SA NPV	D	06/08/2010	UBS AG	867.000	25,354		31,893	31,496	406			406	(9)	31,893	(5,306)	(1,233)	(6,539)	1,461		U
08160H-10-1	BENCHMARK ELECTRONICS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,780.000	140,621		126,488	128,210	(1,722)			(1,722)		126,488		14,133	14,133			L
08173R-10-4	BENEFICIAL MUTUAL BANCORP IN		05/11/2010	CREDIT SUISSE INTERNATIONAL	960.000	10,071		9,208	9,446	(238)			(238)		9,208		863	863			L
G1191G-12-0	BERKELEY GRP HLDGS UNIT	D	06/08/2010	UBS AG	3,498.000	37,968		51,638	46,106	3,527			3,527	2,004	51,638	(7,398)	(6,272)	(13,669)			U
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		05/11/2010	CREDIT SUISSE INTERNATIONAL	107,940.000	8,390,650		8,875,550							8,875,550		(484,900)	(484,900)			L
018193-12-0	BHP BILLITON LTD COMN STOCK	D	06/08/2010	ITG HONG KONG LIMITED	803.000	24,137		18,158	31,140	(9,715)			(9,715)	(3,267)	18,158	415	5,564	5,978	343		U
G10877-10-1	BHP BILLITON PLC ORD USD0.50	D	06/08/2010	UBS AG	8,419.000	212,234		231,787	269,408	(104,385)			(104,385)	66,764	231,787	(65,725)	46,172	(19,553)	3,538		L
089302-10-3	BIG LOTS INC		05/11/2010	Various	33,240.000	1,223,768		878,806	963,295	(84,489)			(84,489)		878,806		344,963	344,963			L
08986R-10-1	BIGLARI HOLDINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	120.000	41,005		27,878	38,894	(11,016)			(11,016)		27,878		13,126	13,126			L
09062X-10-3	BIOGEN IDEC INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	34,120.000	1,754,977		1,671,742	1,825,420	(153,678)			(153,678)		1,671,742		83,235	83,235			L
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		05/11/2010	Various	44,340.000	937,273		772,820	834,035	(61,216)			(61,216)		772,820		164,454	164,454			L
09063H-10-7	BIOMED REALTY TRUST INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,060.000	180,556		131,735	158,747	(25,915)			(25,915)		131,735		48,821	48,821	1,720		L
09057G-60-2	BIO-REFERENCE LABS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,420.000	54,114		41,730	47,420	(5,690)			(5,690)		41,730		12,384	12,384			L
055482-10-3	BJ SVCS CO		04/30/2010	Various	55,920.000	1,297,564		1,156,543	1,040,112	116,431			116,431		1,156,543		141,021	141,021	5,592		L
09180C-10-6	BJS RESTAURANTS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,300.000	54,910		38,200	43,286	(5,086)			(5,086)		38,200		16,709	16,709			L
091826-10-7	BLACK BOX CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	660.000	20,315		17,559	18,704	(1,145)			(1,145)		17,559		2,756	2,756	79		L
092113-10-9	BLACK HILLS CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,000.000	155,800		127,972	133,150	(5,178)			(5,178)		127,972		27,828	27,828	1,800		L
09247X-10-1	BLACKROCK INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,420.000	243,524		289,325	329,724	(40,399)			(40,399)		289,325		(45,801)	(45,801)	1,420		L
095180-10-5	BLOUNT INTERNATIONAL INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,640.000	18,533		15,962	16,564	(602)			(602)		15,962		2,570	2,570			L
09534T-50-8	BLUE COAT SYSTEMS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,180.000	128,035		101,051	119,297	(18,246)			(18,246)		101,051		26,983	26,983			L
09624H-10-9	BLUELINX HOLDINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,540.000	9,369		9,046	7,036	2,010			2,010		9,046		323	323			L
05569C-10-5	BMP SUNSTONE CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,260.000	36,377		30,231	41,309	(11,078)			(11,078)		30,231		6,146	6,146			L

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
F1065D-87-3	BNP PARIBAS RIGHTS	D	06/17/2010	DIRECT	81,823.000																U
F07875-19-2	BNP PARIBAS S.A.	D	06/08/2010	UBS AG	1,580.000	78,927		125,761	126,721	(921)			(921)	(38)	125,761	(20,922)	(25,912)	(46,834)	2,487		U
097023-10-5	BOEING CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	81,440.000	5,846,495		4,263,923	4,408,347	(144,424)			(144,424)		4,263,923		1,582,572	1,582,572	68,410		L
05561Q-20-1	BOK FINANCIAL CORP		05/11/2010	Various	3,000.000	166,447		113,010	142,560	(29,550)			(29,550)		113,010		53,437	53,437	720		L
099469-50-4	BOOTS & COOTS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	16,760.000	49,441		27,022	27,654	(632)			(632)		27,022		22,419	22,419			L
N14952-28-2	BOSKALIS WESTMNSTR RIGHTS	D	06/02/2010	DIRECT	5,701.000																U
101121-10-1	BOSTON PPTYS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,660.000	1,033,235		830,822	849,106	(16,502)			(16,502)		830,822		202,413	202,413	7,826		L
101119-10-5	BOSTON PRIVATE FINANCIAL HOLDINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,660.000	45,905		35,572	32,658	2,914			2,914		35,572		10,333	10,333	113		L
101388-10-6	BOTTOMLINE TECHNOLOGIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,480.000	24,413		19,519	26,004	(6,485)			(6,485)		19,519		4,894	4,894			L
103043-10-5	BOWNE & CO., INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,800.000	42,533		30,500	25,384	5,116			5,116		30,500		12,033	12,033	418		L
055622-10-4	BP PLC - SPONS ADR	R	06/08/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,165.000	355,825		588,972	589,265	(293)			(293)		588,972		(233,147)	(233,147)	8,539		L
055639-10-8	BPZ RESOURES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,360.000	44,062		60,959	79,420	(18,461)			(18,461)		60,959		(16,897)	(16,897)			L
05564E-10-6	BRE PROPERTIES INC		05/11/2010	Various	13,140.000	554,403		406,008	434,671	(28,663)			(28,663)		406,008		148,395	148,395	4,928		L
10807M-10-5	BRIDGEPOINT EDUCATION INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	940.000	22,730		16,000	14,119	1,881			1,881		16,000		6,730	6,730			L
109178-10-3	BRIGHAM EXPLORATION CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,440.000	99,437		52,259	73,712	(21,453)			(21,453)		52,259		47,177	47,177			L
109641-10-0	BRINKER INTERNATIONAL, INC.		05/11/2010	Various	17,400.000	323,228		271,407	259,608	11,799			11,799		271,407		51,821	51,821	1,914		L
109699-10-8	BRINKS HOME SECURITY HLD		05/24/2010	Various	19,480.000	834,057		681,467	475,891	(1,331)			(1,331)		681,467		152,590	152,590			L
110122-10-8	BRISTOL MYERS SQUIBB CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	132,900.000	3,250,001		3,415,450	3,355,725	59,725			59,725		3,415,450		(165,449)	(165,449)	85,056		L
110394-10-3	BRISTOW GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,580.000	93,054		82,236	99,201	(16,965)			(16,965)		82,236		10,818	10,818			L
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		05/11/2010	Various	33,460.000	736,916		554,767	754,858	(200,091)			(200,091)		554,767		182,149	182,149	9,369		L
112463-10-4	BROOKDALE SENIOR LIVING INC		05/11/2010	UBS AG	4,240.000	85,180		41,298	77,126	(35,828)			(35,828)		41,298		43,883	43,883			L
112585-10-4	BROOKFIELD ASSET MANAGEMENT, CL A	C	06/08/2010	ITG, INC CANADA	51,900.000	1,186,132		1,241,131	1,150,110	102,423			102,423	(11,402)	1,241,131	11,490	(66,488)	(54,999)	11,387		L
112723-10-1	BROOKFIELD HOMES	I	05/11/2010	CREDIT SUISSE INTERNATIONAL	2,780.000	29,960		20,696	22,240	(1,544)			(1,544)		20,696		9,264	9,264			L
115736-10-0	BROWN SHOE COMPANY		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,960.000	52,238		29,141	29,215	(75)			(75)		29,141		23,097	23,097	414		L
G16612-10-6	BT GROUP PLC ORD GBP0.05	D	06/08/2010	UBS AG	14,385.000	26,059		31,698	31,359	538			538	(199)	31,698	(3,179)	(2,459)	(5,638)			L
118759-10-9	BUCYRUS INTERNATIONAL INC CL A		05/11/2010	Various	22,160.000	1,235,654		650,529	1,249,159	(598,630)			(598,630)		650,529		585,124	585,124	1,108		L
119848-10-9	BUFFALO WILD WINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,280.000	89,052		90,946	91,816	(869)			(869)		90,946		(1,895)	(1,895)			L
125902-10-6	C P I CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,280.000	38,089		12,861	15,718	(2,857)			(2,857)		12,861		25,228	25,228	205		L
127055-10-1	CABOT CORP.		05/11/2010	Various	15,780.000	475,082		361,707	413,909	(52,202)			(52,202)		361,707		113,375	113,375	2,840		L
127190-30-4	CACI INTERNATIONAL SERVICES		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,220.000	154,997		150,972	157,297	(6,325)			(6,325)		150,972		4,025	4,025			L
127537-20-7	CADIZ INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,700.000	38,965		31,769	32,319	(550)			(550)		31,769		7,196	7,196			L
12477X-10-6	CAI INTERNATIONAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,840.000	26,383		13,919	16,615	(2,696)			(2,696)		13,919		12,463	12,463			L
128030-20-2	CAL MAINE FOODS		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,860.000	60,859		47,606	63,389	(15,783)			(15,783)		47,606		13,254	13,254	1,218		L
13342B-10-5	CAMERON INTERNATIONAL		05/11/2010	Various	5,166.000	192,981		115,615	215,939	(100,324)			(100,324)		115,615		77,366	77,366			L
13645T-10-0	CANADIAN PACIFIC RAILWAY LTD	C	06/08/2010	ITG, INC CANADA	12,100.000	653,286		600,871	651,027	(43,308)			(43,308)	(6,848)	600,871	5,915	46,500	52,415	3,616		U
139209-10-0	CAPE BANCORP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	600.000	4,181		3,856	4,032	(176)			(176)		3,856		325	325			L
139594-10-5	CAPELLA EDUCATION CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,840.000	164,360		130,494	138,552	(8,058)			(8,058)		130,494		33,865	33,865			L

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
14040H-10-5	CAPITAL ONE FINL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	43,820.000	1,974,027		1,687,784	1,680,059	7,725			7,725		1,687,784		286,243	286,243	4,382		L
G8995Y-10-8	CAPITAL SHOPPING CENTRES GROUP	D	05/17/2010	DISTRIBUTION	0.000	74,754		74,754							74,754						U
140501-10-7	CAPITAL SOUTHWEST CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	60.000	5,441		4,618	4,728	(110)			(110)		4,618		823	823			L
14055X-10-2	CAPITALSOURCE INC		05/11/2010	Various	43,300.000	210,476		174,791	171,901	2,890			2,890		174,791		35,685	35,685	433		L
14057C-10-6	CAPITOL FEDERAL FINANCIAL		05/11/2010	Various	4,000.000	136,792		126,554	125,840	714			714		126,554		10,238	10,238	4,000		L
14075T-10-7	CARACO PHARM LABS LTD	R	05/11/2010	CREDIT SUISSE INTERNATIONAL	2,420.000	15,103		11,616	14,617	(3,000)			(3,000)		11,616		3,486	3,486			L
140781-10-5	CARBO CERAMICS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,320.000	154,765		125,115	158,154	(33,039)			(33,039)		125,115		29,650	29,650	835		L
141665-10-9	CAREER EDUCATION CORP.		05/11/2010	Various	24,240.000	727,633		596,367	565,034	31,333			31,333		596,367		131,266	131,266			L
144285-10-3	CARPENTER TECHNOLOGY CORP.		05/11/2010	Various	8,080.000	322,206		197,634	217,756	(20,122)			(20,122)		197,634		124,572	124,572	2,909		L
G5344S-10-5	CARPHONE WAREHOUSE GROUP	D	04/05/2010	Various	31,381.000	101,510		106,331	94,730	7,979			7,979	3,622	106,331	(4,327)	(493)	(4,821)	2,168		U
G6469B-10-9	CARPHONE WAREHOUSE GROUP PLC	D	06/08/2010	UBS AG	15,690.000	40,373		33,603							33,603	(1,011)	7,781	6,770			U
147195-10-1	CASCADE CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	720.000	25,718		19,166	19,793	(627)			(627)		19,166		6,553	6,553	22		L
14754D-10-0	CASH AMERICA INTERNATIONAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,320.000	119,942		105,370	116,067	(10,698)			(10,698)		105,370		14,572	14,572	232		L
148411-10-1	CASTLE A M & CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,900.000	54,644		41,957	53,391	(11,434)			(11,434)		41,957		12,687	12,687			L
14888B-10-3	CATALYST HEALTH SOLUTIONS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,040.000	170,257		124,089	147,339	(23,250)			(23,250)		124,089		46,168	46,168			L
149123-10-1	CATERPILLAR INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,080.000	669,463		544,372	574,459	(30,087)			(30,087)		544,372		125,091	125,091	8,467		L
124830-10-0	CBL AND ASSOCIATES		05/11/2010	CREDIT SUISSE INTERNATIONAL	15,540.000	237,474		150,345	150,272	73			73		150,345		87,129	87,129	3,832		L
136385-10-1	CDN NAT RES COM NPV	C	06/08/2010	ITG, INC CANADA	1,800.000	61,010		64,539	129,607	1,114			1,114	(1,643)	64,539	779	(4,308)	(3,529)	228		L
125137-10-9	CEC ENTERTAINMENT INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,280.000	93,626		59,800	72,778	(12,978)			(12,978)		59,800		33,826	33,826			L
151020-10-4	CELGENE CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	48,860.000	2,890,338		2,696,237	2,720,525	(24,287)			(24,287)		2,696,237		194,100	194,100			L
15189T-10-7	CENTERPOINT ENERGY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	86,240.000	1,226,467		1,093,402	1,251,342	(157,940)			(157,940)		1,093,402		133,065	133,065	16,817		L
15201P-10-9	CENTERSTATE BANKS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,660.000	55,904		35,585	47,019	(11,434)			(11,434)		35,585		20,319	20,319	47		L
156431-10-8	CENTURY ALUMINUM COMPANY		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,800.000	34,269		30,395	45,332	(14,937)			(14,937)		30,395		3,874	3,874			L
15670R-10-7	CEPHEID INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,800.000	109,608		84,496	72,384	12,112			12,112		84,496		25,113	25,113			L
156710-10-5	CERADYNE		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,060.000	46,356		39,283	39,573	(289)			(289)		39,283		7,073	7,073			L
157210-10-5	CEVA INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	820.000	9,880		9,002	10,545	(1,543)			(1,543)		9,002		878	878			L
125269-10-0	CF INDUSTRIES HOLDINGS		04/30/2010	DIRECT	0.650	50		59							59		(8)	(8)			L
162825-10-3	CHECKPOINT SYSTEMS, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,020.000	84,337		62,320	61,305	1,015			1,015		62,320		22,017	22,017			L
163072-10-1	CHEESECAKE FACTORY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,860.000	218,275		144,927	169,697	(24,771)			(24,771)		144,927		73,348	73,348			L
16359R-10-3	CHEMED CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,340.000	128,392		109,923	112,250	(2,327)			(2,327)		109,923		18,469	18,469	281		L
16411R-20-8	CHENIERE ENERGY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	93,358.000	337,250		299,474	30,976	2,883			2,883		299,474		37,776	37,776			L
166774-10-9	CHEVIOT FINANCIAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	140.000	1,233		1,102	1,035	67			67		1,102		131	131	15		L
168905-10-7	CHILDREN'S PLACE		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,140.000	94,559		75,255	70,641	4,614			4,614		75,255		19,304	19,304			L
16936R-10-5	CHINA AUTOMOTIVE SYSTEMS INC	R	05/11/2010	CREDIT SUISSE INTERNATIONAL	960.000	19,452		10,337	17,962	(7,625)			(7,625)		10,337		9,116	9,116			L

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
16941P-10-2	CHINA SKY ONE MEDICAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,480.000	31,979		34,515	56,420	(21,905)			(21,905)		34,515		(2,535)	(2,535)			L
169656-10-5	CHIPOTLE MEXICAN GRILL		05/11/2010	Various	13,960.000	1,941,535		1,224,709	1,230,714	(6,005)			(6,005)		1,224,709		716,826	716,826			L
171046-10-5	CHRISTOPHER AND BANKS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,220.000	21,535		14,226	16,916	(2,690)			(2,690)		14,226		7,309	7,309	266		L
171232-10-1	CHUBB CORP		04/08/2010	LAZARD FRERES & COMPANY	18,000.000	920,708		879,120	885,240	(6,120)			(6,120)		879,120		41,588	41,588	12,960		L
171340-10-2	CHURCH & DWIGHT CO.		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,100.000	478,941		438,839	429,195	9,644			9,644		438,839		40,102	40,102	994		L
172062-10-1	CINCINNATI FINL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	16,940.000	468,073		440,637	444,506	(3,869)			(3,869)		440,637		27,437	27,437	13,383		L
17243V-10-2	CINEMARK HOLDINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,000.000	17,708		11,262	14,370	(3,108)			(3,108)		11,262		6,446	6,446	180		L
172755-10-0	CIRRUS LOGIC INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,300.000	100,545		41,369	49,786	(8,417)			(8,417)		41,369		59,176	59,176			L
17275R-10-2	CISCO SYS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	500,040.000	13,113,427		12,190,375	11,970,958	219,418			219,418		12,190,375		923,052	923,052			L
174420-10-9	CITIZENS REPUBLIC BANCORP IN		05/11/2010	CREDIT SUISSE INTERNATIONAL	29,160.000	33,443		19,325	20,120	(796)			(796)		19,325		14,118	14,118			L
177376-10-0	CITRIX SYS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,480.000	349,672		280,553	311,243	(30,690)			(30,690)		280,553		69,119	69,119			L
178566-10-5	CITY NATIONAL CORP.		05/11/2010	Various	16,300.000	1,028,547		640,284	743,280	(102,996)			(102,996)		640,284		388,264	388,264	3,260		L
179895-10-7	CLARCOR INCORPORATED		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,480.000	207,087		170,521	177,771	(7,251)			(7,251)		170,521		36,566	36,566	1,069		L
969490-10-1	CLAYTON WILLIAMS ENERGY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	120.000	5,990		3,771	4,205	(434)			(434)		3,771		2,219	2,219			L
184499-10-1	CLEAN ENERGY FUELS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,940.000	64,316		55,220	60,715	(5,495)			(5,495)		55,220		9,096	9,096			L
12561W-10-5	CLECO CORP. HOLDING CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,280.000	169,796		158,191	171,632	(13,441)			(13,441)		158,191		11,604	11,604	2,983		L
18683K-10-1	CLIFFS NATURAL RESOURCES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	15,060.000	865,533		575,178	694,115	(118,938)			(118,938)		575,178		290,356	290,356	1,318		L
125896-10-0	CMS ENERGY CORP		05/11/2010	Various	88,140.000	1,365,825		1,207,844	1,380,272	(172,428)			(172,428)		1,207,844		157,981	157,981	26,442		L
191219-10-4	COCA COLA ENTERPRISES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	109,860.000	2,981,023		2,301,984	2,329,032	(27,048)			(27,048)		2,301,984		679,038	679,038	9,887		L
19238U-10-7	COGDELL SPENCER INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,440.000	48,136		29,618	36,450	(6,336)			(6,336)		29,618		18,518	18,518	792		L
19239Y-10-8	COGENT INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,900.000	27,075		27,957	30,131	(2,174)			(2,174)		27,957		(882)	(882)			L
192422-10-3	COGNEX CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,840.000	80,765		65,002	68,045	(3,042)			(3,042)		65,002		15,763	15,763	192		L
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	34,820.000	1,799,969		1,379,827	1,577,346	(197,519)			(197,519)		1,379,827		420,141	420,141			L
192479-10-3	COHERENT, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,740.000	63,826		44,890	51,730	(6,840)			(6,840)		44,890		18,936	18,936			L
194162-10-3	COLGATE PALMOLIVE CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	53,920.000	4,477,916		4,189,842	4,429,528	(239,686)			(239,686)		4,189,842		288,073	288,073	52,302		L
197236-10-2	COLUMBIA BKG SYS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,000.000	45,839		31,517	32,360	(843)			(843)		31,517		14,322	14,322	40		L
198516-10-6	COLUMBIA SPORTSWEAR CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,020.000	56,274		43,487	39,821	3,666			3,666		43,487		12,787	12,787	367		L
20030N-10-1	COMCAST CORP NEW CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	169,100.000	3,096,642		2,609,589	2,851,026	(241,437)			(241,437)		2,609,589		487,053	487,053	31,960		L
D15642-10-7	COMMERZBANK AG	D	06/08/2010	UBS AG	3.000	20		26	25	1			1		26	(4)	(2)	(6)			L
203900-10-5	COMMUNICATIONS SYSTEMS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,060.000	12,825		12,115	13,186	(1,072)			(1,072)		12,115		710	710	297		L
203607-10-6	COMMUNITY BANK SYSTEMS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,400.000	109,606		78,625	84,964	(6,339)			(6,339)		78,625		30,980	30,980	1,936		L
203668-10-8	COMMUNITY HEALTH SYSTEMS		05/11/2010	Various	11,760.000	471,502		305,535	418,656	(113,121)			(113,121)		305,535		165,966	165,966			L

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
204510-10-4	COMPASS DIVERSIFIED HOLDINGS		05/11/2010	CREDIT SUISSE INTERNATIONAL	940.000	13,061		11,154	11,994	(840)			(840)		11,154		1,906	1,906	639		L
20453E-10-9	COMPLETE PRODUCTION SERVICES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,880.000	87,011		72,231	76,440	(4,209)			(4,209)		72,231		14,780	14,780			L
205638-10-9	COMPUWARE CORP COM		05/11/2010	Various	115,400.000	935,439		838,000	834,342	3,658			3,658		838,000		97,439	97,439			L
20581E-10-4	COMSYS IT PARTNERS INC		06/09/2010	Various	3,360.000	58,671		23,952	29,870	(5,918)			(5,918)		23,952		34,719	34,719			L
20605P-10-1	CONCHO RESOURCES INC		05/11/2010	UBS AG	5,240.000	282,117		211,170	235,276	(24,106)			(24,106)		211,170		70,947	70,947			L
207410-10-1	CONMED CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,920.000	40,652		39,152	43,776	(4,624)			(4,624)		39,152		1,500	1,500			L
209341-10-6	CONSOLIDATED GRAPHICS		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,060.000	40,348		26,638	37,121	(10,483)			(10,483)		26,638		13,710	13,710			L
210313-10-2	CONSTANT CONTACT INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,780.000	65,821		53,494	44,480	9,014			9,014		53,494		12,327	12,327			L
210371-10-0	CONSTELLATION ENERG		05/11/2010	CREDIT SUISSE INTERNATIONAL	25,840.000	924,811		867,411	844,713	(43,381)			(43,381)		867,411		57,400	57,400	11,529		L
210795-30-8	CONTINENTAL AIRLINES		05/11/2010	Various	32,320.000	657,282		550,006	579,174	(29,169)			(29,169)		550,006		107,276	107,276			L
212172-10-0	CONTINUCARE CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,380.000	25,472		22,301	32,251	(9,950)			(9,950)		22,301		3,171	3,171			L
212485-10-6	CONVERGYS CORP COM		05/11/2010	Various	42,140.000	503,452		465,686	453,005	12,681			12,681		465,686		37,766	37,766			L
216648-40-2	COOPER COMPANIES INC		05/11/2010	Various	29,400.000	1,075,128		909,772	1,120,728	(210,956)			(210,956)		909,772		165,356	165,356	882		L
P31076-10-5	COPA HOLDINGS SA, CLASS A	R	05/11/2010	CREDIT SUISSE INTERNATIONAL	6,400.000	343,156		302,136	348,608	(46,472)			(46,472)		302,136		41,019	41,019			L
21871D-10-3	CORELOGIC INC		06/09/2010	DISTRIBUTION	0.000	102,456		102,456							102,456						L
N2273C-13-8	CORIO NV RIGHTS	D	05/18/2010	DIRECT	3,727.000																U
219023-10-8	CORN PRODUCTS INTL INC		05/11/2010	Various	17,800.000	628,038		541,200	520,294	20,906			20,906		541,200		86,838	86,838	4,984		L
221006-10-9	CORVEL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	40.000	1,427		1,143	1,342	(198)			(198)		1,143		284	284			L
222660-10-2	COURIER CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,300.000	38,605		33,769	32,775	994			994		33,769		4,836	4,836	483		L
222795-10-6	COUSINS PROPERTY		06/24/2010	Various	0.810	19		20							20						L
22410J-10-6	CRACKER BARREL OLD COUNTRY STORE		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,640.000	132,304		96,547	100,294	(3,746)			(3,746)		96,547		35,757	35,757	1,056		L
224399-10-5	CRANE CO.		05/11/2010	Various	13,280.000	462,190		365,271	406,634	(41,363)			(41,363)		365,271		96,919	96,919	2,656		L
F22798-17-1	CREDIT AGRICOLE RIGHTS	D	06/23/2010	DIRECT	84,262.000																U
H3698D-41-9	CREDIT SUISSE GROUP AG CHF0.5	D	06/08/2010	UBS AG	539.000	20,003		16,874	26,681	(4,937)			(4,937)	(4,870)	16,874	1,710	1,420	3,129	632		L
22765Y-10-4	CROSSTEX ENERGY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,260.000	26,760		18,861	19,723	(862)			(862)		18,861		7,899	7,899			L
228227-10-4	CROWN CASTLE INTL		05/11/2010	CREDIT SUISSE INTERNATIONAL	71,280.000	2,639,846		2,313,277	2,782,771	(469,494)			(469,494)		2,313,277		326,569	326,569			L
126349-10-9	CSG SYSTEMS INTERNATION		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,260.000	72,027		52,828	62,233	(9,405)			(9,405)		52,828		19,199	19,199			L
Q3018U-10-9	CSL LIMITED COMMON STOCK	D	06/08/2010	ITG HONG KONG LIMITED	4,771.000	129,530		119,726	135,974	(10,713)			(10,713)	(5,534)	119,726	(5,463)	15,267	9,804	1,558		L
229675-10-3	CUBIC ENERGY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,680.000	5,068		6,018	8,463	(2,445)			(2,445)		6,018		(950)	(950)			L
229678-10-7	CUBIST PHARMACEUTICALS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,340.000	112,623		103,187	101,300	1,888			1,888		103,187		9,435	9,435			L
231021-10-6	CUMMINS IN C COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	23,500.000	1,693,292		1,138,808	1,077,710	61,098			61,098		1,138,808		554,484	554,484	4,113		L
231269-10-1	CURIS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	13,640.000	43,855		29,574	44,330	(14,756)			(14,756)		29,574		14,280	14,280			L
232109-10-8	CUTERA INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,740.000	26,978		24,661	23,317	1,344			1,344		24,661		2,316	2,316			L
126600-10-5	CVB FINANCIAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,920.000	116,665		84,063	94,349	(10,286)			(10,286)		84,063		32,602	32,602	1,856		L
23251P-10-2	CYBERONICS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,840.000	33,676		28,868	37,610	(8,741)			(8,741)		28,868		4,808	4,808			L
232806-10-9	CYPRESS SEMICONDUCTOR CORP.		05/11/2010	Various	33,800.000	394,456		344,422	356,928	(12,506)			(12,506)		344,422		50,034	50,034			L
232820-10-0	CYTEC INDUSTRIES INC		05/11/2010	Various	20,080.000	930,940		707,357	731,314	(23,957)			(23,957)		707,357		223,583	223,583	502		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
23283K-10-5	CYTORI THERAPEUTICS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,980.000	30,967		21,716	36,478	(14,762)			(14,762)		21,716		9,251	9,251			L
233293-10-9	D P L, INC.		05/11/2010	Various	53,520.000	1,474,168		1,377,637	1,477,152	(99,515)			(99,515)		1,377,637		96,531	96,531	16,190		L
23331A-10-9	D R HORTON INC COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,400.000	132,258		87,984	102,178	(14,194)			(14,194)		87,984		44,274	44,274	353		L
235825-20-5	DANA HOLDING CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,340.000	80,532		44,869	68,726	(23,857)			(23,857)		44,869		35,663	35,663			L
235851-10-2	DANAHER CO RP COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	17,080.000	1,437,246		1,183,145	1,284,416	(101,271)			(101,271)		1,183,145		254,100	254,100	1,366		L
K22272-11-4	DANSKE BANK	D	06/08/2010	UBS AG	8,049.000	161,136		186,585	183,139	806			806	2,639	186,585	(33,267)	7,818	(25,449)			U
237194-10-5	DARDEN RESTAURANTS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	30,600.000	1,379,914		1,006,021	1,073,142	(67,121)			(67,121)		1,006,021		373,893	373,893	15,300		L
237266-10-1	DARLING INTERNATIONAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,700.000	79,650		61,519	72,906	(11,387)			(11,387)		61,519		18,130	18,130			L
233162-50-2	DDI CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,000.000	26,856		13,226	14,670	(1,445)			(1,445)		13,226		13,631	13,631			L
243537-10-7	DECKERS OUTDOOR CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,500.000	206,004		130,356	152,580	(22,224)			(22,224)		130,356		75,648	75,648			U
244199-10-5	DEERE & CO.		05/11/2010	CREDIT SUISSE INTERNATIONAL	840.000	50,142		37,583	45,436	(7,853)			(7,853)		37,583		12,559	12,559	470		L
24522P-10-3	DEL MONTE FOODS CO		05/11/2010	Various	40,940.000	612,960		453,750	464,260	(10,509)			(10,509)		453,750		159,210	159,210	4,094		L
B33432-12-9	DELHAIZE GROUP NPV	D	06/08/2010	UBS AG	1,164.000	91,901		89,603	89,548	(3,948)			(3,948)	4,004	89,603	(18,125)	20,423	2,297	1,698		U
247361-70-2	DELTA AIR LINES, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	359,040.000	4,429,653		2,618,378	4,085,875	(1,467,497)			(1,467,497)		2,618,378		1,811,275	1,811,275			U
248019-10-1	DELUXE CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,580.000	119,546		93,240	82,528	10,712			10,712		93,240		26,305	26,305	1,395		L
D1908N-10-6	DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)	D	06/08/2010	UBS AG	7,716.000	96,860		132,532	128,086	7,525			7,525	(3,080)	132,532	(19,087)	(16,584)	(35,671)			L
D2035M-10-2	DEUTSCHE TELEKOM NPV (REGD)	D	06/08/2010	UBS AG	7,500.000	81,254		88,064	110,730	(13,510)			(13,510)	(9,155)	88,064	(8,058)	1,248	(6,810)	7,607		U
251591-10-3	DEVELOPERS DIVERSIFIED RLTY		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,340.000	108,132		81,339	77,228	4,111			4,111		81,339		26,793	26,793	311		L
B3357R-21-8	DEXIA SA	D	06/08/2010	UBS AG	4,406.000	15,597		26,290	28,194	(553)			(553)	(8)	26,290	(4,374)	(6,319)	(10,693)			U
B3357S-10-9	DEXIA SA RIGHTS	D	06/24/2010	DIRECT	69,876.000	2									2		2	2			U
23326R-10-9	DG FASTCHANNEL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,800.000	73,135		38,900	50,274	(11,374)			(11,374)		38,900		34,235	34,235			L
Y2065G-10-5	DHT HOLDINGS INC		05/13/2010	Various	11,160.000	48,862		42,575	41,069	1,507			1,507		42,575		6,286	6,286	5		L
252603-10-5	DIAMOND FOODS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,240.000	54,594		40,460	44,070	(3,609)			(3,609)		40,460		14,134	14,134	112		L
25264R-20-7	DIAMOND HILL INVESTMENT GRP		05/11/2010	CREDIT SUISSE INTERNATIONAL	540.000	37,814		31,886	34,684	(2,798)			(2,798)		31,886		5,928	5,928			L
253798-10-2	DIGI INTERNATIONAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	40.000	387		349	365	(16)			(16)		349		38	38			L
25388B-10-4	DIGITAL RIVER INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,900.000	110,984		99,927	105,261	(5,334)			(5,334)		99,927		11,058	11,058			L
254067-10-1	DILLARDS I NC CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,760.000	154,647		87,629	106,272	(18,643)			(18,643)		87,629		67,018	67,018	461		L
253922-10-8	DIME COMMUNITY BANCSHARES		05/11/2010	CREDIT SUISSE INTERNATIONAL	260.000	3,356		3,147	3,047	100			100		3,147		209	209	73		L
254423-10-6	DINEEQUITY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,220.000	82,805		56,687	53,924	2,763			2,763		56,687		26,118	26,118			L
25490A-10-1	DIRECTV		05/11/2010	CREDIT SUISSE INTERNATIONAL	84,060.000	3,205,406		2,651,252	2,803,401	(152,149)			(152,149)		2,651,252		554,153	554,153			L
25470F-30-2	DISCOVERY COMMUNICATIONS CL C		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,060.000	387,075		235,182	319,831	(84,649)			(84,649)		235,182		151,893	151,893			L
25470M-10-9	DISH NETWORK CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	23,760.000	519,810		456,223	493,495	(37,272)			(37,272)		456,223		63,587	63,587			L
254687-10-6	DISNEY WALT CO		05/18/2010	Various	145,780.000	4,973,810		4,678,520	4,701,405	(22,885)			(22,885)		4,678,520		295,290	295,290	51,023		L
255413-10-6	DIVX INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,440.000	51,518		39,722	41,962	(2,239)			(2,239)		39,722		11,796	11,796			L

