LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2010

OF THE CONDITION AND AFFAIRS OF THE

Allstate Life Insurance Company

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

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

Country of Domicile United States of America

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

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

Main Administrative Office 3100 Sanders Road (Street and Number)

Northbrook , IL 60062-7154 (City or Town, State and Zip Code) , 847-402-5000 (Area Code) (Telephone Number)

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

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

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

Internet Web Site Address Allstate.com

Statutory Statement Contact Raymond Thomas (Name) , 847-402-6018 (Area Code) (Telephone Number)

rthax@Allstate.com (E-mail Address) , 847-402-0508 (FAX Number)

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Illinois
County of Cook SS:

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

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

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.............

Miguel Saucedo
Notary
11/04/2012

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	41,547,445,529		41,547,445,529	42,947,651,939
2. Stocks:				
2.1 Preferred stocks	56,484,098		56,484,098	59,408,593
2.2 Common stocks	908,741,771	16,784,165	891,957,606	896,935,586
3. Mortgage loans on real estate:				
3.1 First liens	6,287,510,332		6,287,510,332	6,986,649,656
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)				
4.2 Properties held for the production of income (less $ .... encumbrances)				
4.3 Properties held for sale (less $ .... encumbrances)				
5. Cash ($ 91,675,476), cash equivalents ($ 542,078,875) and short-term investments ($ 51,806,119)	685,560,470		685,560,470	1,182,147,465
6. Contract loans (including $ .... premium notes)	787,623,349	992,167	786,631,182	784,946,971
7. Derivatives	203,011,920		203,011,920	666,277,824
8. Other invested assets	1,496,723,148	1,196,106	1,495,527,042	1,400,584,602
9. Receivables for securities	74,770,133	188,946	74,581,187	5,765,509
10. Aggregate write-ins for invested assets				
11. Subtotals, cash and invested assets (Lines 1 to 10)	52,047,870,750	19,161,384	52,028,709,366	54,930,368,145
12. Title plants less $ .... charged off (for Title insurers only)				
13. Investment income due and accrued	466,699,770	357,974	466,341,796	476,670,458
14. Premiums and considerations:				
14.1 Uncollected premiums and agents' balances in the course of collection	9,767,035		9,767,035	11,642,018
14.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	256,793,004		256,793,004	276,461,892
14.3 Accrued retrospective premiums				
15. Reinsurance:				
15.1 Amounts recoverable from reinsurers	5,419,771		5,419,771	5,075,340
15.2 Funds held by or deposited with reinsured companies				
15.3 Other amounts receivable under reinsurance contracts	8,256,580		8,256,580	17,850,710
16. Amounts receivable relating to uninsured plans				
17.1 Current federal and foreign income tax recoverable and interest thereon	56,052,413		56,052,413	527,613,473
17.2 Net deferred tax asset	834,665,467	396,366,911	438,298,556	412,366,914
18. Guaranty funds receivable or on deposit	9,014,357		9,014,357	8,902,749
19. Electronic data processing equipment and software	736,667	736,667		
20. Furniture and equipment, including health care delivery assets ($ ....)	19,048	19,048		
21. Net adjustment in assets and liabilities due to foreign exchange rates				
22. Receivables from parent, subsidiaries and affiliates	3,372,577		3,372,577	8,829,940
23. Health care ($ ....) and other amounts receivable	1,758,863	1,758,863		
24. Aggregate write-ins for other than invested assets	725,760,965	677,636,419	48,124,546	55,460,065
25. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 11 to 24)	54,426,187,267	1,096,037,266	53,330,150,001	56,731,241,703
26. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	5,476,680,990		5,476,680,990	6,277,290,557
27. Total (Lines 25 and 26)	59,902,868,257	1,096,037,266	58,806,830,991	63,008,532,260
DETAILS OF WRITE-INS				
1001.				
1002.				
1003.				
1098. Summary of remaining write-ins for Line 10 from overflow page				
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)				
2401. Advanced benefits	41,455,362		41,455,362	47,035,410
2402. Accounts receivable	5,967,133	28,086	5,939,048	7,703,297
2403. Investment accounts receivable	634,556		634,556	
2498. Summary of remaining write-ins for Line 24 from overflow page	677,703,913	677,608,333	95,580	721,357
2499. Totals (Lines 2401 through 2403 plus 2498)(Line 24 above)	725,760,965	677,636,419	48,124,546	55,460,065

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 43,185,721,588 less $ included in Line 6.3 (including $ Modco Reserve)	43,185,721,588	44,150,623,683
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	186,979,672	179,478,257
3.	Liability for deposit-type contracts (including $ Modco Reserve)	5,737,345,999	7,514,105,034
4.	Contract claims:		
	4.1 Life	107,115,958	99,966,862
	4.2 Accident and health	11,948,616	11,574,957
5.	Policyholders' dividends $ 58 and coupons $ due and unpaid	58	29
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)	61,556	61,010
	6.2 Dividends not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)	39,240	39,472
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 1,145,659 accident and health premiums	3,991,759	3,488,000
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including $ accident and health experience rating refunds		
	9.3 Other amounts payable on reinsurance, including $ 87,855,895 assumed and $ 23,494,707 ceded	111,350,602	125,216,367
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 14,349,913 , accident and health $ 1,098,152 and deposit-type contract funds $	15,448,065	17,889,151
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	11,866,009	16,236,000
13.	Transfers to Separate Accounts due or accrued (net) (including $ (58,096,825) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(58,096,825)	(67,604,221)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	15,573,251	20,979,063
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	2,465,472	2,327,161
17.	Amounts withheld or retained by company as agent or trustee		135,051
18.	Amounts held for agents' account, including $ agents' credit balances	543,667	1,053,214
19.	Remittances and items not allocated	47,129,970	58,438,314
20.	Net adjustment in assets and liabilities due to foreign exchange rates	13,391,554	203,671,958
21.	Liability for benefits for employees and agents if not included above	9,637,060	10,208,398
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	23,111,876	
	24.02 Reinsurance in unauthorized companies		
	24.03 Funds held under reinsurance treaties with unauthorized reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	69,064,851	75,657,818
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	155,821,681	326,256,685
	24.09 Payable for securities	135,762,891	846,890
	24.10 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	340,637,675	513,179,086
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	50,126,912,242	53,263,828,239
27.	From Separate Accounts Statement	5,476,680,990	6,277,290,557
28.	Total liabilities (Lines 26 and 27)	55,603,593,232	59,541,118,796
29.	Common capital stock	5,402,600	5,402,600
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	400,000,000	400,000,000
33.	Gross paid in and contributed surplus	3,087,510,317	3,087,510,317
34.	Aggregate write-ins for special surplus funds	466,196,975	460,807,928
35.	Unassigned funds (surplus)	(755,872,133)	(486,307,381)
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	3,197,835,159	3,462,010,864
38.	Totals of Lines 29, 30 and 37	3,203,237,759	3,467,413,464
39.	Totals of Lines 28 and 38	58,806,830,991	63,008,532,260
	DETAILS OF WRITE-INS		
2501.	Securities lending collateral	294,164,508	299,761,595
2502.	Deposit-type fund suspense	17,635,744	15,859,663
2503.	Reserve for uncashed checks	13,820,131	13,459,402
2598.	Summary of remaining write-ins for Line 25 from overflow page	15,017,293	184,098,425
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	340,637,675	513,179,086
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.	Deferred gains on reinsurance	320,097,456	323,352,290
3402.	Incremental deferred tax asset	146,099,519	137,455,638
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	466,196,975	460,807,928

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	1,304,374,435	1,842,258,261	3,261,846,774
2.	Considerations for supplementary contracts with life contingencies			
3.	Net investment income	1,206,525,471	1,095,941,185	2,299,054,802
4.	Amortization of Interest Maintenance Reserve (IMR)	(62,163,299)	(284,999,302)	(324,189,920)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	19,027,529	24,044,430	52,248,960
7.	Reserve adjustments on reinsurance ceded	(583,122,498)	(497,233,107)	(1,041,660,129)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	33,551,750	35,426,318	69,929,875
	8.2 Charges and fees for deposit-type contracts	3,770,790	3,767,343	7,721,943
	8.3 Aggregate write-ins for miscellaneous income	679,601	639,904	(384,104)
9.	Totals (Lines 1 to 8.3)	1,922,643,781	2,219,845,030	4,324,568,201
10.	Death benefits	314,111,336	292,781,200	610,447,616
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,086,510	981,786	3,006,380
12.	Annuity benefits	774,697,954	818,835,524	1,558,146,387
13.	Disability benefits and benefits under accident and health contracts	19,228,759	18,401,380	37,910,563
14.	Coupons, guaranteed annual pure endowments and similar benefits	36,347	47,556	93,696
15.	Surrender benefits and withdrawals for life contracts	1,865,332,187	1,610,851,197	3,642,070,871
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	131,469,364	119,443,381	348,229,784
18.	Payments on supplementary contracts with life contingencies	70,889	70,992	123,283
19.	Increase in aggregate reserves for life and accident and health contracts	(957,400,679)	(136,063,483)	8,326,458,012
20.	Totals (Lines 10 to 19)	2,148,632,666	2,725,349,533	14,526,486,592
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	31,544,057	45,466,495	75,870,353
22.	Commissions and expense allowances on reinsurance assumed	90,837,689	70,591,574	149,758,208
23.	General insurance expenses	187,843,083	195,479,750	373,252,665
24.	Insurance taxes, licenses and fees, excluding federal income taxes	25,059,451	24,908,112	41,947,912
25.	Increase in loading on deferred and uncollected premiums	(8,307,116)	1,336,048	(8,752,695)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(567,522,525)	(558,447,776)	(10,422,335,692)
27.	Aggregate write-ins for deductions	14,059	(2,815)	(1,323)
28.	Totals (Lines 20 to 27)	1,908,101,365	2,504,680,922	4,736,226,020
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	14,542,416	(284,835,892)	(411,657,819)
30.	Dividends to policyholders	32,095	35,074	62,621
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	14,510,322	(284,870,965)	(411,720,440)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(62,447,851)	(139,249,179)	(411,347,734)
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	76,958,173	(145,621,787)	(372,706)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 12,457,256 (excluding taxes of $ 3,305,218 transferred to the IMR)	(301,741,059)	(563,203,077)	(895,522,636)
35.	Net income (Line 33 plus Line 34)	(224,782,886)	(708,824,864)	(895,895,341)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	3,467,413,464	3,248,888,120	3,248,888,120
37.	Net income (Line 35)	(224,782,886)	(708,824,864)	(895,895,341)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 22,943,760	59,657,772	192,899,028	78,577,177
39.	Change in net unrealized foreign exchange capital gain (loss)	(30,508,237)	(13,635,260)	2,828,954
40.	Change in net deferred income tax	70,928,405	111,211,453	(172,851,025)
41.	Change in nonadmitted assets	(121,747,930)	171,982,252	143,024,064
42.	Change in liability for reinsurance in unauthorized companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(23,111,876)	166,864,810	198,413,886
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement		(8,603,233)	74,194,048
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			(50,862,467)
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in		250,000,000	714,279,210
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(3,254,833)	(5,319,400)	(10,638,800)
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	8,643,881		137,455,638
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(264,175,705)	156,574,786	218,525,344
55.	Capital and surplus, as of statement date (Lines 36 + 54)	3,203,237,759	3,405,462,906	3,467,413,464
	DETAILS OF WRITE-INS			
08.301.	Fund manager fees	581,602	633,034	1,121,736
08.302.	Allocated share of gain (loss) on sale of fixed assets	96,972	1,818	(1,512,008)
08.303.	Miscellaneous income	747	4,130	4,957
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	280	922	1,210
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	679,601	639,904	(384,104)
2701.	Fines and penalties	14,059	(2,815)	22,178
2702.	Net change in discontinued operations liability			(23,501)
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	14,059	(2,815)	(1,323)
5301.	Incremental deferred tax asset	8,643,881		137,455,638
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	8,643,881		137,455,638

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	1,334,729,181	1,865,766,380	3,252,633,449
2. Net investment income	1,045,729,958	1,006,649,402	1,975,737,646
3. Miscellaneous income	59,598,177	52,978,610	98,792,932
4. Total (Lines 1 to 3)	2,440,057,316	2,925,394,392	5,327,164,027
5. Benefit and loss related payments	3,566,013,977	3,247,166,168	6,866,226,190
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(577,029,921)	(161,420,616)	(9,374,026,873)
7. Commissions, expenses paid and aggregate write-ins for deductions	347,626,837	337,758,534	637,028,049
8. Dividends paid to policyholders	31,520	32,807	64,385
9. Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	(531,180,790)	(568,649,699)	(534,357,337)
10. Total (Lines 5 through 9)	2,805,461,623	2,854,887,194	(2,405,065,586)
11. Net cash from operations (Line 4 minus Line 10)	(365,404,307)	70,507,198	7,732,229,613
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	5,758,301,959	6,111,915,748	14,611,490,664
12.2 Stocks	8,139,410	1,731,785,014	1,753,784,181
12.3 Mortgage loans	1,016,156,324	1,015,778,048	2,227,097,400
12.4 Real estate			
12.5 Other invested assets	214,370,694	27,598,362	94,305,893
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	4,969,743	(86,955)	(1,462,872)
12.7 Miscellaneous proceeds	226,491,904	160,318,637	70,927,030
12.8 Total investment proceeds (Lines 12.1 to 12.7)	7,228,430,034	9,047,308,854	18,756,142,295
13. Cost of investments acquired (long-term only):			
13.1 Bonds	4,556,200,815	6,162,652,659	21,459,439,475
13.2 Stocks	4,338,580	23,371,665	35,395,706
13.3 Mortgage loans	355,617,831	102,874,239	2,408,106,536
13.4 Real estate			
13.5 Other invested assets	282,283,974	119,320,723	405,643,896
13.6 Miscellaneous applications			
13.7 Total investments acquired (Lines 13.1 to 13.6)	5,198,441,200	6,408,219,286	24,308,585,613
14. Net increase (or decrease) in contract loans and premium notes	1,669,029	(8,260,105)	9,040,289
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	2,028,319,805	2,647,349,673	(5,561,483,607)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock		250,000,000	714,279,210
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(1,902,692,785)	(4,444,288,609)	(4,976,331,330)
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(256,809,708)	98,107,467	15,064,304
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(2,159,502,493)	(4,096,181,142)	(4,246,987,816)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(496,586,995)	(1,378,324,271)	(2,076,241,810)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	1,182,147,465	3,258,389,275	3,258,389,275
19.2 End of period (Line 18 plus Line 19.1)	685,560,470	1,880,065,004	1,182,147,465

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

20.0001. Proceeds from bonds sold, matured or repaid	298,913,789	154,723,650	411,573,838
20.0002. Proceeds from equities sold		1,710,297,081	1,710,297,081
20.0003. Cost of bonds acquired	265,172,025	1,890,904,242	2,543,275,517
20.0004. Cost of equities acquired	4,065,050	9,208,643	20,752,749

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	271,547,453	299,529,344	640,898,934
3.	Ordinary individual annuities	92,483,085	340,211,106	432,632,254
4.	Credit life (group and individual)			
5.	Group life insurance	22,472,357	24,615,783	46,014,766
6.	Group annuities	37,215,276	220,293,276	276,310,933
7.	A & H - group	18,126,235	20,295,005	39,116,666
8.	A & H - credit (group and individual)			
9.	A & H - other	1,382,369	1,551,145	2,984,765
10.	Aggregate of all other lines of business			
11.	Subtotal	443,226,775	906,495,659	1,437,958,320
12.	Deposit-type contracts	73,360,518	71,856,019	142,284,965
13.	Total	516,587,293	978,351,678	1,580,243,284
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

There have been no material changes to the following December 31, 2009 Annual Statement notes: 1(B, C), 2-4, 5(A2-A5, A9-A12, B2-B4, C, E-G), 6-8, 9(A, B, E, F), 10(D, F-L), 11-13, 14(B-D), 15, 16(2), 17(A, B), 18, 19, 20(A-F, G2, G4), 22, 23, 25-32 and 34.

1. Summary of Significant Accounting Policies

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

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

5. Investments

   A. Mortgage Loans, including Mezzanine Real Estate Loans

      1. The minimum and maximum lending rates for new mortgage loans for the first six months of 2010 and in 2009 were 4.84% and 10.00% and 2.56% and 8.50%, respectively. All new mortgage loans in 2010 and 2009 were commercial.

(in millions)	June 30, 2010	December 31, 2009
6. Current year impaired loans with a related allowance for credit losses	$ 1,011	$ 906
a. Related allowance for credit losses	$ 72	$ 87
7. Impaired mortgage loans without an allowance for credit losses	$ 91	$ 243
8. Average recorded investment in impaired loans	$ 1,141	$ 661

   B. Debt Restructuring

      1. The total recorded investment in troubled debt restructurings was $58 million and $60 million at June 30, 2010 and December 31, 2009, respectively. The Company did not have investments in troubled loan restructurings at June 30, 2010 or December 31, 2009.

   D. Loan-Backed Securities

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

      2. 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 of loan-backed and structured securities before recognized other-than-temporary impairments ("OTTI"), the amount of OTTI recognized and fair value of those securities classified by the basis of impairment.

(in millions)

Basis of Impairment	Amortized Cost Before OTTI	OTTI	Fair Value
1st Quarter			
Non-interest related	$ 667	$ (71)	$ 277
Intent to sell	174	(21)	117
Total 1st Quarter	$ 841	$ (92)	$ 394
2nd Quarter			
Non-interest related	$ 537	$ (90)	$ 237
Intent to sell	94	(26)	52
Total 2st Quarter	$ 631	$ (116)	$ 289
Total year-to-date		(208)	

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 June 30, 2009, the Company recognized $104 million of OTTI losses on loan-backed and structured securities due to the undiscounted estimated cash flows for each of these securities being less than their book values. The amortized cost of these loan-backed and structured securities at June 30, 2009 before OTTI adjustments was $454 million. For the quarter ended March 31, 2009, the Company recognized $140 million of OTTI losses on loan-backed and structured securities due to the undiscounted estimated cash flows for each of these securities being less than their book values. The amortized cost of these loan-backed and structured securities at March 31, 2009 before OTTI adjustments was $333 million.

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 in 2010.