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
25659T-10-7	DOLBY LABORATORIES CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	14,340.000	971,285		545,976	684,448	(138,472)			(138,472)		545,976		425,309	425,309			L
256664-10-3	DOLLAR FINL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,300.000	52,099		43,866	54,418	(10,552)			(10,552)		43,866		8,233	8,233			L
25746U-10-9	DOMINION RES INC VA		05/11/2010	CREDIT SUISSE INTERNATIONAL	35,200.000	1,473,968		1,301,463	1,369,984	(68,521)			(68,521)		1,301,463		172,505	172,505	16,104		L
25754A-20-1	DOMINIOS PIZZA INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,200.000	44,615		27,015	26,816	199			199		27,015		17,600	17,600			L
257559-20-3	DOMTAR CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,580.000	308,286		193,769	253,778	(60,009)			(60,009)		193,769		114,516	114,516			L
257651-10-9	DONALDSON CO.		05/11/2010	UBS AG	2,393.000	106,439		82,870	101,798	(18,929)			(18,929)		82,870		23,569	23,569	287		L
258278-10-0	DORMAN PRODUCTS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,500.000	57,541		35,318	39,150	(3,832)			(3,832)		35,318		22,222	22,222			L
25960P-10-9	DOUGLAS EMMETT INC		05/11/2010	Various	27,940.000	465,158		360,225	398,145	(32,332)			(32,332)		360,225		104,933	104,933			L
260003-10-8	DOVER CORP COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,680.000	592,688		465,581	486,005	(20,424)			(20,424)		465,581		127,107	127,107	3,037		L
260543-10-3	DOW CHEM CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	29,860.000	838,425		815,030	825,032	(10,002)			(10,002)		815,030		23,395	23,395	8,958		L
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	83,320.000	3,085,912		2,417,130	2,357,956	59,174			59,174		2,417,130		668,782	668,782	24,996		L
26153C-10-3	DREAMWORKS ANIMATION SKG INC		05/11/2010	Various	20,720.000	785,213		686,327	827,764	(141,437)			(141,437)		686,327		98,886	98,886			L
261570-10-5	DRESS BARN, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,460.000	101,978		65,486	79,926	(14,440)			(14,440)		65,486		36,492	36,492			L
262037-10-4	DRIL QUIP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,880.000	166,373		155,780	162,662	(6,883)			(6,883)		155,780		10,593	10,593			L
262241-10-2	DRUGSTORE.COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	19,160.000	68,201		51,665	59,204	(7,539)			(7,539)		51,665		16,536	16,536			L
23332B-10-6	DSP GROUP		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,140.000	40,643		37,929	28,938	8,991			8,991		37,929		2,714	2,714			L
233326-10-7	DST SYSTEMS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,140.000	208,615		189,923	223,847	(33,924)			(33,924)		189,923		18,692	18,692	1,542		L
23334L-10-2	DSW INC CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,160.000	35,836		20,421	30,021	(9,600)			(9,600)		20,421		15,415	15,415			L
233331-10-7	DTE ENERGY CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	21,020.000	1,006,311		894,201	916,262	(22,061)			(22,061)		894,201		112,110	112,110	13,547		L
263534-10-9	DU PONT (E.I.) DE NEMOURS		05/11/2010	CREDIT SUISSE INTERNATIONAL	104,780.000	4,007,736		3,600,492	3,527,943	72,550			72,550		3,600,492		407,244	407,244	42,960		L
266605-10-4	DURECT CORPORATIONS		05/11/2010	CREDIT SUISSE INTERNATIONAL	18,160.000	48,125		45,117	44,855	262			262		45,117		3,008	3,008			L
233377-40-7	DXP ENTERPRISES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,420.000	23,139		16,596	18,559	(1,963)			(1,963)		16,596		6,543	6,543			L
D24914-13-3	E.ON AG CMN STK	D	06/08/2010	UBS AG	10,030.000	280,501		94,430	420,638	(255,101)			(255,101)	(71,107)	94,430	276	185,795	186,071	14,103		U
268948-10-6	EAGLE BANCORP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,320.000	44,326		30,628	34,760	(4,132)			(4,132)		30,628		13,698	13,698			L
27579R-10-4	EAST WEST BANCORP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,500.000	223,856		119,668	197,500	(77,833)			(77,833)		119,668		104,189	104,189	250		L
277461-10-9	EASTMAN KO DAK CO COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	29,180.000	169,936		131,456	123,140	8,316			8,316		131,456		38,480	38,480			L
278265-10-3	EATON VANCE CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	16,720.000	563,105		447,287	508,455	(61,169)			(61,169)		447,287		115,818	115,818	5,350		L
28238P-10-9	EHEALTH INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,300.000	29,234		32,895	37,789	(4,894)			(4,894)		32,895		(3,661)	(3,661)			L
28336L-10-9	EL PASO CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	570,860.000	6,842,041		6,342,004	1,504	116			116		6,342,004		500,037	500,037	3		L
283677-85-4	EL PASO ELECTRIC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,460.000	71,940		65,028	70,169	(5,141)			(5,141)		65,028		6,912	6,912			L
X1949T-10-2	ELISA A	D	04/03/2010	DISTRIBUTION	0.000	11,541		11,541							11,541						U
28660G-10-6	ELIZABETH ARDEN INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,780.000	31,919		23,409	25,703	(2,294)			(2,294)		23,409		8,510	8,510			L

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
291011-10-4	EMERSON ELEC CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	59,900.000	3,009,211		2,301,688	2,551,740	(250,052)			(250,052)		2,301,688		707,524	707,524	20,067		L
292554-10-2	ENCORE CAPITAL GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,020.000	21,649		13,781	17,748	(3,967)			(3,967)		13,781		7,868	7,868			L
29355X-10-7	ENPRO INDUSTRIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,700.000	52,922		39,310	44,897	(5,587)			(5,587)		39,310		13,612	13,612			L
G3159S-10-4	ENQUEST PLC	D	05/18/2010	DIRECT	0.230																U
29384R-10-5	ENTROPIC COMMUNICATIONS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,820.000	61,575		33,802	36,287	(2,486)			(2,486)		33,802		27,774	27,774			L
26875P-10-1	EOG RESOUR CES INC COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	106,240.000	11,134,986		9,260,577	4,146,148	(716,415)			(716,415)		9,260,577		1,874,408	1,874,408	22,646		L
29426L-10-8	EPICOR SOFTWARE CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,820.000	36,556		28,918	29,108	(190)			(190)		28,918		7,637	7,637			L
29428R-10-3	EPOCH HOLDING CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,220.000	40,770		29,514	33,649	(4,135)			(4,135)		29,514		11,256	11,256	322		L
29472R-10-8	EQUITY LIFESTYLE PROPERTIES		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,580.000	142,160		116,583	130,213	(13,630)			(13,630)		116,583		25,578	25,578	1,548		L
294752-10-0	EQUITY ONE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,140.000	40,356		33,587	34,604	(558)			(558)		33,587		6,769	6,769	12		L
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		05/11/2010	CREDIT SUISSE INTERNATIONAL	25,760.000	1,222,119		795,013	870,173	(75,160)			(75,160)		795,013		427,106	427,106	16,369		L
F3145H-32-0	ERAMET RIGHTS	D	06/23/2010	DIRECT	570.000																U
W26049-11-9	ERICSSON LM-B SHS COMMON STOCK	D	06/08/2010	UBS AG	88.000	868		809	812	10			10	(13)	809	(82)	142	60	21		L
29530P-10-2	ERIE IDEMNITY CO CL A		05/11/2010	Various	6,780.000	315,626		250,902	264,556	(13,654)			(13,654)		250,902		64,724	64,724	6,509		L
26884F-10-2	ESB FINANCIAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	320.000	4,360		4,149	4,230	(82)			(82)		4,149		211	211	64		L
G3122U-14-5	ESPRIT HOLDINGS HKD0.10	D	04/14/2010	Various	0.390	8,951		8,951							8,951						U
297178-10-5	ESSEX PROPERTY		05/11/2010	Various	13,900.000	1,526,212		1,106,295	1,162,735	(56,440)			(56,440)		1,106,295		419,917	419,917	28,669		L
518439-10-4	ESTEE LAUDER COS.		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,200.000	520,555		353,231	396,552	(43,321)			(43,321)		353,231		167,324	167,324			L
297602-10-4	ETHAN ALLEN INTERIORS		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,840.000	57,844		47,341	38,113	9,228			9,228		47,341		10,503	10,503	284		L
F3296A-48-8	EURAZEO RIGHTS	D	06/21/2010	DIRECT	2,780.000																U
26928A-20-0	EV3 INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,980.000	176,679		113,131	119,793	(6,662)			(6,662)		113,131		63,548	63,548			L
30064E-10-9	EXACTECH INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,660.000	32,571		27,485	28,735	(1,250)			(1,250)		27,485		5,086	5,086			L
302130-10-9	EXPEDITORS INTL WA INC COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	19,580.000	814,702		673,537	680,013	(6,476)			(6,476)		673,537		141,165	141,165			L
302182-10-0	EXPRESS SCRIPTS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	28,520.000	2,948,827		2,296,912	2,465,554	(168,642)			(168,642)		2,296,912		651,915	651,915			L
30225T-10-2	EXTRA SPACE STORAGE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,280.000	163,258		106,496	118,734	(12,238)			(12,238)		106,496		56,762	56,762	1,028		L
302301-10-6	EZCORP INC CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,420.000	104,174		76,567	93,278	(16,711)			(16,711)		76,567		27,607	27,607			L
302491-30-3	F M C CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	16,160.000	1,040,040		901,096	901,082	15			15		901,096		138,944	138,944	4,040		L
315616-10-2	F5 NETWORKS INC		05/11/2010	Various	26,820.000	1,878,485		1,167,308	1,420,924	(253,615)			(253,615)		1,167,308		711,177	711,177			L
30303Q-10-3	FACET BIOTECH		04/22/2010	MERGER	5,400.000	145,800		96,560	94,932	1,628			1,628		96,560		49,240	49,240			L
307000-10-9	FAMILY DOLLAR STORE		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,260.000	452,143		314,622	313,366	1,256			1,256		314,622		137,521	137,521	1,746		U
311642-10-2	FARO TECHNOLOGIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,400.000	37,970		24,766	30,016	(5,250)			(5,250)		24,766		13,205	13,205			L
313549-40-4	FEDERAL MOGUL CORP		05/11/2010	UBS AG	1,900.000	35,054		25,037	32,870	(7,833)			(7,833)		25,037		10,018	10,018			L
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,620.000	986,966		771,150	854,626	(82,310)			(82,310)		771,150		215,816	215,816	14,853		L
313855-10-8	FEDERAL SIGNAL CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,180.000	35,009		37,113	31,184	5,930			5,930		37,113		(2,104)	(2,104)	622		L

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31428X-10-6	FEDEX CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	26,180.000	2,320,302		2,002,477	2,184,721	(182,244)			(182,244)		2,002,477		317,825	317,825	5,760		L
314462-10-2	FEMALE HEALTH COMPANY		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,860.000	24,083		19,388	18,258	1,130			1,130		19,388		4,696	4,696	386		L
316773-10-0	FIFTH THIRD BANCORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	101,080.000	1,484,668		1,040,447	985,530	54,917			54,917		1,040,447		444,222	444,222	2,022		L
317585-40-4	FINANCIAL INSTITUTIONS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,600.000	45,150		29,596	30,628	(1,032)			(1,032)		29,596		15,554	15,554	520		L
317923-10-0	FINISH LINE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,160.000	50,363		34,828	39,658	(4,830)			(4,830)		34,828		15,535	15,535	126		L
31942D-10-7	FIRST CASH FINL SVCS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,040.000	44,174		35,190	45,268	(10,078)			(10,078)		35,190		8,984	8,984			L
31946M-10-3	FIRST CITIZENS BCSH CL A		05/11/2010	Various	1,040.000	213,582		171,841	170,570	1,271			1,271		171,841		41,741	41,741	624		L
319829-10-7	FIRST COMMONWEALTH FINL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,160.000	50,652		45,350	37,944	7,406			7,406		45,350		5,302	5,302	326		L
32022K-10-2	FIRST FINANCIAL NORTHWEST		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,280.000	28,040		33,051	34,584	(1,533)			(1,533)		33,051		(5,011)	(5,011)	449		L
320209-10-9	FIRST FINL BANCORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,760.000	85,123		62,353	69,306	(6,953)			(6,953)		62,353		22,770	22,770	952		L
320517-10-5	FIRST HORIZON NATL CORP		06/15/2010	Various	613.210	13,049		12,472							12,472		577	577			L
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		05/11/2010	CREDIT SUISSE INTERNATIONAL	940.000	7,330		5,027	4,916	110			110		5,027		2,303	2,303			L
320867-10-4	FIRST MIDWEST BANCORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,520.000	39,950		28,733	27,443	1,290			1,290		28,733		11,218	11,218	50		L
33582V-10-8	FIRST NIAGARA FINL GRP INC		05/11/2010	Various	44,380.080	601,812		584,113	617,326	(33,214)			(33,214)		584,113		17,699	17,699	12,426		L
33610F-10-9	FIRST POTOMAC REALTY TRUST		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,160.000	18,679		13,393	14,581	(1,056)			(1,056)		13,393		5,286	5,286	332		L
343873-10-5	FLUSHING FINANCIAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,520.000	22,055		17,113	17,115	(2)			(2)		17,113		4,942	4,942	198		L
302520-10-1	FNB CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,100.000	93,798		69,581	68,579	1,002			1,002		69,581		24,217	24,217	1,212		L
344849-10-4	FOOT LOCKER INC		05/11/2010	Various	34,180.000	509,606		396,080	380,765	15,315			15,315		396,080		113,526	113,526	10,254		L
345370-86-0	FORD MTR C O DEL COM PAR U		05/11/2010	CREDIT SUISSE INTERNATIONAL	236,860.000	2,936,399		1,828,536	2,368,600	(540,064)			(540,064)		1,828,536		1,107,863	1,107,863			L
346563-10-9	FORRESTER RESEARCH INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	620.000	19,777		17,035	16,089	946			946		17,035		2,743	2,743			L
349882-10-0	FOSSIL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,160.000	213,293		155,244	173,170	(17,925)			(17,925)		155,244		58,049	58,049			L
302563-10-1	FPIC INSURANCE GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	809.000	21,846		19,627	20,829	(1,202)			(1,202)		19,627		2,219	2,219			L
F4113C-10-3	FRANCE TELECOM	D	06/08/2010	UBS AG	30.000	540		748	750	(2)			(2)		748	(124)	(83)	(207)			L
35671D-85-7	FREEPORT MCMORAN COPPER & GOLD		04/30/2010	LAZARD FRERES & COMPANY	40,000.000	3,040,317		1,270,405	3,211,600	(1,941,195)			(1,941,195)		1,270,405		1,769,912	1,769,912	12,000		L
35914P-10-5	FRONTIER OIL		05/11/2010	Various	174,062.000	2,530,513		2,384,353							2,384,353		146,159	146,159			L
N33850-23-9	FUGRO NV RIGHTS	D	05/21/2010	DIRECT	8,581.000																U
J15708-15-9	FUJITSU LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	14,000.000	85,718		89,752	89,628	(669)			(669)	792	89,752	651	(4,685)	(4,034)	716		U
360271-10-0	FULTON FINANCIAL CORP		05/11/2010	Various	40,400.000	419,448		301,066	352,288	(51,222)			(51,222)		301,066		118,383	118,383	2,424		L
36106P-10-1	FURIEX PHARMACEUTICALS INC		06/21/2010	DIRECT	0.710	7		9							9		(2)	(2)			U
302695-10-1	FX ENERGY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,220.000	36,821		29,475	26,277	3,198			3,198		29,475		7,346	7,346			L
361268-10-5	G & K SERVICES		05/11/2010	CREDIT SUISSE INTERNATIONAL	440.000	11,642		9,375	11,057	(1,682)			(1,682)		9,375		2,267	2,267	33		L
365558-10-5	GARDNER DENVER INC		05/11/2010	Various	16,360.000	804,884		608,463	696,118	(87,655)			(87,655)		608,463		196,422	196,422	818		L
H2906T-10-9	GARMIN LTD		05/21/2010	DISTRIBUTION	0.000	2		2							2						L
366651-10-7	GARTNER GROUP INC NEW		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,100.000	99,678		80,466	73,964	6,502			6,502		80,466		19,213	19,213			L
367905-10-6	GAYLORD ENTERTAINMENT CO NEW		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,060.000	111,271		77,418	80,185	(2,767)			(2,767)		77,418		33,854	33,854			L

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
370442-83-2	GENERAL MOTORS CORP CLASS H		06/07/2010	DISTRIBUTION	0.000	56,824											56,824	56,824			L
370853-10-3	GENERAL STEEL HOLDINGS INC	R	05/11/2010	CREDIT SUISSE INTERNATIONAL	4,060.000	13,572		16,158	17,905	(1,747)			(1,747)		16,158		(2,586)	(2,586)			L
371532-10-2	GENESCO, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,580.000	49,781		40,348	43,387	(3,039)			(3,039)		40,348		9,433	9,433			L
G3922B-10-7	GENPACT LTD		05/11/2010	Various	28,660.000	459,820		335,683	427,034	(91,351)			(91,351)		335,683		124,137	124,137			L
371901-10-9	GENTEX CORP		05/11/2010	Various	29,700.000	617,759		442,530	530,145	(87,615)			(87,615)		442,530		175,229	175,229	6,534		L
37247A-10-2	GENTIVA HEALTH SERVICES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,900.000	85,016		72,606	78,329	(5,723)			(5,723)		72,606		12,411	12,411			L
372476-10-1	GEORESOURCES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,720.000	27,486		20,683	23,495	(2,812)			(2,812)		20,683		6,803	6,803			L
961148-50-9	GEORGE WESTON LTD	C	06/08/2010	ITG, INC CANADA	2,400.000	166,588		131,168	152,163	(19,397)			(19,397)	(1,598)	131,168	1,291	34,128	35,420	728		U
375558-10-3	GILEAD SCIENCES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	74,420.000	2,941,207		3,415,982	3,220,898	195,085			195,085		3,415,982		(474,775)	(474,775)			L
376535-10-0	GLADSTONE CAPITAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,820.000	58,151		45,552	37,114	8,438			8,438		45,552		12,598	12,598	1,350		L
376546-10-7	GLADSTONE INVESTMENT CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,600.000	32,934		28,203	25,536	2,667			2,667		28,203		4,731	4,731	896		L
377316-10-4	GLATFELTER		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,880.000	51,906		45,489	47,142	(1,653)			(1,653)		45,489		6,418	6,418	698		L
379302-10-2	GLIMCHER REALTY TRUST		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,920.000	34,437		16,597	13,284	4,102			4,102		16,597		17,841	17,841	(183)		L
90933T-10-9	GLOBAL INDEMNITY PLC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,740.000	23,394		21,513	21,701	(188)			(188)		21,513		1,881	1,881			U
380956-40-9	GOLDCORP INC	C	06/08/2010	ITG, INC CANADA	88,000.000	3,918,132		3,740,151	3,447,466	326,495			326,495	(33,810)	3,740,151	34,143	143,838	177,981	5,469		U
38141G-10-4	GOLDMAN SA CHS GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,520.000	790,738		1,062,155	931,997	130,158			130,158		1,062,155		(271,417)	(271,417)	1,932		L
38500T-10-1	GRAN TIERRA ENERGY INC	I	05/11/2010	CREDIT SUISSE INTERNATIONAL	44,700.000	241,273		218,440	256,131	(37,691)			(37,691)		218,440		22,833	22,833			L
38526M-10-6	GRAND CANYON EDUCATION INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,560.000	38,730		28,874	29,656	(781)			(781)		28,874		9,855	9,855			L
388689-10-1	GRAPHIC PACKAGING HOLDING COMPANY		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,100.000	38,506		31,132	38,517	(7,385)			(7,385)		31,132		7,374	7,374			L
393222-10-4	GREEN PLAINS RENEWABLE ENERG		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,140.000	27,717		15,591	31,822	(16,231)			(16,231)		15,591		12,126	12,126			L
395259-10-4	GREENHILL CO		05/11/2010	Various	4,300.000	331,830		310,503	345,032	(34,529)			(34,529)		310,503		21,327	21,327	1,935		L
G4095J-10-9	GREENLIGHT CAPITAL RE LTD A		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,860.000	93,478		76,298	90,980	(14,682)			(14,682)		76,298		17,180	17,180			L
36238G-10-2	GSI COMERCE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	500.000	13,607		10,071	12,695	(2,624)			(2,624)		10,071		3,536	3,536			L
402307-10-2	GULF ISLAND FABRICATION		05/11/2010	CREDIT SUISSE INTERNATIONAL	700.000	15,601		13,115	14,721	(1,606)			(1,606)		13,115		2,486	2,486	14		L
402635-30-4	GULFPORT ENERGY CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,820.000	36,908		24,644	32,289	(7,645)			(7,645)		24,644		12,264	12,264			L
406216-10-1	HALLIBURTON CO		06/03/2010	Various	144,940.000	3,892,234		2,982,990	4,361,245	(1,378,255)			(1,378,255)		2,982,990		909,244	909,244	16,226		L
41043F-20-8	HANGER ORTHOPEDIC GROUP		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,860.000	33,412		26,529	25,724	805			805		26,529		6,884	6,884			L
412850-10-9	HARLEYSVILLE NATIONAL CORP		04/12/2010	MERGER	9,920.000	68,462		57,148	63,885	(6,737)			(6,737)		57,148		11,315	11,315			L
413086-10-9	HARMAN INTERNATIONAL		05/11/2010	Various	15,340.000	599,693		280,572	541,195	(260,623)			(260,623)		280,572		319,120	319,120			L
413875-10-5	HARRIS CORP.		05/12/2010	LAZARD FRERES & COMPANY	15,000.000	751,049		292,849	713,250	(420,401)			(420,401)		292,849		458,201	458,201	3,300		L
418056-10-7	HASBRO INC COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	17,880.000	743,674		509,196	573,233	(64,037)			(64,037)		509,196		234,478	234,478	8,046		L
419596-10-1	HAVERTY FURNITURE		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,640.000	27,318		21,055	22,517	(1,462)			(1,462)		21,055		6,263	6,263			L
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES, INC.		05/11/2010	Various	42,760.000	967,387		797,631	893,684	(96,053)			(96,053)		797,631		169,756	169,756	13,256		L
420089-10-4	HAWK CORP - CLASS A		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,100.000	26,359		17,964	19,371	(1,407)			(1,407)		17,964		8,396	8,396			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
42210P-10-2	HEADWATERS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,360.000	11,660		10,810	15,387	(4,577)			(4,577)		10,810		851	851			L
42222G-10-8	HEALTH NET INC		05/11/2010	Various	31,140.000	739,386		495,642	725,251	(229,608)			(229,608)		495,642		243,743	243,743			L
42224N-10-1	HEALTHSPRING INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,180.000	87,185		71,338	91,220	(19,881)			(19,881)		71,338		15,846	15,846			L
42235N-10-8	HEARTLAND PAYMENT SYSTEMS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,900.000	82,129		69,405	64,337	5,068			5,068		69,405		12,725	12,725	49		L
422368-10-0	HEARTWARE INTERNATIONAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	980.000	51,883		33,992	34,761	(769)			(769)		33,992		17,891	17,891			L
422680-10-8	HECKMANN CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,940.000	16,490		13,352	14,671	(1,319)			(1,319)		13,352		3,138	3,138			L
422806-10-9	HEICO CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,080.000	211,712		166,720	180,157	(13,438)			(13,438)		166,720		44,993	44,993	305		L
422819-10-2	HEIDRICK & STRUGGLES		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,320.000	35,497		32,328	41,237	(8,909)			(8,909)		32,328		3,170	3,170	343		L
Y31476-13-1	HENDERSON LAND DEVELOPMENT WARRANT	D	06/10/2010	UBS WARBURG ASIA LIMITED	18,800.000	2,906									2,906			2,906			U
G4412G-10-1	HERBALIFE LTD		05/11/2010	Various	24,320.000	1,137,499		901,195	986,662	(85,468)			(85,468)		901,195		236,305	236,305	9,728		L
42725U-10-9	HERITAGE FINANCIAL GROUP		05/11/2010	CREDIT SUISSE INTERNATIONAL	260.000	3,192		2,245	1,885	360			360		2,245		948	948	47		L
427866-10-8	HERSHEY COMPANY		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,840.000	567,332		468,266	423,754	44,512			44,512		468,266		99,067	99,067	3,789		L
42809H-10-7	HESS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,060.000	357,730		349,839	366,630	(16,791)			(16,791)		349,839		7,892	7,892	1,212		L
428236-10-3	HEWLETT-PACKARD CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	233,020.000	11,375,728		10,795,845	12,002,860	(1,207,015)			(1,207,015)		10,795,845		579,883	579,883	37,283		L
428567-10-1	HIBBETT SPORTS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,420.000	94,465		67,274	75,206	(7,932)			(7,932)		67,274		27,191	27,191			L
431284-10-8	HIGHWOODS PROPERTIES		04/29/2010	DISTRIBUTION	0.000	(3,118)											(3,118)	(3,118)			L
431475-10-2	HILL ROM HOLDINGS INC		05/11/2010	Various	27,680.000	872,083		613,652	664,043	(50,391)			(50,391)		613,652		258,431	258,431	2,837		L
43365Y-10-4	HITTITE MICROWAVE CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,860.000	93,042		69,629	75,795	(6,166)			(6,166)		69,629		23,413	23,413			L
423074-10-3	HJ HEINZ CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,820.000	131,541		121,406	120,583	(7,304)			(7,304)		113,279		18,262	18,262	2,369		L
40425J-10-1	HMS HLDGS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,780.000	154,623		111,460	135,358	(23,899)			(23,899)		111,460		43,163	43,163			L
435758-30-5	HOLLY CORP		05/11/2010	UBS AG	320.000	8,422		8,857	8,202	655			655		8,857		(435)	(435)	96		L
436893-20-0	HOME BANCSHARES INC		06/30/2010	DISTRIBUTION	0.000	4,742		4,742							4,742						L
437076-10-2	HOME DEPOT INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	217,840.000	7,782,747		6,120,934	6,302,111	(181,177)			(181,177)		6,120,934		1,661,813	1,661,813	51,465		L
43710G-10-5	HOME FEDERAL BANCORP INC/MD		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,600.000	56,413		41,990	47,916	(5,926)			(5,926)		41,990		14,424	14,424	198		L
438516-10-6	HONEYWELL INTERNATIONAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	68,260.000	3,147,525		2,281,485	2,675,792	(394,307)			(394,307)		2,281,485		866,040	866,040	20,649		L
440452-10-0	HORMEL FOODS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,240.000	92,269		74,764	86,128	(11,364)			(11,364)		74,764		17,505	17,505	941		L
44106M-10-2	HOSPITALITY PROPERTY TRUST		05/11/2010	Various	8,755.000	220,011		151,467	207,581	(55,442)			(55,442)		151,467		68,543	68,543	6,393		L
44107P-10-4	HOST HOTELS & RESORTS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	16,080.000	256,851		134,911	187,654	(52,742)			(52,742)		134,911		121,940	121,940	161		L
G4634U-16-9	HSBC HOLDINGS PLC CMN STK	D	06/08/2010	UBS AG	20,388.000	184,705		233,608	231,404	3,676			3,676	(1,471)	233,608	(23,430)	(25,474)	(48,904)	1,993		U
404303-10-9	HSN INC DE L COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,940.000	106,604		65,316	79,549	(14,233)			(14,233)		65,316		41,288	41,288			L
443320-10-6	HUB GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,440.000	110,895		88,303	92,295	(3,992)			(3,992)		88,303		22,591	22,591			L
443510-20-1	HUBBELL, INC. CLASS B		05/11/2010	Various	13,400.000	610,683		584,002	633,820	(49,818)			(49,818)		584,002		26,681	26,681	9,514		L
444903-10-8	HUMAN GENOME SCIENCES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	15,780.000	398,959		300,707	482,868	(182,161)			(182,161)		300,707		98,252	98,252			L
444859-10-2	HUMANA INC COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	17,100.000	784,270		495,731	750,519	(254,788)			(254,788)		495,731		288,539	288,539			L