($ in millions)

Reporting Period	CUSIP	Amortized Cost Before OTTI Adjustment	OTTI Adjustments Recognized as Realized Losses	Amortized Cost After OTTI Adjustments	Fair Value
Quarter ended March 31, 2010	00441WAA4	$ 2	$ -	$ 2	$ 1
	00442BAD3	8	(1)	7	4
	02151LAA4	17	-	17	9
	02151NAB8	17	-	17	8
	04013BAB8	4	-	4	2
	07388PAN1	11	(4)	7	4
	07400WAA8	6	-	6	2
	1248MGAP9	10	-	10	6
	1248MMAB7	10	(2)	8	2
	12666RAF7	6	-	6	4
	126670GS1	10	-	10	3

NOTES TO FINANCIAL STATEMENTS

($ in millions)

Reporting Period	CUSIP	Amortized Cost Before OTTI Adjustment	OTTI Adjustments Recognized as Realized Losses	Amortized Cost After OTTI Adjustments	Fair Value
	126670TG3	10	(1)	9	5
	126683AC5	7	(1)	6	2
	126683AD3	15	(3)	12	3
	126694X37	32	-	32	22
	14983AAA7	2	-	2	1
	172981AE2	2	(1)	1	1
	17309DAM5	7	(3)	4	3
	17311YAE3	17	(1)	16	9
	17312HAL3	5	(1)	4	1
	22545XAG8	31	(2)	29	12
	32029GAC8	15	(1)	14	7
	362437AG0	9	(3)	6	-
	36244MAA9	1	-	1	-
	36245EAG3	8	(4)	4	-
	38012TAC6	25	(2)	23	14
	40430FAG7	1	(1)	-	-
	43718MAD6	28	(1)	27	11
	43718VAD6	18	(2)	16	7
	43786YAA3	14	-	14	7
	46629BAF6	6	(1)	5	4
	46629QAH9	2	-	2	1
	46629QAJ5	1	-	1	-
	46629QAK2	1	-	1	-
	46630MAG7	12	(1)	11	7
	46630MAH5	2	(1)	1	1
	46630MAJ1	1	-	1	1
	46630MAK8	-	-	-	1
	46630MAL6	-	-	-	1
	46630MAM4	-	-	-	-
	46631BAM7	31	(12)	19	8
	48122CAB1	6	(1)	5	4
	52520MFB4	24	(1)	23	19
	52523KAL8	14	(1)	13	8
	52524MAX7	6	-	6	3
	576449AB8	12	-	12	5
	59023BAK0	10	(2)	8	4
	59023FAB1	5	(1)	4	3
	593171BJ9	23	(1)	22	3
	59317AAA9	16	(2)	14	3
	61749TAA2	4	(1)	3	1
	61750HAJ5	4	-	4	2
	61750SAE2	19	(1)	18	8
	64352VMC2	10	-	10	2
	68403BAH8	3	(1)	2	2
	70556JAC3	1	-	1	1
	75970HAK6	5	(2)	3	1
	75970JAJ5	38	(1)	37	19
	75970JAK2	6	(2)	4	2
	75970QAJ9	10	-	10	5
	75970QAK6	4	-	4	1
	76110VST6	15	(2)	13	2
	785778QJ3	5	(1)	4	1
	785779AA7	8	(1)	7	1
	83612LAE9	6	(1)	5	-
	84751WAD6	9	-	9	3
Total quarter		$ 667	$ (71)	$ 596	$ 277
Quarter ended June 30, 2010					
	00441WAA4	$ 1	$ -	$ 1	$ 1
	04013BAB8	5	(1)	4	2
	042059AB1	-	-	-	-
	05948KW54	7	-	7	6
	07388PAN1	7	(4)	3	4
	07400WAA8	6	(1)	5	2
	1248MGAP9	10	(1)	9	7
	1248MMAB7	7	(1)	6	2
	12666RAF7	6	-	6	4
	126670GS1	10	-	10	8
	126670GT9	5	-	5	4
	126670QV3	28	(3)	25	19
	126670TG3	10	(1)	9	3
	126670TH1	9	-	9	7
	126694X37	32	(1)	31	18
	14983AAA7	1	-	1	1
	17310NAM0	2	-	2	-
	17310NAN8	2	(1)	1	-
	17311YAE3	16	(1)	15	8
	17312HAJ8	6	(3)	3	1
	17312HAK5	5	(3)	2	1
	17312HAL3	4	(3)	1	1
	22545XAG8	21	(7)	14	9
	362437AG0	6	(2)	4	-
	36244MAA9	1	-	1	-
	38012TAC6	22	(1)	21	14
	40431KAG5	-	-	-	-
	40431KAH3	-	-	-	-
	41161PHD8	3	(1)	2	2
	43718MAD6	27	(1)	26	5
	43786YAA3	14	(1)	13	6
	464125AC7	7	(2)	5	6

NOTES TO FINANCIAL STATEMENTS

($ in millions)

Reporting Period	CUSIP	Amortized Cost Before OTTI Adjustment	OTTI Adjustments Recognized as Realized Losses	Amortized Cost After OTTI Adjustments	Fair Value
	464125AD5	13	(5)	8	4
	46412RAE5	22	(4)	18	9
	46629BAF6	5	-	5	3
	46629QAH9	2	-	2	-
	46629QAJ5	1	-	1	-
	46629QAK2	1	-	1	-
	46630JAS8	19	(11)	8	4
	46630MAG7	11	(1)	10	5
	46630MAH5	1	-	1	-
	46630MAJ1	1	-	1	-
	52524MAX7	5	-	5	4
	576449AB8	11	-	11	5
	59023FAB1	5	(1)	4	2
	593171BJ9	22	(4)	18	2
	59317AAA9	14	(1)	13	2
	61749TAA2	3	-	3	1
	61750GAW8	-	-	-	-
	61750SAE2	18	-	18	7
	64352VMC2	9	(2)	7	1
	68403BAH8	2	(1)	1	1
	69763NAB7	1	-	1	1
	69763NAC5	3	(1)	2	1
	70556JAC3	1	(1)	-	-
	748351AR4	8	(1)	7	3
	75970HAJ9	5	-	5	5
	75970HAK6	3	(2)	1	-
	75970JAJ5	22	(3)	19	17
	75970JAK2	4	(1)	3	1
	75970QAK6	3	(1)	2	1
	76110VJX7	11	(1)	10	7
	76110VST6	13	(4)	9	5
	76110WPD2	3	-	3	3
	785778QJ3	4	(1)	3	1
	785779AA7	6	(1)	5	1
	83612LAE9	5	(4)	1	-
Total quarter		$ 537	$ (90)	$ 447	$ 237
Year-to-date			$ (161)		

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 has not been recognized in earnings as a realized loss by the length of time the individual securities have been in a continuous unrealized loss position.

(in millions)	June 30, 2010		December 31, 2009	
	Fair Value	Unrealized Losses	Fair Value	Unrealized Losses
Less than 12 months	$ 1,048	$ (198)	$ 1,506	$ (358)
12 months or more	3,548	(1,508)	4,342	(1,930)
Total	$ 4,596	$ (1,706)	$ 5,848	$ (2,288)

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

9. Income Taxes

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)	$ (63)	$ (139)
Federal income tax on net capital gains (losses)	16	18
Federal income taxes incurred	$ (47)	$ (121)

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

There were no material changes in the tax effects of temporary differences that gave rise to significant portions of deferred tax assets and deferred tax liabilities at June 30, 2010 and December 31, 2009.

There were no material changes in the net deferred income tax between the periods of June 30, 2010 and December 31, 2009 and June 30, 2009 and December 31, 2008. These analyses were 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.

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	$ (151)	35.0 %
Change in net deferred income taxes	77	(18.0)
Interest maintenance reserve ("IMR") amortization	22	(5.1)
Adjustment of prior year tax liabilities	13	(3.0)
Other	(8)	1.9
Total statutory income taxes	$ (47)	10.8 %

NOTES TO FINANCIAL STATEMENTS

(in millions)		2009	Effective Tax Rate
Provision computed at statutory rate	$	(319)	35.0 %
Change in net deferred income taxes		112	(12.3)
IMR amortization		100	(10.9)
Adjustment of prior year tax liabilities		-	-
Other		(14)	1.5
Total statutory income taxes	$	(121)	13.3 %

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

A.,
B. &
C. The following transactions were entered into by the Company with related parties in the first six months of 2010 and in 2009 that involved more than ½ of 1% of the Company's admitted assets. Activity resulting from reinsurance agreements, insurance contracts or cost allocation transactions in accordance with intercompany agreement provisions was excluded.

Transactions with Road Bay Investments, LLC ("RBI")

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

(in millions)

Date		2010		2009
March 26	$	146	$	-
May 21		-		22
June 3		8		-
June 17		16		-
September 25		-		41
November 6		-		28
December 14		-		69
Total	$	170	$	160

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

Transactions with Allstate Insurance Company ("AIC")

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

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

The Company issued $21 million and $20 million of structured settlement annuities ("SSA's"), a type of immediate annuity, in the first six months of 2010 and 2009, respectively, at prices determined based upon interest rates in effect at the time of issuance, to fund structured settlements in matters involving AIC. Of these amounts, $6 million and $3 million related to SSA's with life contingencies were included in premium income for the six month period ending June 30, 2010 and 2009, respectively. In most cases, these annuities were issued under a qualified assignment, whereby prior to July 1, 2001 Allstate Settlement Corporation ("ASC"), and on and subsequent to July 1, 2001 Allstate Assignment Company ("AACO"), both wholly-owned subsidiaries of the Company, purchased annuities from the Company and assumed AIC's obligation to make the future payments.

AIC issued surety bonds to guarantee the payment of structured settlement benefits assumed by ASC (from both AIC and non-related parties) and funded by certain annuity contracts issued by the Company through June 30, 2001. ASC entered into a General Indemnity Agreement pursuant to which it indemnified AIC for any liabilities associated with the surety bonds and gave AIC certain collateral security rights with respect to the annuities and certain other rights in the event of default covered by the surety bonds. For contracts written on or after July 1, 2001, AIC no longer issues surety bonds to guarantee the payment of structured settlement benefits. Alternatively, the Company guarantees the payment of structured settlement benefits on all contracts issued on or after July 1, 2001. Reserves recorded by the Company for annuities that are guaranteed by the surety bonds of AIC were $3.67 billion and $3.58 billion at June 30, 2010 and December 31, 2009, respectively.

E. Structured settlement guarantees

The Company has agreed to guarantee the payment of certain structured settlement arrangements and third party payment obligations intended to be qualified assignments established by AACO through structured settlement agreements funded by annuities purchased from the Company in the event AACO is unable to make such payments. Reserves recorded for obligations covered by this guaranty were $3.08 billion and $3.00 billion at June 30, 2010 and December 31, 2009, respectively.

The Company has also agreed to guarantee the payment of certain structured settlement arrangements and third party payment obligations intended to be nonqualified assignments established by Allstate International Assignments, Ltd. ("AIA"), formerly known as NABCO Assignments Ltd.. This guaranty applies only to those agreements and obligations funded by annuities or funding agreements purchased from the Company in the event AIA fails to make such payments. Reserves recorded for obligations covered by this guaranty were $501 million and $529 million at June 30, 2010 and December 31, 2009, respectively.

In addition, the Company has agreed to guarantee the payment of certain structured settlement arrangements and third party payment obligations to injured parties and contingent recipients through certain reinsurance agreements in the event that Lincoln Benefit Life Company ("LBL") or Allstate Life Insurance Company of New York ("ALNY") is unable to make such payments. Reserves recorded by LBL and ALNY reinsurance contracts for obligations covered by this guarantee were $23 million and $25 million at June 30, 2010 and December 31, 2009, respectively.

14. Contingencies

A. Contingent Commitments

The Company made the following contingent commitments with external parties.

Commitments to acquire financial interests or make capital contributions

The Company made commitments to invest in limited partnerships interests of $703 million and $802 million at June 30, 2010 and December 31, 2009, respectively. These commitments are generally for making additional capital contributions or acquiring financial interests.

Credit guarantee

The Company owns certain bonds under which it is obligated to exchange credit risk or to forfeit principal due, depending on the nature or occurrence of specified credit events for the referenced entities. In the event all such specified credit events were to occur, the Company's

NOTES TO FINANCIAL STATEMENTS

maximum amount at risk on these bonds, as measured by the amount of the aggregate initial investment was $111 million and $160 million at June 30, 2010 and December 31, 2009, respectively. The obligations associated with these bonds expire at various dates during the next five years.

Other guarantee

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

E. All Other Contingencies

Regulation and compliance

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

Legal and regulatory proceedings and inquiries

Background

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

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

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

- In the lawsuits, plaintiffs seek a variety of remedies including equitable relief in the form of injunctive and other remedies and monetary relief in the form of contractual and extra contractual damages. In some cases, the monetary damages sought include punitive damages. Often specific information about the relief sought, such as the amount of damages, is not available because plaintiffs have not requested specific relief in their pleadings. In the Company's experience, when specific monetary demands are made in pleadings, they bear little relation to the ultimate loss, if any, to the Company.

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

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

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

Proceedings

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

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

- These matters include a lawsuit filed in 2001 by the U.S. Equal Employment Opportunity Commission ("EEOC") alleging retaliation under federal civil rights laws (the "EEOC I" suit) and a class action filed in 2001 by former employee agents alleging retaliation and age discrimination under the Age Discrimination in Employment Act, breach of contract and Employee Retirement Income Security Act ("ERISA") violations (the "Romero I" suit). In 2004, in the consolidated EEOC I and Romero I litigation, the trial court issued a memorandum and order that, among other things, certified classes of agents, including a mandatory class of agents who had signed a release, for purposes of effecting the court's declaratory judgment that the release is voidable at the option of the release signer. The court also ordered that an agent who voids the release must return to AIC "any and all benefits received by the [agent] in exchange for signing the release." The court also stated that, "on the undisputed facts of record, there is no basis for claims of age discrimination." The EEOC and plaintiffs have asked the court to clarify and/or reconsider its memorandum and order and in January 2007, the judge denied their request. In June 2007, the court granted AIC's motions for summary judgment. Following plaintiffs' filing of a notice of appeal, the U.S. Court of Appeals for the Third Circuit ("Third Circuit") issued an order in December 2007 stating that the notice of appeal was not taken from a final order within the meaning of the federal law and thus not appealable

NOTES TO FINANCIAL STATEMENTS

at this time. In March 2008, the Third Circuit decided that the appeal should not summarily be dismissed and that the question of whether the matter is appealable at this time will be addressed by the Third Circuit along with the merits of the appeal. In July 2009, the Third Circuit vacated the decision which granted AIC's summary judgment motions, remanded the cases to the trial court for additional discovery, and directed that the cases be assigned to another trial court judge. In January 2010, the cases were assigned to a new judge for further proceedings in the trial court.

- A putative nationwide class action has also been filed by former employee agents alleging various violations of ERISA, including a worker classification issue. These plaintiffs are challenging certain amendments to the Agents Pension Plan and are seeking to have exclusive agent independent contractors treated as employees for benefit purposes. This matter was dismissed with prejudice by the trial court, was the subject of further proceedings on appeal, and was reversed and remanded to the trial court in 2005. In June 2007, the court granted AIC's motion to dismiss the case. Following plaintiffs' filing of a notice of appeal, the Third Circuit issued an order in December 2007 stating that the notice of appeal was not taken from a final order within the meaning of the federal law and thus not appealable at this time. In March 2008, the Third Circuit decided that the appeal should not summarily be dismissed and that the question of whether the matter is appealable at this time will be addressed by the Third Circuit along with the merits of the appeal. In July 2009, the Third Circuit vacated the decision which granted AIC's motion to dismiss the case, remanded the case back to the trial court for additional discovery, and directed that the case be reassigned to another trail court judge. In January 2010, the case was assigned to a new judge for further proceedings in the trial court.

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

Other matters

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

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

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

Derivative financial instruments

1. The following tables summarize the 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 swap agreements	$ 9,542	n/a	$ (1)	$ (226)
Interest rate swaption agreements	750	n/a	4	4
Financial futures contracts	n/a	3,182	-	-
Interest rate cap and floor agreements	3,310	n/a	(28)	(28)
Total interest rate contracts	13,602	3,182	(25)	(250)
Equity and index contracts				
Option contracts	121	44,050	88	88
Index futures contracts	n/a	735	-	(1)
Total equity and index contracts	121	44,785	88	87
Foreign currency contracts				
Foreign currency swap agreements	727	n/a	20	45
Foreign currency forward contracts	-	n/a	-	-
Total foreign currency contracts	727	n/a	20	45
Other derivative financial instruments				
Credit default swap agreements - buying protection	564	n/a	3	3
Credit default swap agreements - selling protection	479	n/a	(39)	(87)
Total other derivative financial instruments	1,043	n/a	(36)	(84)
Total derivative financial instruments	$ 15,493	47,967	$ 47	$ (202)

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

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

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

(in millions)	June 30, 2010	December 31, 2009
Interest rate swap agreements	$ 45	$ 66
Foreign currency swap agreements	20	201
Credit default swap agreements - buying protection	2	(2)
Option contracts	1	6
Interest rate cap and floor agreements	1	(1)
Interest rate swaption agreements	-	15
Total derivative financial instruments	$ 69	$ 285

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

4. The Company's policy for requiring collateral is discussed in Note 8, Part A in the December 31, 2009 Annual Statement. In general, the collateral pledged by the Company is in the custody of a counterparty or an exchange. However, the Company has access to this collateral at any time, subject to replacement. For exchange traded derivatives, the exchange requires margin deposits as well as daily cash settlements of margin accounts. At June 30, 2010, the Company pledged $15 million of securities and $1 million of cash in the form of margin deposits. At December 31, 2009, the Company pledged $8 million of securities and $1 million of cash in the form of margin deposits. Usually, the Company pledges U.S. Treasury bonds to satisfy this collateral requirement. The Company uses master netting agreements for over-the-counter derivative transactions. These agreements permit either party to net payments due for transactions covered by the agreements. Under the provisions of the agreements, collateral is either pledged or obtained when certain predetermined exposure limits are exceeded. At June 30, 2010, counterparties pledged $9 million in securities to the Company, and the Company pledged $273 million in securities to counterparties. At December 31, 2009, counterparties pledged $168 million in cash to the Company, and the Company pledged $158 million in securities to counterparties.

Other than derivative financial instruments

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

(in millions)	June 30, 2010	December 31, 2009
Commitments to invest in limited partnership interests	$ 703	$ 802
Credit guarantees	111	160
Private placement commitments	44	7
Commitments to extend mortgage loans	17	3
Commitments to invest - other	3	3

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

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

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

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. During the second quarter of 2010, the Company sold one NAIC 3 designation bond with a book value of $2 million and then repurchased it for $2 million. There were no material gain or loss recognized on this transactions. During the second quarter of 2009, the Company sold three NAIC 4 designation bonds with total book values of $4 million and then repurchased them for $4 million. There were no material gains or losses recognized on these transactions. The Company did not have any other wash sales during the second quarter of 2010 or 2009 that required disclosure per SSAP No. 91R, *Accounting for Transfers and Servicing of Financial Assets and Extinguishments of Liabilities.*

20. Other Items

G. Subprime Mortgage Related Risk Exposure

1. The Company identified it had exposure to subprime residential mortgage related risk in the form of asset-backed residential mortgage-backed securities ("ABS RMBS") and asset-backed collateralized debt obligations ("ABS CDO"). The ABS RMBS portfolio includes securities that are collateralized by mortgage loans issued to borrowers that cannot qualify for prime or alternative financing terms due in part to an impaired or limited credit history. It also includes securities that are collateralized by certain second lien mortgages regardless of the borrower's credit profile. The ABS CDO portfolio contains securities collateralized by a variety of residential mortgage-backed and other securities, which may include subprime residential mortgage-backed securities. At June 30, 2009, the ABS RMBS portfolio had net unrealized losses of $384 million, of which $387 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 $519 million, of which $520 million were gross unrealized losses and $1 million were gross unrealized gains. At both June 30, 2010 and December 31, 2009, the ABS CDO portfolio did not have unrealized gains or losses.

   In addition, the Company owns Alt-A residential mortgage-backed securities ("Alt-A"), which it does not consider to be a component of its exposure to subprime mortgage related risk. The Alt-A portfolio consists of mortgage-backed securities at fixed or variable rates and includes certain securities that are collateralized by residential mortgage loans issued to borrowers with stronger credit profiles than subprime borrowers, but do not qualify for prime financing terms due to high loan-to-value ratios or limited supporting documentation. At June 30, 2010, the Alt-A portfolio had net unrealized losses of $74 million, of which $82 million were gross unrealized losses and $8 million were gross unrealized gains. At December 31, 2009, the Alt-A portfolio had net unrealized losses of $108 million, of which $111 million were gross unrealized losses and $3 million were gross unrealized gains.

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

   The Company has a comprehensive portfolio monitoring process to identify and evaluate, on a case-by-case basis, investments whose carrying value may be OTTI. See Note 1, Part C – Investments in the December 31, 2009 Annual Statement for more details. The

NOTES TO FINANCIAL STATEMENTS

Company recorded investment write-downs related to asset impairments in the ABS RMBS and ABS CDO portfolios of $100 million and $3 million for the six months ended June 30, 2010 and 2009, respectively. The Company recorded investment write-downs of $26 million in the ABS RMBS portfolio 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 in 2009 or in the ABS CDO portfolio in 2010 or 2009 for the potential sale of assets to meet future cash flow requirements. Investment write-downs recorded in the Alt-A portfolio of $4 million were related to asset impairments for the six months ended June 30, 2010. The Alt-A portfolio did not record write-downs related to asset impairments for the six months ended June 30, 2009. There were no investment write-downs recorded in 2010 or 2009 in the Alt-A portfolio due to the potential sale of assets to meet future cash flow requirements. The Company continues to believe the unrealized losses on these securities are not necessarily predictive of the performance of the underlying collateral. In the absence of further deterioration in the collateral relative to the Company's positions in the securities' respective capital structures, which could require recognition of OTTI, the unrealized losses should reverse over the remaining lives of the securities.