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
446150-10-4	HUNTINGTON BANCSHARES INC		05/11/2010	Various	154,480.000	1,006,128		716,123	563,852	152,271			152,271		716,123		290,005	290,005	3,090		L
447011-10-7	HUNTSMAN		05/11/2010	Various	39,640.000	409,021		380,739	447,536	(66,796)			(66,796)		380,739		28,281	28,281	3,964		L
44919P-50-8	IAC/INTERACTIVE CORP		05/11/2010	UBS AG	5,760.000	124,990		109,867	117,965	(8,098)			(8,098)		109,867		15,123	15,123			L
E6164R-36-9	IBERDROLA SA RIGHTS	D	06/17/2010	CREDIT SUISSE	327,129.000	81,999											81,999	81,999			U
450828-10-8	IBERIABANK CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,540.000	154,736		115,296	136,677	(21,381)			(21,381)		115,296		39,440	39,440	1,727		L
449293-10-9	ICO INC		05/04/2010	Various	6,260.000	53,392		28,641	45,761	(17,120)			(17,120)		28,641		24,751	24,751	545		L
44934T-10-5	ICX TECHNOLOGIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,840.000	11,957		11,003	17,517	(6,514)			(6,514)		11,003		954	954			L
451107-10-6	IDACORP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,880.000	204,625		170,220	187,866	(17,646)			(17,646)		170,220		34,404	34,404	3,528		L
45167R-10-4	IDEX CORP		05/11/2010	Various	25,260.000	835,592		741,371	786,849	(45,478)			(45,478)		741,371		94,221	94,221	6,820		L
45169U-10-5	IGATE CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	940.000	11,719		8,065	9,400	(1,335)			(1,335)		8,065		3,654	3,654	103		L
451734-10-7	IHS INC CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,040.000	54,986		51,074	57,002	(5,928)			(5,928)		51,074		3,912	3,912			L
45245A-10-7	IMATION CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	940.000	9,934		9,084	8,197	887			887		9,084		850	850			L
452526-10-6	IMMUCOR INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,960.000	144,816		128,215	140,870	(12,655)			(12,655)		128,215		16,601	16,601			L
45256B-10-1	IMPAX LABORATORIES		05/11/2010	CREDIT SUISSE INTERNATIONAL	13,240.000	261,362		128,432	180,064	(51,632)			(51,632)		128,432		132,930	132,930			L
453096-20-8	IMPERIAL SUGAR CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,920.000	36,243		37,893	50,925	(13,032)			(13,032)		37,893		(1,650)	(1,650)	58		L
04887E-12-7	INCITEC PIVOT LTD	D	06/08/2010	ITG HONG KONG LIMITED	20,405.000	47,869			64,698	(67,018)			(67,018)	2,320			47,869	47,869			L
45336E-10-9	INCONTACT INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,740.000	18,788		18,182	19,748	(1,566)			(1,566)		18,182		606	606			L
45337C-10-2	INCYTE CORPORATION		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,960.000	39,483		18,882	26,966	(8,084)			(8,084)		18,882		20,602	20,602			L
453440-30-7	INDEPENDENCE HOLDING CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,680.000	12,774		10,135	9,744	391			391		10,135		2,638	2,638	42		L
45678T-30-0	INFOSPACE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,840.000	25,053		22,204	24,339	(2,135)			(2,135)		22,204		2,848	2,848			L
457461-20-0	INLAND REAL ESTATE CORP		05/11/2010	Various	4,380.000	40,174		36,216	35,697	553			553		36,216		3,959	3,959	971		L
45774N-10-8	INNOPHOS HOLDINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,180.000	35,505		24,621	27,128	(2,508)			(2,508)		24,621		10,885	10,885	401		L
457667-10-3	INSITUFORM TECHNOLOGIES CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,920.000	93,414		75,473	89,062	(13,589)			(13,589)		75,473		17,941	17,941			L
457669-20-8	INSMED INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	27,280.000	25,100		22,323	21,006	1,318			1,318		22,323		2,777	2,777			L
457733-10-3	INSPIRE PHARMACEUTICALS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,780.000	24,619		20,367	20,866	(499)			(499)		20,367		4,252	4,252			L
45784P-10-1	INSULET CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,880.000	28,347		20,858	26,846	(5,988)			(5,988)		20,858		7,489	7,489			L
457985-20-8	INTEGRA LIFE SCIENCES		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,600.000	66,497		51,526	58,848	(7,322)			(7,322)		51,526		14,971	14,971			L
45810H-10-7	INTEGRAL SYSTEMS INC/MD		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,620.000	28,829		27,288	31,349	(4,062)			(4,062)		27,288		1,542	1,542			L
45822P-10-5	INTEGRYS E NERGY GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,980.000	291,309		210,415	251,100	(40,685)			(40,685)		210,415		80,894	80,894	4,066		L
458140-10-0	INTEL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	22,960.000	517,106		481,910	468,384	13,526			13,526		481,910		35,196	35,196	7,232		L
45840J-10-7	INTERACTIVE DATA CORP	R	05/11/2010	Various	6,520.000	214,002		172,177	164,956	7,221			7,221		172,177		41,825	41,825	1,304		L
45867G-10-1	INTERDIGITAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,740.000	127,460		114,296	125,800	(11,504)			(11,504)		114,296		13,164	13,164			L
458665-10-6	INTERFACE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,460.000	60,192		38,905	37,063	1,842			1,842		38,905		21,287	21,287	11		L
458743-10-1	INTERLINE BRANDS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,240.000	46,943		37,066	38,685	(1,619)			(1,619)		37,066		9,878	9,878			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
45884X-10-3	INTERMUNE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,000.000	31,779		41,160	39,120	2,040			2,040		41,160		(9,381)	(9,381)			L
45885A-30-0	INTERNAP NETWORK SERVICES		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,900.000	21,805		12,856	18,330	(5,474)			(5,474)		12,856		8,949	8,949			L
459044-10-3	INTERNATIONAL BANCSHARES CRP		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,780.000	150,653		113,835	128,345	(14,511)			(14,511)		113,835		36,818	36,818	1,153		L
460690-10-0	INTERPUBLIC GROUP OF COS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	16,620.000	136,410		83,931	122,656	(38,725)			(38,725)		83,931		52,479	52,479			L
T55067-10-1	INTESA SANPAOLO EUR0.52	D	06/08/2010	UBS AG	53,682.000	125,714		240,075	242,643	(2,495)			(2,495)	(73)	240,075	(39,940)	(74,420)	(114,360)	4,512		L
T17074-11-2	INTESA SANPAOLO RNC	D	06/08/2010	UBS AG	30,392.000	56,240		104,381	102,185	(189)			(189)	2,385	104,381	(19,411)	(28,731)	(48,141)	2,991		U
46121Y-10-2	INTREPID POTASH INC		05/11/2010	Various	19,280.000	502,494		492,832	562,398	(69,566)			(69,566)		492,832		9,662	9,662			L
459506-10-1	INTRNTNL F LAVRS + FRAGRNCS INCCOM		05/11/2010	CREDIT SUISSE INTERNATIONAL	20,880.000	978,477		809,697	859,003	(49,306)			(49,306)		809,697		168,779	168,779	10,440		L
461202-10-3	INTUIT INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	45,420.000	1,641,415		1,354,134	1,394,848	(40,714)			(40,714)		1,354,134		287,280	287,280			L
46120E-60-2	INTUITIVE SURGICAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,440.000	842,873		605,670	740,101	(134,431)			(134,431)		605,670		237,202	237,202			L
461203-10-1	INVACARE CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,800.000	72,321		62,590	69,832	(7,242)			(7,242)		62,590		9,731	9,731	70		L
46126P-10-6	INVERNESS MEDICAL INNOVATION		05/11/2010	Various	11,286.000	425,641		382,472	468,482	(86,010)			(86,010)		382,472		43,170	43,170			L
46131B-10-0	INVESCO MORTGAGE CAPITAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,120.000	42,593		44,621	48,251	(3,630)			(3,630)		44,621		(2,028)	(2,028)	3,880		L
46146P-10-2	INVESTORS BANCORP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,880.000	69,422		53,453	53,387	66			66		53,453		15,969	15,969			L
462044-10-8	ION GEOPHYSICAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,860.000	65,145		41,368	64,291	(22,923)			(22,923)		41,368		23,777	23,777			L
462594-20-1	IOWA TELECOMMUNICATIONS SERV		06/01/2010	Various	26,551.000	438,207		418,939	118,996	(31,275)			(31,275)		418,939		19,268	19,268	15,159		L
462726-10-0	IROBOT		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,360.000	47,530		27,108	41,536	(14,428)			(14,428)		27,108		20,421	20,421			L
464286-50-9	ISHARES MSCI CANADA ETF		06/08/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	32,941.000	842,241		872,560	358,232	5,197			5,197		872,560		(30,319)	(30,319)			L
464287-46-5	ISHARES MSCI EAFE INDEX FUND		06/08/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	191,925.000	8,912,578		9,819,307							9,819,307		(906,729)	(906,729)			L
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		05/11/2010	CREDIT SUISSE INTERNATIONAL	88,398.000	6,172,489		5,618,098	2,749,920	(80,677)			(80,677)		5,618,098		554,391	554,391	11,545		U
45031U-10-1	ISTAR FINANCIAL		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,660.000	70,394		30,832	27,290	3,543			3,543		30,832		39,562	39,562			L
T5976T-10-4	ITALCEMENTI EUR1	D	06/08/2010	UBS AG	23.000	173		346	316	18			18	13	346	(69)	(104)	(173)	3		U
465685-10-5	ITC HOLDINGS		05/11/2010	Various	17,980.000	945,813		811,225	936,578	(125,353)			(125,353)		811,225		134,588	134,588	5,754		L
465741-10-6	ITRON INC		05/11/2010	Various	36,980.000	2,806,081		2,387,645	2,498,739	(111,094)			(111,094)		2,387,645		418,436	418,436			L
46626E-20-5	J2 GLOBAL COMMUNICATIONS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,300.000	99,998		93,343	87,505	5,838			5,838		93,343		6,656	6,656			L
469814-10-7	JACOBS ENGINEERING GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,520.000	204,395		173,923	169,997	3,926			3,926		173,923		30,473	30,473			L
471109-10-8	JARDEN CORP		05/11/2010	Various	20,440.000	590,400		567,711	631,800	(64,090)			(64,090)		567,711		22,689	22,689	3,219		L
46612J-50-7	JDS UNIPHA SE CORP COM PAR 0		05/11/2010	Various	63,940.000	771,218		449,460	527,505	(78,045)			(78,045)		449,460		321,758	321,758			L
47758P-30-7	JO-ANN STORES		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,860.000	129,630		88,816	103,646	(14,831)			(14,831)		88,816		40,815	40,815			L
478366-10-7	JOHNSON CONTROLS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	64,120.000	2,037,250		1,738,003	1,746,629	(8,626)			(8,626)		1,738,003		299,247	299,247	14,901		L
48020Q-10-7	JONES LANG LASALLE INC.		05/11/2010	Various	11,900.000	945,045		619,696	718,760	(99,064)			(99,064)		619,696		325,349	325,349			L
48203R-10-4	JUNIPER NETWORKS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	64,940.000	1,823,855		1,767,979	1,731,950	36,029			36,029		1,767,979		55,876	55,876			L
J29699-10-5	JX HOLDINGS INC COMMON STOCK	D	06/08/2010	UBS WARBURG ASIA LIMITED	40,300.000	206,106		199,601							199,601	6,351	154	6,505			U
48273U-10-2	K12		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,480.000	60,043		47,648	50,270	(2,622)			(2,622)		47,648		12,396	12,396			L
483548-10-3	KAMAN CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,140.000	54,253		48,403	49,413	(1,009)			(1,009)		48,403		5,850	5,850	599		L

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
485170-30-2	KANSAS CITY SOUTHERN		05/11/2010	Various	26,982.000	1,058,770		565,899	898,231	(332,331)			(332,331)		565,899		492,871	492,871			L
486600-10-2	KAYNE ANDERSON ENERGY DEVELOPMENT CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,240.000	35,062		31,342	32,592	(1,250)			(1,250)		31,342		3,720	3,720	1,344		L
B53789-10-1	KBC GROUP NV	D	06/08/2010	UBS AG	2,046.000	70,601		91,074	89,167	1,444			1,444	464	91,074	(15,609)	(4,865)	(20,474)			U
488152-20-8	KELLY SERVICES INC. CLASS A		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,740.000	28,176		22,611	20,758	1,853			1,853		22,611		5,565	5,565			L
489170-10-0	KENNAMETAL, INC.		05/11/2010	Various	15,700.000	480,679		392,357	406,944	(14,587)			(14,587)		392,357		88,322	88,322	3,768		L
492914-10-6	KEY ENERGY SERVICES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,460.000	129,143		111,313	109,523	1,789			1,789		111,313		17,831	17,831			L
493732-10-1	KFORCE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,160.000	31,111		24,695	27,000	(2,305)			(2,305)		24,695		6,416	6,416			L
49427F-10-8	KILROY REALTY CORPORATION		05/11/2010	Various	4,220.000	143,945		109,675	129,427	(16,442)			(16,442)		109,675		34,270	34,270	1,077		L
49446R-10-9	KIMCO REALTY CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	55,900.000	917,220		737,081	756,327	(15,244)			(15,244)		737,081		180,139	180,139	13,886		L
49460W-20-8	KINETIC CONCEPTS		05/11/2010	Various	16,880.000	707,658		639,524	635,532	3,992			3,992		639,524		68,133	68,133			L
495582-10-8	KING PHARM ACEUTICALS INC		05/11/2010	Various	57,300.000	549,579		633,582	703,071	(69,489)			(69,489)		633,582		(84,002)	(84,002)			L
496902-40-4	KINROSS GOLD CORP COM	C	06/08/2010	ITG, INC CANADA	75,600.000	1,318,902		1,289,348	1,387,373	369,506			369,506	(13,754)	1,289,348	11,928	17,625	29,554	3,248		L
49803T-10-2	KITE REALTY GROUP TRUST		04/29/2010	DISTRIBUTION	0.000	149		149							149						L
F5397N-15-2	KLEPIERRE RIGHTS	D	05/17/2010	DIRECT	8,518.000																U
499064-10-3	KNIGHT TRANSPORTATION INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,280.000	110,506		97,233	101,851	(4,618)			(4,618)		97,233		13,273	13,273	264		L
G5299G-10-6	KNIGHTSBRIDGE TANKERS LTD	R	05/11/2010	CREDIT SUISSE INTERNATIONAL	4,100.000	74,604		53,139	54,366	(1,227)			(1,227)		53,139		21,464	21,464	1,230		L
499183-80-4	KNOLOGY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,500.000	19,088		16,391	16,425	(34)			(34)		16,391		2,696	2,696			L
N4297B-14-6	KON KPN NV EURO.24	D	06/08/2010	UBS AG	5,951.000	74,666		101,497	99,977	1,550			1,550	(30)	101,497	(16,886)	(9,945)	(26,831)	3,112		L
N5017D-19-7	KONINKLIJKE DSM RIGHTS	D	04/22/2010	DIRECT	14,910.000																U
500643-20-0	KORN/FERRY INTERNATIONAL		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,680.000	58,203		50,775	60,720	(9,945)			(9,945)		50,775		7,429	7,429			L
482686-10-2	K-SWISS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,100.000	20,412		19,052	20,874	(1,822)			(1,822)		19,052		1,360	1,360			L
482730-10-8	K-TRON INTERNATIONAL INC		04/05/2010	MERGER	540.000	81,000		54,549	58,720	(4,170)			(4,170)		54,549		26,451	26,451			L
50212A-10-6	L 1 IDENTITY SOLUTIONS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,460.000	42,854		36,644	40,895	(4,251)			(4,251)		36,644		6,209	6,209			L
502424-10-4	L-3 COMMUNICATIONS		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,480.000	133,262		112,457	128,686	(16,229)			(16,229)		112,457		20,805	20,805	592		L
505447-10-2	LABRANCHE & CO INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,660.000	58,238		42,717	35,954	6,762			6,762		42,717		15,521	15,521			L
505597-10-4	LACLEDE GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	600.000	20,990		19,531	20,262	(731)			(731)		19,531		1,459	1,459	474		L
505754-20-0	LADISH CO INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,440.000	38,893		22,734	21,715	1,019			1,019		22,734		16,159	16,159			L
512815-10-1	LAMAR ADVERTISING CO		05/11/2010	Various	10,031.000	342,103		153,173	311,864	(158,690)			(158,690)		153,173		188,930	188,930			L
51476K-10-3	LANDAUER INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	540.000	35,373		30,379	33,156	(2,777)			(2,777)		30,379		4,994	4,994	581		L
51508L-10-3	LANDRY'S RESTAURANTS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	280.000	6,083		3,095	5,961	(2,866)			(2,866)		3,095		2,988	2,988			L
518415-10-4	LATTICE SEMICONDUCTOR		05/11/2010	CREDIT SUISSE INTERNATIONAL	13,800.000	72,229		31,759	37,260	(5,501)			(5,501)		31,759		40,470	40,470			L
501803-30-8	LCA-VISION		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,060.000	34,722		23,404	20,787	2,617			2,617		23,404		11,318	11,318			L
52186N-10-6	LEAPFROG ENTERPRISES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,560.000	41,977		32,530	29,560	2,970			2,970		32,530		9,447	9,447			L
524651-10-6	LEGATO SYS INC		06/25/2010	DISTRIBUTION	0.000	92									92			92			U
055368-11-4	LEND LEASE GROUP	D	05/27/2010	DISTRIBUTION	0.000	5,732		5,732							5,732						U
526107-10-7	LENNOX INTERNATIONAL INC		05/11/2010	Various	13,060.000	580,340		464,842	509,862	(45,021)			(45,021)		464,842		115,498	115,498	3,787		L
527288-10-4	LEUCADIA NATIONAL C		05/11/2010	CREDIT SUISSE INTERNATIONAL	440.000	10,522		10,623	10,468	155			155		10,623		(101)	(101)			L

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
52729N-10-0	LEVEL 3 COMMUNICATIONS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,240,860.000	1,573,136		2,089,350	285,293	(33,646)			(33,646)		2,089,350		(516,214)	(516,214)			L
529043-10-1	LEXINGTON REALTY TRUST		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,820.000	26,325		18,686	23,226	(4,290)			(4,290)		18,686		7,638	7,638	493		L
529771-10-7	LEXMARK IN TL INC CL A		05/11/2010	Various	31,246.000	1,158,403		682,950	811,771	(128,822)			(128,822)		682,950		475,453	475,453			L
530555-10-1	LIBERTY GLOBAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	50,960.000	1,290,183		1,157,142	1,116,534	40,608			40,608		1,157,142		133,041	133,041			L
53071M-30-2	LIBERTY MEDIA HOLDING CORP		05/11/2010	UBS AG	1,200.000	49,523		26,213	28,656	(2,443)			(2,443)		26,213		23,310	23,310			L
53071M-70-8	LIBERTY MEDIA STARZ SERIES A		05/11/2010	Various	9,660.000	518,412		293,727	445,809	(152,082)			(152,082)		293,727		224,685	224,685			L
53215T-10-6	LIFE PARTNERS HLDGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,800.000	253,202		259,314	37,294	(4,814)			(4,814)		259,314		(6,111)	(6,111)	3,390		L
532716-10-7	LIMITED BRANDS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	14,320.000	390,381		272,961	275,517	(2,556)			(2,556)		272,961		117,420	117,420	16,468		L
533900-10-6	LINCOLN ELEC HLDGS		05/11/2010	Various	6,200.000	360,235		286,446	331,452	(45,006)			(45,006)		286,446		73,789	73,789	3,472		L
535555-10-6	LINDSAY CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,020.000	37,652		37,536	40,647	(3,111)			(3,111)		37,536		116	116	82		L
536252-10-9	LIONBRIDGE TECHNOLOGIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,500.000	65,654		30,554	28,750	1,804			1,804		30,554		35,100	35,100			L
53635B-10-7	LIQUIDITY SERVICES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,400.000	40,911		35,375	34,238	1,137			1,137		35,375		5,537	5,537			L
537008-10-4	LITTLEFUSE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,960.000	75,264		52,393	63,014	(10,621)			(10,621)		52,393		22,872	22,872			L
538034-10-9	LIVE NATION ENTERTAINMENT INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	15,700.000	225,784		156,726	29,725	(1,295)			(1,295)		156,726		69,058	69,058			L
502079-10-6	LMI AEROSPACE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,800.000	31,845		18,880	23,940	(5,060)			(5,060)		18,880		12,965	12,965			L
539830-10-9	LOCKHEED MARTIN CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	24,540.000	2,049,313		1,840,870	1,849,089	(8,219)			(8,219)		1,840,870		208,443	208,443	15,460		L
540424-10-8	LOEWS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	59,020.000	2,067,719		2,062,749	2,145,377	(82,628)			(82,628)		2,062,749		4,970	4,970	3,689		L
543881-10-6	LORAL SPACE AND COMMUNICATIONS		05/11/2010	CREDIT SUISSE INTERNATIONAL	580.000	24,108		18,325	18,334	(9)			(9)		18,325		5,783	5,783			L
F58149-13-3	L'OREAL CMN STK	D	06/08/2010	UBS AG	1,190.000	107,083		131,249	133,173	(7,878)			(7,878)	5,954	131,249	(26,550)	2,383	(24,167)	1,945		U
T6326Y-10-8	LOTTOMATICA	D	06/24/2010	DISTRIBUTION	0.000	116		116							116						U
548661-10-7	LOWES COS INC USD0.50		05/11/2010	CREDIT SUISSE INTERNATIONAL	144,440.000	3,912,756		3,188,106	3,378,452	(190,346)			(190,346)		3,188,106		724,650	724,650	25,999		L
549271-10-4	LUBRIZOL CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,040.000	805,989		650,652	659,468	(8,816)			(8,816)		650,652		155,337	155,337	6,057		L
549764-10-8	LUFKIN INDUSTRIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,480.000	117,978		90,634	108,336	(17,702)			(17,702)		90,634		27,344	27,344	370		L
677862-10-4	LUKOIL OIL COMPANY SPON ADR REP 1 ORD	F	06/08/2010	WEEDEN AND CO LP	13,750.000	688,001		754,188	624,938	129,250			129,250		754,188		(66,186)	(66,186)			U
W64566-10-7	LUNDIN PETROLEUM	D	04/20/2010	DISTRIBUTION	0.000	54,956		54,956							54,956						U
55261F-10-4	M & T BANK CORP	R	05/11/2010	CREDIT SUISSE INTERNATIONAL	11,260.000	1,003,964		746,062	753,181	(7,120)			(7,120)		746,062		257,902	257,902	7,882		L
552690-10-9	M D U RESOURCES GROUP, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	18,580.000	359,188		393,575	438,488	(44,913)			(44,913)		393,575		(34,387)	(34,387)	5,853		L
552541-10-4	M F WORLDWIDE CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	600.000	18,277		14,117	23,700	(9,583)			(9,583)		14,117		4,160	4,160			L
554382-10-1	MACERICH COMPANY		05/11/2010	Various	23,500.000	1,044,771		788,675	825,017	(42,129)			(42,129)		788,675		256,096	256,096	12,169		L
559079-20-7	MAGELLAN HEALTH SERVICES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,020.000	164,780		118,883	163,735	(44,852)			(44,852)		118,883		45,897	45,897			L
560305-10-4	MAIDENFORM BRANDS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	880.000	21,967		13,886	14,687	(802)			(802)		13,886		8,081	8,081			L
560879-10-8	MAKO SURGICAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,440.000	44,243		31,194	38,184	(6,990)			(6,990)		31,194		13,049	13,049			L
562750-10-9	MANHATTAN ASSOCIATES		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,300.000	68,979		47,908	55,269	(7,361)			(7,361)		47,908		21,072	21,072			L
563571-10-8	MANITOWOC INC COM		05/11/2010	Various	35,160.000	477,498		372,595	350,545	22,050			22,050		372,595		104,903	104,903			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
56400P-20-1	MANNKIND CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,060.000	27,727		23,546	35,566	(12,019)			(12,019)		23,546		4,181	4,181			L
56418H-10-0	MANPOWER, INC.		06/04/2010	DIRECT	0.021	1		1							1						L
06077P-11-9	MAP GROUP	D	06/08/2010	ITG HONG KONG LIMITED	17,919.000	41,588		22,492	48,493	(17,127)			(17,127)	(8,875)	22,492	2,712	16,384	19,097	1,293		L
56509R-10-8	MAP PHARMACEUTICALS		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,040.000	34,603		20,801	19,441	1,359			1,359		20,801		13,802	13,802			L
E7347B-18-0	MAPFRE RIGHTS	D	06/10/2010	CREDIT SUISSE	63,931.000	776											776	776			U
568427-10-8	MARINE PRODUCTS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,160.000	15,825		11,721	10,649	1,073			1,073		11,721		4,104	4,104			L
570535-10-4	MARKEL CORP		05/11/2010	Various	1,900.000	674,484		645,656	646,000	(344)			(344)		645,656		28,828	28,828			L
57060D-10-8	MARKETAXESS HOLDINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,960.000	31,498		25,197	27,244	(2,047)			(2,047)		25,197		6,301	6,301	274		L
572901-10-6	MARTEK BIOSCIENCES CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,860.000	60,396		60,833	54,168	6,665			6,665		60,833		(437)	(437)			L
573075-10-8	MARTEN TRANSPORT LTD		05/11/2010	CREDIT SUISSE INTERNATIONAL	240.000	5,331		4,381	4,308	73			73		4,381		950	950			L
573284-10-6	MARTIN MARIETTA MATERIALS		05/11/2010	CREDIT SUISSE INTERNATIONAL	640.000	59,074		55,399							55,399		3,675	3,675			L
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	27,840.000	548,405		437,645	577,680	(140,035)			(140,035)		437,645		110,761	110,761			L
576853-10-5	MATRIX SERVICE COMPANY		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,940.000	23,425		20,162	20,661	(499)			(499)		20,162		3,262	3,262			L
577081-10-2	MATTEL INC COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	30,820.000	704,213		593,584	615,784	(22,200)			(22,200)		593,584		110,629	110,629			L
577933-10-4	MAXIMUS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,400.000	87,190		68,074	70,000	(1,926)			(1,926)		68,074		19,117	19,117	168		L
579780-20-6	MCCORMICK & CO.		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,720.000	67,783		58,143	62,144	(4,001)			(4,001)		58,143		9,640	9,640	894		U
580135-10-1	MCDONALDS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	109,600.000	7,755,691		6,366,174	6,843,424	(477,250)			(477,250)		6,366,174		1,389,517	1,389,517	60,280		L
580645-10-9	MCGRAW HILL COS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	25,860.000	781,448		746,325	866,569	(120,243)			(120,243)		746,325		35,122	35,122	6,077		L
582411-10-4	MCMORAN EXPLORATION COMPANY		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,460.000	93,344		69,099	67,849	1,250			1,250		69,099		24,245	24,245			L
582839-10-6	MEAD JOHNSON NUTRITION CO A		05/11/2010	CREDIT SUISSE INTERNATIONAL	22,020.000	1,129,351		953,318	962,274	(8,956)			(8,956)		953,318		176,033	176,033	9,359		L
583421-10-2	MEASUREMENT SPECIALTIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,200.000	53,647		29,352	32,160	(2,808)			(2,808)		29,352		24,295	24,295			L
58405U-10-2	MEDCO HEALTH SOLUTIONS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	18,960.000	1,103,783		1,058,163	1,211,734	(153,570)			(153,570)		1,058,163		45,620	45,620			L
58463J-30-4	MEDICAL PPTYS TRUST INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,040.000	69,494		58,249	70,400	(11,008)			(11,008)		58,249		11,246	11,246	1,674		L
584690-30-9	MEDICIS PHARMACEUTICAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,820.000	142,299		129,726	157,431	(27,705)			(27,705)		129,726		12,573	12,573	582		L
585055-10-6	MEDTRONIC INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	137,400.000	5,882,352		4,932,115	6,042,852	(1,110,737)			(1,110,737)		4,932,115		950,237	950,237	56,334		L
58933Y-10-5	MERCK & CO. INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	240,440.000	8,093,867		6,494,451	8,785,678	(2,336,073)			(2,336,073)		6,449,605		1,644,262	1,644,262	182,734		L
589400-10-0	MERCURY GENERAL CORP		05/11/2010	UBS AG	2,300.000	103,107		84,499	90,298	(5,799)			(5,799)		84,499		18,609	18,609	1,357		L
58964Q-10-4	MERIDAN INTERSTATE BANCORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,860.000	21,820		16,127	16,163	(36)			(36)		16,127		5,693	5,693			L
591176-10-2	METALICO INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,560.000	44,401		33,542	37,195	(3,653)			(3,653)		33,542		10,858	10,858			L
59156R-10-8	METLIFE INC COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	167,060.000	7,262,076		6,316,556	5,905,571	410,985			410,985		6,316,556		945,520	945,520			L
592142-10-3	METRO HEALTH NETWORKS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,420.000	33,747		20,688	18,746	1,942			1,942		20,688		13,058	13,058			L
F61824-79-7	MICHELIN ET CIE RIGHTS	D	06/14/2010	DIRECT	13,091.000																U