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

3. The Company's direct exposure to other subprime investments in the form of asset-backed residential mortgage-backed securities ("ABS RMBS") and asset-backed collateralized debt obligations ("ABS CDO") is summarized as follows:

(in millions)

Type of Investment	June 30, 2010 Actual Cost	Book/Adjusted Carrying Value	Fair Value
ABS RMBS	$ 1,619	$ 1,358	$ 974
ABS CDO	38	2	2
Total	$ 1,657	$ 1,360	$ 976

(in millions)

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

OTTI losses for the six months ended June 30 were as follows:

(in millions)

Type of Investment	2010	2009
ABS RMBS	$ 123	$ (3)
ABS CDO	3	6
Total	$ 126	$ 3

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

(in millions)

	June 30, 2010	December 31, 2009
Actual cost	$ 504	$ 443
Book/adjusted carrying value	503	435
Fair value	429	327

For the six months ended June 30, 2010 and 2009, OTTI losses for Alt-A residential mortgage-backed securities were $4 million in each period.

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

33. Separate Accounts

A. General Nature and Characteristics of Separate Account Business

Separate Accounts held by the Company are for variable annuity contracts and variable life policies and include contracts assumed from LBL, American Maturity Life Insurance Company ("AML") and Lincoln National Life Insurance Company ("LNL").

The assets and liabilities of variable annuity contracts and variable life policies are recorded as assets and liabilities of the Separate Accounts and are legally segregated. Separate Accounts which contain variable annuity and variable life business are unit investment trusts and registered with the Securities and Exchange Commission ("SEC"). Variable annuity and variable life business allow the policyholder to accumulate funds within a variety of portfolios, at rates which depend upon the return achieved from the types of investments chosen. The net investment experience of the Separate Accounts is credited directly to the contractholder and can be favorable or unfavorable. The assets of each portfolio are held separately from the other portfolios and each has distinct investment objectives and policies. Absent any contract provision wherein the Company provides a guarantee, the contractholders of the variable annuity and variable life products bear the investment risk that the Separate Account's funds may not meet their stated investment objectives. Variable annuity and variable life business is included in the "Nonguaranteed Separate Accounts" column of the following tables.

In connection with the disposal of the Company's variable annuity business to Prudential, there is a modified coinsurance reinsurance agreement under which the Separate Account assets and liabilities remain in the Company's Assets and Liabilities, Surplus and Other Funds pages, but the related results of operations are fully reinsured to Prudential and presented net of reinsurance in the Summary of Operations. In contrast, assets supporting General Account liabilities have been transferred to Prudential under the coinsurance reinsurance provisions. The Reinsurance Agreements do not contain limits or indemnifications with regard to the insurance risk transferred and transferred all of the future risks and responsibilities for performance in the underlying variable annuity contracts to Prudential, including those related to benefit guarantees, in accordance with SSAP No. 61, *Life, Deposit-Type and Accident and Health Reinsurance*. The Separate Accounts balances related to the modified coinsurance reinsurance were $5.42 billion and $6.22 billion at June 30, 2010 and December 31, 2009, respectively.

NOTES TO FINANCIAL STATEMENTS

Information regarding the Company's Separate Accounts was as follows:

(in millions)	Nonindexed Guarantee Less Than/ Equal To 4%	Nonindexed Guarantee More than 4%	Non-Guaranteed Separate Accounts	Total
1. Premiums, considerations or deposits for six months ended 6/30/10	$ -	$ -	$ 6	$ 6
Reserves at June 30, 2010				
2. For accounts with assets at:				
a. Fair value	$ -	$ -	$ 5,407	$ 5,407
b. Amortized cost	-	-	-	-
c. Total reserves	$ -	$ -	$ 5,407	$ 5,407
3. By withdrawal characteristics:				
a. Subject to discretionary withdrawal:				
b. With market value adjustment	$ -	$ -	$ -	$ -
c. At book value without market value adjustment and with current surrender charge of 5% or more	-	-	-	-
d. At fair value	-	-	5,382	5,382
e. At book value without market value adjustment and with current surrender charge less than 5%	-	-	-	-
f. Subtotal	-	-	5,382	5,382
g. Not subject to discretionary withdrawal	-	-	25	25
h. Total	$ -	$ -	$ 5,407	$ 5,407
4. Reserves for asset default risk in lieu of AVR	N/A	N/A	N/A	N/A
5. Transfers as reported in the Summary of Operations of the Separate Accounts Statement	$ -	$ -	$ (483)	$ (483)

B. Reconciliation of net transfers to or (from) the Separate Accounts for the six months ended June 30, 2010 was as follows:

(in millions)	
1. Transfers as reported in the Summary of Operations of the Separate Accounts Statement	
a. Transfers to Separate Accounts (Page 4, Line 1.4)	$ 6
b. Transfers to Separate Accounts (Page 4, Line 10)	489
c. Net transfers to (from) Separate Accounts (a) – (b)	(483)
2. Reconciling adjustments	
a. Other net transfers assumed from LBL pursuant to modified coinsurance agreement	(74)
b. Net transfers assumed from Charter National Life Insurance Company pursuant to modified coinsurance agreement	(10)
c. Change in expense allowance recognized in reserves assumed from LBL pursuant to modified coinsurance agreement	-
d. Net transfers assumed from AML pursuant to modified coinsurance agreement	(1)
e. Net transfers assumed from LNL pursuant to coinsurance agreement	-
3. Transfers as reported in the Summary of Operations of the Life, Accident & Health Quarterly Statement (1c) + (2) = (Page 4, Line 26)	$ (568)

Information regarding the Company's Separate Accounts was as follows:

(in millions)	Nonindexed Guarantee Less Than/ Equal To 4%	Nonindexed Guarantee More than 4%	Non-Guaranteed Separate Accounts	Total
1. Premiums, considerations or deposits for year ended 12/31/09	$ 288	$ 374	$ 14	$ 676
Reserves at December 31, 2009				
2. For accounts with assets at:				
a. Fair value	$ -	$ -	$ 6,190	$ 6,190
b. Amortized cost	-	-	-	-
c. Total reserves	$ -	$ -	$ 6,190	$ 6,190
3. By withdrawal characteristics:				
a. Subject to discretionary withdrawal:				
b. With market value adjustment	$ -	$ -	$ -	$ -
c. At book value without market value adjustment and with current surrender charge of 5% or more	-	-	-	-
d. At fair value	-	-	6,163	6,163
e. At book value without market value adjustment and with current surrender charge less than 5%	-	-	-	-
f. Subtotal	-	-	6,163	6,163
g. Not subject to discretionary withdrawal	-	-	27	27
h. Total	$ -	$ -	$ 6,190	$ 6,190
4. Reserves for asset default risk in lieu of AVR	N/A	N/A	N/A	N/A
5. Transfers as reported in the Summary of Operations of the Separate Accounts Statement	$ (4,099)	$ (5,303)	$ (828)	$ (10,230)

NOTES TO FINANCIAL STATEMENTS

B. Reconciliation of net transfers to or (from) the Separate Accounts for the year ended December 31, 2009 was as follows:

(in millions)

1. Transfers as reported in the Summary of Operations of the Separate Accounts Annual Statement	
a. Transfers to Separate Accounts (Page 4, Line 1.4)	$ 676
b. Transfers to Separate Accounts (Page 4, Line 10)	10,906
c. Net transfers to (from) Separate Accounts (a) – (b)	(10,230)
2. Reconciling adjustments	
a. Other net transfers assumed from LBL pursuant to modified coinsurance agreement	(150)
b. Net transfers assumed from Charter National Life Insurance Company pursuant to modified coinsurance agreement	(22)
c. Change in expense allowance recognized in reserves assumed from LBL pursuant to modified coinsurance agreement	(16)
d. Net transfers assumed from AML pursuant to modified coinsurance agreement	(2)
e. Net transfers assumed from LNL pursuant to coinsurance agreement	(2)
3. Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	$ (10,422)

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 07/19/2010

6.4 By what department or departments?
ILLINOIS

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 OTS	6 FDIC	7 SEC
ALFS, INC.	3100 SANDERS ROAD, NORTHBROOK, IL 60062					YES
ALLSTATE BANK	3100 SANDERS ROAD, NORTHBROOK, IL 60062			YES		
ALLSTATE DISTRIBUTORS, LLC	3100 SANDERS ROAD, NORTHBROOK, IL 60062					YES
ALLSTATE FINANCIAL ADVISORS, LLC	3100 SANDERS ROAD, NORTHBROOK, IL 60062					YES
ALLSTATE FINANCIAL SERVICES, LLC	2920 SOUTH 84TH STREET, LINCOLN, NE 68506					YES
ALLSTATE INVESTMENT MANAGEMENT COMPANY	2775 SANDERS ROAD, NORTHBROOK, IL 60062					YES

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
$365,447,195 PLEDGED AS COLLATERAL, $235,984,280 LETTER STOCK OR SECURITIES RESTRICTED TO SALE, $19,284,499 ON DEPOSIT WITH STATE OR OTHER REGULATORY BODY.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 227,660,427

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$	$
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 870,359,255	$ 856,898,948
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 508,721,496	$ 539,171,893
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,379,080,751	$ 1,396,070,842
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

16.4 If yes, give full information relating thereto:

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

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

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

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

17.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 6,287,510,332
	1.14 Total Mortgages in Good Standing	$ 6,287,510,332
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 6,287,510,332
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$
2.	Operating Percentages:	
	2.1 A&H loss percent	63.500 %
	2.2 A&H cost containment percent	0.100 %
	2.3 A&H expense percent excluding cost containment expenses	28.000 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		Direct Business Only					
	1	Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	4,373,790	372,337	381,364		5,127,491	
2. Alaska AK	L	822,977	16,100	64,434		903,511	
3. Arizona AZ	L	5,337,836	1,481,447	289,097		7,108,380	
4. Arkansas AR	L	2,165,932	433,120	305,921		2,904,973	
5. California CA	L	36,429,556	9,588,807	2,540,330		48,558,693	60,000
6. Colorado CO	L	3,775,215	1,189,599	253,758		5,218,572	
7. Connecticut CT	L	4,738,628	1,297,550	217,133		6,253,312	
8. Delaware DE	L	780,520	804,248	52,875		1,637,643	
9. District of Columbia DC	L	233,423	216,150	27,167		476,741	
10. Florida FL	L	22,880,477	10,539,534	2,295,704		35,715,714	
11. Georgia GA	L	10,535,526	624,533	788,907		11,948,966	
12. Hawaii HI	L	1,610,880	426,048	230,731		2,267,658	
13. Idaho ID	L	946,599	790,342	80,309		1,817,251	
14. Illinois IL	L	24,070,845	7,822,364	802,564		32,695,773	
15. Indiana IN	L	8,756,953	1,365,846	367,457		10,490,257	
16. Iowa IA	L	1,030,327	546,911	106,736		1,683,974	
17. Kansas KS	L	1,473,306	524,312	164,243		2,161,860	
18. Kentucky KY	L	6,296,061	2,007,982	341,106		8,645,149	
19. Louisiana LA	L	7,450,162	1,340,788	388,586		9,179,536	98,988
20. Maine ME	L	875,072	61,151	48,679		984,901	
21. Maryland MD	L	8,136,541	1,815,399	310,143		10,262,082	
22. Massachusetts MA	L	2,849,713	595,558	380,708		3,825,978	
23. Michigan MI	L	13,949,641	3,307,613	462,797		17,720,052	
24. Minnesota MN	L	2,283,814	2,833,019	220,835		5,337,668	
25. Mississippi MS	L	2,753,433	251,735	229,567		3,234,735	
26. Missouri MO	L	3,227,465	2,195,511	390,175		5,813,151	40,541
27. Montana MT	L	574,500	161,696	63,524		799,720	
28. Nebraska NE	L	1,114,757	39,643,008	71,768		40,829,533	57,054,900
29. Nevada NV	L	2,830,107	302,809	151,574		3,284,490	
30. New Hampshire NH	L	1,299,610	384,214	69,597		1,753,422	
31. New Jersey NJ	L	6,210,990	4,121,062	908,037		11,240,089	
32. New Mexico NM	L	2,162,697	111,054	146,087		2,419,838	
33. New York NY	Q	926,655	359,697	332,522		1,618,874	
34. North Carolina NC	L	9,335,856	1,714,340	528,156		11,578,353	
35. North Dakota ND	L	195,690	85,950	30,985		312,625	
36. Ohio OH	L	19,896,206	4,073,506	620,510		24,590,221	
37. Oklahoma OK	L	2,728,196	271,286	251,143		3,250,626	
38. Oregon OR	L	2,957,350	252,424	50,452		3,260,226	
39. Pennsylvania PA	L	20,626,567	11,507,177	1,127,041		33,260,784	
40. Rhode Island RI	L	1,317,944	46,045	52,106		1,416,095	
41. South Carolina SC	L	4,144,906	865,797	188,812		5,199,515	
42. South Dakota SD	L	268,269	923,761	40,280		1,232,309	
43. Tennessee TN	L	6,086,443	1,251,141	475,237		7,812,821	
44. Texas TX	L	26,996,249	4,592,868	1,318,701		32,907,818	
45. Utah UT	L	1,944,016	376,370	76,218		2,396,604	
46. Vermont VT	L	368,565	156,216	68,636		593,417	
47. Virginia VA	L	9,288,196	1,638,858	796,824		11,723,878	
48. Washington WA	L	6,446,551	283,170	143,890		6,873,611	
49. West Virginia WV	L	1,513,838	429,796	106,686		2,050,321	
50. Wisconsin WI	L	3,048,923	2,859,427	239,028		6,147,377	
51. Wyoming WY	L	391,976	15,160	42,973		450,109	
52. American Samoa AS	N	311		214		525	
53. Guam GU	N	6,994		375		7,368	
54. Puerto Rico PR	L	24,624	1,200	7,125		32,948	
55. U.S. Virgin Islands VI	N	11,140		1,946		13,086	
56. Northern Mariana Islands MP	N	2,628		43		2,671	
57. Canada CN	N	27,113		2,945		30,058	
58. Aggregate Other Aliens OT	XXX	253,643	822,329	11,143		1,087,115	16,106,089
59. Subtotal	(a) 51	310,786,205	129,698,361	19,665,905		460,150,472	73,360,518
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	632,162				632,162	
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	311,418,367	129,698,361	19,665,905		460,782,634	73,360,518
96. Plus Reinsurance Assumed	XXX	655,901,231	346,291,888	39,924,264		1,042,117,383	10,813,140
97 Totals (All Business)	XXX	967,319,598	475,990,249	59,590,169		1,502,900,017	84,173,659
98. Less Reinsurance Ceded	XXX	134,768,510	14,893,251	18,376,359		168,038,120	
99. Totals (All Business) less Reinsurance Ceded	XXX	832,551,088	461,096,998	41,213,811		1,334,861,897	84,173,659
DETAILS OF WRITE-INS							
5801. ARGENTINA	XXX	10		95		105	
5802. AUSTRALIA	XXX	6,057		982		7,039	
5803. BARBADOS	XXX		818,466			818,466	16,106,089
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	247,576	3,863	10,065		261,504	
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	253,643	822,329	11,143		1,087,115	16,106,089
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

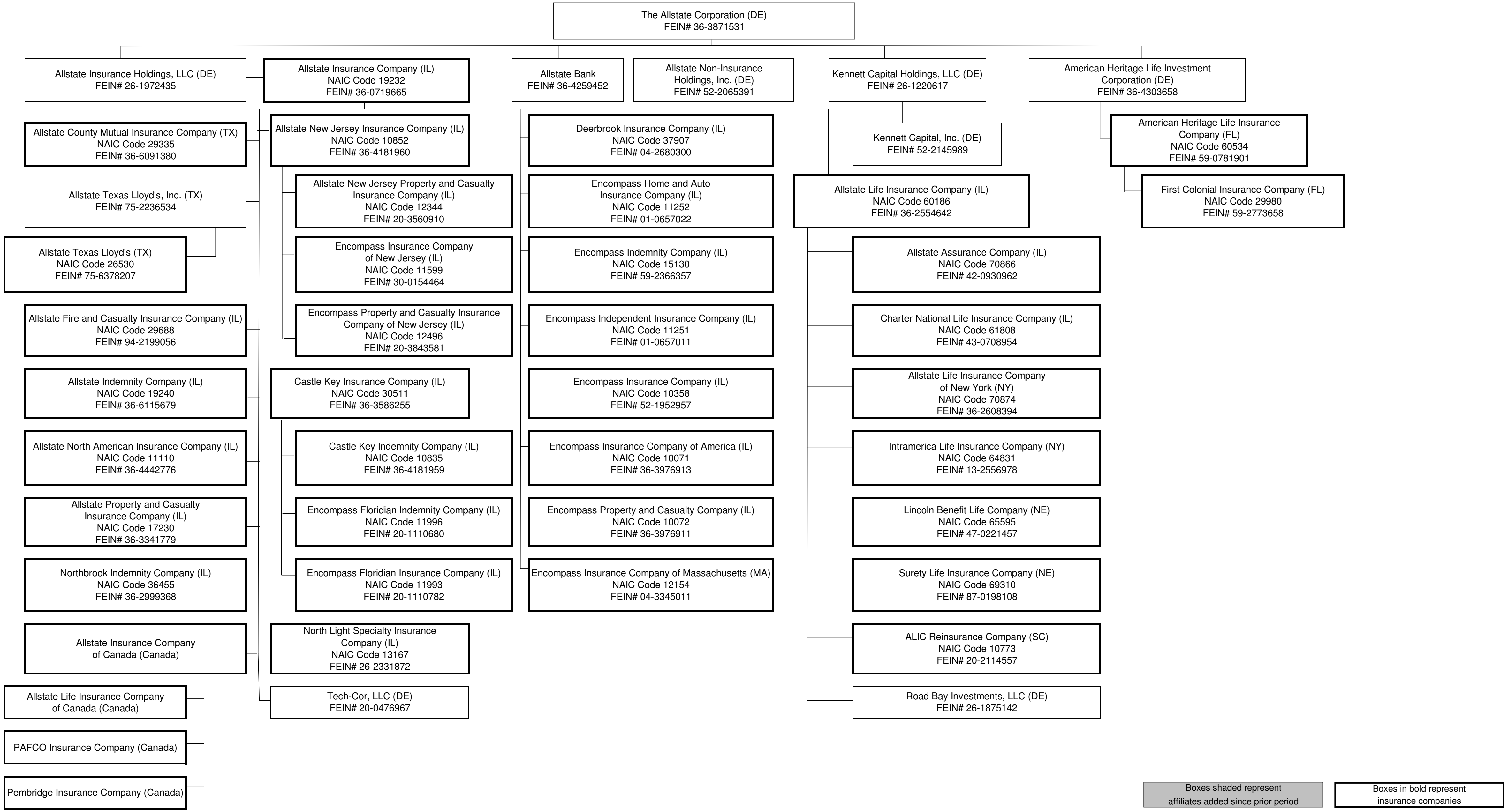
(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business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

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

STATEMENT AS OF JUNE 30, 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

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

PART 1 – ORGANIZATIONAL CHART



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

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

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

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

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

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

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

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 24

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2404. Premium tax recoverable	112,484	16,904	95,580	721,357
2405. Prepaid commissions	34,702,388	34,702,388		
2406. Customer receivable	459,745	459,745		
2407. Prepaid expenses	5,000,000	5,000,000		
2408. Negative interest maintenance reserve	637,429,296	637,429,296		
2497. Summary of remaining write-ins for Line 24 from overflow page	677,703,913	677,608,333	95,580	721,357

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Accounts payable	11,039,518	12,236,110
2505. Deferred fee income	3,742,549	3,891,067
2506. Discontinued operations	234,311	234,311
2507. Swap collateral	916	167,736,938
2597. Summary of remaining write-ins for Line 25 from overflow page	15,017,293	184,098,425

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Service fees	280	922	1,210
08.397. Summary of remaining write-ins for Line 5 from overflow page	280	922	1,210

Additional Write-ins for Schedule T Line 58

States, Etc.	1 Active Status	Direct Business Only: Life Contracts 2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
5804. BELGIUM	XXX	762				762	
5805. BERMUDA	XXX	46		122		168	
5806. BRAZIL	XXX			245		245	
5807. BAHAMAS	XXX			64		64	
5808. BOLIVIA	XXX			59		59	
5809. COLOMBIA	XXX	313		25		337	
5810. CHINA	XXX	396		160		556	
5811. CHILE	XXX	3		15		18	
5812. COSTA RICA	XXX	454				454	
5813. CAPE VERDE	XXX			65		65	
5814. ECUADOR	XXX			108		108	
5815. EGYPT	XXX			43		43	
5816. ENGLAND	XXX	1,765		124		1,888	
5817. FINLAND	XXX	73				73	
5818. FIJI	XXX			59		59	
5819. FRANCE	XXX	2,004		173		2,177	
5820. GHANA	XXX	118		89		207	
5821. GREECE	XXX	124		179		303	
5822. GERMANY	XXX	3,372		2,526		5,898	
5823. HONG KONG	XXX			180		180	
5824. HONDURAS	XXX			64		64	
5825. CROATIA	XXX			98		98	
5826. HUNGARY	XXX	53				53	
5827. IRELAND	XXX			121		121	
5828. INDONESIA	XXX			52		52	
5829. ISRAEL	XXX	1,149		249		1,398	
5830. ITALY	XXX	203		116		318	
5831. JAPAN	XXX	1,754				1,754	
5832. SOUTH KOREA	XXX	191				191	
5833. LITHUANIA	XXX			59		59	
5834. MALDIVES	XXX			38		38	
5835. MEXICO	XXX	403		360		763	
5836. NIGERIA	XXX			9		9	
5837. NETHERLANDS	XXX	4,895		90		4,985	
5838. NICARAGUA	XXX	73		18		91	
5839. NEW ZEALAND	XXX			43		43	
5840. Other Foreign	XXX	191,914				191,914	
5841. PHILIPPINES	XXX			60		60	
5842. POLAND	XXX			59		59	
5843. PERU	XXX			119		119	
5844. SWITZERLAND	XXX	1,739		167		1,905	
5845. RUSSIAN FEDERATION	XXX	13		26		39	
5846. SWEDEN	XXX	226	996	78		1,299	
5847. SINGAPORE	XXX			27		27	
5848. SOUTH AFRICA	XXX	384				384	
5849. THAILAND	XXX	248				248	
5850. TRINIDAD AND TOBAGO	XXX			33		33	
5851. UNITED KINGDOM	XXX	665		466		1,131	
5852. ARMY & FLEET POST OFFICE	XXX	34,238	2,867	3,480		40,584	
5897. Summary of remaining write-ins for Line 58 from overflow page	XXX	247,576	3,863	10,065		261,504	

OVERFLOW PAGE FOR WRITE-INS

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	7,073,179,081	7,035,306,082
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	344,914,078	2,371,361,132
	2.2 Additional investment made after acquisition	2,907,924	26,886,648
3.	Capitalized deferred interest and other	7,795,829	9,858,757
4.	Accrual of discount	3,932,760	3,652,597
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals	(7,560,494)	(58,688,288)
7.	Deduct amounts received on disposals	1,016,156,324	2,227,097,400
8.	Deduct amortization of premium and mortgage interest points and commitment fees	3,902,610	8,441,439
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized	45,304,080	79,659,007
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	6,359,806,163	7,073,179,081
12.	Total valuation allowance	(72,295,831)	(86,529,425)
13.	Subtotal (Line 11 plus Line 12)	6,287,510,332	6,986,649,656
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	6,287,510,332	6,986,649,656

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,402,001,870	1,368,963,965
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,200,000	55,733,155
	2.2 Additional investment made after acquisition	274,199,093	334,186,413
3.	Capitalized deferred interest and other	6,884,881	15,724,329
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	33,730,844	(172,861,735)
6.	Total gain (loss) on disposals	3,882,709	696,657
7.	Deduct amounts received on disposals	194,134,647	71,429,543
8.	Deduct amortization of premium and depreciation	168,414	295,207
9.	Total foreign exchange change in book/adjusted carrying value	716,252	(850,101)
10.	Deduct current year's other than temporary impairment recognized	31,589,441	127,866,063
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,496,723,148	1,402,001,870
12.	Deduct total nonadmitted amounts	1,196,106	1,417,268
13.	Statement value at end of current period (Line 11 minus Line 12)	1,495,527,042	1,400,584,602

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	43,920,061,338	39,361,818,084
2.	Cost of bonds and stocks acquired	4,560,539,395	21,494,835,181
3.	Accrual of discount	110,073,441	256,387,912
4.	Unrealized valuation increase (decrease)	67,874,716	(106,957,059)
5.	Total gain (loss) on disposals	(2,518,596)	305,446,648
6.	Deduct consideration for bonds and stocks disposed of	5,766,441,369	16,365,274,844
7.	Deduct amortization of premium	61,845,277	86,198,859
8.	Total foreign exchange change in book/adjusted carrying value	(51,670,910)	39,074,422
9.	Deduct current year's other than temporary impairment recognized	263,401,340	979,070,148
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	42,512,671,399	43,920,061,338
11.	Deduct total nonadmitted amounts	16,784,165	16,065,218
12.	Statement value at end of current period (Line 10 minus Line 11)	42,495,887,235	43,903,996,120

SCHEDULE D - PART 1B

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	26,877,379,254	9,710,849,904	10,772,394,945	25,922,395	26,877,379,254	25,841,756,607		27,304,393,035
2. Class 2 (a)	12,994,817,022	577,724,585	554,807,700	(90,487,236)	12,994,817,022	12,927,246,670		13,296,794,358
3. Class 3 (a)	1,953,723,102	216,643,530	230,320,566	54,151,579	1,953,723,102	1,994,197,645		1,881,570,507
4. Class 4 (a)	956,547,836	150,703,603	120,406,973	(46,595,883)	956,547,836	940,248,582		995,346,564
5. Class 5 (a)	456,791,928	1,927,822	44,384,810	(95,142,973)	456,791,928	319,191,967		582,094,458
6. Class 6 (a)	97,086,445	33,896	17,773,970	39,342,682	97,086,445	118,689,053		50,017,126
7. Total Bonds	43,336,345,587	10,657,883,339	11,740,088,965	(112,809,437)	43,336,345,587	42,141,330,524		44,110,216,047
PREFERRED STOCK								
8. Class 1	17,889,835				17,889,835	17,889,835		20,799,035
9. Class 2	23,466,310			(40,056)	23,466,310	23,426,255		24,096,540
10. Class 3	17,462,539		2,373,243	(260)	17,462,539	15,089,035		13,962,796
11. Class 4								
12. Class 5	629,214		459,758	(90,482)	629,214	78,973		550,223
13. Class 6								
14. Total Preferred Stock	59,447,897		2,833,001	(130,798)	59,447,897	56,484,098		59,408,593
15. Total Bonds and Preferred Stock	43,395,793,484	10,657,883,339	11,742,921,966	(112,940,235)	43,395,793,484	42,197,814,622		44,169,624,640

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 593,784,145 ; NAIC 2 $; NAIC 3 $;
NAIC 4 $ 100,850 ; 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	51,806,119	XXX	51,802,150	2,083	

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	58,016,080	1,170,716,477
2.	Cost of short-term investments acquired	162,675,856	1,515,109,247
3.	Accrual of discount	71,110	5,127,947
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(144,111)	334,163
6.	Deduct consideration received on disposals	168,812,816	2,632,635,481
7.	Deduct amortization of premium		636,274
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	51,806,119	58,016,080
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	51,806,119	58,016,080

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 8, prior year)	340,021,140
2.	Cost (Paid)/Consideration Received on additions	(57,294,982)
3.	Unrealized Valuation increase/(decrease)	(44,892,289)
4.	Total gain (loss) on termination recognized	45,970,174
5.	Considerations received/(paid) on terminations	146,504,627
6.	Amortization	(16,729,801)
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	(25,250,420)
8.	Total foreign exchange change in Book/Adjusted Carrying Value	(162,718,918)
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	47,190,241
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	47,190,241

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			(3,710,623)	
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	(2,178,736)			
	3.24 Section 1, Column 15, prior year	1,531,887	(3,710,623)	(3,710,623)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Variation margin on terminated contracts during the year		(2,506,248)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	(2,506,248)	(2,506,248)		
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
031652C@7	AMKR 500 12/20/2014 due 12/20/2014, CDS attached to Cash Security-SOUTHERN CAL EDISON	4FE	2,000,000	2,126,427	2,279,099	12/16/2009	12/20/2014	CDS CS3035520 ON AMKR 500 12/20/2014	(31,234)	(68,249)	842400-FL-2	SOUTHERN CAL EDISON	1FE	2,157,661	2,347,348
079860A@1	BELLSOUTH CORP due 09/20/2011, CDS attached to Cash Security-PLAINS ALL AMER PIPELINE	1FE	5,000,000	5,374,336	5,447,822	08/05/2004	09/20/2011	CDS SPZ500FI1 ON BELLSOUTH CORP		20,482	72650R-AP-7	PLAINS ALL AMER PIPELINE	2FE	5,374,336	5,427,340
12513#GJ4	CDX.NA.IG.13-V1 5Y due 12/20/2014, CDS attached to Cash Security-AID-ISRAEL	2FE	50,000,000	55,048,130	58,374,782	11/17/2009	12/20/2014	CDS CXS379938 ON CDX.NA.IG.13-V1 5Y		(300,018)	46513E-GV-8	AID-ISRAEL	1	55,048,130	58,674,800
12513#GJ4	CDX.NA.IG.13-V1 5Y due 12/20/2014, CDS attached to Cash Security-AID-ISRAEL	2FE	50,000,000	55,048,893	58,450,132	11/17/2009	12/20/2014	CDS CXS379938 ON CDX.NA.IG.13-V1 5Y		(300,018)	46513E-JX-1	AID-ISRAEL	1	55,048,893	58,750,150
14911RB*9	CAT-FINSER 100 12/20/20 due 12/20/2014, CDS attached to Cash Security-XTO ENERGY INC	1FE	10,000,000	14,064,415	14,131,073	10/20/2009	12/20/2014	CDS CS2989446 ON CAT-FINSER 100 12/20/20		15,626	98385X-AL-0	XTO ENERGY INC	1FE	14,064,415	14,115,447
205887X@6	CONAGRA FOODS INC due 12/20/2010, CDS attached to Cash Security-NEW YORK LIFE GLOBAL FDG	2FE	10,000,000	10,031,560	10,853,228	10/19/2005	12/20/2010	CDS SPG4025N1 ON CONAGRA FOODS INC		17,118	64952W-AJ-2	NEW YORK LIFE GLOBAL FDG	1FE	10,031,560	10,836,110
20825CA*5	CONOCO PHILLIPS due 03/20/2012, CDS attached to Cash Security-AGFIRST FARM CREDIT BANK	1FE	10,000,000	10,000,000	7,373,669	01/21/2005	03/20/2012	CDS SPS500V67 ON CONOCO PHILLIPS		(12,171)	00845W-AD-0	AGFIRST FARM CREDIT BANK	1FE	10,000,000	7,385,840
244217B@3	JOHN DEERE CAPITAL CORP due 06/20/2012, CDS attached to Cash Security-IIRSA NORTE FINANCE LIMITED (PERU) SEN S	1FE	5,000,000	5,000,000	5,518,178	06/07/2005	06/20/2012	CDS SP1500V82 ON JOHN DEERE CAPITAL CORP		(6,822)	451738-AA-6	IIRSA NORTE FINANCE LIMITED (PERU) SEN S	2FE	5,000,000	5,525,000
26056@CM6	MUNIALLSTATE BESPOKE AA due 06/20/2014, CDS attached to Cash Security-COBANK, ABC	3FE	9,687,034	3,789,505	2,421,607	03/20/2009	06/20/2014	CDS CX4722570 ON ALLSTATE BESPOKE AA	(5,897,530)	(5,209,732)	19075Q-AA-0	COBANK, ABC	1FE	9,687,034	7,631,339
26056@CM6	ALLSTATE BESPOKE AA due 06/20/2014, CDS attached to Cash Security-GANNETT PEAK CLO, A-1A LOANS	3FE	21,408,346	8,374,805	7,780,765	03/20/2009	06/20/2014	CDS CX4722570 ON ALLSTATE BESPOKE AA	(13,033,540)	(11,513,507)	364731-AA-7	GANNETT PEAK CLO, A-1A LOANS	1FE	21,408,346	19,294,272
26056@CM6	ALLSTATE BESPOKE AA due 06/20/2014, CDS attached to Cash Security-STATE STREET CAP TR IV	3FE	33,904,620	13,263,266	6,021,508	03/20/2009	06/20/2014	CDS CX4722570 ON ALLSTATE BESPOKE AA	(20,641,354)	(18,234,061)	85748D-AA-7	STATE STREET CAP TR IV	2FE	33,904,620	24,255,569
294549C*9	MUNIEQUITABLE RESOURCES INC due 12/20/2010, CDS attached to Cash Security-L-3 COMMUNICATIONS CORP	2FE	10,000,000	9,966,276	10,395,412	12/14/2005	12/20/2010	CDS SPH402610 ON EQUITABLE RESOURCES INC		(35,088)	502413-AY-3	L-3 COMMUNICATIONS CORP	2FE	9,966,276	10,430,500
30275#AF8	CVX,UPS,CLX,ADM, due 09/20/2010, CDS attached to Cash Security-SHEBOYGAN POWER (WI PWR & LT LEASE) 2005	1FE	15,000,000	15,000,000	14,058,106	06/10/2005	09/20/2010	CDS SPH300L81 ON CVX,UPS,CLX,ADM,		(29,594)	82101#-AA-0	SHEBOYGAN POWER (WI PWR & LT LEASE) 2005	1	15,000,000	14,087,700
30275#AK7	FTD BASKET due 07/20/2017, CDS attached to Cash Security-HENDERSON LAND DEVELOPMENT CO., LTD. 12-	1FE	27,319,747	27,319,747	17,813,077	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET		(10,742,022)	Y3175#-AD-4	HENDERSON LAND DEVELOPMENT CO., LTD. 12-	1	27,319,747	28,555,099
30275#AK7	FTD BASKET due 07/20/2017, CDS attached to Cash Security-PHHMC 2007-2 A1	1FE	22,594,051	22,725,805	11,123,271	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET		(8,883,896)	69337G-AA-1	PHHMC 2007-2 A1	1Z*	22,725,805	20,007,168
30275#AK7	FTD BASKET due 07/20/2017, CDS attached to Cash Security-SOCIETE GENERALE	1FE	22,766,456	22,766,456	8,282,180	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET		(8,951,685)	83367T-AA-7	SOCIETE GENERALE	2FE	22,766,456	17,233,865
30275#AK7	FTD BASKET due 07/20/2017, CDS attached to Cash Security-STOCKLAND TRUST GROUP 2007 11-YR	1FE	27,319,747	27,319,747	17,395,153	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET		(10,742,022)	Q8773#-AS-5	STOCKLAND TRUST GROUP 2007 11-YR	1	27,319,747	28,137,175
36962*AC4	GE-CAPCORP 100 12/20/20 due 12/20/2014, CDS attached to Cash Security-FLORIDA ST BRD ED BABS 09 F	1FE	10,000,000	9,547,533	9,739,888	12/17/2009	12/20/2014	CDS CS3038094 ON GE-CAPCORP 100 12/20/20	(300,811)	(451,412)	341426-G2-4	FLORIDA ST BRD ED BABS 09 F	1FE	9,848,344	10,191,300
370334E@9	GENERAL MILLS INC due 09/20/2012, CDS attached to Cash Security-PRINCIPAL LIFE GLOBAL	2FE	10,000,000	10,140,323	10,639,848	07/22/2005	09/20/2012	CDS SPH300MI8 ON GENERAL MILLS INC		35,588	7425A0-A5-9	PRINCIPAL LIFE GLOBAL	1FE	10,140,323	10,604,260

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
459200L*0	IBM 100 12/20/2014 due 12/20/2014, CDS attached to Cash Security-PANOCHE ENERGY CENTER SENIOR SECURED	1FE	20,000,000	20,575,501	21,807,898	11/05/2009	12/20/2014	CDS CS3009921 ON IBM 100 12/20/2014	575,501	533,698	698525-AA-0	PANOCHE ENERGY CENTER SENIOR SECURED	2FE	20,000,000	21,274,200
462846B*6	IRMD 500 12/20/2014 due 12/20/2014, CDS attached to Cash Security-DUKE ENERGY OHIO INC	4FE	2,000,000	2,061,306	2,310,657	12/17/2009	12/20/2014	CDS CS3038086 ON IRMD 500 12/20/2014	62,027	39,231	26442E-AA-8	DUKE ENERGY OHIO INC	1FE	1,999,279	2,271,426
548661D*5	LOWES COMPANIES due 09/20/2014, CDS attached to Cash Security-RREEF AMERICA REIT II, 5.29% SR. NTS	1FE	5,000,000	5,334,083	5,139,185	07/01/2004	09/20/2014	CDS SPI200TT8 ON LOWES COMPANIES		(47,951)	74986@-AC-5	RREEF AMERICA REIT II, 5.29% SR. NTS	1	5,334,083	5,187,136
55295*AC2	MUNIMBIA INSURANCE CORPORAT due 09/20/2012, CDS attached to Cash Security-SEMINOLE TRIBE OF FLORIDA 2007B SERIES B	3FE	10,000,000	10,000,000	3,755,130	08/02/2007	09/20/2012	CDS CS2211205 ON MBIA INSURANCE CORPORAT		(5,403,570)	81683R-AJ-3	SEMINOLE TRIBE OF FLORIDA 2007B SERIES B	3FE	10,000,000	9,158,700
574599C#1	MASCO CORP due 12/20/2010, CDS attached to Cash Security-SCHERING-PLOUGH	3FE	5,000,000	5,258,779	5,587,889	11/15/2005	12/20/2010	CDS SPM401X05 ON MASCO CORP		(20,926)	806605-AE-1	SCHERING-PLOUGH	1FE	5,258,779	5,608,815
604059A#2	MMM 100 12/20/2014 due 12/20/2014, CDS attached to Cash Security-WASHINGTON DC MET TRAN BABS 09	1FE	10,000,000	10,107,901	10,941,373	10/23/2009	12/20/2014	CDS CS2994560 ON MMM 100 12/20/2014	270,323	296,473	938782-CW-7	WASHINGTON DC MET TRAN BABS 09	1FE	9,837,578	10,644,900
62618#AL4	CITY OF NEW YORK RR40% due 12/20/2017, CDS attached to Cash Security-KFW	1FE	17,857,143	19,321,386	14,514,219	11/08/2007	12/20/2017	CDS CS2275200 ON CITY OF NEW YORK RR40%		(5,370,084)	500769-DJ-0	KFW	1FE	19,321,386	19,884,304
62618#AL4	CITY OF NEW YORK RR40% due 12/20/2017, CDS attached to Cash Security-NORTHGROUP PFD CAP CORP	1FE	7,142,857	7,142,857	4,258,395	11/08/2007	12/20/2017	CDS CS2275200 ON CITY OF NEW YORK RR40%		(2,148,034)	66644P-AA-5	NORTHGROUP PFD CAP CORP	1FE	7,142,857	6,406,429
701094B@2	PARKER HANNIFIN CORP due 09/20/2010, CDS attached to Cash Security-WAWA INC SR UNSEC. NTS	1FE	10,000,000	10,000,000	10,528,281	09/21/2005	09/20/2010	CDS SPG4023G8 ON PARKER HANNIFIN CORP		(377)	94403*-AY-2	WAWA INC SR UNSEC. NTS	2FE	10,000,000	10,528,658
742718F#1	PG 100 12/20/2014 due 12/20/2014, CDS attached to Cash Security-PROCTER & GAMBLE CO	1FE	10,000,000	10,198,080	10,877,465	10/19/2009	12/20/2014	CDS CS2986889 ON PG 100 12/20/2014	231,082	223,425	742718-DM-8	PROCTER & GAMBLE CO	1FE	9,966,997	10,654,040
837004D*8	SOUTH CAROLINA ELECTRIC due 09/20/2010, CDS attached to Cash Security-TTX CO	2FE	6,250,000	6,241,844	6,649,588	10/14/2005	09/20/2010	CDS SPG4025B7 ON SOUTH CAROLINA ELECTRIC		(4,143)	87305Q-BW-0	TTX CO	2FE	6,241,844	6,653,731
931142H#3	WAL MART STORES INC due 12/20/2014, CDS attached to Cash Security-WAL-MART STORES INC	1FE	10,000,000	10,810,411	11,958,089	10/19/2009	12/20/2014	CDS CS2986897 ON WAL MART STORES INC	218,202	251,739	931142-CM-3	WAL-MART STORES INC	1FE	10,592,209	11,706,350
APPLIED	MCCC-MEDCOMLLC 500 03/2 due 03/20/2015, CDS attached to Cash Security-BARCLAYS BANK PLC	4FE	1,500,000	1,376,891	1,480,419	03/12/2010	03/20/2015	CDS CS3107220 ON MCCC-MEDCOMLLC 500 03/2	(120,146)	(188,234)	06739F-FS-5	BARCLAYS BANK PLC	1FE	1,497,036	1,668,653
APPLIED	MHK 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-DELPHI FINANCIAL GROUP	3FE	2,000,000	1,911,319	2,091,833	05/07/2010	06/20/2015	CDS CS3155930 ON MHK 100 06/20/2015	(88,584)	(94,193)	247131-AF-2	DELPHI FINANCIAL GROUP	2FE	1,999,903	2,186,026
APPLIED	ACE 100 09/20/2015 due 09/20/2015, CDS attached to Cash Security-ABBOTT LABORATORIES	1FE	3,333,333	3,291,553	3,451,556	06/21/2010	09/20/2015	CDS CS3199367 ON ACE 100 09/20/2015	(16,081)	(46,554)	002824-AY-6	ABBOTT LABORATORIES	1FE	3,307,634	3,498,110
APPLIED	ACE 100 09/20/2015 due 09/20/2015, CDS attached to Cash Security-ACE INA HOLDINGS	1FE	6,666,667	6,576,008	7,219,493	06/21/2010	09/20/2015	CDS CS3199367 ON ACE 100 09/20/2015	(32,162)	(93,107)	00440E-AM-9	ACE INA HOLDINGS	1FE	6,608,170	7,312,600
9999999 - Totals				457,115,142	400,670,270	XXX	XXX	XXX	(38,804,304)	(87,464,089)	XXX	XXX	XXX	495,919,447	488,134,359