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
594793-10-1	MICREL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,400.000	49,184		37,296	36,080	1,216			1,216		37,296		11,888	11,888	308		L
59509C-10-5	MICROMET INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,900.000	18,581		17,569	19,314	(1,745)			(1,745)		17,569		1,012	1,012			L
594918-10-4	MICROSOFT CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	411,260.000	11,975,853		10,701,095	12,539,317	(1,838,223)			(1,838,223)		10,701,095		1,274,758	1,274,758	53,464		L
594972-40-8	MICROSTRATEGY INC CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	880.000	63,907		62,376	82,738	(20,362)			(20,362)		62,376		1,532	1,532			L
59518V-10-2	MICRUS ENDOVASCULAR CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,460.000	64,305		45,633	51,935	(6,301)			(6,301)		45,633		18,671	18,671			L
59522J-10-3	MID AMERICA APT		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,540.000	199,006		149,490	170,911	(19,849)			(19,849)		149,490		49,516	49,516	2,783		L
595626-10-2	MIDAS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,800.000	29,079		25,371	23,660	1,711			1,711		25,371		3,709	3,709			L
596680-10-8	MIDDLESEX WATER CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	20.000	347		305	353	(47)			(47)		305		41	41	4		L
600544-10-0	MILLER HERMAN, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,200.000	105,328		85,711	83,096	2,615			2,615		85,711		19,617	19,617	229		L
603158-10-6	MINERAL TECH INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,620.000	91,313		80,081	88,241	(8,160)			(8,160)		80,081		11,232	11,232	81		L
604675-10-8	MIRANT CORPORATION		04/23/2010	DISTRIBUTION	0.000	11											11	11			U
59514P-10-9	MIRCOTUNE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,180.000	29,379		22,431	27,527	(5,096)			(5,096)		22,431		6,948	6,948			L
J43830-11-6	MITSUBISHI CORPORATION	D	06/08/2010	UBS WARBURG ASIA LIMITED	14,400.000	296,512			356,544	(317,058)			(317,058)	(39,486)			296,512	296,512	3,150		U
J44690-13-9	MITSUI & CO NPV	D	06/08/2010	UBS WARBURG ASIA LIMITED	94,400.000	1,214,822		1,205,061	1,329,341	50,143			50,143	(174,424)	1,205,061	208,785	(199,023)	9,762	10,790		U
60855R-10-0	MOLINA HEALTHCARE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,200.000	33,371		24,484	27,444	(2,960)			(2,960)		24,484		8,886	8,886			L
60877T-10-0	MOMENTA PHARMACEUTICALS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,740.000	34,306		26,448	34,551	(8,104)			(8,104)		26,448		7,858	7,858			L
615369-10-5	MOODYS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	25,160.000	552,685		616,782	674,288	(57,506)			(57,506)		616,782		(64,097)	(64,097)	2,642		L
615394-20-2	MOOG, INC. CLASS A		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,680.000	166,669		134,422	136,796	(2,374)			(2,374)		134,422		32,246	32,246			L
G62748-11-9	MORRISON WM SUPERMARKETS	D	06/08/2010	UBS AG	130,528.000	489,518		606,484	574,323	22,157			22,157	10,004	606,484	(74,008)	(42,958)	(116,966)	13,505		L
61945A-10-7	MOSAIC COMPANY		05/11/2010	CREDIT SUISSE INTERNATIONAL	16,720.000	800,177		835,479	998,686	(163,207)			(163,207)		835,479		(35,302)	(35,302)	1,672		L
55354G-10-0	MSCI INC A		05/11/2010	Various	21,060.000	710,256		586,358	669,708	(83,350)			(83,350)		586,358		123,898	123,898			L
553829-10-2	MVC CAPITAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	600.000	8,276		5,639	7,080	(1,441)			(1,441)		5,639		2,637	2,637	144		L
629156-40-7	N L INDUSTRIES, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,460.000	11,263		10,348	10,132	216			216		10,348		915	915	183		L
629519-10-9	NABI BIOPHARMACEUTICALS		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,420.000	7,913		5,305	6,958	(1,653)			(1,653)		5,305		2,608	2,608			L
629579-10-3	NACCO INDUSTRIES, INC., CLASS A		05/11/2010	CREDIT SUISSE INTERNATIONAL	500.000	48,573		32,587	24,900	7,687			7,687		32,587		15,986	15,986	259		L
631103-10-8	NASDAQ OMX GROUP		05/11/2010	CREDIT SUISSE INTERNATIONAL	525,700.000	10,375,408		11,035,284							11,035,284		(659,876)	(659,876)			L
631158-10-2	NASH-FINCH CO.		05/11/2010	CREDIT SUISSE INTERNATIONAL	860.000	31,455		24,391	31,897	(7,507)			(7,507)		24,391		7,065	7,065	155		L
634865-10-9	NATIONAL BANKSHARES INC/VA		05/11/2010	CREDIT SUISSE INTERNATIONAL	380.000	10,049		10,495	10,750	(256)			(256)		10,495		(445)	(445)			L
G6375K-19-3	NATIONAL GRID ELECTRIC RIGHTS	D	06/02/2010	CREDIT SUISSE	106,532.000	232,108											232,108	232,108			U
63633D-10-4	NATIONAL HEALTH INVESTORS		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,680.000	108,499		84,250	99,133	(14,849)			(14,849)		84,250		24,248	24,248	3,250		L
636518-10-2	NATIONAL INSTRUMENTS CORP		05/11/2010	Various	18,920.000	623,958		529,380	557,194	(27,814)			(27,814)		529,380		94,578	94,578	4,919		L
637138-10-8	NATIONAL PENN BANCSHARES INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,440.000	87,023		71,913	66,238	5,675			5,675		71,913		15,110	15,110	229		L

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
637215-10-4	NATIONAL PRESTO INDUSTRIES, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	540.000	59,301		49,072	58,984	(9,913)			(9,913)		49,072		10,229	10,229	4,401		L
638620-10-4	NATIONWIDE HEALTH PROPERTIES, INC.		05/11/2010	Various	18,540.000	663,293		587,267	652,237	(64,045)			(64,045)		587,267		76,027	76,027	7,280		L
633067-10-3	NATL BK OF CANADA COMMON STOCK	C	06/08/2010	ITG, INC CANADA	2,100.000	113,017		122,407	125,713	(2,203)			(2,203)	(1,104)	122,407	991	(10,380)	(9,389)	1,095		U
63934E-10-8	NAVISTAR INTERNATIONAL CORP.		05/11/2010	Various	8,465.000	456,454		301,432	327,172	(25,740)			(25,740)		301,432		155,022	155,022			L
628852-20-4	NCI BUILDING SYSTEMS INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	899.000	10,372		8,136	8,136						8,136		2,236	2,236			L
62886E-10-8	NCR CORP.		05/11/2010	Various	37,720.000	462,735		443,314	419,824	23,490			23,490		443,314		19,421	19,421			L
640079-10-9	NEENAH PAPER		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,080.000	50,073		36,792	42,966	(6,174)			(6,174)		36,792		13,282	13,282	308		L
640268-10-8	NEKTAR THERAPEUTICS		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,300.000	123,068		90,525	86,676	3,849			3,849		90,525		32,542	32,542			L
64031N-10-8	NELNET INC CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	680.000	13,218		9,278	11,716	(2,439)			(2,439)		9,278		3,940	3,940	48		L
640491-10-6	NEOGEN CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	540.000	13,959		11,085	12,749	(1,665)			(1,665)		11,085		2,874	2,874			L
H57312-64-9	NESTLE SA PAR CHF1	D	06/08/2010	UBS AG	17,779.000	828,654		517,034	865,837	(194,068)			(194,068)	(154,735)	517,034	49,789	261,831	311,620	17,175		L
64110L-10-6	NETFLIX INC		05/11/2010	UBS AG	3,511.000	350,462		171,013	193,597	(22,584)			(22,584)		171,013		179,449	179,449			L
64111Q-10-4	NETGEAR INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,260.000	82,893		59,526	70,709	(11,184)			(11,184)		59,526		23,368	23,368			L
64118B-10-0	NETLOGIC MICROSYSTEMS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,620.000	78,373		57,122	60,601	(3,479)			(3,479)		57,122		21,251	21,251			L
64126X-20-1	NEUSTAR INC CLASS A		05/11/2010	Various	42,160.000	952,929		957,702	971,366	(13,664)			(13,664)		957,702		(4,773)	(4,773)			L
650203-10-2	NEW ALLIANCE BANCSHARES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	13,200.000	167,893		146,177	158,532	(12,355)			(12,355)		146,177		21,716	21,716	1,848		L
646025-10-6	NEW JERSEY RESOURCES CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,060.000	153,683		146,622	151,844	(5,222)			(5,222)		146,622		7,061	7,061	2,761		L
649445-10-3	NEW YORK COMMUNITY BANCORP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	74,880.000	1,202,208		988,096	1,086,509	(98,412)			(98,412)		988,096		214,112	214,112	37,440		L
651229-10-6	NEWELL RUBBERMAID INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	38,000.000	638,663		574,507	570,380	4,127			4,127		574,507		64,156	64,156	1,900		L
651639-10-6	NEWMONT MINING CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	27,860.000	1,630,217		1,322,119	1,318,057	4,062			4,062		1,322,119		308,098	308,098	2,786		L
651718-50-4	NEWPARK RES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,700.000	61,229		30,040	36,801	(6,761)			(6,761)		30,040		31,189	31,189			L
651824-10-4	NEWPORT CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,260.000	38,954		29,364	29,959	(596)			(596)		29,364		9,590	9,590			L
65251F-10-5	NEWSTAR FINL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,160.000	49,322		19,384	24,147	(4,763)			(4,763)		19,384		29,937	29,937			L
65334H-10-2	NEXEN INC COM NPV	C	06/08/2010	ITG, INC CANADA	51,800.000	1,083,704		1,244,144	1,239,574	16,983			16,983	(12,412)	1,244,144	11,630	(172,070)	(160,441)	2,852		L
62912R-10-7	NGP CAPITAL RESOURCES CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,020.000	40,320		37,628	40,813	(3,185)			(3,185)		37,628		2,692	2,692	1,707		L
654086-10-7	NICOR INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,000.000	213,574		190,188	210,500	(20,312)			(20,312)		190,188		23,386	23,386	4,650		L
62913F-20-1	NII HOLDINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,640.000	332,282		295,529	290,131	5,397			5,397		295,529		36,753	36,753			L
654106-10-3	NIKE INC CL B		05/11/2010	CREDIT SUISSE INTERNATIONAL	25,900.000	1,985,132		1,641,022	1,711,213	(70,191)			(70,191)		1,641,022		344,110	344,110	13,986		L
J51699-10-6	NINTENDO CO LTD COM STK	D	06/08/2010	UBS WARBURG ASIA LIMITED	400.000	111,616		96,313	95,400	70			70	843	96,313	699	14,605	15,303			L
J54824-10-7	NIPPON MINING HLDG NPV	D	04/01/2010	MERGER	191,000.000	945,998		1,005,865	814,615	290,445			290,445	(99,196)	1,005,865	127,691	(187,558)	(59,867)	14,528		U
J5484F-10-0	NIPPON OIL CORP	D	04/01/2010	MERGER	72,000.000	381,569		349,754							349,754	(10,003)	41,817	31,815	6,049		U
J59396-10-1	NIPPON TELEGRAPH & TELEPHONE CORP NTT	D	06/08/2010	UBS WARBURG ASIA LIMITED	20,800.000	827,305		857,459	815,506	21,377			21,377	20,576	857,459	(7,740)	(22,414)	(30,154)	13,001		U
J5428G-11-5	NIPPONKOA INSURANCE CO	D	04/01/2010	MERGER	55,000.000	364,851		332,911							332,911	(9,521)	41,460	31,939	4,621		L
J5729G-11-1	NISSAY DOWA GEN INS	D	04/01/2010	MERGER	9,000.000	46,781		47,075							47,075	(1,346)	1,053	(294)			U
62914U-10-8	NIVS INTELLIMEDIA TECHNOLOGY	R	05/11/2010	CREDIT SUISSE INTERNATIONAL	2,120.000	5,951		5,430	5,470	(40)			(40)		5,430		521	521			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
655044-10-5	NOBLE ENER GY INC COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	115,780.000	8,091,311		8,684,183							8,684,183		(592,872)	(592,872)	20,840		L
X61873-13-3	NOKIA OYJ EURO.06	D	06/08/2010	UBS AG	7,756.000	73,395		98,734	99,261	(497)			(497)	(30)	98,734	(16,426)	(8,913)	(25,339)	3,253		L
W58204-10-3	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)	D	06/08/2010	UBS AG	19,380.000	152,492			197,870	(232,020)			(232,020)	34,150			152,492	152,492	569		U
G65773-10-6	NORDIC AMERICAN TANKER SHIPPING		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,420.000	282,758		277,315	282,600	(5,285)			(5,285)		277,315		5,443	5,443	2,355		L
655663-10-2	NORDSON CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,320.000	305,938		244,846	264,298	(19,451)			(19,451)		244,846		61,092	61,092	1,642		L
R61115-26-8	NORSK HYDRO ASA RIGHTS	D	06/30/2010	CREDIT SUISSE INTERNATIONAL	18,306.000	11,720									11,720		11,720	11,720			U
664397-10-6	NORTHEAST UTILITIES		05/11/2010	CREDIT SUISSE INTERNATIONAL	51,740.000	1,372,215		1,407,199							1,407,199		(34,984)	(34,984)			L
666807-10-2	NORTHROP GRUMMAN CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,140.000	334,614		272,560	287,069	(14,509)			(14,509)		272,560		62,054	62,054	2,210		L
66704R-10-0	NORTHSTAR REALTY FINANCE COR		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,760.000	15,317		13,324	12,897	427			427		13,324		1,993	1,993	752		L
667655-10-4	NORTHWEST NATURAL GAS CO.		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,420.000	64,915		61,452	63,957	(2,505)			(2,505)		61,452		3,464	3,464	1,179		L
668074-30-5	NORTHWESTERN CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,380.000	96,764		83,719	87,948	(4,228)			(4,228)		83,719		13,044	13,044	1,149		L
670006-10-5	NOVELL INC COM		05/11/2010	Various	116,040.000	664,533		513,837	481,566	32,271			32,271		513,837		150,697	150,697			L
K73036-12-9	NOVO NORDISK AS DKK2 SER'B'	D	06/08/2010	UBS AG	2,881.000	224,497		191,413	184,293	(6,959)			(6,959)	14,079	191,413	(43,164)	76,249	33,085	2,803		L
67019E-10-7	NSTAR		05/11/2010	CREDIT SUISSE INTERNATIONAL	16,780.000	610,231		524,847	617,504	(92,657)			(92,657)		524,847		85,385	85,385	13,424		L
67020Q-10-7	NTELOS HOLDINGS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,860.000	33,756		30,863	33,145	(2,282)			(2,282)		30,863		2,893	2,893	1,042		L
J59399-10-5	NTT DOCOMO, INC. TOKYO	D	06/08/2010	UBS WARBURG ASIA LIMITED	731.000	1,070,613		1,056,103	1,017,644	10,809			10,809	27,650	1,056,103	(11,348)	25,858	14,510	19,421		U
67018T-10-5	NU SKIN ASIA PAC INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,220.000	154,006		110,663	140,261	(29,599)			(29,599)		110,663		43,343	43,343	653		L
67007B-10-5	NUFARM LIMITED	D	06/21/2010	DISTRIBUTION	0.000	480		480							480						U
67060Y-10-1	NUTRACEUTICAL INTL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,660.000	39,818		32,189	32,904	(715)			(715)		32,189		7,628	7,628			L
67073Y-10-6	NV ENERGY INC		05/11/2010	Various	29,180.000	363,711		336,620	361,248	(24,628)			(24,628)		336,620		27,090	27,090	3,210		L
62944T-10-5	NVR INC		05/11/2010	Various	740.000	514,996		371,769	525,925	(154,157)			(154,157)		371,769		143,227	143,227			L
67072V-10-3	NXSTAGE MEDICAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	820.000	10,878		5,583	6,847	(1,264)			(1,264)		5,583		5,295	5,295			L
629484-10-6	NYMAGIC INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,100.000	21,670		18,397	18,249	148			148		18,397		3,273	3,273	176		L
674599-10-5	OCCIDENTAL PETROLEUM CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	49,980.000	4,173,679		3,147,900	4,065,873	(917,973)			(917,973)		3,147,900		1,025,779	1,025,779	32,987		L
67611V-10-1	ODYSSEY HEALTHCARE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,620.000	73,110		48,636	56,400	(7,763)			(7,763)		48,636		24,474	24,474			L
670837-10-3	OGE ENERGY CORP		05/11/2010	Various	22,240.000	867,798		744,633	820,434	(75,801)			(75,801)		744,633		123,165	123,165	16,124		L
678026-10-5	OIL STATES INTL		05/11/2010	Various	5,500.000	250,774		208,421	216,095	(7,674)			(7,674)		208,421		42,353	42,353			L
677864-10-0	OIL-DRI CORP OF AMERICA		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,120.000	23,694		16,980	17,360	(380)			(380)		16,980		6,715	6,715	168		L
680665-20-5	OLIN CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,580.000	169,201		145,659	150,322	(4,662)			(4,662)		145,659		23,541	23,541	3,432		L
670872-10-0	OM GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,160.000	108,013		91,890	99,192	(7,303)			(7,303)		91,890		16,123	16,123			L
681936-10-0	OMEGA HEALTHCARE INVESTORS		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,080.000	198,801		159,448	196,056	(34,968)			(34,968)		159,448		39,353	39,353	4,811		L
681904-10-8	OMNICARE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,360.000	89,605		74,218	81,245	(7,026)			(7,026)		74,218		15,387	15,387	76		L
68213N-10-9	OMNICELL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,540.000	34,687		27,304	29,693	(2,388)			(2,388)		27,304		7,382	7,382			L
683399-10-9	ONYX PHARMACEUTICALS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,540.000	166,993		176,441	191,884	(15,443)			(15,443)		176,441		(9,448)	(9,448)			L

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
683757-10-8	OPNET TECHNOLOGIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,620.000	42,050		29,679	31,938	(2,258)			(2,258)		29,679		12,371	12,371	236		L
68389X-10-5	ORACLE COR P COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	356,480.000	8,671,194		7,482,117	8,748,019	(1,265,902)			(1,265,902)		7,482,117		1,189,077	1,189,077	35,648		L
68554Y-10-8	ORASURE TECHNOLOGIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,780.000	9,988		5,914	9,042	(3,128)			(3,128)		5,914		4,074	4,074			L
685564-10-6	ORBITAL SCIENCES CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,660.000	82,727		68,781	71,112	(2,331)			(2,331)		68,781		13,946	13,946			L
686275-10-8	ORION ENERGY SYSTEMS INC		05/12/2010	Various	3,640.000	16,741		11,628	15,980	(4,352)			(4,352)		11,628		5,113	5,113			L
X6002Y-11-2	ORION OYJ CLASS B		06/08/2010	Various	1,175.000	20,120		23,888	25,355	(2,480)			(2,480)	1,013	23,888	(4,704)	935	(3,768)	1,334		U
671040-10-3	OSI PHARMACEUTICALS INC		06/09/2010	MERGER	6,260.000	359,950		358,006							358,006		1,944	1,944			L
671044-10-5	OSI SYSTEMS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,540.000	39,301		26,583	42,011	(15,428)			(15,428)		26,583		12,718	12,718			L
68827R-10-8	OSIRIS THERAPEUTICS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,800.000	26,763		26,471	27,132	(661)			(661)		26,471		292	292			L
671074-10-2	OYO GEOSPACE CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	20.000	1,034		511	858	(347)			(347)		511		524	524			L
693718-10-8	PACCAR INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	22,740.000	1,019,451		846,516	824,780	21,737			21,737		846,516		172,935	172,935	2,047		L
69373H-10-6	PACER INTL		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,620.000	60,389		29,345	24,079	5,266			5,266		29,345		31,044	31,044			L
69412V-10-8	PACIFIC CONTINENTAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,060.000	35,065		27,502	35,006	(7,504)			(7,504)		27,502		7,563	7,563	31		L
695156-10-9	PACKAGING CORPORATION OF AMERICA		05/11/2010	Various	29,540.000	672,184		632,617	679,715	(47,099)			(47,099)		632,617		39,567	39,567	8,862		L
695257-10-5	PACTIV CORPORATION		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,100.000	245,669		219,170	243,814	(24,644)			(24,644)		219,170		26,499	26,499			L
69562K-10-0	PAIN THERAPEUTICS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,920.000	46,674		45,107	42,451	2,656			2,656		45,107		1,567	1,567			L
69840W-10-8	PANERA BREAD COMPANY		05/11/2010	Various	13,060.000	1,016,215		718,821	874,628	(155,807)			(155,807)		718,821		297,394	297,394			L
698477-10-6	PANHANDLE OIL AND GAS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,600.000	39,266		34,772	41,440	(6,668)			(6,668)		34,772		4,493	4,493	112		L
69888P-10-6	PAR PHARMACEUTICAL COMPANIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,520.000	97,407		77,212	95,251	(18,039)			(18,039)		77,212		20,195	20,195			L
699173-20-9	PARAMETRIC TECHNOLO		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,080.000	211,394		177,777	197,387	(19,611)			(19,611)		177,777		33,617	33,617			L
699462-10-7	PAREXEL INTERNATIONAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,540.000	127,826		77,487	78,114	(627)			(627)		77,487		50,338	50,338			L
701094-10-4	PARKER HAN NIFIN CORP COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,060.000	745,578		573,350	595,913	(22,562)			(22,562)		573,350		172,228	172,228	2,765		L
70336T-10-4	PATRIOT COAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,840.000	127,082		90,635	105,746	(15,111)			(15,111)		90,635		36,446	36,446			L
704326-10-7	PAYCHEX INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	44,760.000	1,359,665		1,274,538	1,371,446	(96,908)			(96,908)		1,274,538		85,127	85,127	27,751		L
69318J-10-0	PC CONNECTION INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,460.000	17,658		13,558	16,605	(3,047)			(3,047)		13,558		4,100	4,100			L
704549-10-4	PEABODY ENERGY		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,200.000	265,178		192,359	280,302	(87,943)			(87,943)		192,359		72,819	72,819	434		L
705560-10-0	PEET'S COFFEE & TEA INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,280.000	48,763		35,619	42,662	(7,044)			(7,044)		35,619		13,145	13,145			L
707882-10-6	PENN VIRGINIA CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,240.000	99,252		101,022	90,270	10,752			10,752		101,022		(1,769)	(1,769)	239		L
709102-10-7	PENNSYLVANIA REAL ESTATE INVESTMENT TRUS		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,520.000	38,324		20,320	21,319	(853)			(853)		20,320		18,004	18,004	232		L
709789-10-1	PEOPLES BANCORP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,760.000	47,127		35,224	26,717	8,507			8,507		35,224		11,903	11,903	552		L
713291-10-2	PEPCO HLDG S INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,540.000	93,861		95,374							95,374		(1,513)	(1,513)			L
713448-10-8	PEPSICO INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	275,060.000	18,349,410		16,822,349	11,823,715	(35,886)			(35,886)		16,822,349		1,527,062	1,527,062	211,288		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
71375U-10-1	PERFICIENT INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,560.000	18,179		14,298	13,151	1,147			1,147		14,298		3,881	3,881			L
714046-10-9	PERKINELMER INC		05/11/2010	Various	62,580.000	1,453,176		1,267,833	1,288,522	(20,689)			(20,689)		1,267,833		185,343	185,343	8,761		L
G7052T-10-1	PETROFAC	D	04/07/2010	DISTRIBUTION	0.000	6,369		6,369							6,369						U
716578-10-9	PETROLEUM DEVELOPMENT CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,100.000	23,458		23,628	20,031	3,597			3,597		23,628		(170)	(170)			L
716768-10-6	PETSMART INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	28,960.000	976,981		621,482	772,942	(151,461)			(151,461)		621,482		355,499	355,499	5,792		L
717124-10-1	PHARMACEUTICAL PRODUCT DEVEL		06/08/2010	Various	6,940.000	197,968		150,733	162,674	(24,635)			(24,635)		150,733		47,235	47,235	1,041		L
693320-20-2	PHH CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,960.000	132,738		112,143	96,016	16,127			16,127		112,143		20,595	20,595			L
N7637T-24-8	PHILIPS ELECTRONIC RTS 23APR10	D	04/23/2010	DIRECT	84,740.000																U
693366-20-5	PICO HOLDINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	16,676.000	563,659		607,922	34,694	1,908			1,908		607,922		(44,263)	(44,263)			L
720186-10-5	PIEDMONT NATURAL GAS CO., INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,400.000	201,109		177,948	197,950	(20,002)			(20,002)		177,948		23,161	23,161	4,070		L
723484-10-1	PINNACLE WEST CAPITAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	14,260.000	510,160		484,779	440,240	(39,873)			(39,873)		484,779		25,381	25,381	13,805		L
729132-10-0	PLEXUS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,300.000	152,693		119,681	122,550	(2,869)			(2,869)		119,681		33,012	33,012			L
693417-10-7	PLX TECHNOLOGY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,720.000	35,210		22,331	21,706	626			626		22,331		12,878	12,878			L
693419-20-2	PMA CAPITAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	960.000	7,110		5,300	6,048	(748)			(748)		5,300		1,811	1,811			L
693475-10-5	PNC FINL SVCS GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	58,600.000	4,032,760		2,390,042	3,093,494	(703,452)			(703,452)		2,390,042		1,642,718	1,642,718	11,720		L
69349H-10-7	PNM RESOURCES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,900.000	117,239		108,125	112,585	(4,460)			(4,460)		108,125		9,115	9,115	2,225		L
73179P-10-6	POLYONE CORPORATION		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,900.000	107,142		66,315	73,953	(7,638)			(7,638)		66,315		40,827	40,827			L
73179V-10-3	POLYPORE INTERNATIONAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,160.000	44,937		28,580	25,704	2,876			2,876		28,580		16,357	16,357			L
736212-10-1	PORTEC RAIL PRODUCTS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,220.000	14,183		11,499	13,066	(1,567)			(1,567)		11,499		2,684	2,684	73		L
73640Q-10-5	PORTFOLIO RECOVERY ASSOCIATES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,600.000	104,537		79,918	71,808	8,110			8,110		79,918		24,619	24,619			L
737464-10-7	POST PROPERTIES, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,000.000	137,673		86,902	98,000	(10,670)			(10,670)		86,902		50,772	50,772	1,572		L
737630-10-3	POTLATCH CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,560.000	168,349		128,761	145,373	(16,612)			(16,612)		128,761		39,588	39,588	2,326		L
739239-10-1	POWER CORP CANADA SUB-VTG NPV	C	06/08/2010	ITG, INC CANADA	300.000	7,271		8,529	8,302	332			332	(105)	8,529	103	(1,361)	(1,258)	73		U
739276-10-3	POWER INTEGRATIONS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,120.000	76,569		72,642	77,083	(4,441)			(4,441)		72,642		3,927	3,927	106		L
73930R-10-2	POWER-ONE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,640.000	75,941		23,171	41,934	(18,763)			(18,763)		23,171		52,770	52,770			L
693506-10-7	PPG INDUSTRIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	480.000	31,971		29,537	28,099	1,438			1,438		29,537		2,434	2,434	518		L
740585-10-4	PREMIERE GLOBAL SERVICES INC.		05/12/2010	Various	61,420.000	562,525		519,026	37,620	(2,176)			(2,176)		519,026		43,499	43,499			L
741511-10-9	PRICESMART INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,680.000	41,167		32,051	34,339	(2,289)			(2,289)		32,051		9,116	9,116	420		L
74157K-84-6	PRIMEDIA INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,740.000	13,138		9,674	13,501	(3,827)			(3,827)		9,674		3,463	3,463	524		L
G72457-10-7	PRIMUS GUARANTY LTD		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,620.000	20,427		17,717	14,091	3,626			3,626		17,717		2,710	2,710			L
74267C-10-6	PROASSURANCE CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,120.000	246,808		217,591	221,285	(3,694)			(3,694)		217,591		29,216	29,216			L
742718-10-9	PROCTER & GAMBLE CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	112,220.000	7,026,424		6,354,323	6,803,899	(449,576)			(449,576)		6,354,323		672,102	672,102	103,444		L

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
743187-10-6	PROGENICS PHARMACEUTICALS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,980.000	33,000		29,082	26,551	2,531			2,531		29,082		3,918	3,918			L
743312-10-0	PROGRESS SOFTWARE CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,380.000	141,662		104,370	127,940	(23,570)			(23,570)		104,370		37,292	37,292			L
743410-10-2	PROLOGIS		05/11/2010	CREDIT SUISSE INTERNATIONAL	57,280.000	701,473		680,006	784,163	(102,055)			(102,055)		680,006		21,467	21,467	6,490		L
74348T-10-2	PROSPECT CAPITAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,420.000	36,959		36,222	40,390	(4,168)			(4,168)		36,222		737	737	2,800		L
743674-10-3	PROTECTIVE LIFE CORP		05/11/2010	Various	11,020.000	258,593		186,982	182,381	4,601			4,601		186,982		71,612	71,612	1,322		L
74386T-10-5	PROVIDENT FINANCIAL SERVICES		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,380.000	58,115		47,938	46,647	1,291			1,291		47,938		10,177	10,177	482		L
G72899-10-0	PRUDENTIAL CORP	D	06/08/2010	UBS AG	8,413.000	63,556		87,641	86,948	(3,088)			(3,088)	3,780	87,641	(12,555)	(11,530)	(24,085)	1,664		U
744320-10-2	PRUDENTIAL FINL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	53,360.000	3,387,614		2,436,738	2,655,194	(218,456)			(218,456)		2,436,738		950,877	950,877			L
74460D-10-9	PUBLIC STORAGE		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,060.000	790,693		668,897	656,487	12,410			12,410		668,897		121,796	121,796	5,239		L
747316-10-7	QUAKER CHEMICAL CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,600.000	73,935		54,524	53,664	860			860		54,524		19,411	19,411	1,196		L
747906-20-4	QUANTUM CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	19,100.000	53,261		28,467	55,963	(27,496)			(27,496)		28,467		24,795	24,795			L
748356-10-2	QUESTAR CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	76,280.000	3,579,729		2,660,932	3,170,960	(510,027)			(510,027)		2,660,932		918,797	918,797	9,916		L
74835Y-10-1	QUESTCOR PHARMACEUTICALS		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,600.000	50,268		31,194	26,600	4,594			4,594		31,194		19,073	19,073			L
74838C-10-6	QUICKSILVER INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	13,260.000	72,493		37,149	26,785	10,364			10,364		37,149		35,343	35,343			L
749121-10-9	QWEST COMM UNICATIONS INTL INC COM		05/11/2010	Various	182,540.000	1,078,598		681,390	768,493	(87,103)			(87,103)		681,390		397,208	397,208	14,603		L
750236-10-1	RADIAN GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,180.000	31,784		27,300	23,246	4,054			4,054		27,300		4,485	4,485	8		L
750438-10-3	RADIOSHACK CORP		05/11/2010	UBS AG	10,300.000	212,897		162,251	200,850	(38,599)			(38,599)		162,251		50,647	50,647			L
751028-10-1	RALCORP HOLDINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,720.000	352,523		346,724	341,541	5,183			5,183		346,724		5,799	5,799			L
750917-10-6	RAMBUS INC		05/11/2010	Various	21,880.000	524,086		408,246	533,872	(125,626)			(125,626)		408,246		115,840	115,840			L
75281A-10-9	RANGE RESOURCES CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	63,700.000	3,051,841		3,070,668	3,175,445	(104,777)			(104,777)		3,070,668		(18,827)	(18,827)	2,548		L
754730-10-9	RAYMOND JAMES FINANCIAL INC		05/11/2010	Various	15,660.000	464,117		378,640	372,238	6,402			6,402		378,640		85,477	85,477	3,445		L
755111-50-7	RAYTHEON COMPANY		05/11/2010	CREDIT SUISSE INTERNATIONAL	33,820.000	1,947,201		1,584,276	1,742,406	(158,131)			(158,131)		1,584,276		362,925	362,925	23,167		L
749361-20-0	RCN CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,580.000	51,875		33,765	38,843	(5,078)			(5,078)		33,765		18,110	18,110			L
75605L-10-4	REALNETWORKS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,320.000	9,537		10,044	8,607	1,437			1,437		10,044		(507)	(507)			L
756109-10-4	REALTY INCOME CORP		05/11/2010	Various	20,020.000	649,175		488,329	518,718	(26,752)			(26,752)		488,329		160,846	160,846	9,851		L
G74079-10-7	RECKITT BENCKISER GROUP PLC	D	06/08/2010	UBS AG	4,198.000	190,079		186,412	226,272	(88,643)			(88,643)	48,782	186,412	(49,318)	52,986	3,668	3,490		L
75689M-10-1	RED ROBIN GOURMENT BURGERS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,780.000	45,807		34,269	31,862	2,407			2,407		34,269		11,538	11,538			L
N73430-16-2	REED ELSEVIER RIGHTS	D	05/13/2010	DIRECT	58,175.000																U
758750-10-3	REGAL BELOIT CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,980.000	249,220		192,423	206,721	(14,298)			(14,298)		192,423		56,797	56,797	1,274		L
758766-10-9	REGAL ENTMT GROUP A		05/11/2010	Various	11,620.000	191,315		136,241	167,793	(31,552)			(31,552)		136,241		55,074	55,074	2,092		L
75886F-10-7	REGENERON PHARMACEUTICALS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,920.000	176,388		132,047	167,326	(35,278)			(35,278)		132,047		44,340	44,340			L
7591EP-10-0	REGIONS FINANCIAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	105,720.000	924,865		638,866	559,259	79,607			79,607		638,866		285,999	285,999	2,114		L
759148-10-9	REHABCARE GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,440.000	44,483		29,617	43,819	(14,202)			(14,202)		29,617		14,866	14,866			L
759509-10-2	RELIANCE STEEL & ALUMINUM		05/11/2010	UBS AG	6,495.000	308,442		241,278	280,714	(39,436)			(39,436)		241,278		67,164	67,164	1,299		L
75968L-10-5	RENAISSANCE LEARNING INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,460.000	20,976		14,689	16,586	(1,897)			(1,897)		14,689		6,287	6,287	219		L

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
R7199U-12-6	RENEWABLE ENERGY RIGHTS	D	05/12/2010	MERRILL LYNCH INTERNATIONAL	18,100.000	17,724											17,724	17,724			U
76009N-10-0	RENT-A-CENTER INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,040.000	178,954		142,235	124,749	17,487			17,487		142,235		36,719	36,719			L
760975-10-2	RESEARCH IN MOTION	C	06/08/2010	ITG, INC CANADA	25,300.000	1,459,572		2,133,202	1,702,567	448,048			448,048	(17,413)	2,133,202	20,443	(694,073)	(673,630)			U
761195-20-5	RESOURCE AMERICA INC CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,460.000	11,622		12,227	9,938	2,289			2,289		12,227		(605)	(605)	148		L
76120W-30-2	RESOURCE CAPITAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,000.000	33,876		25,969	24,600	1,369			1,369		25,969		7,907	7,907	2,500		L
76128Y-10-2	RETAIL VENTURES		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,220.000	13,245		7,353	10,846	(3,493)			(3,493)		7,353		5,892	5,892			L
761525-60-9	REVLON, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,480.000	70,809		24,514	76,205	(51,691)			(51,691)		24,514		46,295	46,295			L
761624-10-5	REX STORES CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,480.000	25,292		18,209	20,809	(2,600)			(2,600)		18,209		7,083	7,083			L
767735-10-3	RISKMETRICS GROUP INC		06/02/2010	Various	5,080.000	110,776		74,943	80,823	(5,880)			(5,880)		74,943		35,833	35,833			L
770196-10-3	ROBBINS & MEYERS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,920.000	47,950		44,262	45,158	(896)			(896)		44,262		3,688	3,688	163		L
H69293-21-7	ROCHE HOLDING AG-G COMMON STOCK	D	06/08/2010	UBS AG	1,367.000	187,933		219,802	231,023	(17,965)			(17,965)	6,744	219,802	(27,528)	(4,341)	(31,869)	4,958		L
771497-10-4	ROCHESTER MEDICAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,200.000	24,034		25,514	24,486	1,028			1,028		25,514		(1,480)	(1,480)			L
773903-10-9	ROCKWELL AUTOMATION INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,700.000	764,921		537,160	596,646	(59,486)			(59,486)		537,160		227,760	227,760	3,683		L
774415-10-3	ROCKWOOD HOLDINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,900.000	159,529		114,234	139,004	(24,770)			(24,770)		114,234		45,295	45,295			L
775109-20-0	ROGERS COMMUNICATIONS INC CL B	C	06/08/2010	ITG, INC CANADA	7,300.000	247,805		210,530	226,300	(13,783)			(13,783)	(1,987)	210,530	1,704	35,571	37,275	1,969		L
775711-10-4	ROLLINS, INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,760.000	106,054		90,661	91,773	(1,111)			(1,111)		90,661		15,393	15,393	857		L
776696-10-6	ROPER CORP.		06/14/2010	LAZARD FRERES & COMPANY	5,000.000	293,545		220,257	261,850	(41,593)			(41,593)		220,257		73,288	73,288	950		L
777779-30-7	ROSETTA RESOURCES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,560.000	130,386		93,724	110,811	(17,087)			(17,087)		93,724		36,663	36,663			L
779382-10-0	ROWAN COMPANIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,860.000	240,441		226,057	200,590	25,466			25,466		226,057		14,385	14,385			L
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		05/11/2010	CREDIT SUISSE INTERNATIONAL	19,040.000	615,092		450,740	481,331	(30,592)			(30,592)		450,740		164,352	164,352			L
G7690A-11-8	ROYAL DUTCH SHELL 'B'SHS	D	06/08/2010	UBS AG	61.000	1,493		1,873	1,784	11			11	78	1,873	(268)	(111)	(380)	49		L
G7690A-10-0	ROYAL DUTCH SHELL COMMON STOCK	D	06/08/2010	UBS AG	2,604.000	66,570		81,788	78,120	175			175	3,493	81,788	(16,544)	1,326	(15,218)	1,755		L
G7690A-54-8	ROYAL DUTCH SHELL RIGHTS	D	06/02/2010	DIRECT	234,036.000																U
749660-10-6	RPC INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,200.000	27,437		23,655	22,880	775			775		23,655		3,782	3,782	176		L
74972L-10-2	RSC HOLDINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,180.000	26,381		23,089	22,387	702			702		23,089		3,292	3,292			L
78112T-10-7	RUBICON TECHNOLOGY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,240.000	32,858		19,478	25,184	(5,706)			(5,706)		19,478		13,380	13,380			L
781258-10-8	RUDDICK		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,740.000	166,257		135,190	121,960	13,230			13,230		135,190		31,067	31,067	1,138		L
784117-10-3	S E I CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	19,460.000	432,503		301,649	340,939	(39,290)			(39,290)		301,649		130,854	130,854	1,751		L
783859-10-1	S T BANCORP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,420.000	32,678		19,416	24,154	(4,738)			(4,738)		19,416		13,262	13,262	426		L
78648T-10-0	SAFETY INS GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	200.000	7,475		6,766	7,246	(480)			(480)		6,766		708	708	80		L
786514-20-8	SAFEWAY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,520.000	108,985		95,902	96,231	(329)			(329)		95,902		13,083	13,083	904		L
79377W-10-8	SAKS HOLDINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,380.000	108,512		73,208	74,653	(1,445)			(1,445)		73,208		35,305	35,305			L
795435-10-6	SALIX PHARMACEUTICALS LTD		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,380.000	169,324		100,364	111,252	(10,888)			(10,888)		100,364		68,960	68,960			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
800013-10-4	SANDERSON FARMS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,400.000	133,145		90,890	101,184	(10,294)			(10,294)		90,890		42,256	42,256	720		L
F5548N-10-1	SANOFI-AVENTIS CMN STK	D	06/08/2010	UBS AG	1,302.000	74,469		100,648	102,854	(6,805)			(6,805)	4,599	100,648	(20,360)	(5,820)	(26,180)	3,277		U
802817-30-4	SANTARUS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,720.000	38,217		42,932	54,146	(11,215)			(11,215)		42,932		(4,714)	(4,714)			L
D66992-10-4	SAP AG	D	06/08/2010	UBS AG	2.000	86		94	95	(1)			(1)		94	(16)	8	(8)			U
T83058-10-6	SARAS	D	06/08/2010	UBS AG	15,981.000	31,844		48,938	50,123	(3,426)			(3,426)	2,241	48,938	(9,899)	(7,194)	(17,093)			U
803893-10-6	SATCON TECHNOLOGY CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	15,620.000	42,344		32,094	44,048	(11,954)			(11,954)		32,094		10,249	10,249			L
804137-10-7	SAUER DANFOSS INC	R	05/11/2010	CREDIT SUISSE INTERNATIONAL	2,320.000	35,703		18,424	27,863	(9,439)			(9,439)		18,424		17,279	17,279			L
N7752F-18-9	SBM OFFSHORE RIGHTS	D	05/07/2010	DIRECT	19,048.000																U
80589M-10-2	SCANA CORPORATION HOLDINGS COMPANY		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,380.000	238,955		240,245							240,245		(1,290)	(1,290)			L
806373-10-6	SCHAWK INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	940.000	15,585		10,976	12,784	(1,808)			(1,808)		10,976		4,609	4,609	38		L
806693-10-7	SCHIFF NUTRITION INTERNATION		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,960.000	21,843		17,445	23,147	(5,702)			(5,702)		17,445		4,398	4,398	1,480		L
806857-10-8	SCHLUMBERGER LTD		06/02/2010	LAZARD FRERES & COMPANY	15,000.000	805,123		644,208	976,350	(332,142)			(332,142)		644,208		160,915	160,915	6,300		L
F86921-59-4	SCHNEIDNER ELECTRONIC RIGHTS	D	06/02/2010	DIRECT	19,713.000																U
808194-10-4	SCHULMAN (A.), INC.		06/11/2010	Various	2,480.170	59,494		57,297	27,324	(309)			(309)		57,297		2,197	2,197	406		L
F8197T-13-0	SCOR RIGHTS	D	06/22/2010	DIRECT	14,839.000																U
811904-10-1	SEACOR HOLDINGS INC		05/11/2010	Various	31,440.000	2,405,458		2,531,458							2,531,458		(125,999)	(125,999)			L
812350-10-6	SEARS HLDG S CORP COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,620.000	1,207,909		787,419	886,239	(98,820)			(98,820)		787,419		420,490	420,490			L
812578-10-2	SEATTLE GENETICS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,320.000	93,978		75,149	74,371	778			778		75,149		18,829	18,829			L
81721M-10-9	SENIOR HOUSING PROPERTIES TRUST		05/11/2010	Various	20,760.000	463,503		402,122	454,021	(50,912)			(50,912)		402,122		61,381	61,381	11,381		L
817337-40-5	SEQUENOM INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,960.000	31,779		20,636	24,674	(4,039)			(4,039)		20,636		11,143	11,143			L
817565-10-4	SERVICE CORP. INTERNATIONAL		05/11/2010	Various	79,300.000	698,875		560,881	649,467	(88,586)			(88,586)		560,881		137,994	137,994	6,344		L
82312B-10-6	SHENANDOAH TELECOMMUN CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,300.000	24,168		22,323	26,455	(4,132)			(4,132)		22,323		1,845	1,845			L
G81075-10-6	SHIP FINANCE INTERNATIONAL LTD	R	05/11/2010	CREDIT SUISSE INTERNATIONAL	10,125.000	196,741		127,432	134,937	(7,498)			(7,498)		127,432		69,309	69,309	3,038		L
824889-10-9	SHOE CARNIVAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,880.000	51,368		30,929	38,484	(7,554)			(7,554)		30,929		20,439	20,439			L
82568P-30-4	SHUTTERFLY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,840.000	40,761		29,761	32,770	(3,010)			(3,010)		29,761		11,000	11,000			L
827048-10-9	SILGAN HOLDINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,280.000	153,548		144,264	152,803	(8,539)			(8,539)		144,264		9,284	9,284	1,109		L
82706L-10-8	SILICON GRAPHICS INTERNATIONAL		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,240.000	18,921		15,675	15,702	(27)			(27)		15,675		3,246	3,246			L
827057-10-0	SILICON STORAGE TECHNOLOGY		04/08/2010	MERGER	17,340.000	52,887		43,438	44,390	(952)			(952)		43,438		9,449	9,449			L
827084-86-4	SILICONWARE PRECIS SPON ADR REP 5 ORD TW	F	06/08/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	125,650.000	662,705		719,446	880,807	(159,244)			(159,244)		721,562		(58,858)	(58,858)			L
828806-10-9	SIMON PPTY GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	22,320.000	2,026,414		1,547,627	1,781,136	(233,509)			(233,509)		1,547,627		478,787	478,787	13,392		L
W25381-14-1	SKAND ENSKILDA A	D	06/08/2010	UBS AG	8,257.000	39,717		50,043	51,276	(400)			(400)	(833)	50,043	(5,081)	(5,245)	(10,326)	885		U
830566-10-5	SKECHERS USA INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,460.000	131,840		71,448	101,759	(30,311)			(30,311)		71,448		60,392	60,392			L
83088M-10-2	SKYWORKS SOLUTIONS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	18,500.000	291,740		228,316	262,515	(34,199)			(34,199)		228,316		63,424	63,424			L
78440X-10-1	SL GREEN REALTY CORP		05/11/2010	Various	22,100.000	1,442,884		992,617	1,110,304	(117,687)			(117,687)		992,617		450,267	450,267	4,420		L
78442P-10-6	SLM CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	49,600.000	583,623		464,741	558,992	(94,251)			(94,251)		464,741		118,882	118,882			L
831865-20-9	SMITH (A.O.)		05/11/2010	CREDIT SUISSE INTERNATIONAL	400.000	20,051		17,291	17,356	(65)			(65)		17,291		2,760	2,760	156		L

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
832110-10-0	SMITH INTERNATIONAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	21,920.000	988,455		684,393	595,566	88,827			88,827		684,393		304,061	304,061	5,261		L
832248-10-8	SMITHFIELD FOODS, INC.		05/11/2010	Various	33,200.000	609,739		465,932	504,308	(38,376)			(38,376)		465,932		143,807	143,807			L
78460T-10-5	SNC-LAVALIN GROUP INC COM	C	06/08/2010	ITG, INC CANADA	21,700.000	872,174		986,906	1,109,979	(107,966)			(107,966)	(15,107)	986,906	12,770	(127,502)	(114,732)	6,121		U
F858BL-80-9	SOCIETE GENERALE RIGHTS	D	06/23/2010	DIRECT	50,810.000																U
J7620T-10-1	SOMPO JAPAN INSURANCE	D	04/01/2010	MERGER	77,000.000	567,545		526,868							526,868	(15,068)	55,745	40,677	16,172		U
835495-10-2	SONOCO PRODUCTS CO.		05/11/2010	Various	14,320.000	470,581		419,623	418,860	763			763		419,623		50,957	50,957	3,866		L
835898-10-7	SOTHEBY'S		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,440.000	255,705		141,701	167,251	(25,550)			(25,550)		141,701		114,003	114,003	372		L
838518-10-8	SOUTH JERSEY INDUSTRIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,700.000	118,920		99,010	103,086	(4,076)			(4,076)		99,010		19,910	19,910	891		L
844741-10-8	SOUTHWEST AIRLINES CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	134,340.000	1,722,962		1,325,515	1,535,506	(209,991)			(209,991)		1,325,515		397,447	397,447	1,209		L
844895-10-2	SOUTHWEST GAS CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,440.000	141,308		114,296	126,673	(12,378)			(12,378)		114,296		27,013	27,013	1,055		L
845331-10-7	SOUTHWEST WATER CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,160.000	54,751		28,149	30,392	(2,243)			(2,243)		28,149		26,602	26,602	258		L
84610H-10-8	SOVRAN SELF STORAGE		05/11/2010	Various	1,920.000	76,482		58,405	68,602	(10,058)			(10,058)		58,405		18,077	18,077	858		L
08604X-10-2	SP AUSNET	D	06/08/2010	ITG HONG KONG LIMITED	15,564.000	10,510		13,041	12,719	(219)			(219)	540	13,041	(1,587)	(943)	(2,530)	513		U
846819-10-0	SPARTAN MTRS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,420.000	40,318		40,022	41,775	(1,753)			(1,753)		40,022		296	296	371		L
78462F-10-3	SPDR S&P 500 ETF TRUST		05/11/2010	CREDIT SUISSE INTERNATIONAL	926,964.000	107,914,213		113,400,267	77,194,711	9,731,279			9,731,279		113,400,267		(5,486,054)	(5,486,054)	801,786		L
847615-10-1	SPECTRUM CONTROL, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,620.000	36,272		22,734	24,811	(2,077)			(2,077)		22,734		13,538	13,538			L
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC		05/11/2010	Various	17,100.000	375,025		221,517	339,606	(118,089)			(118,089)		221,517		153,508	153,508			L
84916A-10-4	SPORT SUPPLY GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,820.000	24,308		18,726	22,914	(4,188)			(4,188)		18,726		5,582	5,582	91		L
852061-10-0	SPRINT NEX TEL CORP COM SER 1		05/11/2010	CREDIT SUISSE INTERNATIONAL	267,740.000	1,111,932		936,126	979,928	(43,802)			(43,802)		936,126		175,806	175,806			L
784635-10-4	SPX CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	300.000	19,932		14,121	16,410	(2,289)			(2,289)		14,121		5,811	5,811	150		L
790849-10-3	ST JUDE MEDICAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	27,640.000	1,065,037		932,694	1,016,599	(83,905)			(83,905)		932,694		132,343	132,343			L
852891-10-0	STANCORP FINANCIAL GROUP INC		05/11/2010	Various	11,580.000	522,750		466,639	463,432	3,208			3,208		466,639		56,111	56,111			L
85375C-10-1	STANDARD-PACIFIC CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,260.000	70,681		41,579	42,112	(534)			(534)		41,579		29,103	29,103			L
854231-10-7	STANDEX INTERNATIONAL CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,020.000	25,934		20,454	20,492	(38)			(38)		20,454		5,480	5,480	102		L
854502-10-1	STANLEY BLACK & DECKER INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	24,660.000	1,525,550		1,416,448	44,762	(4,862)			(4,862)		1,416,448		109,103	109,103	287		L
85517P-10-1	STAR SCIENTIFIC INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	20,340.000	35,302		14,238	14,238						14,238		21,064	21,064			L
858119-10-0	STEEL DYNAMICS INC		05/11/2010	Various	29,392.000	446,066		465,351	520,826	(55,475)			(55,475)		465,351		(19,286)	(19,286)	4,409		L
858155-20-3	STEELCASE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,960.000	54,413		42,728	44,266	(1,537)			(1,537)		42,728		11,685	11,685	557		L
P8744Y-10-2	STEINER LEISURE LTD		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,120.000	51,477		41,948	44,531	(2,583)			(2,583)		41,948		9,529	9,529			L
858495-10-4	STEINWAY MUSICAL INSTRUMENTS		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,280.000	24,203		16,135	20,365	(4,230)			(4,230)		16,135		8,068	8,068			L
85916J-10-2	STEROTAXIS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,420.000	22,546		23,468	21,301	2,167			2,167		23,468		(922)	(922)			L
860372-10-1	STEWART INFORMATION SERVICES CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,080.000	42,891		42,697	46,022	(3,326)			(3,326)		42,697		195	195			L
86074Q-10-2	STILLWATER MINING CORP	R	05/11/2010	CREDIT SUISSE INTERNATIONAL	3,740.000	59,950		30,119	35,455	(5,336)			(5,336)		30,119		29,831	29,831			L
X21349-11-7	STORA ENSO OYJ NPV SER'R'	D	05/13/2010	DISTRIBUTION	0.000	13,433		13,433							13,433						U
862685-10-4	STRATASYS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,340.000	58,060		42,985	40,435	2,550			2,550		42,985		15,075	15,075			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
86272T-10-6	STRATEGIC HOTEL CAPITAL		05/11/2010	CREDIT SUISSE INTERNATIONAL	16,320.000	81,493		38,833	30,355	8,478			8,478		38,833		42,659	42,659			L
863236-10-5	STRAYER EDUCATION INC		05/11/2010	Various	1,560.000	375,032		339,477	331,484	7,993			7,993		339,477		35,555	35,555	1,170		L
863667-10-1	STRYKER CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	55,700.000	3,165,439		2,508,192	2,805,609	(297,418)			(297,418)		2,508,192		657,247	657,247	16,710		L
866942-10-5	SUN HYDRAULICS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	780.000	24,044		16,548	20,475	(3,927)			(3,927)		16,548		7,496	7,496	140		L
866796-10-5	SUN LIFE FINANCIAL COM NPV	C	06/08/2010	ITG, INC CANADA	53,600.000	1,488,498		1,585,160	1,536,144	71,306			71,306	(22,290)	1,585,160	22,113	(118,775)	(96,662)	16,149		U
867224-10-7	SUNCOR ENERGY INC	C	06/08/2010	ITG, INC CANADA	46,300.000	1,388,429		1,707,389	1,632,234	95,761			95,761	(20,606)	1,707,389	20,521	(339,481)	(318,959)	7,640		U
86764P-10-9	SUNOCO INC COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	352,160.000	10,850,571		10,733,273							10,733,273		117,297	117,297			L
867892-10-1	SUNSTONE HOTEL INVESTORS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,420.000	55,644		33,939	39,250	(5,311)			(5,311)		33,939		21,705	21,705			L
867914-10-3	SUNTRUST B KS INC COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	48,680.000	1,474,877		1,094,219	987,717	106,502			106,502		1,094,219		380,658	380,658	487		L
86800U-10-4	SUPER MICRO COMPUTER INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,840.000	25,473		15,333	20,461	(5,128)			(5,128)		15,333		10,141	10,141			L
868059-10-6	SUPERGEN INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	14,180.000	39,540		36,842	37,152	(309)			(309)		36,842		2,698	2,698			L
868536-10-3	SUPERVALU INC COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	24,520.000	342,597		380,808	311,649	69,159			69,159		380,808		(38,210)	(38,210)	2,146		L
86858W-10-1	SUPPORT.COM INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,540.000	38,594		23,786	25,186	(1,400)			(1,400)		23,786		14,808	14,808			L
869099-10-1	SUSQUEHANNA BANCSHARES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,320.000	65,738		38,189	37,225	964			964		38,189		27,550	27,550	126		L
870738-10-1	SWIFT ENERGY CO.		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,040.000	128,635		94,029	96,798	(2,770)			(2,770)		94,029		34,607	34,607			L
871043-10-5	SWITCH DATA FACILITIES CO		05/04/2010	MERGER	4,460.000	85,008		65,744	90,137	(24,393)			(24,393)		65,744		19,264	19,264			L
871130-10-0	SYBASE INC		05/12/2010	Various	8,217.520	442,909		248,608	151,032	(12,412)			(12,412)		248,608		194,301	194,301			L
871543-10-4	SYMMETRICOM INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,780.000	10,354		9,647	9,256	391			391		9,647		706	706			L
871551-10-7	SYMS CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,360.000	11,933		10,689	9,833	856			856		10,689		1,244	1,244			L
87157D-10-9	SYNAPTICS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,820.000	110,930		80,991	117,083	(36,092)			(36,092)		80,991		29,939	29,939			L
87157B-10-3	SYNCHRONOSS TECHNOLOGIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,520.000	31,873		19,599	24,031	(4,432)			(4,432)		19,599		12,275	12,275			L
87162G-10-5	SYNOVIS LIFE TECHNOLOGIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,540.000	37,141		33,785	32,791	993			993		33,785		3,357	3,357			L
87161C-10-5	SYNOVUS FINANCIAL		05/11/2010	UBS AG	66,640.000	204,581		142,635	136,612	6,023			6,023		142,635		61,946	61,946	851		L
87162T-20-6	SYNTA PHARMACEUTICALS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,380.000	11,759		10,281	17,103	(6,822)			(6,822)		10,281		1,478	1,478			L
87164C-10-2	SYNUTRA INTERNATIONAL INC	R	05/11/2010	CREDIT SUISSE INTERNATIONAL	1,940.000	47,469		26,044	26,209	(165)			(165)		26,044		21,425	21,425			L
871829-10-7	SYSCO CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	54,180.000	1,651,584		1,407,136	1,513,789	(106,653)			(106,653)		1,407,136		244,448	244,448	27,090		L
871851-10-1	SYSTEMAX INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,280.000	49,251		31,357	35,819	(4,462)			(4,462)		31,357		17,894	17,894			L
87306E-10-7	T 3 ENERGY SERVICES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	840.000	24,491		17,489	21,420	(3,931)			(3,931)		17,489		7,001	7,001			L
874083-10-8	TALLY INDUSTRIES, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,280.000	31,366		19,082	16,934	2,148			2,148		19,082		12,284	12,284	320		L
875465-10-6	TANGER FACTORY OUTLETS		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,740.000	204,874		178,369	184,813	(5,883)			(5,883)		178,369		26,505	26,505	3,089		L
87612E-10-6	TARGET CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	25,660.000	1,451,285		1,309,856	1,241,174	68,682			68,682		1,309,856		141,429	141,429	4,362		L
87651B-10-4	TASER INTL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,200.000	24,335		24,213	22,776	1,437			1,437		24,213		122	122			L
876664-10-3	TAUBMAN CENTERS INC		05/11/2010	Various	19,320.000	826,604		655,546	693,781	(31,990)			(31,990)		655,546		171,059	171,059	1,772		L