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	55	951,672,692	41	492,473,600					55	951,672,692
2. Add: Opened or Acquired Transactions	5	38,319,146	13	81,361,484					18	119,680,630
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	4,437,285	XXX	6,269,471	XXX		XXX		XXX	10,706,756
4. Less: Closed or Disposed of Transactions	19	390,347,710	19	116,189,699					38	506,537,409
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	111,607,814	XXX	6,799,713	XXX		XXX		XXX	118,407,526
7. Ending Inventory	41	492,473,600	35	457,115,142					35	457,115,142

STATEMENT AS OF JUNE 30, 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

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		47,190,241	
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)			47,190,241
6.	Part D, Column 5		292,106,461	
7.	Part D, Column 6		(244,916,220)	
8.	Total (Line 5 minus Line 6 minus Line 7)			
			Fair Value Check	
9.	Part A, Section 1, Column 16		(201,283,532)	
10.	Part B, Section 1, Column 2 (Number of Contracts) multiplied by Column 12 (Reporting Date Price)			
11.	Total (Line 9 plus Line 10)			(201,283,532)
12.	Part D, Column 8		324,837,770	
13.	Part D, Column 9		(526,121,302)	
14	Total (Line 11 minus Line 12 minus Line 13)			
			Potential Exposure Check	
15.	Part A, Section 1, Column 21		577,969,573	
16.	Part B, Section 1, Column 18		20,938,005	
17.	Part D, Column 11		598,907,578	
18.	Total (Line 15 plus Line 16 minus Line 17)			

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,104,548,026	2,088,806,326
2.	Cost of cash equivalents acquired	20,859,855,153	70,878,589,111
3.	Accrual of discount	855,080	7,565,920
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(1,552)	8,040
6.	Deduct consideration received on disposals	21,423,177,833	71,870,421,371
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	542,078,874	1,104,548,026
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	542,078,874	1,104,548,026

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 Loan Number	Location 2 City	Location 3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
0199999. Mortgages in good standing - Farm Mortgages								
0299999. Mortgages in good standing - Residential mortgages-insured or guaranteed								
0399999. Mortgages in good standing - Residential mortgages-all other								
0499999. Mortgages in good standing - Commercial mortgages-insured or guaranteed								
122928	BOSTON	MA		01/10/2007	5.842		2,815,000	61,063,023
122959	NEW YORK	NY		07/19/2007	3.182		44,812	1,815,139
500003	PORTLAND	ME		02/08/2006	4.836	37,713,541		36,361,546
500007	HONOLULU	HI		12/20/2006	5.522	28,974,181		32,649,500
123201	SAN JOSE	CA		05/19/2010	7.000	11,000,000		15,201,673
123204	BLUFFTON	SC		05/04/2010	7.500	9,615,000		12,627,289
123205	LAKEWOOD	WA		05/04/2010	7.500	37,460,000		49,076,926
123206	TOWSON	MD		05/04/2010	7.500	11,347,186		14,910,319
123207	BEL AIR	MD		05/04/2010	7.500	38,770,000		50,936,199
123209	DARIEN	IL		05/04/2010	7.500	16,566,283		21,680,570
123210	WINTER SPRINGS	FL		05/04/2010	7.500	4,039,000		5,307,141
123212	VARIOUS	XX		04/21/2010	8.000	65,217,356		91,799,768
123213	NORTHBROOK	IL		04/30/2010	5.765	46,941,250		48,997,776
0599999. Mortgages in good standing - Commercial mortgages-all other						307,643,798	2,859,812	442,426,867
0699999. Mortgages in good standing - Mezzanine Loans								
0799999. Mortgages in good standing not shown on Lines 0199999-0699999								
0899999. Total Mortgages in good standing						307,643,798	2,859,812	442,426,867
0999999. Restructured mortgages - Farm Mortgages								
1099999. Restructured mortgages - Residential mortgages-insured or guaranteed								
1199999. Restructured mortgages - Residential mortgages-all other								
1299999. Restructured mortgages - Commercial mortgages-insured or guaranteed								
1399999. Restructured mortgages - Commercial mortgages-all other								
1499999. Restructured mortgages - Mezzanine Loans								
1599999. Restructured mortgages not shown on Lines 0999999-1499999								
1699999. Total - Restructured Mortgages								
1799999. Mortgages with overdue interest over 90 days-Farm Mortgages								
1899999. Mortgages with overdue interest over 90 days-Residential mortgages-insured or guaranteed								
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other								
2099999. Mortgages with overdue interest over 90 days-Commercial mortgages-insured or guaranteed								
2199999. Mortgages with overdue interest over 90 days-Commercial mortgages-all other								
2299999. Mortgages with overdue interest over 90 days - Mezzanine Loans								
2399999. Mortgages with overdue interest over 90 days-Not shown on Lines 1799999-2299999								
2499999. Total - Mortgages with overdue interest over 90 days								

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
2599999. Mortgages in process of foreclosure-Farm Mortgages								
2699999. Mortgages in process of foreclosure-Residential mortgages-insured or guaranteed								
2799999. Mortgages in process of foreclosure-Residential mortgages-all other								
2899999. Mortgages in process of foreclosure-Commercial mortgages-insured or guaranteed								
2999999. Mortgages in process of foreclosure-Commercial mortgages-all other								
3099999. Mortgages in process of foreclosure - Mezzanine Loans								
3199999. Mortgages in the process of foreclosure not shown on Lines 2599999-3099999								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						307,643,798	2,859,812	442,426,867

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
102007	FARMINGDALE	NY		04/13/1995	04/22/2010	63,236							63,236	63,236			
121718	WILMINGTON	OH		05/21/1999	06/24/2010	1,366,752			(104,544)		104,544		1,471,296	1,471,296			
121835	COLUMBUS	OH		05/01/2000	05/05/2010	1,992,364							1,992,364	1,992,364			
121836	CERITOS	CA		05/18/2000	06/01/2010	5,307,052							5,307,052	5,307,052			
122146	MIDVALE	UT		04/15/2002	04/26/2010	4,406,313							4,406,313	4,406,313			
122152	MONONA	WI		04/30/2002	05/04/2010	6,915,645							6,915,645	6,915,645			
122288	CHICAGO	IL		06/26/2003	05/26/2010	5,918,271							5,918,271	5,918,271			
122350	SAN ANTONIO	TX		09/29/2003	04/21/2010	21,564,743		(41,750)			(41,750)		21,522,992	21,313,000		(209,992)	(209,992)
122351	MEMPHIS	TN		09/29/2003	04/21/2010	13,902,200							13,902,200	13,584,138		(318,062)	(318,062)
122352	FORT LAUDERDALE	FL		09/29/2003	04/21/2010	24,368,000							24,368,000	23,855,365		(512,635)	(512,635)
122353	MEMPHIS	TN		09/29/2003	04/21/2010	12,876,800							12,876,800	12,876,800			
122393	DARIEN	IL		12/19/2003	05/04/2010	16,438,717		11,924		(143,783)	(131,859)		16,306,858	16,500,000		193,142	193,142
122489	INLAND EMPIRE	CA		09/28/2004	04/21/2010	7,267,044							7,267,044	7,300,000		32,956	32,956
122491	ORANGE PARK	FL		08/02/2004	04/21/2010	6,522,250							6,522,250	6,550,000		27,750	27,750
122492	LOUISVILLE	KY		08/02/2004	04/21/2010	9,600,000							9,600,000	9,600,000			
122495	TOWSON	MD		07/21/2004	05/04/2010	15,652,851				(51,386)	(51,386)		15,601,465	15,647,500		46,035	46,035
122497	BEL AIR	MD		07/21/2004	05/04/2010	39,765,000				(193,825)	(193,825)		39,571,175	39,765,000		193,825	193,825
122498	LAKEWOOD	WA		06/30/2004	05/04/2010	43,895,000				(291,750)	(291,750)		43,603,250	44,000,000		396,750	396,750
122520	SOUTHLAKE	TX		09/01/2004	05/04/2010	18,169,097				(79,718)	(79,718)		18,089,379	18,163,000		73,621	73,621
122535	BLUFFTON	SC		10/06/2004	05/04/2010	4,027,500				(17,902)	(17,902)		4,009,598	4,027,500		17,902	17,902
122538	ANAHEIM	CA		12/21/2004	06/04/2010	3,737,466		3,632			3,632		3,741,097	3,750,000		8,903	8,903
122539	BLUFFTON	SC		01/31/2005	05/04/2010	4,080,000				(18,135)	(18,135)		4,061,865	4,080,000		18,135	18,135
122564	RIALTO	CA		02/11/2005	04/21/2010	12,015,539							12,015,539	12,060,000		44,461	44,461
122565	RIALTO	CA		02/11/2005	04/21/2010	7,800,000							7,800,000	7,800,000			
122566	COLUMBUS	OH		02/11/2005	04/21/2010	7,280,000							7,280,000	7,280,000			
122567	SAN ANTONIO	TX		02/11/2005	04/21/2010	3,860,000							3,860,000	3,860,000			
122588	MESA	AZ		02/18/2005	05/04/2010	4,425,000			(217,963)		217,963		4,642,963	4,642,963			
122591	WINTER SPRINGS	FL		01/11/2006	05/04/2010	4,586,164		(9,295)			(9,295)		4,576,870	4,539,000		(37,870)	(37,870)
122599	SAN JOSE	CA		04/04/2005	05/19/2010	10,957,627		28,172			28,172		10,985,799	11,000,000		14,201	14,201
122620	LONG BEACH	CA		04/06/2005	05/27/2010	20,907,574		(100,385)			(100,385)		20,807,189	20,805,796		(1,393)	(1,393)
122864	MCLEAN	VA		10/12/2006	06/25/2010	29,062,277							29,062,277	29,062,277			

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
122865	MCLEAN	VA		10/12/2006	06/28/2010	33,749,741							33,749,741	33,749,741			
122877	KINGWOOD	TX		09/14/2006	06/30/2010	16,971,860		15,083		85,500	100,583		17,072,443	17,100,000		27,557	27,557
122986	NORTHBROOK	IL		04/26/2007	04/30/2010	18,234,069							18,234,069	18,200,000		(34,069)	(34,069)
122988	NORTHBROOK	IL		04/26/2007	04/30/2010	28,800,000							28,800,000	28,800,000			
500001	WHITE PLAINS	NY		06/30/2005	05/04/2010	25,000,000							25,000,000	25,000,000			
500006	LOS ANGELES	CA		12/14/2006	06/17/2010	34,256,279		778,077		296,821	1,074,898		35,331,177	35,062,309		(268,868)	(268,868)
0199999. Mortgages closed by repayment						525,742,432		685,457	(322,506)	(414,179)	593,785		526,336,217	526,048,567		(287,650)	(287,650)
104000	PITTSBURGH	PA		08/27/1990		161,852							161,852	161,852			
107008	CANTON	OH		02/28/1997		98,505		(3,650)			(3,650)		94,855	94,855			
107009	NORTH CANTON	OH		02/28/1997		40,412		(1,497)			(1,497)		38,915	38,915			
107010	IRVING	TX		10/22/1990		257,199							257,199	257,199			
111001	SAN DIEGO	CA		04/22/1999		51,203		1,291			1,291		52,494	52,494			
118038	NEW YORK	NY		10/02/1998		91,402		(1,826)			(1,826)		89,576	89,576			
121021	CUYAHOGA FALLS	OH		11/05/1990		119,725							119,725	119,725			
121022	PITTSBURGH	PA		11/05/1990		66,377							66,377	66,377			
121023	PITTSBURGH	PA		11/05/1990		35,657							35,657	35,657			
121024	PITTSBURGH	PA		11/05/1990		22,354							22,354	22,354			
121067	SAN ANTONIO	TX		12/20/1995		52,304							52,304	52,304			
121071	REDMOND	WA		02/15/1996		57,149							57,149	57,149			
121281	CITY OF INDUSTRY	CA		07/09/1998		27,678							27,678	27,678			
121347	BUTLER	PA		07/29/1994		275,781		26			26		275,807	275,807			
121361	BUTLER	PA		09/30/1994		35,733							35,733	35,733			
121374	WILMETTE	IL		05/15/1995		400,325		(878)			(878)		399,448	399,448			
121408	NEW YORK	NY		10/23/1995		85,657		63			63		85,720	85,720			
121429	RENTON	WA		10/26/1995		138,049							138,049	138,049			
121443	SAN ANTONIO	TX		12/20/1995		43,684							43,684	43,684			
121460	MURRAY	UT		05/07/1996		51,292							51,292	51,292			
121463	REDMOND	WA		05/15/1996		35,594							35,594	35,594			
121466	AUBURN	WA		05/03/1996		38,585		6			6		38,592	38,592			
121485	SALT LAKE CITY	UT		07/22/1996		59,110		(2,791)			(2,791)		56,319	56,319			
121489	LOS ANGELES	CA		07/18/1996		38,743		(789)			(789)		37,954	37,954			
121493	PHOENIX	AZ		08/07/1996		29,336							29,336	29,336			
121499	COLUMBIA	SC		08/30/1996		144,963		(524)			(524)		144,440	144,440			
121507	SAN DIEGO	CA		12/02/1996		48,660		(7)			(7)		48,653	48,653			
121544	SEATTLE	WA		09/05/1997		105,288		(703)			(703)		104,584	104,584			
121557	HAUPPAUGE	NY		09/30/1997		29,246		420			420		29,666	29,666			
121560	SHELTON	CT		09/11/1997		90,051		604			604		90,655	90,655			
121562	KANSAS CITY	MO		09/18/1997		50,137		856			856		50,993	50,993			
121563	CARROLLTON	TX		10/06/1997		129,605							129,605	129,605			
121567	CARSON	CA		12/12/1997		87,072							87,072	87,072			
121581	LAS VEGAS	NV		12/16/1999		102,669							102,669	102,669			
121583	LINCOLNSHIRE	IL		12/15/1997		29,236		(849)			(849)		28,386	28,386			
121594	O'HARA TOWNSHIP	PA		01/27/1998		68,143		(2,217)			(2,217)		65,926	65,926			
121599	YORK	SC		06/03/1998		43,409		(19)			(19)		43,390	43,390			
121600	GREENWOOD VILLAGE	CO		03/26/1998		50,598		(295)			(295)		50,303	50,303			
121607	CHARLOTTE	NC		06/04/1998		34,048		113			113		34,161	34,161			
121609	GARDENA	CA		04/08/1998		24,664		(200)			(200)		24,465	24,465			
121611	BURLINGTON	MA		04/27/1998		65,326		(94)			(94)		65,232	65,232			
121623	SEATTLE	WA		05/29/1998		20,086		1,602			1,602		21,688	21,688			
121651	SUNRISE	FL		08/25/1998		48,363		(1,327)			(1,327)		47,036	47,036			
121652	LOMBARD	IL		10/14/1998		45,005		(212)			(212)		44,793	44,793			
121656	IRWINDALE	CA		09/15/1998		33,377		(367)			(367)		33,009	33,009			
121658	RANCHO CUCAMONGA	CA		12/29/1998		36,176		149			149		36,325	36,325			
121659	IRWINDALE	CA		09/15/1998		33,131		13			13		33,143	33,143			
121665	FT. COLLINS	CO		08/27/1998		21,706		(14)			(14)		21,692	21,692			
121688	SAN DIEGO	CA		03/01/1999		8,615		1,104			1,104		9,720	9,720			
121692	MIDDLETON	WI		02/19/1999		23,909							23,909	23,909			
121697	ALEXANDRIA	VA		03/30/1999		98,862		269			269		99,131	99,131			
121709	PITTSBURGH	PA		04/01/1999		366,586		(1,900)			(1,900)		364,686	364,686			
121713	KENT	WA		03/25/1999		87,832		1,657			1,657		89,489	89,489			
121714	GREENVILLE	SC		04/27/1999		69,967							69,967	69,967			