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
878155-10-0	TEAM INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,040.000	17,760		16,642	19,562	(2,921)			(2,921)		16,642		1,119	1,119			L
878377-10-0	TECHNE CORP		05/11/2010	Various	9,356.000	594,716		522,902	641,447	(118,545)			(118,545)		522,902		71,814	71,814	2,433		L
F90676-10-1	TECHNIP NPV	D	06/08/2010	UBS AG	427.000	25,008		30,057	30,264	(199)			(199)	(9)	30,057	(5,000)	(48)	(5,048)	621		U
Y8565N-10-2	TEEKAY TANKERS LTD, CLASS A		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,580.000	29,691		22,692	22,007	685			685		22,692		6,999	6,999	671		L
879080-10-9	TEJON RANCH CO		05/25/2010	Various	80.000	2,242		2,134	2,338	(204)			(204)		2,134		109	109			L
879080-12-5	TEJON RANCH RIGHTS		06/02/2010	BARCLAYS BANK PLC	2,320.000	309											309	309			U
T41329-10-2	TELECOM ITALIA EURO.55	D	06/08/2010	UBS AG	35,321.000	30,613		34,660	39,171	(8,475)			(8,475)	3,964	34,660	(8,430)	4,382	(4,048)	2,330		U
T92778-10-8	TELECOM ITALIA EURO.55	D	06/08/2010	UBS AG	185,090.000	198,118		176,081	288,925	(141,823)			(141,823)	28,979	176,081	(42,714)	64,752	22,038	9,723		L
879369-10-6	TELEFLEX, INC.		05/11/2010	Various	18,800.000	1,126,457		904,819	1,013,132	(108,313)			(108,313)		904,819		221,638	221,638	6,392		L
E90183-18-2	TELEFONICA DE ESPANA	D	06/08/2010	UBS AG	24,106.000	432,546		509,692	539,275	8,798			8,798	(38,381)	509,692	(52,375)	(24,771)	(77,146)	16,892		U
R21882-10-6	TELENOR	D	06/08/2010	SG WARBURG	1,047.000	12,367		14,819	14,689	(515)			(515)	645	14,819	(2,534)	81	(2,453)	337		U
879433-10-0	TELEPHONE & DATA SYSTEMS, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	37,600.000	1,239,907		1,245,275	770,866	(36,743)			(36,743)		1,245,275		(5,369)	(5,369)	2,557		L
879664-10-0	TELLABS INC		05/11/2010	UBS AG	37,440.000	330,215		217,360	212,659	4,701			4,701		217,360		112,856	112,856	749		L
B7971M-10-3	TELUS CORP	C	06/08/2010	ITG, INC CANADA	14,800.000	540,791		492,569	478,283	18,485			18,485	(4,200)	492,569	3,987	44,235	48,222	5,926		U
88023U-10-1	TEMPUR PEDIC INTL		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,540.000	323,666		195,523	225,430	(29,907)			(29,907)		195,523		128,143	128,143			L
880915-10-3	TERRA INDUSTRIES INC		04/27/2010	Various	31,969.000	1,461,847		798,802	1,029,082	(230,280)			(230,280)		798,802		663,045	663,045	6,394		L
881448-20-3	TERREMARK WORLDWIDE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,260.000	50,447		40,731	42,818	(2,088)			(2,088)		40,731		9,717	9,717			L
88145X-10-8	TERRITORIAL BANCORP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,820.000	52,323		45,782	50,901	(5,119)			(5,119)		45,782		6,541	6,541	141		L
G87621-10-1	TESCO	D	06/08/2010	UBS AG	14,517.000	82,938		45,973	100,342	(76,532)			(76,532)	22,163	45,973	(12,309)	49,274	36,965			U
881609-10-1	TESORO CORP		05/11/2010	UBS AG	13,080.000	166,113		174,216	177,234	(3,018)			(3,018)		174,216		(8,103)	(8,103)			L
88162F-10-5	TETRA TECHNOLOGIES, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,520.000	90,031		74,716	83,322	(8,606)			(8,606)		74,716		15,315	15,315			L
882681-10-9	TEXAS RODAHOUSE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,900.000	72,219		51,968	55,027	(3,059)			(3,059)		51,968		20,251	20,251			L
G8766E-10-9	TEXTAINER GROUP HOLDINGS		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,880.000	45,145		32,080	31,772	308			308		32,080		13,065	13,065	432		L
883203-10-1	TEXTRON IN C COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	41,980.000	956,624		834,604	789,644	44,961			44,961		834,604		122,020	122,020	1,679		L
B7240R-10-7	TFS FINANCIAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,700.000	135,107		103,067	117,758	(14,691)			(14,691)		103,067		32,041	32,041	679		L
883556-10-2	THERMO FIS HER SCIENTIFIC INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	56,800.000	3,058,259		2,629,927	2,708,792	(78,865)			(78,865)		2,629,927		428,332	428,332			L
884315-10-2	THOMAS & BETTS CORP.		05/11/2010	Various	18,580.000	751,249		581,758	664,978	(83,220)			(83,220)		581,758		169,490	169,490			L
884903-10-5	THOMSON REUTERS CORP	C	06/08/2010	ITG, INC CANADA	59,400.000	2,067,039		2,052,129	1,910,592	166,018			166,018	(24,480)	2,052,129	24,887	(9,976)	14,910	29,461		L
885175-30-7	THORATEC CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,160.000	252,852		181,172	165,827	15,345			15,345		181,172		71,680	71,680			L
B7244T-10-9	TICC CAPITAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,000.000	54,621		35,596	42,350	(6,754)			(6,754)		35,596		19,026	19,026	1,050		L
886423-10-2	TIDEWATER, INC.		05/11/2010	UBS AG	1,420.000	71,695		69,904							69,904		1,791	1,791			L
887100-10-5	TIMBERLAND COMPANY - CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,340.000	96,551		62,464	77,816	(15,352)			(15,352)		62,464		34,087	34,087			L
887317-30-3	TIME WARNER INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	47,820.000	1,512,162		635,057	1,393,475	(758,417)			(758,417)		635,057		877,105	877,105	10,162		L
887389-10-4	TIMKEN CO.		05/11/2010	Various	14,320.000	471,156		329,941	339,527	(9,586)			(9,586)		329,941		141,214	141,214	1,289		L
88830R-10-1	TITAN MACHINERY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,660.000	37,215		32,977	30,696	2,281			2,281		32,977		4,237	4,237			L
888339-20-7	TITANIUM M ETALS CORP COM NEW		05/11/2010	Various	22,640.000	372,022		235,499	283,453	(47,954)			(47,954)		235,499		136,523	136,523			L
888706-10-8	TIVO INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,240.000	190,435		120,659	114,423	6,236			6,236		120,659		69,776	69,776			L
872540-10-9	TJX COMPANIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	39,720.000	1,817,672		1,456,426	1,451,766	4,660			4,660		1,456,426		361,246	361,246	10,724		L
N86672-13-1	TNT NV RIGHTS	D	04/26/2010	DIRECT	33,136.000																U

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
J86914-10-8	TOKYO ELECTRIC POW COMMON STOCK	D	06/08/2010	UBS WARBURG ASIA LIMITED	45,200.000	1,187,298		1,109,042	1,133,706	(64,650)			(64,650)	39,986	1,109,042	(20,477)	98,733	78,256	14,108		U
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC.		05/11/2010	Various	3,180.600	84,781		75,807	87,068	(9,002)			(9,002)		75,807		8,973	8,973	509		L
891027-10-4	TORCHMARK INC COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,800.000	201,885		175,521	167,010	8,511			8,511		175,521		26,364	26,364	1,140		L
891092-10-8	TORO CO.		05/11/2010	Various	9,020.000	477,499		347,619	377,126	(29,507)			(29,507)		347,619		129,880	129,880	3,247		L
891160-50-9	TORONTO-DOMINION COM NPV	C	06/08/2010	ITG, INC CANADA	140,600.000	9,185,327		8,995,731	8,818,432	282,025			282,025	(104,727)	8,995,731	101,094	88,502	189,596	135,652		L
H8817H-10-0	TRANSOCEAN INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	81,240.000	5,555,650		6,668,366							6,668,366		(1,112,716)	(1,112,716)			L
894650-10-0	TREDEGAR CO.		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,180.000	19,624		17,999	18,668	(669)			(669)		17,999		1,625	1,625	94		L
89469A-10-4	TREEHOUSE FOODS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,660.000	165,649		129,154	142,228	(13,073)			(13,073)		129,154		36,494	36,494			L
895945-10-3	TRICAN WELL SERVICE LTD	C	06/08/2010	ITG, INC CANADA	2,100.000	24,408		26,342	27,973	(1,929)			(1,929)	297	26,342	(297)	(1,636)	(1,933)	87		U
898402-10-2	TRUSTMARK CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,800.000	188,346		152,781	175,812	(23,031)			(23,031)		152,781		35,565	35,565	1,794		L
899035-50-5	TUESDAY MORNING CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,640.000	35,056		17,131	17,131						17,131		17,925	17,925			L
H89128-10-4	TYCO INTER NATIONAL LTD BERMUDASHS		06/30/2010	Various	186,940.370	7,188,184		6,870,334							6,870,334		317,850	317,850			L
902494-10-3	TYSON FOODS INC CLASS A		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,320.000	221,363		152,470	151,166	1,303			1,303		152,470		68,893	68,893	493		L
902549-80-7	UAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	27,060.000	529,536		206,403	349,345	(142,942)			(142,942)		206,403		323,133	323,133			L
B93562-12-0	UCB	D	06/08/2010	UBS AG	310.000	9,846		13,376	12,988	392			392	(4)	13,376	(2,225)	(1,305)	(3,530)	282		U
902653-10-4	UDR INC		05/11/2010	Various	43,480.000	923,782		671,123	714,811	(43,689)			(43,689)		671,123		252,659	252,659	15,653		L
902748-10-2	UIL HOLDINGS CORPORATION		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,100.000	62,360		57,018	58,968	(1,950)			(1,950)		57,018		5,342	5,342	1,814		L
903914-10-9	ULTRA PETROLEUM CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	127,580.000	5,773,038		5,696,894							5,696,894		76,144	76,144			L
904214-10-3	UMPQUA HOLDINGS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,780.000	133,361		103,763	131,150	(27,387)			(27,387)		103,763		29,598	29,598	978		L
F95094-11-0	UNIBAIL-RODAMCO SE REIT	D	05/23/2010	DISTRIBUTION	0.000	74,667		74,667							74,667						U
904708-10-4	UNIFIRST CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	980.000	46,280		44,967	47,148	(2,181)			(2,181)		44,967		1,313	1,313	74		L
N8981F-53-7	UNILEVER NV RIGHTS	D	06/08/2010	DIRECT	162,114.000																U
907818-10-8	UNION PACIFIC CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	58,020.000	4,356,056		3,358,879	3,707,478	(348,599)			(348,599)		3,358,879		997,177	997,177	31,331		L
T9647L-10-2	UNIPOL GRUPPO FINAN ORD	D	06/08/2010	UBS AG	23,851.000	17,879		35,003	32,812	879			879	1,312	35,003	(6,961)	(10,162)	(17,124)	1,002		U
909205-10-6	UNISOURCE ENERGY CORP HOLDING CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,540.000	117,834		106,546	113,953	(7,407)			(7,407)		106,546		11,288	11,288	1,381		L
909907-10-7	UNITED BANKSHARES		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,680.000	138,683		87,660	93,460	(5,800)			(5,800)		87,660		51,024	51,024	2,808		L
909912-10-7	UNITED CAPITAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	320.000	7,435		6,513	7,622	(1,109)			(1,109)		6,513		922	922			L
911163-10-3	UNITED NATURAL FOODS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,800.000	152,264		114,763	128,352	(13,589)			(13,589)		114,763		37,500	37,500			L
912909-10-8	UNITED STATES STEEL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,780.000	629,718		528,333	649,314	(120,981)			(120,981)		528,333		101,385	101,385	1,178		L
913004-10-7	UNITED STATIONERS, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,580.000	150,277		128,853	146,673	(17,820)			(17,820)		128,853		21,424	21,424			L
913017-10-9	UNITED TECHNOLOGIES CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	70,640.000	5,192,305		4,481,197	4,903,122	(421,926)			(421,926)		4,481,197		711,109	711,109	30,022		L
91307C-10-2	UNITED THERAPEUTICS CORP		05/11/2010	Various	17,520.000	926,480		775,257	922,428	(147,172)			(147,172)		775,257		151,224	151,224			L
91324P-10-2	UNITEDHEALTH GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	110,140.000	3,294,320		2,712,399	3,357,067	(644,668)			(644,668)		2,712,399		581,921	581,921	3,304		L
913377-10-7	UNIVERSAL AMERICAN CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,820.000	26,702		17,888	21,294	(3,406)			(3,406)		17,888		8,814	8,814			L
91359E-10-5	UNIVERSAL HEALTH RLTY INCOME		05/11/2010	CREDIT SUISSE INTERNATIONAL	820.000	27,715		26,382	26,265	299			299		26,382		1,333	1,333	310		L

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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)
91359V-10-7	UNIVERSAL INSURANCE HLDG		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,760.000	18,608		19,173	22,071	(2,898)			(2,898)		19,173		(565)	(565)	451		L
913837-10-0	UNIVERSAL STAINLESS & ALLOY		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,500.000	35,904		25,902	28,290	(2,388)			(2,388)		25,902		10,002	10,002			L
913915-10-4	UNIVERSAL TECHNICAL INST		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,700.000	38,651		34,749	34,340	409			409		34,749		3,902	3,902			L
903236-10-7	URS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,560.000	557,199		467,913	514,651	(46,738)			(46,738)		467,913		89,286	89,286			L
90341W-10-8	US AIRWAYS GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	30,400.000	209,273		136,183	147,136	(10,953)			(10,953)		136,183		73,090	73,090			L
902973-30-4	US BANCORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	216,620.000	5,803,065		5,114,420	4,876,116	238,304			238,304		5,114,420		688,645	688,645	21,662		L
911684-10-8	US CELLULAR CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,760.000	197,281		186,133	201,872	(15,739)			(15,739)		186,133		11,148	11,148			L
902925-10-6	USA TRUCK INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,180.000	19,684		15,310	14,774	537			537		15,310		4,374	4,374			L
90333E-10-8	USEC INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	65,380.000	281,750		341,782	40,425	9,994			9,994		341,782		(60,032)	(60,032)			L
G87210-10-3	UTI WORLDWIDE INC		05/11/2010	Various	16,880.000	270,615		244,389	241,722	2,667			2,667		244,389		26,227	26,227			L
91912E-10-5	VALE SA SP ADR	R	06/08/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	50,700.000	1,263,225		584,986	1,471,821	(886,835)			(886,835)		584,986		678,239	678,239	9,699		U
91911X-10-4	VALEANT PHARMACEUTICALS INTERNATIONAL		05/11/2010	Various	24,680.000	1,197,941		764,776	784,577	(19,801)			(19,801)		764,776		433,165	433,165			L
918905-10-0	VALHI, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,620.000	84,929		49,345	50,571	(1,226)			(1,226)		49,345		35,584	35,584	362		L
919794-10-7	VALLEY NATIONAL BANCORP		05/11/2010	Various	35,920.000	589,044		452,051	507,550	(58,286)			(58,286)		452,051		136,993	136,993	13,650		L
920355-10-4	VALSPAR CORP.		05/11/2010	UBS AG	3,060.000	95,501		83,338	83,048	289			289		83,338		12,163	12,163	979		L
921943-85-8	VANGUARD EUROPE PACIFIC ETF		06/04/2010	MORGAN STANLEY DEAN WITTER	2,958,800.000	87,863,631		125,187,716	101,190,960	23,996,756			23,996,756		125,187,716		(37,324,085)	(37,324,085)	32,547		L
922206-10-7	VARIAN INC		05/17/2010	MERGER	2,860.000	148,720		147,952							147,952		768	768			L
92220P-10-5	VARIAN MEDICAL SYST		05/11/2010	CREDIT SUISSE INTERNATIONAL	13,540.000	724,580		631,875	634,349	(2,474)			(2,474)		631,875		92,704	92,704			L
92240G-10-1	VECTREN CORPORATION		05/11/2010	UBS AG	2,880.000	70,559		67,007	71,078	(4,071)			(4,071)		67,007		3,552	3,552	979		L
F9799W-31-5	VEOLIA ENVIRONNEMENT RIGHTS	D	06/09/2010	DIRECT	33,038.000																U
92342Y-10-9	VERIFONE SYSTEMS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,720.000	142,163		115,157	126,454	(11,297)			(11,297)		115,157		27,006	27,006			L
92343E-10-2	VERISIGN INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,440.000	332,200		301,357	301,546	(189)			(189)		301,357		30,843	30,843			L
918204-10-8	VF CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	15,860.000	1,329,731		1,114,799	1,161,586	(46,787)			(46,787)		1,114,799		214,931	214,931	9,516		L
92553P-20-1	VIACOM INC NEW CL B		05/18/2010	DIRECT	1,518.000	51,893		21,712	45,130	(23,418)			(23,418)		21,712		30,181	30,181			L
925815-10-2	VICOR CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	720.000	9,725		5,631	6,696	(1,065)			(1,065)		5,631		4,094	4,094			L
F9773P-18-7	VINCI SA RIGHTS	D	06/23/2010	DIRECT	36,172.000																U
928241-10-8	VIROPHARMA INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,800.000	103,181		75,033	65,442	9,591			9,591		75,033		28,148	28,148			L
928280-10-9	VIRTUS INVESTMENT PARTNERS		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,220.000	28,914		19,549	19,398	151			151		19,549		9,364	9,364			L
92826C-83-9	VISA INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	50,200.000	4,229,238		3,625,213	4,390,492	(765,279)			(765,279)		3,625,213		604,026	604,026	6,275		L
E97579-19-2	VISCOFAN SA	D	06/29/2010	DISTRIBUTION	0.000	2,714		2,714							2,714						U
928298-10-8	VISHAY INTERTECHNOLOGY, INC		05/11/2010	Various	23,100.000	223,163		178,870	192,885	(14,015)			(14,015)		178,870		44,293	44,293			L
92846N-10-4	VITAL IMAGES		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,120.000	46,642		38,941	39,593	(652)			(652)		38,941		7,702	7,702			L
928563-40-2	VM WARE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	18,400.000	1,133,535		822,455	779,792	42,663			42,663		822,455		311,080	311,080			L
928645-10-0	VOLCANO CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,500.000	123,025		87,475	95,590	(8,115)			(8,115)		87,475		35,549	35,549			L
D94523-14-5	VOLKSWAGEN AG	D	06/08/2010	UBS AG	5,017.000	403,900		475,614	561,904	120,521			120,521	20,950	475,614	(93,390)	21,675	(71,715)	7,904		L
D9452L-25-1	VOLKSWAGEN AG-RTS RIGHT	D	04/04/2010	CREDIT SUISSE	17,205.000	21,829											21,829	21,829			U

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
928856-20-2	VOLVO A	D	06/08/2010	UBS AG	21,194.000	207,084		212,123	180,563	24,764			24,764	6,796	212,123	(31,708)	26,669	(5,038)			U
929042-10-9	VORNADO RLTY TR		05/11/2010	CREDIT SUISSE INTERNATIONAL	14,900.000	1,222,451		939,785	1,042,106	(92,639)			(92,639)		939,785		282,666	282,666	9,717		L
92927K-10-2	WABCO HOLDINGS INC		05/11/2010	Various	11,620.000	394,320		261,305	299,680	(38,375)			(38,375)		261,305		133,015	133,015			L
930059-10-0	WADDELL & REED FINANCIAL		05/11/2010	Various	38,260.000	1,300,038		1,130,216	1,168,460	(38,245)			(38,245)		1,130,216		169,823	169,823	14,539		L
931142-10-3	WAL-MART STORES		05/11/2010	CREDIT SUISSE INTERNATIONAL	231,760.000	12,189,976		11,648,693	12,387,572	(738,879)			(738,879)		11,648,693		541,283	541,283	129,016		L
93317Q-10-5	WALTER ENERGY INC		05/11/2010	Various	14,972.000	1,102,087		654,759	1,127,541	(472,782)			(472,782)		654,759		447,328	447,328	3,369		L
937303-10-5	WASHINGTON BANKING CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,020.000	29,100		19,734	24,119	(4,385)			(4,385)		19,734		9,367	9,367	111		L
938824-10-9	WASHINGTON FEDERAL		05/11/2010	Various	13,020.000	246,740		217,931	251,807	(33,875)			(33,875)		217,931		28,809	28,809	1,302		L
941053-10-0	WASTE CONNECTIONS		05/11/2010	Various	13,240.000	464,185		389,997	441,422	(51,424)			(51,424)		389,997		74,187	74,187			L
94106L-10-9	WASTE MGMT INC DEL		05/11/2010	CREDIT SUISSE INTERNATIONAL	100,780.000	3,427,168		3,018,924	3,407,372	(388,448)			(388,448)		3,018,924		408,244	408,244	31,746		L
942622-20-0	WATSCO INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,060.000	178,449		163,394	149,879	13,515			13,515		163,394		15,055	15,055	3,060		L
94770V-10-2	WEBMD HEALTH CORP		05/11/2010	Various	22,120.000	1,049,265		754,355	851,399	(97,043)			(97,043)		754,355		294,909	294,909			L
947684-10-6	WEBSENSE		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,340.000	97,819		76,878	75,776	1,102			1,102		76,878		20,941	20,941			L
947890-10-9	WEBSTER FINANCIAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,240.000	173,955		111,919	97,809	14,110			14,110		111,919		62,036	62,036	165		L
94973V-10-7	WELLPOINT INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	18,440.000	965,911		964,366	1,074,868	(110,502)			(110,502)		964,366		1,546	1,546			L
949746-10-1	WELLS FARGO CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	93,000.000	3,089,854		2,293,410	2,510,070	(216,660)			(216,660)		2,293,410		796,444	796,444	9,300		L
950587-10-5	WENDYS ARBYS GROUP INC		05/11/2010	UBS AG	24,307.000	123,477		98,769	114,000	(15,230)			(15,230)		98,769		24,708	24,708	365		L
950755-10-8	WERNER ENTERPRISES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,840.000	107,970		89,732	95,784	(6,051)			(6,051)		89,732		18,238	18,238	484		L
950817-10-6	WESCO FINANCIAL CORP		05/11/2010	Various	400.000	154,428		130,465	137,200	(6,735)			(6,735)		130,465		23,963	23,963	328		L
95082P-10-5	WESCO INTERNATIONAL INC		05/11/2010	Various	24,220.000	930,184		689,992	654,182	35,809			35,809		689,992		240,193	240,193			L
95123P-10-6	WEST BANCORPORATION		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,380.000	27,788		17,200	16,663	537			537		17,200		10,587	10,587			L
954235-10-7	WEST MARINE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,260.000	38,517		25,753	26,276	(522)			(522)		25,753		12,764	12,764			L
960878-10-6	WESTMORELAND COAL CO.		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,280.000	28,094		18,882	20,315	(1,433)			(1,433)		18,882		9,212	9,212			L
961840-10-5	WET SEAL		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,280.000	28,588		23,036	21,666	1,370			1,370		23,036		5,552	5,552			L
962166-10-4	WEYERHAEUS ER CO COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	14,900.000	707,500		577,526	642,786	(65,260)			(65,260)		577,526		129,974	129,974	1,490		L
963801-10-5	WHITE ELECTRONIC DESIGNS		05/03/2010	MERGER	4,680.000	32,760		22,062	21,856	207			207		22,062		10,698	10,698			L
G9618E-10-7	WHITE MTNS INS GROUP LTD		05/11/2010	CREDIT SUISSE INTERNATIONAL	740.000	245,286		239,449	246,168	(6,719)			(6,719)		239,449		5,837	5,837	740		L
966612-10-3	WHITNEY HOLDING CORP		05/11/2010	Various	25,980.000	331,812		241,736	236,678	5,058			5,058		241,736		90,076	90,076	346		L
968223-20-6	WILEY JOHN & SONS INC		05/11/2010	Various	8,780.000	365,614		305,348	367,706	(62,358)			(62,358)		305,348		60,265	60,265	2,458		L
970646-10-5	WILLIS LEASE FINANCE CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	820.000	10,304		10,818	12,300	(1,482)			(1,482)		10,818		(514)	(514)			L
97186T-10-8	WILSHIRE BANCORP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,420.000	59,829		40,530	44,390	(3,859)			(3,859)		40,530		19,298	19,298	542		L
97381W-10-4	WINDSTREAM CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	911,634.000	9,698,437		10,152,499	991,364	(94,716)			(94,716)		10,152,499		(454,062)	(454,062)	250,460		L
976391-30-0	WINTHROP REALTY TRUST		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,580.000	29,850		23,687	28,019	(4,220)			(4,220)		23,687		6,162	6,162	727		L
976657-10-6	WISCONSIN ENERGY		05/11/2010	CREDIT SUISSE INTERNATIONAL	15,320.000	799,831		681,994	763,396	(81,401)			(81,401)		681,994		117,837	117,837	6,128		L
980745-10-3	WOODWARD GOVERN		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,860.000	183,019		149,547	151,012	(1,466)			(1,466)		149,547		33,472	33,472	352		L
981419-10-4	WORLD ACCEPTANCE CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,200.000	76,799		59,978	78,826	(18,848)			(18,848)		59,978		16,820	16,820			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
981475-10-6	WORLD FUEL SERVICES CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,180.000	200,774		184,097	192,352	(8,256)			(8,256)		184,097		16,677	16,677	539		L
98156Q-10-8	WORLD WRESTLING ENTERTAINMENT		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,600.000	44,941		35,537	39,858	(4,321)			(4,321)		35,537		9,404	9,404	936		L
981811-10-2	WORTHINGTON INDUSTRIES, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,680.000	88,699		77,990	74,238	3,753			3,753		77,990		10,708	10,708	568		L
984121-10-3	XEROX CORP COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	98,620.000	1,007,268		817,291	178,015	(16,259)			(16,259)		817,291		189,977	189,977	5,086		L
45071R-10-9	XIXIA		05/11/2010	CREDIT SUISSE INTERNATIONAL	760.000	7,947		5,832	5,654	178			178		5,832		2,115	2,115			L
983857-10-3	XRITE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,460.000	11,511		7,477	7,543	(66)			(66)		7,477		4,034	4,034			L
98385X-10-6	XTO ENERGY INC.		06/25/2010	MERGER	62,045.000	2,602,737		2,394,515	2,054,997	(475,159)			(475,159)		2,394,515		208,221	208,221	18,797		L
988498-10-1	YUM! BRANDS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	15,880.000	667,632		552,448	555,324	(2,876)			(2,876)		552,448		115,184	115,184	6,670		L
E9853W-39-2	ZARDOYA OTIS RIGHTS	0	06/18/2010	CREDIT SUISSE	9,614.000	6,245											6,245	6,245			U
989207-10-5	ZEBRA TECHNOLOGIES CORP.		05/11/2010	Various	20,560.000	590,983		535,185	583,082	(47,897)			(47,897)		535,185		55,798	55,798			L
989390-10-9	ZENITH NATIONAL INS CORP		05/20/2010	Various	8,140.000	308,646		261,432	242,246	19,186			19,186		261,432		47,214	47,214	8,140		L
98944B-10-8	ZEP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,840.000	34,707		33,601	31,869	1,732			1,732		33,601		1,106	1,106	147		L
989701-10-7	ZIONS BANCORP		05/11/2010	Various	26,080.000	727,270		479,627	334,606	145,020			145,020		479,627		247,643	247,643	522		L
989922-10-9	ZOLL MED CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,600.000	48,307		34,934	42,752	(7,818)			(7,818)		34,934		13,372	13,372			L
989817-10-1	ZUMIEZ INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,620.000	30,133		24,975	20,606	4,369			4,369		24,975		5,158	5,158			L
989855-10-1	ZYGO CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	160.000	1,415		1,210	1,077	134			134		1,210		205	205			L
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						934,676,160	XXX	877,246,141	744,492,698	(16,718,390)			(16,718,390)	(379,132)	877,195,284	(575,018)	58,055,894	57,480,876	5,075,466	XXX	XXX
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY		04/30/2010	DISTRIBUTION	0.000			20,497		(20,497)	20,497										K
9199999. Common Stocks - Parent, Subsidiaries and Affiliates							XXX	20,497		(20,497)	20,497									XXX	XXX
9299999. Common Stocks - Mutual Funds							XXX													XXX	XXX
261934-10-3	DREYFUS MONEY MARKET		06/02/2010	DIRECT	23,176.740	23,177		23,177	23,164						23,177				10		L
9399999. Common Stocks - Money Market Mutual Funds						23,177	XXX	23,177	23,164						23,177				10	XXX	XXX
9799997. Total - Common Stocks - Part 4						934,699,337	XXX	877,289,815	744,515,862	(16,738,887)	20,497		(16,718,390)	(379,132)	877,218,461	(575,018)	58,055,894	57,480,876	5,075,476	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						934,699,337	XXX	877,289,815	744,515,862	(16,738,887)	20,497		(16,718,390)	(379,132)	877,218,461	(575,018)	58,055,894	57,480,876	5,075,476	XXX	XXX
9899999. Total - Preferred and Common Stocks						946,374,361	XXX	885,633,563	752,391,351	(16,270,330)	20,523		(16,249,807)	(379,132)	885,562,533	(575,018)	61,386,846	60,811,828	5,410,751	XXX	XXX
9999999 - Totals						3,094,180,633	XXX	2,955,489,610	2,642,240,690	2,121,410	4,543,452	58,147	6,606,715	(10,301,636)	2,982,576,956	14,255,247	97,348,433	111,603,680	58,348,006	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 122

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)
0079999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	JP MORGAN CHASE BANK	08/04/2009	08/04/2010		500,000,000	4.10	(13,350,000)			40		40	(5,070,089)						0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	BANK OF AMERICA	11/13/2009	07/15/2010		1,000,000,000	3.75	(11,275,000)						(14,127,160)						0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	BARCLAY'S CAPITAL	11/17/2009	07/15/2010		500,000,000	5.00	(10,100,000)						(14,033,703)						0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	GOLDMAN SACHS	03/12/2010	12/21/2010		1,000,000,000	3.70		(11,900,000)		1,116,220		1,116,220	(10,783,780)						0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	UBS AG	03/15/2010	08/09/2010		500,000,000	3.80		(1,100,000)		185		185	(1,099,815)						0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	JP MORGAN CHASE BANK	03/16/2010	12/15/2010		500,000,000	4.85		(5,021,000)		473,795		473,795	(4,547,205)						0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	BARCLAY'S CAPITAL	03/16/2010	12/15/2010		500,000,000	4.85		(5,225,000)		473,795		473,795	(4,751,205)						0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	JP MORGAN CHASE BANK	03/25/2010	12/20/2010		500,000,000	4.83		(7,325,000)		543,015		543,015	(6,781,985)						0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	GOLDMAN SACHS	04/01/2010	04/01/2011		1,000,000,000	4.56		(16,375,000)		3,017,840		3,017,840	(13,357,160)						0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	BANK OF AMERICA	05/21/2010	11/22/2010		1,500,000,000	2.57		(4,912,500)		1,078,350		1,078,350	(3,834,150)						0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	DEUTSCHE BANK	06/30/2010	03/30/2011		1,000,000,000	3.00		(9,325,000)		9,003,870		9,003,870	(321,130)						0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	GOLDMAN SACHS	06/30/2010	12/30/2010		1,000,000,000	3.00		(4,600,000)		4,584,280		4,584,280	(15,720)						0001
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										(34,725,000)	(65,783,500)		20,291,390	XXX	20,291,390	(78,723,102)					XXX	XXX
TY FUTURES 08/27/2010 110 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	03/15/2010	08/27/2010	1,000		110.00		(377,800)		15,630		15,630	(362,170)						0003
TY FUTURES 08/27/2010 110 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	03/15/2010	08/27/2010	1,000		110.00		(393,430)		15,630		15,630	(377,800)						0003
TY FUTURES 08/27/2010 110 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	03/15/2010	08/27/2010	1,000		110.00		(377,800)		15,630		15,630	(362,170)						0003
TY FUTURES 08/27/2010 110 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	03/16/2010	08/27/2010	1,000		110.00		(362,180)		15,630		15,630	(346,550)						0003
TY FUTURES 08/27/2010 110 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	03/16/2010	08/27/2010	1,000		110.00		(330,930)		15,630		15,630	(315,300)						0003
TY FUTURES 08/27/2010 110 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	04/19/2010	08/27/2010	2,000		110.00		(568,100)		31,260		31,260	(536,840)						0003
TY FUTURES 08/27/2010 110 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	04/19/2010	08/27/2010	1,500		110.00		(449,520)		23,445		23,445	(426,075)						0003
TY FUTURES 08/27/2010 110 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	04/20/2010	08/27/2010	3,000		110.00		(899,040)		46,890		46,890	(852,150)						0003
TY FUTURES 08/27/2010 111 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	04/19/2010	08/27/2010	1,000		111.00		(424,680)		15,630		15,630	(409,050)						0003
S&P500 INDEX 12/17/2010 900 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	05/04/2010	12/17/2010	14,300		900.00		(29,772,600)		63,921,000		63,921,000	34,148,400						0002
S&P500 INDEX 12/17/2010 900 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	06/15/2010	12/17/2010	2,800		900.00		(7,691,600)		12,516,000		12,516,000	4,824,400						0002
RUSSELL INDEX 12/17/2010 510 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	05/06/2010	12/17/2010	1,200		510.00		(1,994,400)		3,558,000		3,558,000	1,563,600						0002
TY FUTURES 08/27/2010 114 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	05/20/2010	08/27/2010	5,000		114.00		(1,264,000)		234,400		234,400	(1,029,600)						0003
TY FUTURES 08/27/2010 114 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	05/21/2010	08/27/2010	2,000		114.00		(505,600)		93,760		93,760	(411,840)						0003
TY FUTURES 08/27/2010 115 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	05/21/2010	08/27/2010	2,000		115.00		(661,860)		125,000		125,000	(536,860)						0003
TY FUTURES 08/27/2010 115 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	05/21/2010	08/27/2010	4,000		115.00		(1,198,720)		250,000		250,000	(948,720)						0003
TY FUTURES 08/27/2010 115 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	05/24/2010	08/27/2010	2,000		115.00		(599,360)		125,000		125,000	(474,360)						0003

SCHEDULE DB - PART A - SECTION 1

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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)
TY FUTURES 08/27/2010 115 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	05/24/2010	08/27/2010	2,000		115.00		(599,360)		125,000		125,000	(474,360)						0003
US FUTURES 11/26/2010 111 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	06/30/2010	11/26/2010	100		111.00		(29,968)		28,125		28,125	(1,843)						0003
US FUTURES 11/26/2010 111 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	06/30/2010	11/26/2010	250		111.00		(78,825)		70,313		70,313	(8,513)						0003
US FUTURES 11/26/2010 111 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	06/30/2010	11/26/2010	150		111.00		(49,639)		42,188		42,188	(7,451)						0003
US FUTURES 11/26/2010 111 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	06/30/2010	11/26/2010	250		111.00		(82,731)		70,313		70,313	(12,419)						0003
US FUTURES 11/26/2010 111 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	06/30/2010	11/26/2010	250		111.00		(82,731)		70,314		70,314	(12,417)						0003
0099999. Subtotal - Purchased Options - Hedging Other - Put Options											(48,794,874)		81,424,787	XXX	81,424,787	32,629,913					XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										(34,725,000)	(114,578,374)		101,716,177	XXX	101,716,177	(46,093,189)					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										(34,725,000)	(65,783,500)		20,291,390	XXX	20,291,390	(78,723,102)					XXX	XXX
0379999. Total Purchased Options - Put Options											(48,794,874)		81,424,787	XXX	81,424,787	32,629,913					XXX	XXX
0389999. Total Purchased Options - Caps														XXX							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										(34,725,000)	(114,578,374)		101,716,177	XXX	101,716,177	(46,093,189)					XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective														XXX							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														XXX							XXX	XXX
0799999. Total Written Options - Put Options														XXX							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														XXX							XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective														XXX							XXX	XXX
INT RATE SWAP1007 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	BARCLAY'S CAPITAL	05/28/2009	06/01/2019		75,000,000	MUNIPSA(US0003M)			277	82,714		82,714	2,126,416				1,120,367		0005
INT RATE SWAP1037 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	GOLDMAN SACHS	01/14/2010	01/19/2020		100,000,000	MUNIPSA(US0003M)			18,520	2,073,040		2,073,040	2,073,040				1,546,095		0005
INT RATE SWAP1039 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	MORGAN STANLEY	01/15/2010	01/19/2020		100,000,000	MUNIPSA(US0003M)			18,364	2,041,536		2,041,536	2,041,536				1,546,095		0005
INT RATE SWAP1040 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	BANK OF AMERICA	02/03/2010	02/05/2020		100,000,000	MUNIPSA(US0003M)			14,570	1,837,818		1,837,818	1,837,818				1,549,856		0005
INT RATE SWAP1042 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	MORGAN STANLEY	02/04/2010	02/08/2020		50,000,000	MUNIPSA(US0003M)			6,432	920,025		920,025	920,025				775,260		0005
INT RATE SWAP1043 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	BANK OF AMERICA	02/11/2010	05/17/2015		500,000,000	US0003M(2.9475%)			(1,528,825)	(21,738,659)		(21,738,659)	(21,738,659)				5,523,921		0004

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 SWAP1044 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	JP MORGAN CHASE BANK	02/11/2010	05/17/2015		500,000,000	US0003M(2.9390%)			(1,523,631)	(21,539,433)		(21,539,433)	(21,539,433)				5,523,921		0004
INT RATE SWAP1045 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	UBS AG	02/11/2010	05/17/2015		150,000,000	US0003M(2.9400%)			(457,273)	(6,468,862)		(6,468,862)	(6,468,862)				1,657,176		0004
INT RATE SWAP1046 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	GOLDMAN SACHS	02/11/2010	05/17/2015		150,000,000	US0003M(2.9400%)			(457,273)	(6,468,862)		(6,468,862)	(6,468,862)				1,657,176		0004
INT RATE SWAP1047 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	MORGAN STANLEY	02/16/2010	05/18/2015		300,000,000	US0003M(2.8510%)			(858,420)	(11,676,449)		(11,676,449)	(11,676,449)				3,315,282		0004
INT RATE SWAP1048 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	MORGAN STANLEY	02/16/2010	05/18/2015		300,000,000	US0003M(2.8610%)			(862,003)	(11,817,155)		(11,817,155)	(11,817,155)				3,315,282		0004
INT RATE SWAP1070 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	CREDIT SUISSE FB	06/25/2010	05/15/2040		100,000,000	US0003M(3.8898%)			(19,428)	(3,382,824)		(3,382,824)	(3,382,824)				2,733,857		0004
INT RATE SWAP1071 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	CREDIT SUISSE FB	06/25/2010	05/15/2040		300,000,000	US0003M(3.8770%)			(58,072)	(9,442,221)		(9,442,221)	(9,442,221)				8,201,570		0004
INT RATE SWAP1072 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	MORGAN STANLEY	06/28/2010	05/15/2040		200,000,000	US0003M(3.8552%)			(19,242)	(5,486,546)		(5,486,546)	(5,486,546)				5,467,713		0004
INT RATE SWAP1073 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	CREDIT SUISSE FB	06/29/2010	05/15/2038		150,000,000	US0003M(3.7547%)				(1,665,606)		(1,665,606)	(1,665,606)				3,961,048		0004
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												(5,726,004)	(92,731,484)	XXX	(92,731,484)	(90,687,782)				47,894,620	XXX	XXX
CDS CS2170245 ON CSX CORP	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAY'S CAPITAL	06/20/2007	09/20/2014		10,000,000	0.0000%(0.5950%)			(29,915)	(40,182)		(40,182)	33,133					2FE	0006
CDS CS2177927 ON SARA LEE CORP	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAY'S CAPITAL	07/16/2007	09/20/2017		10,000,000	0.0000%(0.8300%)			(41,731)	(21,153)		(21,153)	219,983					2FE	0006
CDS CS2282891 ON FELCOR LODGING LIMITED	BOND PORTFOLIO	SCHEDULE D	Credit	MERRILL LYNCH	11/30/2007	12/20/2012		1,000,000	0.0000%(2.2000%)			(11,061)	65,529		65,529	(14,234)					5FE	0006
CDS CS2282909 ON ARCH WESTERN RESOURCES	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA	11/30/2007	12/20/2012		1,500,000	0.0000%(2.8000%)			(21,117)	(31,051)		(31,051)	(38,487)					4FE	0006
CDS CS2308480 ON DOW CHEMICAL COMPANY, T	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK	01/16/2008	03/20/2013		5,000,000	0.0000%(0.6600%)			(16,592)	58,120		58,120	75,208					2FE	0006
CDS CS2308498 ON CYTEC INDUSTRIES INC.	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK	01/16/2008	03/20/2013		5,000,000	0.0000%(0.7700%)			(19,357)	8,614		8,614	40,568					2FE	0006
CDS CS2308514 ON ROHM & HAAS CO	BOND PORTFOLIO	SCHEDULE D	Credit	MERRILL LYNCH	01/16/2008	03/20/2013		5,000,000	0.0000%(0.6800%)			(17,094)	(40,513)		(40,513)	(13,401)					2FE	0006
CDS CS2336648 ON RPMINT 150 03/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK	02/14/2008	03/20/2013		5,000,000	0.0000%(1.5000%)			(37,708)	(102,083)		(102,083)	28,922					2FE	0006
CDS CS2367411 ON NEM 95 06/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	CREDIT SUISSE FB	03/26/2008	06/20/2013		5,000,000	0.0000%(0.9500%)			(23,882)	(59,699)		(59,699)	15,964					2FE	0006
CDS CS2377600 ON NORDSTROM INC	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA	04/04/2008	06/20/2013		5,000,000	0.0000%(1.0000%)			(25,139)	(8,730)		(8,730)	60,342					2FE	0006
CDS CS2382725 ON PPG INDUSTRIES, INC.	BOND PORTFOLIO	SCHEDULE D	Credit	ROYAL BANK OF SCTLND	04/09/2008	06/20/2013		5,000,000	0.0000%(0.8100%)			(20,363)	(57,029)		(57,029)	13,924					2FE	0006
CDS CS2390413 ON AMERICAN ELECTRIC POWER	BOND PORTFOLIO	SCHEDULE D	Credit	UBS AG	04/15/2008	06/20/2015		5,000,000	0.0000%(0.5800%)			(14,581)	63,584		63,584	76,874					2FE	0006
CDS CS2400659 ON RPMINT 92 06/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	UBS AG	04/23/2008	06/20/2013		5,000,000	0.0000%(0.9200%)			(23,128)	(20,014)		(20,014)	13,088					2FE	0006
CDS CS2400667 ON WELLS FARGO & CO	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY	04/23/2008	06/20/2013		3,000,000	0.0000%(0.7700%)			(11,614)	18,754		18,754	21,102					1FE	0006
CDS CS2405781 ON EASTMAN CHEMICAL COMPAN	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK	04/30/2008	06/20/2013		5,000,000	0.0000%(0.4700%)			(11,815)	(224)		(224)	33,199					2FE	0006
CDS CS2405807 ON RPMINT 80 06/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK	04/30/2008	06/20/2013		5,000,000	0.0000%(0.8000%)			(20,111)	(2,513)		(2,513)	10,512					2FE	0006

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Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium Received (Paid)	Current Year Initial Cost of Premium Received (Paid)	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
CDS CS2405815 ON DOW CHEMICAL COMPANY, T	BOND PORTFOLIO	SCHEDULE D	Credit	CREDIT SUISSE FB	04/30/2008	06/20/2013		5,000,000	0.0000%(0.4700%)			(11,815)	100,334		100,334	73,274					2FE	0006
CDS CS2410880 ON MOHAWK INDUSTRIES, INC.	BOND PORTFOLIO	SCHEDULE D	Credit	UBS AG	05/06/2008	06/20/2013		5,000,000	0.0000%(1.5700%)			(39,468)	(4,709)		(4,709)	(17,563)					3FE	0006
CDS CS2416002 ON SANTNDR 51 06/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK	05/08/2008	06/20/2013		5,000,000	0.0000%(0.5100%)			(12,821)	196,894		196,894	182,276					1FE	0006
CDS CS2416010 ON LLOYDS TSB BANK PLC	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	05/08/2008	06/20/2013		5,000,000	0.0000%(0.4900%)			(12,318)	223,652		223,652	132,912					1FE	0006
CDS CS2421127 ON XL CAP LTD	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	05/13/2008	06/20/2018		5,000,000	0.0000%(1.4000%)			(35,194)	305,696		305,696	381,758					2FE	0006
CDS CS2433924 ON BOEING CAP CORP	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	05/23/2008	06/20/2013		3,000,000	0.0000%(0.7700%)			(11,614)	(22,592)		(22,592)	13,573					1FE	0006
CDS CS2459531 ON WYETH	BOND PORTFOLIO	SCHEDULE D	Credit	UBS AG	07/07/2008	09/20/2013		5,000,000	0.0000%(0.3700%)			(9,301)	(40,518)		(40,518)	2,599					1FE	0006
CDS CS2469761 ON CSX CORP	BOND PORTFOLIO	SCHEDULE D	Credit	UBS AG	07/09/2008	09/20/2013		5,000,000	0.0000%(1.5200%)			(38,211)	(178,482)		(178,482)	30,123					2FE	0006
CDS CS2474902 ON HARTFORD FINANCIAL SERV	BOND PORTFOLIO	SCHEDULE D	Credit	ROYAL BANK OF SCTLND	07/17/2008	09/20/2013		5,000,000	0.0000%(1.2000%)			(30,167)	247,516		247,516	225,666					2FE	0006
CDS CS2477442 ON COMMERCIAL METALS CO.	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA	07/17/2008	09/20/2013		5,000,000	0.0000%(0.7500%)			(18,854)	380,763		380,763	327,901					2FE	0006
CDS CS2487680 ON TYSON FOODS INC.	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	07/29/2008	09/20/2013		3,000,000	0.0000%(2.8000%)			(42,233)	(119,228)		(119,228)	(47,496)					3FE	0006
CDS CS2495360 ON ALLTEL CORPORATION	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY	08/01/2008	09/20/2013		5,000,000	0.0000%(0.8600%)			(21,619)	(113,907)		(113,907)	6,832					1FE	0006
CDS CS2497929 ON SOCIETE GENERALE	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK	08/07/2008	09/20/2013		5,000,000	0.0000%(0.8100%)			(20,363)	75,434		75,434	110,334					1FE	0006
CDS CS2497937 ON UBS AG	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK	08/07/2008	09/20/2013		5,000,000	0.0000%(1.0300%)			(25,893)	138,408		138,408	203,950					1FE	0006
CDS CS2508162 ON CARDINAL HEALTH, INC.	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK	08/14/2008	09/20/2013		5,000,000	0.0000%(0.6700%)			(16,843)	(16,968)		(16,968)	33,852					2FE	0006
CDS CS2518468 ON WINDSTREAM CORP	BOND PORTFOLIO	SCHEDULE D	Credit	JP MORGAN CHASE BANK	09/18/2008	12/20/2013		1,000,000	0.0000%(3.2000%)			(16,089)	13,169		13,169	42,583					4FE	0006
CDS CS2518484 ON CITIZENS COMMUNICATIONS	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAY'S CAPITAL	09/18/2008	09/20/2013		1,000,000	0.0000%(3.5200%)			(17,698)	(6,269)		(6,269)	28,539					3FE	0006
CDS CS2554299 ON WINDSTREAM CORP	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	10/08/2008	12/20/2013		2,000,000	0.0000%(3.5500%)			(35,697)	4,182		4,182	88,465					4FE	0006
CDS CS2574727 ON HEINZ	BOND PORTFOLIO	SCHEDULE D	Credit	ROYAL BANK OF SCTLND	10/21/2008	12/20/2013		5,000,000	0.0000%(0.7200%)			(18,100)	(30,764)		(30,764)	35,168					2FE	0006
CDS CS2574735 ON PITNEY BOWES INC	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAY'S CAPITAL	10/21/2008	12/20/2013		5,000,000	0.0000%(1.1000%)			(27,653)	(30,760)		(30,760)	87,657					1FE	0006
CDS CS2579866 ON CENTEX CORPORATION	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAY'S CAPITAL	10/23/2008	12/20/2013		2,000,000	0.0000%(5.8000%)			(58,322)	(286,662)		(286,662)	87,706					3FE	0006
CDS CS2648976 ON HOSHOT-HST 500 09/20/20	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAY'S CAPITAL	01/05/2009	09/20/2012		2,500,000	0.0000%(5.0000%)	(212,500)		(91,520)	(110,507)		(110,507)	127,869		(28,673)			3FE	0006
CDS CS2651525 ON HOSHOT-HST 500 09/20/20	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAY'S CAPITAL	01/06/2009	09/20/2012		2,500,000	0.0000%(5.0000%)	(175,000)		(86,478)	(110,507)		(110,507)	122,826		(23,631)			3FE	0006
CDS CS2654081 ON FCX 700 03/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY	01/07/2009	03/20/2014		3,000,000	0.0000%(7.0000%)			(105,583)	(599,445)		(599,445)	139,085					2FE	0006
CDS CS2661862 ON BDK 170 03/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	01/09/2009	03/20/2014		5,000,000	0.0000%(1.7000%)			(42,736)	(270,978)		(270,978)	28,323					1FE	0006
CDS CS2684807 ON TW 150 03/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAY'S CAPITAL	01/22/2009	03/20/2014		10,000,000	0.0000%(1.5000%)			(75,417)	(359,183)		(359,183)	70,513					2FE	0006
CDS CS2728323 ON FCX 650 03/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	02/20/2009	03/20/2014		3,000,000	0.0000%(6.5000%)			(98,042)	(545,954)		(545,954)	132,537					2FE	0006
CDS CS2738561 ON TSN 425 03/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	02/27/2009	03/20/2014		5,000,000	0.0000%(4.2500%)			(106,840)	(449,653)		(449,653)	(65,972)					3FE	0006
CDS CS2759047 ON HOV-K 500 06/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAY'S CAPITAL	03/12/2009	06/20/2016		2,500,000	0.0000%(5.0000%)	(1,550,000)		(169,458)	715,086		715,086	338,624		(106,611)			6FE	0006
CDS CS2820484 ON TW 105 06/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK	04/14/2009	06/20/2014		3,000,000	0.0000%(1.0000%)	(7,146)		(15,773)	(53,676)		(53,676)	17,272		(690)			2FE	0006
CDS CS2969000 ON MONTE 100 12/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	10/01/2009	12/20/2014		3,000,000	0.0000%(1.0000%)	52,588		(10,043)	82,483		82,483	115,297		5,040			1FE	0006
CDS CS2976641 ON COF-BNKNA 100 12/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA	10/07/2009	12/20/2014		3,000,000	0.0000%(1.0000%)	28,955		(12,299)	(7,225)		(7,225)	25,956		2,784			2FE	0006

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CDS CS2997126 ON ECACN 100 12/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA	10/29/2009	12/20/2014		10,000,000	0.0000%(1.0000%)	158,336		(34,872)	(33,575)		(33,575)	202,640		15,406			2FE	0006
CDS CS2997134 ON HSECN 100 12/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK	10/29/2009	12/20/2014		10,000,000	0.0000%(1.0000%)	119,551		(38,646)	(13,761)		(13,761)	212,787		11,632			2FE	0006
CDS CS2997167 ON ETN 100 12/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	HSBC	10/29/2009	12/20/2014		3,000,000	0.0000%(1.0000%)	40,219		(11,170)	(49,286)		(49,286)	7,514		3,913			1FE	0006
CDS CS3056013 ON BA-CAPCORP 100 03/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	CREDIT SUISSE FB	01/14/2010	03/20/2015		3,000,000	0.0000%(1.0000%)		65,456	(8,251)	(43,857)		(43,857)	15,933		5,666			1FE	0006
CDS CS3066244 ON FCX 100 03/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	CREDIT SUISSE FB	01/25/2010	03/20/2015		5,000,000	0.0000%(1.0000%)		(35,394)	(24,591)	158,097		158,097	125,627		(2,924)			2FE	0006
CDS CS3068802 ON FCX 100 03/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	01/26/2010	03/20/2015		5,000,000	0.0000%(1.0000%)		(44,737)	(25,201)	158,097		158,097	117,034		(3,674)			2FE	0006
CDS CS3086721 ON DEXBB-AGM 500 03/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK	02/19/2010	03/20/2015		5,000,000	0.0000%(5.0000%)		(49,463)	(94,412)	530,104		530,104	484,081		(3,440)			1FE	0006
CDS CS3089295 ON EEP 100 03/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK	02/22/2010	03/20/2015		5,000,000	0.0000%(1.0000%)		(11,661)	(18,583)	120,758		120,758	109,902		(805)			2FE	0006
CDS CS3091846 ON NEM 100 03/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	HSBC	02/23/2010	03/20/2015		3,000,000	0.0000%(1.0000%)		21,170	(9,133)	(29,343)		(29,343)	(9,624)		1,451			2FE	0006
CDS CS3102080 ON ORCLE 100 03/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY	03/08/2010	03/20/2015		10,000,000	0.0000%(1.0000%)		301,298	(13,345)	(287,935)		(287,935)	(4,958)		18,321			1FE	0006
CDS CS3117468 ON CMZB 100 03/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	03/19/2010	03/20/2015		5,000,000	0.0000%(1.0000%)		51,440	(11,419)	45,834		45,834	94,388		2,886			1FE	0006
CDS CS3132806 ON CVSCRM (3) 4.875 15SEP14	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK	04/09/2010	06/20/2015		5,000,000	0.0000%(1.0000%)		107,040	(6,752)	(84,011)		(84,011)	18,393		4,636			2FE	0006
CDS CS3140486 ON COF-BNKNA 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	04/20/2010	06/20/2017		10,000,000	0.0000%(1.0000%)		158,830	(15,531)	6,044		6,044	160,683		4,191			2FE	0006
CDS CS3143043 ON WLP 100 06/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	04/21/2010	06/20/2015		10,000,000	0.0000%(1.0000%)		(18,999)	(20,111)	18,406		18,406	73		(666)			2FE	0006
CDS CS3148174 ON VLO 100 06/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAY'S CAPITAL	04/30/2010	06/20/2015		5,000,000	0.0000%(1.0000%)		(161,176)	(13,279)	296,893		296,893	140,525		(4,807)			2FE	0006
CDS CS3150725 ON ASSGEN 100 06/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY	05/05/2010	06/20/2015		3,000,000	0.0000%(1.0000%)		(55,821)	(6,214)	61,266		61,266	6,992		(1,547)			1FE	0006
CDS CS3153281 ON ASSGEN 100 06/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY	05/06/2010	06/20/2015		10,000,000	0.0000%(1.0000%)		(254,596)	(22,200)	204,219		204,219	(43,455)		(6,922)			1FE	0006
CDS CS3155906 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)	(5,475)	138,413		138,413	49,878		(2,474)			3FE	0006
CDS CS3155955 ON EMN 100 06/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY	05/07/2010	06/20/2015		5,000,000	0.0000%(1.0000%)		23,809	(6,852)	(52,403)		(52,403)	(29,241)		647			2FE	0006
CDS CS3163520 ON ARW 100 06/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK	05/17/2010	06/20/2015		5,000,000	0.0000%(1.0000%)		(111,062)	(8,599)	71,848		71,848	(36,726)		(2,488)			2FE	0006
CDS CS3163553 ON VOD 100 06/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK	05/18/2010	06/20/2015		3,000,000	0.0000%(1.0000%)		24,220	(3,054)	29,646		29,646	53,336		530			1FE	0006
CDS CS3163561 ON AXP 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	05/18/2010	06/20/2017		10,000,000	0.0000%(1.0000%)		(31,153)	(12,433)	109,810		109,810	79,146		(489)			2FE	0006
CDS CS3166085 ON WFC 100 06/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAY'S CAPITAL	05/20/2010	06/20/2015		10,000,000	0.0000%(1.0000%)		(37,607)	(12,130)	76,632		76,632	39,766		(742)			1FE	0006
CDS CS3166101 ON AXP 100 06/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK	05/20/2010	06/20/2015		10,000,000	0.0000%(1.0000%)		(139,754)	(14,145)	68,120		68,120	(68,877)		(2,757)			2FE	0006
CDS CS3166119 ON COF-BNKNA 100 06/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	JP MORGAN CHASE BANK	05/20/2010	06/20/2015		10,000,000	0.0000%(1.0000%)		(107,454)	(13,508)	(12,205)		(12,205)	(117,540)		(2,120)			2FE	0006
CDS CS3173768 ON LOW 100 06/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	05/25/2010	06/20/2015		10,000,000	0.0000%(1.0000%)		113,993	(7,935)	(167,865)		(167,865)	(55,937)		2,065			1FE	0006
CDS CS3173776 ON HD 100 06/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	05/25/2010	06/20/2015		10,000,000	0.0000%(1.0000%)		118,791	(7,848)	(169,750)		(169,750)	(53,111)		2,152			2FE	0006
CDS CS3176324 ON CB 100 06/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY	06/02/2010	06/20/2015		5,000,000	0.0000%(1.0000%)		54,350	(3,169)	(42,526)		(42,526)	11,105		719			1FE	0006
CDS CS3186562 ON VLVY-TREAS 100 06/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK	06/08/2010	06/20/2015		5,000,000	0.0000%(1.0000%)		(298,823)	(6,360)	233,329		233,329	(62,190)		(3,304)			2FE	0006
CDS CS3191687 ON GS 100 06/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	JP MORGAN CHASE BANK	06/10/2010	06/20/2015		15,000,000	0.0000%(1.0000%)		(692,684)	(14,473)	611,617		611,617	(74,927)		(6,140)			1FE	0006