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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
121715	CHARLOTTE	NC		04/15/1999		23,382		24			24		23,406	23,406			
121733	SEATTLE	WA		05/13/1999		64,537		1,612			1,612		66,149	66,149			
121734	PITTSBURGH	PA		06/30/1999		77,788							77,788	77,788			
121753	RANCHO CORDOVA	CA		09/03/1999		88,046		1,109			1,109		89,156	89,156			
121754	RANCHO CORDOVA	CA		09/02/1999		44,211							44,211	44,211			
121755	NEWARK	NJ		09/30/1999		45,690		201			201		45,891	45,891			
121759	MINNEAPOLIS	MN		11/09/1999		70,060		299			299		70,359	70,359			
121765	LOS ANGELES	CA		11/10/1999		11,718		(96)			(96)		11,622	11,622			
121766	CARSON	CA		11/10/1999		17,004		(138)			(138)		16,866	16,866			
121767	RANCHO DOMINGQUEZ	CA		11/10/1999		18,722		(155)			(155)		18,567	18,567			
121785	ALPHARETTA	GA		12/22/1999		25,219		238			238		25,456	25,456			
121795	ROCK HILL	SC		02/18/2000		46,374							46,374	46,374			
121820	MILFORD	OH		01/20/2000		112,401		1,508			1,508		113,909	113,909			
121825	SAN DIEGO	CA		03/27/2000		112,290		(383)			(383)		111,907	111,907			
121838	EL PASO	TX		04/25/2000		26,859		953			953		27,812	27,812			
121843	FAIRFAX	VA		05/31/2000		126,515		2,768			2,768		129,284	129,284			
121845	LOWELL	MA		09/29/2000		68,382		(1,825)			(1,825)		66,558	66,558			
121848	BATAVIA	IL		06/14/2000		66,224		(3,027)			(3,027)		63,197	63,197			
121852	CARLSBAD	CA		06/14/2000		75,745							75,745	75,745			
121873	MINNETONKA	MN		09/22/2000		61,842		(1,700)			(1,700)		60,142	60,142			
121874	PALO ALTO	CA		07/21/2000		46,083							46,083	46,083			
121876	ALEXANDRIA	VA		08/22/2000		53,491		(646)			(646)		52,845	52,845			
121891	PINELLAS PARK	FL		10/05/2000		51,941							51,941	51,941			
121897	COLUMBIA	MD		12/05/2000		141,590		(154)			(154)		141,436	141,436			
121898	COLUMBIA	SC		10/31/2000		46,167		(247)			(247)		45,920	45,920			
121900	PORT ORCHARD	WA		10/04/2000		58,578							58,578	58,578			
121911	BRAINTREE	MA		12/28/2000		106,050							106,050	106,050			
121931	SAN MARCOS	CA		01/05/2001		30,552							30,552	30,552			
121938	MENTOR	OH		01/19/2001		15,224		(525)			(525)		14,699	14,699			
121945	FT COLLINS	CO		01/24/2001		59,644		(62)			(62)		59,582	59,582			
121946	BAINBRIDGE ISLAND	WA		03/14/2001		116,413							116,413	116,413			
121952	JERSEY CITY	NJ		09/20/2001		168,300							168,300	168,300			
121954	HAUPPAUGE	NY		02/09/2001		49,279							49,279	49,279			
121959	WARREN	OH		05/04/2001		25,289		(70)			(70)		25,219	25,219			
121970	LEVITTOWN	NY		03/15/2001		103,970							103,970	103,970			
121977	IRVING	TX		03/16/2001		38,615							38,615	38,615			
121980	PINEVILLE	NC		06/19/2001		96,289							96,289	96,289			
121987	DES MOINES	IA		05/23/2001		32,268							32,268	32,268			
122019	GARDENDALE	AL		12/11/2001		29,725							29,725	29,725			
122077	NASHVILLE	TN		09/04/2001		42,131							42,131	42,131			
122087	MASPETH	NY		10/29/2001		93,285							93,285	93,285			
122088	OVERLAND PARK	KS		11/20/2001		24,608							24,608	24,608			
122089	OVERLAND PARK	KS		11/20/2001		44,683							44,683	44,683			
122090	ROSCOE	IL		11/16/2001		26,514							26,514	26,514			
122091	APPLETON	WI		11/20/2001		35,674							35,674	35,674			
122092	BELOIT	WI		11/16/2001		35,730							35,730	35,730			
122093	GREEN BAY	WI		11/16/2001		34,605							34,605	34,605			
122101	BLOOMINGTON	MN		11/15/2001		106,496							106,496	106,496			
122106	FOUNTAIN VALLEY	CA		12/21/2001		73,143							73,143	73,143			
122112	SHAKOPEE	MN		12/20/2001		35,141							35,141	35,141			
122113	SHEBOYGAN	WI		12/20/2001		30,932							30,932	30,932			
122116	ALPHARETTA	GA		11/27/2001		26,593							26,593	26,593			
122117	WESLEY CHAPEL	FL		12/13/2001		18,423							18,423	18,423			
122118	DULUTH	GA		12/07/2001		19,840							19,840	19,840			
122119	LAWRENCEVILLE	GA		12/05/2001		29,760							29,760	29,760			
122122	ALEXANDRIA	VA		12/26/2001		51,322		(16,087)			(16,087)		35,235	35,235			
122132	DREXEL HILL	PA		02/01/2002		149,790							149,790	149,790			
122159	CANTON	OH		08/01/2002		79,089							79,089	79,089			
122171	PHILADELPHIA	PA		05/30/2002		36,839							36,839	36,839			
122173	BALTIMORE	MD		08/29/2002		62,643							62,643	62,643			
122174	GOLETA	CA		07/18/2002		25,536							25,536	25,536			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
122177	CINCINNATI	OH		08/07/2002		186,267							186,267	186,267			
122183	PURCHASE	NY		08/16/2002		324,683							324,683	324,683			
122185	HIGHLAND HEIGHTS	OH		08/20/2002		31,129							31,129	31,129			
122186	SOLON	OH		08/20/2002		37,938							37,938	37,938			
122197	FLORHAM PARK	NJ		12/16/2002		40,437							40,437	40,437			
122198	CHATAM	NJ		12/16/2002		67,961							67,961	67,961			
122199	GARWOOD	NJ		12/16/2002		42,475							42,475	42,475			
122200	STIRLING	NJ		12/16/2002		37,039							37,039	37,039			
122207	STERLING HEIGHTS	MI		03/31/2003		51,401							51,401	51,401			
122215	ORLANDO	FL		10/25/2002		43,432							43,432	43,432			
122216	PORT ST. LUCIE	FL		10/29/2002		36,449							36,449	36,449			
122218	EL PASO	TX		10/10/2002		81,677							81,677	81,677			
122221	MIAMI	FL		10/29/2002		45,683							45,683	45,683			
122223	EDINA	MN		12/18/2002		137,493							137,493	137,493			
122224	HOLLAND	MI		11/27/2002		54,588							54,588	54,588			
122226	GREAT NECK	NY		12/10/2002		38,309							38,309	38,309			
122227	GREAT NECK	NY		12/19/2002		73,404							73,404	73,404			
122242	DANA POINT	CA		12/23/2002		29,784							29,784	29,784			
122250	AUBURN	WA		02/04/2003		45,128							45,128	45,128			
122252	ONTARIO	CA		04/24/2003		27,600							27,600	27,600			
122259	METTAWA	IL		03/06/2003		411,740							411,740	411,740			
122266	SAN JOSE	CA		04/21/2003		96,884							96,884	96,884			
122274	MACUNGIE	PA		05/01/2003		34,327							34,327	34,327			
122276	COLUMBIA	SC		05/29/2003		67,431							67,431	67,431			
122278	WOODBURY	NY		04/11/2003		64,567							64,567	64,567			
122282	SHIRLEY	NY		08/08/2003		70,582							70,582	70,582			
122287	STOCKTON	CA		02/04/2004		149,136							149,136	149,136			
122290	NAPLES	FL		09/29/2003		23,839							23,839	23,839			
122291	MARIETTA	GA		09/29/2003		127,232							127,232	127,232			
122293	BUFFALO	NY		11/25/2003		59,004							59,004	59,004			
122295	DRAPER	UT		09/04/2003		34,140							34,140	34,140			
122296	SALT LAKE CITY	UT		09/04/2003		32,642							32,642	32,642			
122297	SALT LAKE CITY	UT		09/04/2003		18,673							18,673	18,673			
122298	CHICAGO	IL		07/31/2003		103,167							103,167	103,167			
122305	CERRITOS	CA		10/29/2003		13,290							13,290	13,290			
122307	HENDERSON	NV		07/01/2003		44,700		484			484		45,184	45,184			
122315	LIBERTYVILLE	IL		07/31/2003		134,873							134,873	134,873			
122316	SAN DIEGO	CA		11/06/2003		15,298							15,298	15,298			
122324	SAN MARCOS	CA		12/09/2003		43,185							43,185	43,185			
122326	GREENSBORO	NC		03/09/2004		175,637							175,637	175,637			
122362	MURFREESBORO	TN		02/13/2004		18,707							18,707	18,707			
122369	AUSTIN	TX		11/24/2003		110,978							110,978	110,978			
122370	GLENDALE	WI		12/12/2003		125,608							125,608	125,608			
122374	HAMDEN	CT		02/17/2004		22,032		6,562			6,562		28,594	28,594			
122376	HOUSTON	TX		12/03/2003		30,592							30,592	30,592			
122378	EDISON	NJ		01/14/2004		40,233							40,233	40,233			
122387	COLUMBUS	OH		02/20/2004		80,377		1,407			1,407		81,784	81,784			
122389	DARIEN	CT		03/17/2004		32,019							32,019	32,019			
122394	CHEEKTOWAGA	NY		03/18/2004		195,557							195,557	195,557			
122401	LOS ANGELES	CA		03/01/2004		38,995		(13,158)			(13,158)		25,837	25,837			
122405	SAN DIEGO	CA		06/21/2004		34,890							34,890	34,890			
122410	PITTSBURGH	PA		03/15/2004		232,527		9,646			9,646		242,173	242,173			
122415	MENTOR	OH		05/11/2004		108,767		(27,669)			(27,669)		81,098	81,098			
122416	RENO	NV		04/15/2004		241,527		8,782			8,782		250,310	250,310			
122417	HARRISBURG	PA		04/15/2004		231,935		8,377			8,377		240,313	240,313			
122418	LAS VEGAS	NV		04/15/2004		124,345		23,631			23,631		147,977	147,977			
122420	GREENVALE	NY		04/08/2004		59,749		(4,381)			(4,381)		55,368	55,368			
122422	PHOENIXVILLE	PA		05/28/2004		49,996							49,996	49,996			
122423	WHITESTONE	NY		06/09/2004		61,768							61,768	61,768			
122424	TUSTIN	CA		03/31/2004		93,525		7,029			7,029		100,554	100,554			
122425	PALM HARBOR	FL		04/30/2004		92,364							92,364	92,364			

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
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
122429	SAN FRANCISCO	CA		09/01/2004		185,706		12,112			12,112		197,818	197,818			
122430	FREEHOLD	NJ		09/21/2004		59,338							59,338	59,338			
122431	BUTLER	PA		05/14/2004		35,797		(83)			(83)		35,714	35,714			
122433	HOUSTON	TX		05/26/2004		52,643		10,454			10,454		63,097	63,097			
122434	MAITLAND	FL		05/26/2004		107,037		18,669			18,669		125,705	125,705			
122435	PLEASANTON	CA		05/03/2004		69,179							69,179	69,179			
122437	CLAYTON	MO		06/09/2004		27,377							27,377	27,377			
122440	DAYTON	OH		12/01/2004		128,689							128,689	128,689			
122441	PHOENIX	AZ		06/15/2004		158,770		(36,268)			(36,268)		122,503	122,503			
122444	LAS VEGAS	NV		05/27/2004		21,240							21,240	21,240			
122445	W. CHESTER TOWNSHIP	OH		12/15/2004		19,926							19,926	19,926			
122447	TEMPE	AZ		06/15/2004		19,679							19,679	19,679			
122451	MURRIETA	CA		06/28/2004		36,518							36,518	36,518			
122452	TEMPE	AZ		05/27/2004		82,149							82,149	82,149			
122453	ALEXANDRIA	VA		05/25/2004		24,788		(6,666)			(6,666)		18,123	18,123			
122454	HOUSTON	TX		05/19/2004		49,887							49,887	49,887			
122456	OCEAN	NJ		12/21/2004		150,201							150,201	150,201			
122457	RED BANK	NJ		04/29/2005		55,134							55,134	55,134			
122458	SEA GIRT	NJ		06/24/2004		92,034		4,421			4,421		96,455	96,455			
122459	DREXEL HILL	PA		06/11/2004		99,858							99,858	99,858			
122466	STERLING	VA		07/01/2004		108,766		1,125			1,125		109,891	109,891			
122469	NORTH BRANCH	MN		07/26/2004		73,317		4,999			4,999		78,317	78,317			
122480	ALLENTOWN	PA		07/01/2004		85,274							85,274	85,274			
122503	PHOENIX	AZ		08/25/2004		93,647		4,821			4,821		98,468	98,468			
122506	SEWICKLEY	PA		01/14/2005		14,818							14,818	14,818			
122523	MAITLAND	FL		09/07/2004		42,837							42,837	42,837			
122529	MAITLAND	FL		09/07/2004		18,923							18,923	18,923			
122537	PALM SPRINGS	CA		04/01/2005		44,745							44,745	44,745			
122544	EDEN PRAIRE	MN		11/30/2004		86,866		17,568			17,568		104,435	104,435			
122545	STAMFORD	CT		11/22/2005		129,775							129,775	129,775			
122547	VIRGINIA BEACH	VA		08/01/2005		70,795							70,795	70,795			
122554	ROCKVILLE	MD		02/18/2005		35,955		9,481			9,481		45,436	45,436			
122555	ROCKVILLE	MD		02/18/2005		47,483							47,483	47,483			
122556	CHICAGO	IL		01/21/2005		80,690							80,690	80,690			
122560	KENOSHA	WI		01/26/2005		34,021							34,021	34,021			
122568	COLUMBUS	OH		04/28/2005		68,454		19,554			19,554		88,008	88,008			
122569	ONTARIO	CA		03/31/2005		29,737							29,737	29,737			
122575	DENVER	CO		02/22/2005		32,300		29,516			29,516		61,816	61,816			
122577	CHICAGO	IL		02/01/2005		11,231							11,231	11,231			
122578	CHICAGO	IL		02/01/2005		10,710							10,710	10,710			
122581	SAN DIEGO	CA		04/15/2005		42,984							42,984	42,984			
122586	FEDERAL WAY	WA		04/22/2005		74,251							74,251	74,251			
122594	WESTMONT	IL		03/04/2005		50,545							50,545	50,545			
122598	OVERLAND PARK	KS		02/28/2005		45,926							45,926	45,926			
122603	RICHARDSON	TX		04/29/2005		(10,892)		39,513			39,513		28,622	28,622			
122615	COSTA MESA	CA		05/31/2005		39,148							39,148	39,148			
122618	GREENSBORO	NC		08/02/2005		51,775							51,775	51,775			
122621	MAHWAH	NJ		06/17/2005		44,928		(17,253)			(17,253)		27,675	27,675			
122632	CHULA VISTA	CA		07/25/2005		50,036							50,036	50,036			
122634	PARK CITY	IL		09/06/2005		35,520							35,520	35,520			
122635	LAS VEGAS	NV		08/10/2005		41,806							41,806	41,806			
122640	FREEHOLD	NJ		07/25/2005		86,508							86,508	86,508			
122643	WILLIAMSBURG	VA		01/19/2006		142,464							142,464	142,464			
122645	NEWTOWN SQUARE	PA		08/22/2005		146,337							146,337	146,337			
122646	NEWTOWN SQUARE	PA		08/22/2005		25,048		24,982			24,982		50,030	50,030			
122647	NEWTOWN SQUARE	PA		08/22/2005		16,885							16,885	16,885			
122657	SACRAMENTO	CA		09/08/2005		5,735,989		22,374			22,374		5,758,363	5,758,363			
122659	WEST HENRIETTA	NY		03/07/2006		86,500							86,500	86,500			
122660	JACKSONVILLE	FL		08/22/2005		232,935							232,935	232,935			
122661	ONTARIO	CA		07/08/2005		131,567							131,567	131,567			
122673	ADDISON	TX		10/17/2005		44,273							44,273	44,273			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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		Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
122675	LOUISVILLE	KY		05/24/2006		91,364							91,364	91,364			
122678	HERNDON	VA		11/01/2005		39,288							39,288	39,288			
122684	BLUE SPRINGS	MO		10/14/2005		38,547							38,547	38,547			
122687	MELVILLE	NY		11/30/2005		47,977							47,977	47,977			
122694	DAVENPORT	IA		12/22/2005		50,510							50,510	50,510			
122695	ST. LOUIS	MO		12/08/2005		41,894							41,894	41,894			
122697	ST. LOUIS	MO		12/08/2005		63,576							63,576	63,576			
122700	FAIRFAX	VA		11/23/2005		47,333							47,333	47,333			
122712	CHICAGO	IL		12/08/2005		44,056							44,056	44,056			
122714	INDIO	CA		11/30/2005		32,000							32,000	32,000			
122715	TUALATIN	OR		11/15/2006		129,438							129,438	129,438			
122718	LOS ANGELES	CA		12/14/2005		34,899							34,899	34,899			
122720	NAPERVILLE	IL		12/21/2005		54,620							54,620	54,620			
122722	SALT LAKE CITY	UT		03/23/2006		156,011							156,011	156,011			
122759	CHANDLER	AZ		02/08/2006		78,880							78,880	78,880			
122764	BALTIMORE	MD		01/20/2006		33,943							33,943	33,943			
122765	MORENO VALLEY	CA		05/04/2006		72,912							72,912	72,912			
122766	NORCROSS	GA		02/14/2006		305,744		(47,994)			(47,994)		257,750	257,750			
122776	LOS ANGELES	CA		03/28/2006		285,580		(155,027)			(155,027)		130,553	130,553			
122779	MIDDLETOWN	NJ		11/29/2006		18,089							18,089	18,089			
122782	NEW YORK	NY		01/05/2006		66,200							66,200	66,200			
122787	GREAT NECK	NY		05/17/2006		12,690							12,690	12,690			
122789	SACRAMENTO	CA		04/17/2006		31,960							31,960	31,960			
122791	FREEHOLD	NJ		05/01/2006		50,789							50,789	50,789			
122795	SHIREMANSTOWN	PA		05/15/2006		107,557							107,557	107,557			
122796	CHICAGO	IL		03/15/2006		427,328							427,328	427,328			
122799	GLENVIEW	IL		03/22/2006		24,131		(585)			(585)		23,546	23,546			
122805	TACOMA	WA		04/25/2006		21,612							21,612	21,612			
122806	CHICAGO	IL		05/25/2006		111,009							111,009	111,009			
122809	ASHEVILLE	NC		07/27/2006		254,505							254,505	254,505			
122817	DENVER	CO		06/01/2006		33,704							33,704	33,704			
122818	CHICO	CA		05/19/2006		48,784							48,784	48,784			
122822	DETROIT	MI		06/06/2006		29,919							29,919	29,919			
122830	DENVER	CO		07/19/2006		115,431							115,431	115,431			
122834	PHOENIX	AZ		08/16/2006		100,365		(357)			(357)		100,007	100,007			
122835	SAN DIEGO	CA		08/17/2006		56,315		2,341			2,341		58,656	58,656			
122836	GOSHEN	NY		08/29/2006		80,962							80,962	80,962			
122842	CITY OF INDUSTRY	CA		07/13/2006		12,833							12,833	12,833			
122845	SAN ANTONIO	TX		07/20/2006		12,522		10,211			10,211		22,734	22,734			
122850	SCOTTS VALLEY	CA		11/29/2006		20,734							20,734	20,734			
122855	ROUND ROCK	TX		09/22/2006		34,851							34,851	34,851			
122856	STUDIO CITY	CA		08/15/2006		33,571							33,571	33,571			
122857	SAN JOSE	CA		09/27/2006		18,396							18,396	18,396			
122858	RNCHO SNTA MARGARITA	CA		09/20/2006		48,450							48,450	48,450			
122863	MCLEAN	VA		10/12/2006		6,411,629		(1,092)			(1,092)		6,410,537	6,410,537			
122870	VENTURA	CA		11/20/2006		35,360		1,367			1,367		36,727	36,727			
122873	SAN JOSE	CA		09/27/2006		6,399							6,399	6,399			
122876	SEATTLE	WA		11/17/2006		103,486							103,486	103,486			
122878	BRAINTREE	MA		11/20/2006		9,982							9,982	9,982			
122879	BRAINTREE	MA		11/20/2006		13,660							13,660	13,660			
122880	BRAINTREE	MA		11/20/2006		23,581							23,581	23,581			
122881	BRAINTREE	MA		11/20/2006		13,888							13,888	13,888			
122882	BRAINTREE	MA		11/20/2006		9,538							9,538	9,538			
122884	ATLANTA	GA		07/20/2007		192,148							192,148	192,148			
122890	WOOD DALE	IL		10/26/2006		52,079		18,142			18,142		70,221	70,221			
122891	SPRING VALLEY	CA		12/28/2006		82,284							82,284	82,284			
122896	HONOLULU	HI		01/25/2007		162,003							162,003	162,003			
122897	HONOLULU	HI		01/10/2007		81,475							81,475	81,475			
122898	ANNAPOLIS	MD		12/28/2006		297,556		(280)		(220,484)	(220,764)		76,791	76,791			
122899	CORONA	CA		12/06/2006		35,907							35,907	35,907			
122902	MESA	AZ		12/07/2006		173,918							173,918	173,918			

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
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
122913	LOS ANGELES	CA		01/25/2007		184,479		3,177			3,177		187,656	187,656			
122914	SPARKS	NV		12/19/2006		71,510							71,510	71,510			
122917	KENOSHA	WI		02/07/2007		35,528							35,528	35,528			
122919	LA MIRADA	CA		12/28/2006		30,649							30,649	30,649			
122921	EAST LONGMEADOW	MA		03/29/2007		17,200							17,200	17,200			
122925	SAN DIEGO	CA		02/16/2007		37,145							37,145	37,145			
122929	HIGHLANDS RANCH	CO		02/16/2007		26,907		19,976			19,976		46,884	46,884			
122934	SHIRLEY	NY		02/28/2007		7,680							7,680	7,680			
122944	SAN DIEGO	CA		03/15/2007		30,661							30,661	30,661			
122947	HOUSTON	TX		03/30/2007		82,053							82,053	82,053			
122949	LAKE OSWEGO	OR		04/26/2007		24,145							24,145	24,145			
122952	PORTLAND	ME		03/06/2007		29,741							29,741	29,741			
122953	MURRIETA	CA		04/26/2007		13,599							13,599	13,599			
122954	CERRITOS	CA		04/26/2007		19,782							19,782	19,782			
122956	WINSTON-SALEM	NC		04/13/2007		178,329							178,329	178,329			
122957	EL PASO	TX		05/30/2007		23,872							23,872	23,872			
122958	EL PASO	TX		05/30/2007		45,720							45,720	45,720			
122961	BOCA RATON	FL		05/24/2007		137,494							137,494	137,494			
122962	VIRGINIA BEACH	VA		04/30/2007		8,315							8,315	8,315			
122964	MINNEAPOLIS	MN		04/09/2007		25,818		1,400			1,400		27,218	27,218			
122966	UNIVERSITY CITY	MO		05/17/2007		172,607							172,607	172,607			
122970	BRENTWOOD	NY		05/23/2007		177,106							177,106	177,106			
122972	SAN DIEGO	CA		05/21/2007		31,085							31,085	31,085			
122974	PARAMOUNT	CA		04/14/2008		67,895							67,895	67,895			
122975	HAWAIIAN GARDENS	CA		05/30/2007		11,783							11,783	11,783			
122978	CLEVELAND	OH		05/01/2007		24,479							24,479	24,479			
122979	PENSACOLA	FL		06/27/2007		55,859							55,859	55,859			
122980	DALLAS	TX		04/20/2007		15,731							15,731	15,731			
122981	BRENTWOOD	NY		05/23/2007		72,994							72,994	72,994			
122983	NAPERVILLE	IL		06/13/2007		51,938							51,938	51,938			
122984	PORTLAND	OR		06/26/2007		26,938							26,938	26,938			
122998	SAN DIEGO	CA		05/15/2007		16,035							16,035	16,035			
123000	NEWTOWN SQUARE	PA		06/20/2007		11,208		10,695			10,695		21,903	21,903			
123008	NASHVILLE	TN		04/01/2008		19,781							19,781	19,781			
123010	THORNWOOD	NY		08/27/2007		80,043							80,043	80,043			
123011	EAST HANOVER	NJ		10/01/2007		17,183		12,170			12,170		29,353	29,353			
123012	DENVER	CO		07/31/2007		27,716							27,716	27,716			
123014	ONTARIO	CA		06/12/2007		278,457				896,577	896,577		1,175,034	1,175,034			
123016	COLUMBUS	OH		09/28/2007		12,983							12,983	12,983			
123017	COLUMBUS	OH		09/28/2007		26,635							26,635	26,635			
123018	SAN DIEGO	CA		08/08/2007		38,034							38,034	38,034			
123019	SIMI VALLEY	CA		06/28/2007		24,485							24,485	24,485			
123023	AURORA	CO		07/19/2007		5,497		1,632			1,632		7,129	7,129			
123024	DENVER	CO		07/19/2007		4,208		1,249			1,249		5,457	5,457			
123025	AURORA	CO		07/19/2007		15,365		2,551			2,551		17,916	17,916			
123027	MADISON	WI		08/08/2007		42,407							42,407	42,407			
123029	DARIEN	CT		06/29/2007		19,963							19,963	19,963			
123031	HAWTHORNE	CA		06/28/2007		76,126		(1,524)			(1,524)		74,602	74,602			
123033	HOUSTON	TX		08/08/2007		243		29,001			29,001		29,245	29,245			
123037	LOMBARD	IL		07/10/2007		2,719,725			2,421,425		(2,421,425)		298,300	298,300			
123043	BRANCHBURG	NJ		10/25/2007		20,947							20,947	20,947			
123044	WHITSETT	NC		08/27/2007		240,675							240,675	240,675			
123054	BLAINE	MN		12/21/2007		22,848							22,848	22,848			
123059	RALEIGH	NC		08/06/2007		283,050							283,050	283,050			
123065	BALTIMORE	MD		09/25/2007		65,200							65,200	65,200			
123067	MATAWAN	NJ		09/27/2007		19,960							19,960	19,960			
123068	WEYMOUTH	MA		10/12/2007		10,615							10,615	10,615			
123069	QUINCY	MA		10/12/2007		6,090							6,090	6,090			
123070	BIRMINGHAM	AL		10/02/2007		66,140							66,140	66,140			
123073	PASADENA	CA		10/09/2007		167,125		(59,781)			(59,781)		107,344	107,344			
123074	CITY OF INDUSTRY	CA		09/12/2007		114,494		(44,653)			(44,653)		69,841	69,841			

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
123081	RALEIGH	NC		11/06/2007		42,036							42,036	42,036			
123082	HIGH POINT	NC		12/07/2007		26,233							26,233	26,233			
123084	SHREWSBURY	NJ		09/26/2007		289,844		(111,161)			(111,161)		178,683	178,683			
123088	PHOENIX	AZ		09/10/2007		18,786							18,786	18,786			
123089	ANNAPOLIS	MD		12/26/2007		22,952							22,952	22,952			
123090	CAMBRIDGE	MA		10/18/2007		20,152							20,152	20,152			
123097	VALLEY VIEW	OH		01/22/2008		33,775							33,775	33,775			
123104	SANDY	UT		11/20/2007		68,066							68,066	68,066			
123105	TEMPE	AZ		10/24/2007		21,991							21,991	21,991			
123107	SAN ANTONIO	TX		10/18/2007		58,075							58,075	58,075			
123108	EVERETT	WA		12/03/2007		21,567							21,567	21,567			
123109	FOSTER CITY	CA		09/27/2007		155,236							155,236	155,236			
123117	FRANKLIN TOWNSHIP	NJ		12/20/2007		14,282							14,282	14,282			
123118	MIRA LOMA	CA		12/12/2007		20,857							20,857	20,857			
123120	ALBUQUERQUE	NM		11/20/2007		16,470							16,470	16,470			
123121	NEW BRAUNFELS	TX		12/21/2007		35,286							35,286	35,286			
123122	NEW BRAUNFELS	TX		12/21/2007		34,920							34,920	34,920			
123123	BOSTON	MA		10/18/2007		2,815,000							2,815,000	2,815,000			
123124	BUFFALO GROVE	IL		11/15/2007		10,730		(3,827)			(3,827)		6,903	6,903			
123125	PHILADELPHIA	PA		12/17/2007		117,107							117,107	117,107			
123126	MEDFORD	MA		12/07/2007		30,943							30,943	30,943			
123127	NEW WINDSOR	NY		03/17/2008		8,483							8,483	8,483			
123128	LENEXA	KS		01/15/2008		46,245		2,669			2,669		48,914	48,914			
123129	SAN FRANCISCO	CA		12/10/2007		45,318							45,318	45,318			
123130	OGDEN	UT		03/13/2008		81,169							81,169	81,169			
123133	VISTA	CA		01/24/2008		55,655		(932)			(932)		54,723	54,723			
123136	HOCKESSIN	DE		02/11/2008		79,086							79,086	79,086			
123137	RIVERSIDE	CA		01/10/2008		11,306							11,306	11,306			
123138	MIDDLEBURG HEIGHTS	OH		03/21/2008		30,946							30,946	30,946			
123139	TAMPA	FL		01/15/2008		73,100							73,100	73,100			
123140	PACOINA	CA		01/24/2008		16,885							16,885	16,885			
123141	BRANCHBURG	NJ		02/05/2008		45,271							45,271	45,271			
123143	HOCKESSIN	DE		04/10/2008		14,068							14,068	14,068			
123145	BOSTON	MA		02/14/2008		172,943							172,943	172,943			
123146	LAYTON	UT		02/22/2008		34,833							34,833	34,833			
123151	SHREWSBURY	NJ		02/13/2008		39,301							39,301	39,301			
123152	PHOENIX	AZ		01/31/2008		62,414							62,414	62,414			
123154	SAN MARCOS	CA		03/19/2008		16,167							16,167	16,167			
123158	SALT LAKE CITY	UT		04/01/2008		15,558							15,558	15,558			
123161	PHILADELPHIA	PA		03/31/2008		31,349							31,349	31,349			
123164	PALM HARBOR	FL		03/24/2008		10,273							10,273	10,273			
123169	ALEXANDRIA CITY	VA		03/31/2008		39,849							39,849	39,849			
123171	HOUSTON	TX		03/31/2008		51,235							51,235	51,235			
123173	WARMINSTER	PA		06/03/2008		16,051							16,051	16,051			
123174	BOUND BROOK	NJ		06/18/2008		31,141							31,141	31,141			
123178	TOWSON	MD		06/26/2008		117,535							117,535	117,535			
123180	LOMBARD	IL		05/09/2008		25,050			22,491		(22,491)		2,559	2,559			
123184	WOODLAWN	MD		05/30/2008		22,219							22,219	22,219			
123192	DAYTON	OH		06/01/2009		9,201							9,201	9,201			
123193	VARIOUS	MI		05/29/2009		2,846,524		(62,327)			(62,327)		2,784,197	2,784,197			
123195	BROOKHAVEN	NY		12/11/2009		54,278							54,278	54,278			
123196	WALLINGFORD	CT		11/20/2009		55,155		(14)			(14)		55,141	55,141			
123197	JOLIET	IL		12/30/2009		241,055		(33,308)			(33,308)		207,748	207,748			
123199	ARLINGTON	TX		01/29/2010		93,162							93,162	93,162			
123200	PLANO	TX		01/27/2010		33,549							33,549	33,549			
325005	GREENSBORO	NC		12/07/1998		44,820		(557)			(557)		44,263	44,263			
500002	GLENDALE	CA		11/17/2005		164,350		9,694			9,694		174,043	174,043			
500004	TAMPA	FL		04/27/2006		828,469							828,469	828,469			
550001	SAN FRANCISCO	CA		04/03/2007		(67,557)		96,041			96,041		28,484	28,484			
550002	SAN FRANCISCO	CA		04/03/2007		(113,277)		147,457			147,457		34,181	34,181			
550005	NEW YORK	NY		06/29/2007		72,507							72,507	72,507			

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
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
123213	NORTHBROOK	IL		04/30/2010		177,937							177,937	177,937			
0299999. Mortgages with partial repayments						49,562,610		(2,003)	2,443,916	676,093	(1,769,826)		47,792,784	47,792,784			
121937	CLEVELAND	OH		01/19/2001	06/17/2010	2,230,204			723,864		(723,864)		1,506,340	1,506,340			
122760	BELLWOOD	IL		12/28/2005	06/17/2010	9,371,555			4,427,876		(4,427,876)		4,943,678	4,943,678			
123114	SALT LAKE CITY	UT		12/21/2007	06/17/2010	10,024,900							10,024,900	10,024,900			
123149	WESTBURY	NY		02/28/2008	06/03/2010	9,936,048							9,936,048	9,936,048			
0399999. Mortgages disposed						31,562,708			5,151,741		(5,151,741)		26,410,967	26,410,967			
0499999. Mortgages transferred																	
0599999 - Totals						606,867,750		683,454	7,273,150	261,914	(6,327,782)		600,539,968	600,252,318		(287,650)	(287,650)

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
13139#-10-3	CALTIUS PARTNERS IV	Los Angeles	CA	Caltius Capital	RP6V	10/21/2008			2,969,573		26,147,819	6.890
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated									2,969,573		26,147,819	XXX
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	EG	Actis Capital		01/02/2008			989,034		18,626,123	1.670
000000-00-0	AIG HIGHSTAR CAPITAL III	NEW YORK	NY	Highstar Capital		05/11/2009			410,163		4,555,766	1.790
000000-00-0	APOLLO INVESTMENT FUND VI	NEW YORK	NY	Apollo Management		05/11/2009			1,378,357		3,355,135	0.260
000000-00-0	APOLLO INVESTMENT FUND VII LP	NEW YORK	NY	Apollo Management		01/28/2008			3,398,505		13,852,536	0.150
000000-00-0	ASTORG IV	Paris	FR	Astorg Partners		03/20/2008			937,364		3,296,160	0.960
000000-00-0	AUDAX MEZZANINE FUND II	Boston	MA	Audax Group		05/11/2009			77,723		7,122,001	3.540
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV, LP	NEW YORK	NY	Avenue Capital Group		05/11/2009			555,750			0.250
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	NEW YORK	NY	Blackstone Group		05/11/2009			210,455		1,488,539	0.070
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	NEW YORK	NY	Blackstone Group		05/11/2009			126,067		1,083,163	0.070
000000-00-0	BRAZOS EQUITY FUND II	DALLAS	TX	Brazos Partners		05/11/2009			6,096		3,138,764	4.300
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital		04/18/2008			1,272,748		8,643,302	2.210
25588#-10-3	DLJ INVESTMENT PARTNERS II, L.P.	NEW YORK	NY	DLJ PARTNERS		05/11/2009			189			2.200
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Pa		05/11/2009			41,091		4,864,803	4.620
000000-00-0	ELEVATION PARTNERS, LP	Menlo Park	CA	Elevation Associates		05/11/2009			1,206,425		3,053,569	0.850
000000-00-0	EQT V FUND	Stockholm	SW	EQT		05/11/2009			865,655		3,886,542	0.290
000000-00-0	ETHOS PE FUND V	Johannesburg	SF	Ethos Equity Ltd.		05/11/2009			22,150		3,199,531	4.070
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	IS	FIMI Opportunity LTD		01/07/2008			95,522		6,349,145	4.640
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners		05/11/2009			706,500		2,747,500	0.680
000000-00-0	GTCR FUND IX	CHICAGO	IL	GTCR Golder Rauner		05/11/2009			5,150,639		7,874,144	1.110
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co		05/11/2009			208,673		9,138,773	2.490
000000-00-0	KRG CAPITAL FUND III, LP	Denver	CO	KRG Capital Partners		05/11/2009			137,151		2,555,621	1.680
000000-00-0	KRG CAPITAL FUND IV, LP	Denver	CO	KRG Capital Partners		01/04/2008			2,425,157		16,030,585	1.170
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	NEW YORK	NY	Leeds Weld Associate		07/21/2004			192,765			2.560
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	NEW YORK	NY	Lexington Partners		05/11/2009			351,009			2.340
000000-00-0	LEXINGTON V, LP	NEW YORK	NY	Lexington Partners		07/01/2003			24,949			0.500
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	NEW YORK	NY	Lincolnshire Partner		05/11/2009			351,000			2.600
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	NEW YORK	NY	Goldberg Lindsay & C		05/11/2009			172,227		2,865,503	0.660
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	NEW YORK	NY	MatlinPatterson Glob		05/11/2009			300,000		4,649,999	0.300
000000-00-0	NATURAL GAS PARTNERS IX	IRVING	TX	Natural Gas Partners		03/28/2008			1,837,786		5,483,736	0.270
66705@-10-7	NORTHSTAR MEZZANINE PARTNER V	Minneapolis	MN	Northstar Capital, L		05/11/2009			1,287,566		14,270,295	4.850
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners		03/11/2008			5,754,478		9,220,917	0.520
70712#-10-8	PENINSULA FUND IV	Detroit	MI	Peninsula Partners		05/11/2009			345,000		1,569,750	3.430
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	Providence Equity Pa		05/11/2009			2,886,306		9,899,084	0.220
74461@-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP	CHICAGO	IL	Prudential Capital G		10/16/2008			2,285,387		20,375,085	4.640
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners		05/11/2009			790,088		9,721,956	0.170
000000-00-0	STERLING CAPITAL PARTNERS II, LP	Westport	CT	Sterling Partners		05/11/2009			450,936		456,523	2.760
000000-00-0	STERLING CAPITAL PARTNERS III	Westport	CT	Sterling Partners		05/11/2009			635,482		6,206,502	1.460
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	Tenaska, Inc.		05/11/2009			691,888		10,414,611	0.880
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	St. Peter Port	GR	Terra Firma		05/11/2009			404,095		9,525,830	0.380
000000-00-0	TPG V	Fort Worth	TX	Texas Pacific Group		05/11/2009			304,955		1,949,479	0.080
000000-00-0	TPG VI	Fort Worth	TX	Texas Pacific Group		05/22/2008			641,065		16,980,165	0.120
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	NEW YORK	NY	Trilantic Capital Pa		05/11/2009			429,239		6,463,774	0.690
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	NEW YORK	NY	Warburg Pincus		05/11/2009			2,503,250		15,423,250	0.220
000000-00-0	WCAS XI	NEW YORK	NY	Welsh Carson Anderso		02/13/2009			2,434,820		20,102,702	0.390
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners		05/11/2009			1,057,343			1.680
1599999. Joint Venture Interests - Common Stock - Unaffiliated									46,353,048		290,440,863	XXX
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	Birch Hill Equity Pa		05/01/2009			193,132		1,271,904	5.990
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Pa		05/11/2009			40,456		5,491,188	33.430
000000-00-0	FIMI OPPORTUNITY FUND II	Tel-Aviv	IS	FIMI Opportunity LTD		05/11/2009			163,746		1,110,851	7.490
02001@-AC-7	ROAD BAY INVESTMENTS, LLC	DOVER	DE	DIRECT		06/30/2008			24,848,266			100.000
000000-00-0	SUMMER STREET CAPITAL II LP	Buffalo	NY	Summer Street Capita		05/11/2009			1,667,560		5,848,175	8.330
1699999. Joint Venture Interests - Common Stock - Affiliated									26,913,160		13,722,118	XXX
000000-00-0	ASLAN REALTY PARTNERS III	CHICAGO	IL	Transwestern Inv		05/11/2009			615,000			1.250
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	NEW YORK	NY	Blackstone Group		05/11/2009			172		20,828,941	0.560
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	NEW YORK	NY	Blackstone Group		05/11/2009			1,111,330		15,611,617	0.270
000000-00-0	LEHMAN BROTHERS REAL ESTATE PARTNERS II, LP	NEW YORK	NY	Lehman Brothers Inve		05/11/2009			515,501			0.350
000000-00-0	RLJ REAL ESTATE FUND III, LP	Bethesda	MD	RLJ Capital Partners		05/11/2009			1,586,629		13,128,311	1.340
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	San Francisco	CA	Rockpoint Group		05/11/2009			4,080,086		15,535,683	0.950
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital		05/11/2009			180,987			1.810
000000-00-0	STARWOOD CAPITAL HOSPITALITY FUND II	Greenwich	CT	STARWOOD CAPITAL GRP		04/28/2010		1,200,000			22,800,000	1.200
000000-00-0	WALTON STREET REAL ESTATE FUND VI	CHICAGO	IL	Walton Street		05/11/2009			1,920,000		15,840,000	1.240