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CDS CS3196827 ON SWY 100 06/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	06/17/2010	06/20/2015		10,000,000	0.0000%(1.0000%)		75,039	(3,236)	(42,188)		(42,188)	32,476		376			2FE	0006
CDS CS3204498 ON HD 100 09/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA	06/29/2010	09/20/2015		5,000,000	0.0000%(1.0000%)		78,866	(278)	(84,726)		(84,726)	(5,860)					2FE	0006
0929999. Subtotal - Swaps - Hedging Other - Credit Default										(1,544,997)	(947,092)	(2,172,878)	782,739	XXX	782,739	5,058,971		(122,489)			XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										(1,544,997)	(947,092)	(7,898,882)	(91,948,745)	XXX	(91,948,745)	(85,628,811)		(122,489)		47,894,620	XXX	XXX
CDS CS2236806 ON FLORDIA STATE GO 85%			Credit	CITIBANK	09/18/2007	09/20/2017		20,000,000	0.1600%(0.0000%)			16,089			(1,701,986)					20,000,000	1FE	
CDS CS2259840 ON MBIA INSURANCE CORPORAT			Credit	BANK OF AMERICA	10/25/2007	12/20/2012		5,000,000	2.2000%(0.0000%)			55,306			(2,793,321)					5,000,000	3FE	
CDS CS2275218 ON STATE OF TEXAS RR85%			Credit	MERRILL LYNCH	11/08/2007	12/20/2017		15,000,000	0.2500%(0.0000%)			18,854			(700,745)					15,000,000	1FE	
CDS CS2298244 ON BA 36 03/20/2013			Credit	BANK OF AMERICA	01/04/2008	03/20/2013		3,000,000	0.3600%(0.0000%)			5,430			(9,925)					3,000,000	1FE	
CDS CS2318729 ON HOUSTON TEXAS RR 85%			Credit	GOLDMAN SACHS	01/28/2008	03/20/2018		25,000,000	0.4800%(0.0000%)			60,333			(2,326,634)					25,000,000	1FE	
CDS CS2318737 ON PHOENIX ARIZONA RR85%			Credit	GOLDMAN SACHS	01/28/2008	03/20/2018		25,000,000	0.4500%(0.0000%)			56,563			(2,495,321)					25,000,000	1FE	
CDS CS2318745 ON SHELBY TENNESSEE RR85%			Credit	GOLDMAN SACHS	01/28/2008	03/20/2018		25,000,000	0.4000%(0.0000%)			50,278			(2,499,550)					25,000,000	1FE	
CDS CS2369920 ON ENTRPA 185 06/20/2013			Credit	BANK OF AMERICA	03/28/2008	06/20/2013		5,000,000	1.8500%(0.0000%)			46,507			(988)					5,000,000	2FE	
CDS CS2528640 ON CITIGROUP INC			Credit	BARCLAY'S CAPITAL	09/23/2008	12/20/2013		3,000,000	2.2500%(0.0000%)			33,938			50,966					3,000,000	1FE	
CDS CS2930564 ON CMCSA 100 09/20/2014			Credit	UBS AG	07/23/2009	09/20/2014		3,000,000	1.0000%(0.0000%)	14,127		16,453	(11,562)		(10,511)			1,370		3,000,000	2FE	
CDS CS2938245 ON BERKSHIRE HATHWAY			Credit	JP MORGAN CHASE BANK	08/04/2009	09/20/2014		5,000,000	1.0000%(0.0000%)	132,514		38,067	(109,099)		(188,889)			12,928		5,000,000	1FE	
CDS CS2951040 ON MET-LI 500 09/20/2014			Credit	DEUTSCHE BANK	09/01/2009	09/20/2014		3,000,000	5.0000%(0.0000%)	(195,964)		56,014	163,734		203,983			(19,402)		3,000,000	1FE	
CDS CS2974109 ON BACR-BANK 100 12/20/2014			Credit	GOLDMAN SACHS	10/01/2009	12/20/2014		3,000,000	1.0000%(0.0000%)	38,923		18,814	(33,348)		(144,674)			3,731		3,000,000	1FE	
CDS CS2997175 ON JCI 100 12/20/2009			Credit	BANK OF AMERICA	10/29/2009	12/20/2014		3,000,000	1.0000%(0.0000%)	55,855		20,518	(48,579)		(12,407)			5,435		3,000,000	2FE	
CDS CS3035538 ON AMKR 500 12/20/2014			Credit	DEUTSCHE BANK	12/16/2009	12/20/2014		1,000,000	5.0000%(0.0000%)	17,500		26,886	(15,617)		(34,124)			1,747		1,000,000	4FE	
CDS CS3050883 ON ARMLL 100 03/20/2015			Credit	BANK OF AMERICA	01/12/2010	03/20/2015		3,000,000	1.0000%(0.0000%)		69,917	20,307	(63,694)		(311,365)			6,223		3,000,000	2FE	
CDS CS3056005 ON BAPLC 100 03/20/2015			Credit	GOLDMAN SACHS	01/14/2010	03/20/2015		3,000,000	1.0000%(0.0000%)		(37,518)	10,669	34,270		(66,816)			(3,248)		3,000,000	2FE	
CDS CS3061120 ON AXP 100 03/20/2015			Credit	DEUTSCHE BANK	01/21/2010	03/20/2015		3,000,000	1.0000%(0.0000%)		(25,862)	11,171	23,700		(17,166)			(2,162)		3,000,000	2FE	
CDS CS3081607 ON PGN 100 03/20/2015			Credit	GOLDMAN SACHS	02/16/2010	03/20/2015		10,000,000	1.0000%(0.0000%)		(94,795)	30,388	87,961		94,278			(6,834)		10,000,000	2FE	
CDS CS3081615 ON STATE OF FLORDIA RR0%			Credit	MORGAN STANLEY	02/16/2010	03/20/2020		5,000,000	1.3500%(0.0000%)			25,125			(186,047)					5,000,000	1FE	
CDS CS3086739 ON AGO-AGC 500 03/20/2015			Credit	DEUTSCHE BANK	02/19/2010	03/20/2015		5,000,000	5.0000%(0.0000%)		500,000	125,748	(465,225)		(880,185)			34,775		5,000,000	1FE	
CDS CS3086754 ON STCARO 100 03/20/2020			Credit	MORGAN STANLEY	02/19/2010	03/20/2020		5,000,000	1.0000%(0.0000%)			18,194			(104,781)					5,000,000	1FE	
CDS CS3089287 ON ENTRPA 100 03/20/2015			Credit	BARCLAY'S CAPITAL	02/22/2010	03/20/2015		5,000,000	1.0000%(0.0000%)		69,254	22,559	(64,473)		(274,354)			4,781		5,000,000	2FE	
CDS CS3102098 ON CSCO 100 03/20/2015			Credit	GOLDMAN SACHS	03/08/2010	03/20/2015		10,000,000	1.0000%(0.0000%)		(237,850)	17,203	223,387		168,968			(14,463)		10,000,000	1FE	
CDS CS3107204 ON AGO-AGC 500 03/20/2011			Credit	GOLDMAN SACHS	03/12/2010	03/20/2011		10,000,000	5.0000%(0.0000%)			152,778			(283,628)					10,000,000	1FE	
CDS CS3107212 ON MCCC-CAPCO 500 03/20/2015			Credit	GOLDMAN SACHS	03/12/2010	03/20/2015		1,500,000	5.0000%(0.0000%)		127,500	30,271	(120,146)		(188,234)			7,354		1,500,000	4FE	
CDS CS3117476 ON HBOS-SCOTB 100 03/20/2015			Credit	GOLDMAN SACHS	03/19/2010	03/20/2015		5,000,000	1.0000%(0.0000%)		86,716	19,171	(81,850)		(252,594)			4,866		5,000,000	1FE	

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CDS CS3130255 ON PRU 4.5 15JUL13			Credit	JP MORGAN CHASE BANK	04/07/2010	06/20/2015		5,000,000	1.0000%(0.0000%)		112,244	16,643	(107,267)		(373,089)			4,977		5,000,000	2FE	
CDS CS3132814 ON KR 6.15 15JAN20			Credit	DEUTSCHE BANK	04/09/2010	06/20/2015		5,000,000	1.0000%(0.0000%)		(36,048)	9,901	34,560		(6,359)			(1,488)		5,000,000	2FE	
CDS CS3143050 ON UNH 100 06/20/2015			Credit	JP MORGAN CHASE BANK	04/21/2010	06/20/2015		10,000,000	1.0000%(0.0000%)		140,959	24,386	(136,017)		(251,693)			4,942		10,000,000	2FE	
CDS CS3145600 ON TELEFO 100 06/20/2015			Credit	DEUTSCHE BANK	04/28/2010	06/20/2015		3,000,000	1.0000%(0.0000%)		42,187	6,574	(40,862)		(97,871)			1,325		3,000,000	1FE	
CDS CS3148166 ON SUN 100 06/20/2015			Credit	BARCLAY'S CAPITAL	04/30/2010	06/20/2015		5,000,000	1.0000%(0.0000%)		281,395	16,865	(273,002)		(526,487)			8,393		5,000,000	2FE	
CDS CS3153299 ON MET 100 06/20/2015			Credit	MORGAN STANLEY	05/06/2010	06/20/2015		10,000,000	1.0000%(0.0000%)		750,826	37,277	(728,827)		(991,727)			21,999		10,000,000	1FE	
CDS CS3155856 ON CITY OF NEW YORK			Credit	MORGAN STANLEY	05/06/2010	06/20/2020		10,000,000	1.9000%(0.0000%)			29,028			(440,488)					10,000,000	1FE	
CDS CS3155864 ON NY 200 06/20/2020			Credit	MORGAN STANLEY	05/06/2010	06/20/2020		10,000,000	2.0000%(0.0000%)			30,556			(376,346)					10,000,000	1FE	
CDS CS3155872 ON JCI 100 06/20/2015			Credit	GOLDMAN SACHS	05/07/2010	06/20/2015		10,000,000	1.0000%(0.0000%)		117,331	18,190	(114,141)		(78,244)			3,190		10,000,000	2FE	
CDS CS3155922 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	5,426	(88,584)		(94,193)			2,426		2,000,000	3FE	
CDS CS3155948 ON LZ 100 06/20/2015			Credit	MORGAN STANLEY	05/07/2010	06/20/2015		5,000,000	1.0000%(0.0000%)		93,284	10,036	(90,748)		(82,608)			2,536		5,000,000	2FE	
CDS CS3158405 ON XL 100 06/20/2015			Credit	MORGAN STANLEY	05/12/2010	06/20/2015		5,000,000	1.0000%(0.0000%)		81,497	8,762	(79,541)		(277,122)			1,956		5,000,000	2FE	
CDS CS3168644 ON RSG 100 06/20/2015			Credit	BNPPARIBAS	05/21/2010	06/20/2015		10,000,000	1.0000%(0.0000%)		253,836	15,982	(248,965)		(158,123)			4,871		10,000,000	2FE	
CDS CS3168651 ON GE-CAPCORP 100 06/20/2015			Credit	DEUTSCHE BANK	05/21/2010	06/20/2015		10,000,000	1.0000%(0.0000%)		628,339	23,169	(616,282)		(505,415)			12,057		10,000,000	1FE	
CDS CS3178882 ON XRX 100 06/20/2015			Credit	BANK OF AMERICA	06/03/2010	06/20/2015		5,000,000	1.0000%(0.0000%)		105,528	5,089	(104,189)		(118,828)			1,339		5,000,000	2FE	
CDS CS3186570 ON R 100 06/20/2015			Credit	GOLDMAN SACHS	06/08/2010	06/20/2015		5,000,000	1.0000%(0.0000%)		213,698	5,418	(211,335)		(148,656)			2,363		5,000,000	2FE	
CDS CS3189129 ON PNNSY 142 06/20/2020			Credit	MORGAN STANLEY	06/09/2010	06/20/2020		5,000,000	1.4200%(0.0000%)			4,142			(42,069)					5,000,000	1FE	
CDS CS3189137 ON OHIO 138 06/20/2020			Credit	MORGAN STANLEY	06/09/2010	06/20/2020		5,000,000	1.3800%(0.0000%)			4,025			(61,134)					5,000,000	1FE	
CDS CS3194244 ON OHIO 140 09/20/2020			Credit	MORGAN STANLEY	06/16/2010	09/20/2020		5,000,000	1.4000%(0.0000%)			2,722			(57,381)					5,000,000	1FE	
CDS CS3194251 ON STCARO 110 09/20/2020			Credit	MORGAN STANLEY	06/16/2010	09/20/2020		5,000,000	1.1000%(0.0000%)			2,139			(72,812)					5,000,000	1FE	
CDS CS3194269 ON PNNSY 145 09/20/2020			Credit	MORGAN STANLEY	06/16/2010	09/20/2020		5,000,000	1.4500%(0.0000%)			2,819			(31,612)					5,000,000	1FE	
CDS CS3196801 ON CAT-FINSER 100 06/20/2015			Credit	MORGAN STANLEY	06/17/2010	06/20/2015		10,000,000	1.0000%(0.0000%)			28,889			(2,017)					10,000,000	1FE	
CDS CS3196819 ON KR 100 06/20/2015			Credit	DEUTSCHE BANK	06/17/2010	06/20/2015		10,000,000	1.0000%(0.0000%)		(18,668)	28,796	18,575		(12,717)			(93)		10,000,000	2FE	
CDS CS3204480 ON LOW 100 09/20/2015			Credit	BANK OF AMERICA	06/29/2010	09/20/2015		5,000,000	1.0000%(0.0000%)		(86,371)	278	86,371		83,546					5,000,000	1FE	
CDS SPG4026L4 ON GENWORTH FINANCIAL INC			Credit	BARCLAY'S CAPITAL	11/02/2005	12/20/2010		5,000,000	0.3200%(0.0000%)			8,044			(47,534)					5,000,000	2FE	
0989999. Subtotal - Swaps - Replication - Credit Default										62,955	3,228,410	1,348,792	(3,180,793)	XXX	(19,737,031)			107,895		374,500,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										62,955	3,228,410	1,348,792	(3,180,793)	XXX	(19,737,031)			107,895		374,500,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate												(5,726,004)	(92,731,484)	XXX	(92,731,484)	(90,687,782)				47,894,620	XXX	XXX
1169999. Total Swaps - Credit Default										(1,482,042)	2,281,318	(824,086)	(2,398,054)	XXX	(18,954,292)	5,058,971		(14,593)		374,500,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX

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1209999. Total Swaps										(1,482,042)	2,281,318	(6,550,091)	(95,129,538)	XXX	(111,685,776)	(85,628,811)		(14,593)		422,394,620	XXX	XXX
FXFWD0207 (0.7857EUR)/ 1 USD	FOREIGN EQUITY	SCHEDULE D	Currency	DEUTSCHE BANK	05/06/2010	08/06/2010		50,000,000	(0.7857EUR)/ 1 USD				1,950,837		1,950,837		1,950,837			79,597		0007
FXFWD0208 (0.7877EUR)/ 1 USD	FOREIGN EQUITY	SCHEDULE D	Currency	BANK OF AMERICA	05/06/2010	08/06/2010		50,000,000	(0.7877EUR)/ 1 USD				1,828,087		1,828,087		1,828,087			79,597		0007
FXFWD0209 (0.7878EUR)/ 1 USD	FOREIGN EQUITY	SCHEDULE D	Currency	DEUTSCHE BANK	05/07/2010	08/06/2010		50,000,000	(0.7878EUR)/ 1 USD				1,823,346		1,823,346		1,823,346			79,597		0007
FXFWD0210 (0.7856EUR)/ 1 USD	FOREIGN EQUITY	SCHEDULE D	Currency	CITIBANK	05/07/2010	08/06/2010		50,000,000	(0.7856EUR)/ 1 USD				1,955,741		1,955,741		1,955,741			79,597		0007
FXFWD0212 (0.7792EUR)/ 1 USD	FOREIGN EQUITY	SCHEDULE D	Currency	DEUTSCHE BANK	05/10/2010	08/06/2010		25,000,000	(0.7792EUR)/ 1 USD				1,173,555		1,173,555		1,173,555			39,798		0007
FXFWD0213 (0.7768EUR)/ 1 USD	FOREIGN EQUITY	SCHEDULE D	Currency	BANK OF AMERICA	05/10/2010	08/06/2010		25,000,000	(0.7768EUR)/ 1 USD				1,247,915		1,247,915		1,247,915			39,798		0007
FXFWD0214 (0.7825EUR)/ 1 USD	FOREIGN EQUITY	SCHEDULE D	Currency	BANK OF AMERICA	05/10/2010	08/06/2010		25,000,000	(0.7825EUR)/ 1 USD				1,073,119		1,073,119		1,073,119			39,798		0007
FXFWD0215 (0.785EUR)/ 1 USD	FOREIGN EQUITY	SCHEDULE D	Currency	DEUTSCHE BANK	05/11/2010	08/06/2010		25,000,000	(0.785EUR)/ 1 USD				996,246		996,246		996,246			39,798		0007
FXFWD0216 (91.5JPY)/ 1 USD	FOREIGN EQUITY	SCHEDULE D	Currency	DEUTSCHE BANK	06/11/2010	09/15/2010		103,328,033	(91.5JPY)/ 1 USD				(3,739,871)		(3,739,871)		(3,739,871)			237,294		0007
FXFWD0217 (1.027CAD)/ 1 USD	FOREIGN EQUITY	SCHEDULE D	Currency	DEUTSCHE BANK	06/15/2010	09/16/2010		58,422,590	(1.027CAD)/ 1 USD				2,069,143		2,069,143		2,069,143			135,037		0007
1229999. Subtotal - Forwards - Hedging Other													10,378,118	XXX	10,378,118		10,378,118			849,910	XXX	XXX
1269999. Subtotal - Forwards													10,378,118	XXX	10,378,118		10,378,118			849,910	XXX	XXX
1399999. Subtotal - Hedging Effective														XXX							XXX	XXX
1409999. Subtotal - Hedging Other										(36,269,997)	(115,525,466)	(7,898,882)	20,145,550	XXX	20,145,550	(131,722,001)	10,378,118	(122,489)		48,744,530	XXX	XXX
1419999. Subtotal - Replication										62,955	3,228,410	1,348,792	(3,180,793)	XXX	(19,737,031)			107,895		374,500,000	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										(36,207,042)	(112,297,056)	(6,550,091)	16,964,757	XXX	408,519	(131,722,001)	10,378,118	(14,593)		423,244,530	XXX	XXX

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Interest rate payer swaption contracts provide an offset to declines in fixed income market values resulting from potential rising interest rates. Notional amount is equivalent to the hedged amount of par on fixed rate securities.
0002	Equity Put Options provide an offset to significant declines in equity portfolio from equity market declines below a targeted level.
0003	Put options on Treasury Futures provide an offset to declines in fixed income market values resulting from potential rising interest rates.
0004	Interest rate swap effectively decreases duration of hedged fixed rate portfolio to the duration of an equivalent variable rate portfolio. Notional amount is equivalent to hedged amount of par on fixed rate portfolio.
0005	Basis swap effectively converts variable rate LIBOR exposure to 7-day BMA index and is used in tandem with the pay fixed / receive float interest rate swaps to effectively hedge the muni bond portfolio against increasing interest rates. Notional amount is equivalent to amount of par on muni bonds.
0006	Credit default swap effectively hedge 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.
0007	Foreign Currency forward effectively reduces foreign currency exposure on the principal amount of foreign denominated fixed income securities. Notional amount is the USD equivalent of the hedged amount of par on debt securities.

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)
BLU0	3		INDEX FUTURES - EMINI MSCI EAFE	EMP. DEF. COMP.	STMT. INC.	Equity/Index.	09/17/2010	CME	06/11/2010	1,361	1,315		(6,832)	(6,832)			30,000	100.00/100.00
BLU0	301		INDEX FUTURES - EMINI MSCI EAFE	EMP. DEF. COMP.	STMT. INC.	Equity/Index.	09/17/2010	CME	06/14/2010	1,361	1,315		(694,512)	(694,512)			3,010,000	100.00/100.00
ESU0	83		INDEX FUTURES - EMINI S & P 500	EMP. DEF. COMP.	STMT. INC.	Equity/Index.	09/17/2010	CME	06/09/2010	1,055	1,027		(117,640)	(117,640)			466,875	100.00/100.00
RTAU0	539		INDEX FUTURES - EMINI RUSSELL 2000	EMP. DEF. COMP.	STMT. INC.	Equity/Index.	09/17/2010	ICE	06/08/2010	615	608		(362,397)	(362,397)			2,695,000	100.00/100.00
SPU0	55		INDEX FUTURES - S & P 500	EMP. DEF. COMP.	STMT. INC.	Equity/Index.	09/17/2010	CME	06/08/2010	1,046	1,027		(262,829)	(262,829)			1,546,875	100.00/100.00
SPU0	125		INDEX FUTURES - S & P 500	EMP. DEF. COMP.	STMT. INC.	Equity/Index.	09/17/2010	CME	06/09/2010	1,055	1,027		(884,838)	(884,838)			3,515,625	100.00/100.00
1279999. Subtotal - Long Futures - Hedging Effective													(2,329,047)	(2,329,047)			11,264,375	XXX
1329999. Subtotal - Long Futures													(2,329,047)	(2,329,047)			11,264,375	XXX
EDH1	(1,000)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	03/14/2011	CME	05/19/2010	99	99		(415,300)	(415,300)			1,215,000	0001
EDH1	(900)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	03/14/2011	CME	05/20/2010	99	99		(328,770)	(328,770)			1,093,500	0001
EDH1	(100)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	03/14/2011	CME	05/20/2010	99	99		(39,030)	(39,030)			121,500	0001
EDH1	(1,000)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	03/14/2011	CME	05/20/2010	99	99		(340,300)	(340,300)			1,215,000	0001
EDH2	(1,000)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	03/19/2012	CME	05/19/2010	98	99		(1,190,300)	(1,190,300)			1,215,000	0001
EDH2	(775)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	03/19/2012	CME	05/20/2010	98	99		(874,045)	(874,045)			941,625	0001
EDH2	(225)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	03/19/2012	CME	05/20/2010	98	99		(248,130)	(248,130)			273,375	0001
EDH2	(1,000)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	03/19/2012	CME	05/20/2010	98	99		(1,102,800)	(1,102,800)			1,215,000	0001
EDM1	(274)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/13/2011	CME	05/19/2010	99	99		(178,867)	(178,867)			332,910	0001
EDM1	(726)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/13/2011	CME	05/19/2010	99	99		(492,083)	(492,083)			882,090	0001
EDM1	(900)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/13/2011	CME	05/20/2010	99	99		(553,770)	(553,770)			1,093,500	0001
EDM1	(100)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/13/2011	CME	05/20/2010	99	99		(59,030)	(59,030)			121,500	0001
EDM1	(1,000)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/13/2011	CME	05/20/2010	99	99		(590,300)	(590,300)			1,215,000	0001
EDU0	(1,000)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/13/2010	CME	05/19/2010	99	99		(290,300)	(290,300)			1,215,000	0001
EDU0	(300)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/13/2010	CME	05/20/2010	99	99		(79,590)	(79,590)			364,500	0001
EDU0	(700)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/13/2010	CME	05/20/2010	99	99		(168,210)	(168,210)			850,500	0001
EDU0	(500)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/13/2010	CME	05/20/2010	99	99		(120,150)	(120,150)			607,500	0001
EDU0	(500)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/13/2010	CME	05/20/2010	99	99		(107,650)	(107,650)			607,500	0001
EDU1	(726)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/19/2011	CME	05/19/2010	99	99		(646,358)	(646,358)			882,090	0001
EDU1	(274)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/19/2011	CME	05/19/2010	99	99		(237,092)	(237,092)			332,910	0001
EDU1	(900)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/19/2011	CME	05/20/2010	99	99		(756,270)	(756,270)			1,093,500	0001
EDU1	(100)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/19/2011	CME	05/20/2010	99	99		(81,530)	(81,530)			121,500	0001
EDU1	(1,000)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/19/2011	CME	05/20/2010	99	99		(815,300)	(815,300)			1,215,000	0001
EDZ0	(1,000)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	12/13/2010	CME	05/19/2010	99	99		(290,300)	(290,300)			1,215,000	0001
EDZ0	(100)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	12/13/2010	CME	05/20/2010	99	99		(26,530)	(26,530)			121,500	0001
EDZ0	(900)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	12/13/2010	CME	05/20/2010	99	99		(216,270)	(216,270)			1,093,500	0001
EDZ0	(1,000)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	12/13/2010	CME	05/20/2010	99	99		(215,300)	(215,300)			1,215,000	0001
EDZ1	(1,000)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	12/19/2011	CME	05/19/2010	98	99		(1,065,300)	(1,065,300)			1,215,000	0001
EDZ1	(775)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	12/19/2011	CME	05/20/2010	98	99		(777,170)	(777,170)			941,625	0001
EDZ1	(225)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	12/19/2011	CME	05/20/2010	98	99		(220,005)	(220,005)			273,375	0001
EDZ1	(1,000)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	12/19/2011	CME	05/20/2010	98	99		(977,800)	(977,800)			1,215,000	0001
SPU0	(1,591)		INDEX FUTURES - S & P 500	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index.	09/17/2010	CME	06/14/2010	1,085	1,027		23,202,826	23,202,826			44,746,875	0002
1349999. Subtotal - Short Futures - Hedging Other													9,698,976	9,698,976			70,261,875	XXX
1389999. Subtotal - Short Futures													9,698,976	9,698,976			70,261,875	XXX
1399999. Subtotal - Hedging Effective													(2,329,047)	(2,329,047)			11,264,375	XXX
1409999. Subtotal - Hedging Other													9,698,976	9,698,976			70,261,875	XXX
1419999. Subtotal - Replication																		XXX
1429999. Subtotal - Income Generation																		XXX
1439999. Subtotal - Other																		XXX
1449999 - Totals													7,369,929	7,369,929			81,526,250	XXX

Broker Name	Net Cash Deposits
Total Net Cash Deposits	

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.
0002	Equity futures provide an offset to decreases in the equity portfolios due to declining equity markets.

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		81,424,787		81,424,787	81,424,787		81,424,787	81,526,250	81,526,250
BANK OF AMERICA	Y	Y		7,532,428	(22,120,427)		7,529,603	(25,150,799)		36,232,970	21,644,972
BARCLAY'S CAPITAL	Y	Y		1,645,120	(1,302,697)	342,423	1,696,086	(1,813,596)		19,120,367	19,120,367
BNPPARIBAS	Y	Y			(248,965)			(158,123)		10,000,000	9,751,035
CITIBANK	Y	Y		2,366,477		2,366,477	2,366,477	(1,701,986)	664,490	20,079,597	20,079,597
CREDIT SUISSE FB	Y	Y		258,430	(14,594,207)		258,430	(14,594,207)		14,896,474	560,698
DEUTSCHE BANK	Y	Y	2,700,000	18,378,105	(5,151,093)	10,527,012	18,341,519	(5,566,946)	10,074,573	40,611,121	40,611,121
GOLDMAN SACHS	Y	Y		12,091,202	(8,817,891)	3,273,312	12,008,830	(16,741,421)		135,703,272	135,703,272
HSBC	Y	Y			(78,629)			(78,629)			
JP MORGAN CHASE BANK	Y	Y		1,641,634	(21,992,606)		1,641,634	(22,459,504)		27,523,921	7,172,948
MERRILL LYNCH	Y	Y		65,529	(40,513)	25,015	65,529	(741,259)		15,000,000	15,000,000
MORGAN STANLEY	Y	Y		3,384,213	(30,975,483)		3,384,213	(32,802,512)		99,419,633	71,828,363
ROYAL BANK OF SCTLND	Y	Y		247,516	(87,794)	159,723	247,516	(87,794)	159,723		
UBS AG	Y	Y		63,767	(6,724,147)		63,767	(6,723,096)		4,657,176	
0299999. Total NAIC 1 Designation			2,700,000	47,674,422	(112,134,451)	16,693,962	47,603,604	(128,619,872)	10,898,787	423,244,530	341,472,372
0899999 - Totals			2,700,000	129,099,208	(112,134,451)	98,118,748	129,028,391	(128,619,872)	92,323,573	504,770,780	422,998,622

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					67,408,686	36,971,246	56,677,703	XXX
Bank of America, N.A. New York, New York					(648,615,719)	(673,397,688)	(675,710,881)	XXX
Bank of Montreal Toronto, Canada		2.250	324		478,331	441,209	531,421	XXX
Bank of New York Mellon New York, New York		0.010	1,091		26,659,277	29,817,873	53,513,174	XXX
Bank of Oklahoma Tulsa, Oklahoma					613,122	340,291	306,579	XXX
Bank of the West Walnut Creek, California					132,859	123,970	131,446	XXX
Citibank, N.A. New York, New York		0.050	112		47,549,362	3,981,188	18,395,216	XXX
Commerce Bank, N.A. Kansas City, Missouri					133,247	250,359	94,584	XXX
Fifth Third Bank Cincinnati, Ohio					23,361,895	25,113,128	26,236,666	XXX
First Hawaiian Bank Honolulu, Hawaii					4,496,497	4,190,493	4,229,467	XXX
Manufacturers and Traders Trust Co. Baltimore, Maryland					1,142,947	740,004	1,008,954	XXX
First Tennessee Bank Memphis, Tennessee					5,922,821	5,917,354	5,729,423	XXX
Branch Banking and Trust Co. Richmond, Virginia					16,136,584	15,974,490	10,764,122	XXX
Harris N.A. Chicago, Illinois					2,396,925	2,783,373	2,132,218	XXX
Capital One N.A. New Orleans, Louisiana					13,717,434	14,439,919	10,292,876	XXX
Huntington National Bank Columbus, Ohio					10,662,252	9,873,701	6,409,606	XXX
JP Morgan Chase Bank, N.A. New York, New York		1.750	150		(1,490,440)	21,624,142	(1,563,778)	XXX
KeyBank National Association Cleveland, Ohio					15,647,274	15,673,498	15,708,659	XXX
M&I Marshall Ilsley Milwaukee, Wisconsin					2,597,811	1,671,569	1,591,242	XXX
HSBC Bank, USA Buffalo, New York					16,654,890	17,154,448	12,778,322	XXX
RBC Global Services Toronto, Canada					11,327	8,551	9,839	XXX
PNC Financial Services Cherry Hill, New Jersey					62,131,135	61,866,048	961,952	XXX
Regions Bank Birmingham, Alabama					22,996,892	20,488,440	12,661,116	XXX
U.S. Bank, N.A. St. Paul, Minnesota					85,710,488	101,398,168	101,252,383	XXX
Wells Fargo Bank, N.A. San Francisco, California					(79,894,432)	(96,291,170)	(80,388,245)	XXX
Bank of Alaska Anchorage, Alaska		1.990	1,309	1,489	266,709	266,709	266,709	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX	2,985	1,489	(303,171,826)	(378,578,686)	(415,979,225)	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	2,985	1,489	(303,171,826)	(378,578,686)	(415,979,225)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	2,171,775	2,404,512	1,612,559	XXX
0599999. Total - Cash	XXX	XXX	2,985	1,489	(301,000,051)	(376,174,174)	(414,366,666)	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	06/25/2010		09/16/2010	41,989,279		959
0199999. U.S. Governments - Issuer Obligations					41,989,279		959
0399999. Total - U.S. Government Bonds					41,989,279		959
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							
BASF AG		05/28/2010	0.000	08/03/2010	3,998,717		1,322
BMW U.S. CAPITAL		06/23/2010	0.000	07/07/2010	2,499,829		228
COLONIAL PIPELINE CO		06/30/2010	0.000	07/13/2010	11,499,234		64
CREDIT SUISSE FIRST BOSTON - NY		06/09/2010	0.000	07/12/2010	19,998,105		3,789
FLORIDA POWER & LIGHT CO		06/09/2010	0.000	07/19/2010	4,499,212		963
GDF SUEZ		06/08/2010	0.000	07/26/2010	13,996,403		3,309
JP MORGAN CHASE & CO		06/04/2010	0.000	07/14/2010	19,998,122		3,900
MCDONALD'S CORP		06/22/2010	0.000	07/01/2010	14,500,000		761
PACIFIC GAS & ELEC CO		06/23/2010	0.000	07/01/2010	3,293,000		293
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					94,282,622		14,629
3899999. Total - Industrial and Miscellaneous Bonds (Unaffiliated)					94,282,622		14,629
4199999. Total - Credit Tenant Loans							
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					136,271,901		15,588
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					136,271,901		15,588
8699999 - Total Cash Equivalents					136,271,901		15,588