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 CUSIP Identification	2 Name or Description	Location 3 City	Location 4 State	5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	NEW YORK	NY	Westbrook Partners		12/28/2009			1,317,650		10,682,350	1.210
1799999. Joint Venture Interests - Real Estate - Unaffiliated								1,200,000	11,327,355		114,426,902	XXX
000000-00-0	GLOBAL PRIVATE EQUITY VI	Boston	MA	Advent Group		07/07/2008			1,266,375		10,015,875	0.600
1999999. Joint Venture Interests - Other - Unaffiliated									1,266,375		10,015,875	XXX
3999999. Total - Unaffiliated								1,200,000	61,916,351		441,031,459	XXX
4099999. Total - Affiliated									26,913,160		13,722,118	XXX
4199999 - Totals								1,200,000	88,829,511		454,753,577	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location 3 City	Location 4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value: 9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	15 Book/ Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
000000-00-0	CAPMARK STRUCTURED RE PARTNERS LP	HORSHAM	PA	Capmark Financial	05/11/2009	05/14/2010	326,447	(30,757)				(30,757)		295,690	295,690				
000000-00-0	DB REALTY MEZZ FUND II	NEW YORK	NY	DEUTSCHE BANK	08/07/2002	04/08/2010	536,355	(160,935)				(160,935)		375,420	375,420				(100,939)
000000-00-0	H/2 SPECIAL OPPORTUNITIES	STAMFORD	CT	H/2 Secured Credit P	05/11/2009	04/28/2010	(1,213,864)	112,695				112,695		(1,101,169)	(1,101,169)				89,523
40450#-AA-5	HD SUPPLY / HUGHES SUPPLY / MIAMI CTL, DUE 2024	MIAMI	FL	DIRECT	01/01/2008	06/30/2010	30,686							30,686	30,686				448
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							(320,377)	(78,996)				(78,996)		(399,373)	(399,373)				(10,968)
000000-00-0	ALLBRIDGE INVESTMENTS FUND	NEW YORK	NY	Allied Capital Corp	05/11/2009	06/30/2010	(447,404)	(33,311)				(33,311)		(480,715)	(480,715)				35,631
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated							(447,404)	(33,311)				(33,311)		(480,715)	(480,715)				35,631
05558#-10-1	BHC INTERIM FUNDING II	NEW YORK	NY	BHC Interim Funding	05/11/2009	06/02/2010	(69,940)	(1,820)				(1,820)		(71,760)	(71,760)				1,445
13138@-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	05/01/2009	04/30/2010	702,606	1,852				1,852		704,458	704,458				18,816
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated							632,665	33				33		632,698	632,698				20,261
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	EG	Actis Capital	01/02/2008	06/30/2010	197,505	37,821			9,203	47,024		244,528	244,528				
000000-00-0	AIG HIGHSTAR CAPITAL II	NEW YORK	NY	Highstar Capital	05/24/2004	04/01/2010	33,488	356				356		33,844	33,844				(158)
000000-00-0	AIG HIGHSTAR CAPITAL III	NEW YORK	NY	Highstar Capital	05/11/2009	04/01/2010	161,132	21,720			859	22,580		183,712	183,712				
000000-00-0	APOLLO INVESTMENT FUND VI	NEW YORK	NY	Apollo Management	05/11/2009	06/18/2010	140,569							140,569	140,569				
000000-00-0	APOLLO INVESTMENT FUND VII LP	NEW YORK	NY	Apollo Management	01/28/2008	06/30/2010	615,511	13,078				13,078		628,589	628,589				(6,132)
000000-00-0	ARCLIGHT ENERGY PARTNERS II, LP	Boston	MA	ArcLight Partners	05/11/2009	06/03/2010	1,442,326	58,725				58,725		1,501,050	1,501,050				(17,406)
000000-00-0	ARGAN CAPITAL LP	London	EG	Argan Capital	05/05/2009	06/30/2010	5,495	(242)				(242)	(83)	5,170	5,170				(2)
000000-00-0	AUDAX MEZZANINE FUND II	Boston	MA	Audax Group	05/11/2009	06/08/2010	1,232,405	32,427			7,190	39,617		1,272,022	1,272,022				29,875
05069#-10-3	AUDAX MEZZANINE FUND, L.P.	Boston	MA	Audax Group	05/11/2009	04/15/2010	95,947				393	393		96,340	96,340				
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV, LP	NEW YORK	NY	Avenue Capital Group	05/11/2009	05/04/2010	40,883	691				691		41,574	41,574				1,580
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	BLACKSTONE CAPITAL PARTNERS V, LP	NEW YORK	NY	Blackstone Group	05/11/2009	05/14/2010	38,248	16,955			127	17,082		55,330	55,330				
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	NEW YORK	NY	Blackstone Group	05/11/2009	05/14/2010	28,845				65	65		28,909	28,909				
000000-00-0	BRAZOS EQUITY FUND II	DALLAS	TX	Brazos Partners	05/11/2009	06/30/2010	400	(1)			2			400	400				
25588#-10-3	DLJ INVESTMENT PARTNERS II, L.P.	NEW YORK	NY	DLJ PARTNERS	05/11/2009	05/04/2010	1,144,259				9,622	9,622		1,153,881	1,153,881				
000000-00-0	DX INVESTMENTS, LLC	HOUSTON	TX	HANCOCK MEZZ PARTNER	09/15/2009	06/10/2010	59,325							59,325	59,325				8,721
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Pa	05/11/2009	04/01/2010	77,110	722			1,868	2,590		79,700	79,700				
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	EnerVest Management	05/11/2009	06/30/2010	558,874	29,022			4,232	33,254		592,128	592,128				10,820
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	IS	FIMI Opportunity LTD	01/07/2008	06/01/2010	105,357	9,047				9,047		114,404	114,404				
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners	05/11/2009	06/30/2010	79,648	2,792				2,792		82,440	82,440				(609)
000000-00-0	KOHLBERG INVESTORS V, LP	Mount Kisco	NY	KOHLBERG & CO	05/11/2009	05/04/2010	(34,202)	(4,075)				(4,075)		(38,277)	(38,277)				6,314
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co	05/11/2009	06/25/2010	2,506,029	93,771				93,771		2,599,800	2,599,800				
000000-00-0	KRG CAPITAL FUND III, LP	Denver	CO	KRG Capital Partners	05/11/2009	06/30/2010	(727,819)	(189,946)			338	(189,607)		(917,426)	(917,426)				117,155
000000-00-0	KRG CAPITAL FUND IV, LP	Denver	CO	KRG Capital Partners	01/04/2008	06/18/2010	50,873	(4,220)			2,595	(1,625)		49,248	49,248				

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location: 3 City	Location: 4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value: 9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	15 Book/ Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	NEW YORK	NY	Leeds Weld Associate	07/21/2004	06/08/2010	2,721,516	239,315				239,315		2,960,831	2,960,831				18,645
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	NEW YORK	NY	Lexington Partners	05/11/2009	06/30/2010	221,986	16,788			123	16,911		238,897	238,897				4,696
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	NEW YORK	NY	Lincolnshire Partner	05/11/2009	06/30/2010	2,115,504	1,188,970			28,022	1,216,992		3,332,497	3,332,497				(22,621)
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	NEW YORK	NY	Goldberg Lindsay & C	05/11/2009	06/25/2010	30,109	541			6	547		30,656	30,656				
000000-00-0	MERIT MEZZANINE FUND IV	CHICAGO	IL	Merit Capital Partne	05/11/2009	05/10/2010	151,867	(1,261)				(1,261)		150,606	150,606				1,751
66705@-10-7	NORTHSTAR MEZZANINE PARTNER V	Minneapolis	MN	Northstar Capital, L	05/11/2009	06/09/2010	393,286							393,286	393,286				
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	Oak Hill Partners	05/11/2009	04/21/2010	(64,361)	(603)				(603)		(64,964)	(64,964)				3,002
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners	03/11/2008	05/14/2010	595,594	(12,850)			3,388	(9,462)		586,131	586,131				
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	NEW YORK	NY	Odyssey Partners	08/27/2004	04/21/2010	533,088	10,176				10,176		543,264	543,264				(3,455)
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	NEW YORK	NY	Odyssey Partners	12/10/2008	06/01/2010	332,935	(10,100)				(10,100)		322,835	322,835				
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	ST PETER PORT	GR	Partners Group	05/05/2009	06/30/2010	48,617	(613)				(613)	(103)	47,901	47,901				(368)
70712#-10-8	PENINSULA FUND IV	Detroit	MI	Peninsula Partners	05/11/2009	06/28/2010	57,040	1,718				1,718		58,758	58,758				746
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	CHICAGO	IL	Prudential Capital G	05/11/2009	05/03/2010	651,042	(2,358)				(2,358)		648,684	648,684				3,774
74461@-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP	CHICAGO	IL	Prudential Capital G	10/16/2008	05/12/2010	211,048	14,206				14,206		225,254	225,254				
000000-00-0	SEGULAH IV, LP	Stockholm	SW	Segulah Advisor	04/28/2008	06/14/2010	107,467	(10,079)			5,696	(4,382)	6,856	109,942	109,942				
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	05/11/2009	06/28/2010	(63,211)	1,159				1,159		(62,052)	(62,052)				2,422
000000-00-0	STERLING CAPITAL PARTNERS II, LP	Westport	CT	Sterling Partners	05/11/2009	06/30/2010	33,451	1,903			235	2,138		35,589	35,589				(95)
000000-00-0	TENASKA POWER FUND, LP	Omaha	NE	Tenaska, Inc.	03/25/2005	06/30/2010	747,053	4,072				4,072		751,125	751,125				(90,340)
000000-00-0	TPG V	Fort Worth	TX	Texas Pacific Group	05/11/2009	05/26/2010	18,528							18,528	18,528				
000000-00-0	TPG VI	Fort Worth	TX	Texas Pacific Group	05/22/2008	05/12/2010	221,999	6,617				6,617		228,616	228,616				
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP	NEW YORK	NY	Trilantic Capital Pa	05/11/2009	06/30/2010	(339,799)	(12,708)				(12,708)		(352,507)	(352,507)				11,169
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	NEW YORK	NY	Trilantic Capital Pa	05/11/2009	06/22/2010	318,169	(1,365)			5,640	4,275		322,444	322,444				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	NEW YORK	NY	Warburg Pincus	07/26/2005	05/06/2010	531,407	29,093				29,093		560,500	560,500				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	NEW YORK	NY	Warburg Pincus	05/11/2009	04/26/2010	54							54	54				
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	Wayzata	MN	Wayzata Partners	02/17/2006	06/30/2010	(1,696,885)	(136,824)				(136,824)		(1,833,709)	(1,833,709)				219,882
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners	05/11/2009	06/30/2010	(17,234)	1,832			4	1,836		(15,397)	(15,397)				31
1599999. Joint Venture Interests - Common Stock - Unaffiliated							16,555,846	1,480,688			79,610	1,560,298	6,670	18,122,815	18,122,815				299,396
02001@-AI-4	ALLSTATE INSTITUTIONAL ADVISORS	DOVER	DE	ALLSTATE INTSITUTIONAL ADVISORS	06/30/2008	06/30/2010	148,502	4,801,498				4,801,498		4,950,000	148,502		(4,801,498)	(4,801,498)	
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	Birch Hill Equity Pa	05/01/2009	06/01/2010	(1,444,940)	(20,276)				(20,276)	538	(1,464,678)	(1,464,678)				112,819
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Pa	05/11/2009	06/28/2010	81,659	1,002			2,283	3,285	(12)	84,932	84,932				
000000-00-0	CALTIUS MEZZANINE PARTNERS II-A, L.P.	Los Angeles	CA	Caltius Capital	05/11/2009	06/30/2010	(6,568)	28				28		(6,540)	(6,540)				82
000000-00-0	FIMI OPPORTUNITY FUND II	Tel-Aviv	IS	FIMI Opportunity LTD	05/11/2009	05/03/2010	68,535	6,804				6,804		75,339	75,339				
000000-00-0	KINGDOM FILMS	DOVER	DE	CSFB - ALT MGR	05/11/2009	04/15/2010									8,264,768		8,264,768	8,264,768	
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS	05/11/2009	06/30/2010	54,059	3,734				3,734		57,793	57,793				1,424
02001@-AC-7	ROAD BAY INVESTMENTS, LLC	DOVER	DE	DIRECT	06/30/2008	06/30/2010	148,283,228	(2,946,343)				(2,946,343)		145,336,885	145,336,885				731,751
1699999. Joint Venture Interests - Common Stock - Affiliated							147,184,477	1,846,447			2,283	1,848,729	526	149,033,731	152,497,002		3,463,270	3,463,270	846,076
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	NEW YORK	NY	Blackstone Group	05/11/2009	06/30/2010	50	71			19	90	31	172	172				
000000-00-0	CERBERUS INST PARTNERS LP	NEW YORK	NY	Blackacre Capital	05/11/2009	04/27/2010	349,941	(256)				(256)		349,685	349,685				(1,290)
000000-00-0	GEM REALTY FUND III	CHICAGO	IL	GEM Realty Capital	05/11/2009	06/02/2010	314,771	(33,071)				(33,071)		281,699	281,699				
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	NEW YORK	NY	KTR CAPITAL PARTNERS	05/11/2009	04/01/2010	(16,272)	24			82	106		(16,166)	(16,166)				118
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	NEW YORK	NY	Westbrook Partners	05/11/2009	06/30/2010	213,110	(32,311)			1,269	(31,042)		182,068	182,068				(6,096)
1799999. Joint Venture Interests - Real Estate - Unaffiliated							861,599	(65,544)			1,371	(64,172)	31	797,458	797,458				(7,268)
45827@-11-2	INTEGRACOLOR LTD CLASS C RPRF LTD PTR INT	MESQUITE	TX	HANCOCK MEZZ PARTNER	02/01/2007	04/15/2010	29,685	934				934		30,619	30,619				
71603@-10-0	PETERMAN HOLDINGS CO, LLC	BOSTON	MA	HANCOCK MEZZ PARTNER	02/05/2009	05/03/2010									24,409		24,409	24,409	
1999999. Joint Venture Interests - Other - Unaffiliated							29,685	934				934		30,619	55,028		24,409	24,409	
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				
00935Q-10-2	US AIRWAYS	WILMINGTON	DE	EXCHANGE	07/30/2003	06/30/2010									79,481		79,481	79,481	
00935S-10-8	US AIRWAYS	WILMINGTON	DE	EXCHANGE	07/30/2003	06/30/2010									61,210		61,210	61,210	
00935T-10-6	US AIRWAYS	WILMINGTON	DE	EXCHANGE	07/30/2003	06/30/2010									61,210		61,210	61,210	
3799999. Any Other Class of Assets - Unaffiliated															201,901		201,901	201,901	
3999999. Total - Unaffiliated							17,759,419	1,337,115			80,981	1,418,096	6,701	19,184,216	19,410,526		226,309	226,309	301,422
4099999. Total - Affiliated							146,776,496	1,812,222			2,283	1,814,505	526	148,591,526	152,054,797		3,463,270	3,463,270	881,706
4199999 - Totals							164,535,915	3,149,337			83,264	3,232,601	7,227	167,775,743	171,465,322		3,689,580	3,689,580	1,183,128

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)
31771E-AN-1	FINANCING CORP PRINCIPAL STRI 12/27/2018		04/20/2010	HSBC SECURITIES, INC.		13,816,740	20,000,000		1
742651-DJ-8	PRIVATE EXPORT FUNDING 12/15/2021		06/23/2010	BANK OF AMERICA		10,216,200	10,000,000	17,917	1
74046B-AB-2	PREMIER AIRCRAFT LEASING 04/10/2022		04/22/2010	GOLDMAN, SACHS & CO.		20,000,000	20,000,000		1Z
0399999. Bonds - U.S. Governments						44,032,940	50,000,000	17,917	XXX
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-BK-5	FED REPUBLIC OF BRAZIL 01/20/2037	F	06/09/2010	Various		9,261,500	8,000,000	195,938	2FE
105756-BS-8	FED REPUBLIC OF BRAZIL 01/22/2021	F	04/15/2010	CHASE SECURITIES		29,693,400	30,000,000		2FE
683234-8K-7	ONTARIO (PROVINCE OF) 04/14/2020	A	04/07/2010	RBC DOMINION SECURITIES		4,983,600	5,000,000		1FE
683234-8Y-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		15,870,000	13,000,000	219,611	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
78307A-DB-6	RUSSIA FOREIGN BOND 04/29/2020	F	04/22/2010	CITIBANK		11,923,560	12,000,000		2FE
46513E-5Y-4	STATE OF ISRAEL 03/26/2019	F	05/13/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		5,218,750	5,000,000	37,014	1
91086Q-AV-0	UNITED MEXICAN STATES 01/11/2040	F	04/06/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		22,476,520	23,000,000	355,606	2FE
1099999. Bonds - All Other Governments						114,279,505	111,000,000	811,189	XXX
1799999. Bonds - U.S. States, Territories and Possessions									XXX
544646-A6-9	LOS ANGELES CA USD G O QSCB 1 05/01/2027		04/22/2010	GOLDMAN, SACHS & CO.		4,000,000	4,000,000		1Z
713040-GQ-0	PEORIA IL SCH DIST NO 150 200 01/01/2012		05/06/2010	PRE-REFUNDING		430,032	465,000		1FE
713040-GT-4	PEORIA IL SCH DIST NO 150 200 01/01/2012		05/06/2010	PRE-REFUNDING		795,328	860,000		1FE
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						5,225,360	5,325,000		XXX
167593-AN-2	CHICAGO IL OHARE INTL ARPT GE 01/01/2040		04/15/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		10,000,000	10,000,000		1FE
68607D-NL-5	OREGON ST DEPT TRANSN HWY USE 11/15/2034		04/01/2010	CITIGROUP GLOBAL MARKETS		16,000,000	16,000,000		1FE
592125-AA-6	MET GOVT-TXB-A2-BABS 07/01/2043		04/14/2010	GOLDMAN, SACHS & CO.		8,000,000	8,000,000		1Z
387883-PP-0	GRANT CNTY WA PUD 2 PRIEST RA 01/01/2040		04/15/2010	CITIGROUP GLOBAL MARKETS		9,990,600	10,000,000		1FE
3199999. Bonds - U.S. Special Revenues						43,990,600	44,000,000		XXX
88579Y-AB-7	3M COMPANY 0% 11/21/2032 11/21/2032		06/29/2010	MCMAHAN SECURITIES CO LP		127,800	142,000		1FE
002824-AW-0	ABBOTT LABORATORIES 05/27/2020		05/24/2010	BANK OF AMERICA		13,993,140	14,000,000		1FE
002824-AY-6	ABBOTT LABORATORIES 05/27/2040		05/24/2010	MORGAN STANLEY DEAN WITTER		4,961,400	5,000,000		1FE
990427-9B-4	ADVANTAGE SALES & MARKETING, 05/05/2016		05/19/2010	CREDIT SUISSE		995,000	1,000,000		4FE
008252-AL-2	AFFILIATED MANAGERS GROU 3.95 08/15/2038		04/26/2010	MORGAN STANLEY DEAN WITTER		1,537,260	1,500,000	12,179	2FE
990501-9C-4	AFFINION GROUP TRANCHE B TERM 10/09/2016		04/26/2010	BANK OF AMERICA		2,475,000	2,500,000		3FE
026355-9A-7	AGFS FUNDING LOAN 04/21/2015		05/07/2010	BANK OF AMERICA		1,674,500	1,700,000		4FE
02660T-JJ-3	AHMT 2006-1 M1 03/25/2046		04/01/2010	VARIOUS		2,873,070			1Z*
009163-AA-4	AIR PRODUCTS & CHEMICALS 02/01/2013		06/28/2010	JEFFERIES & COMPANY, INC.		2,104,600	2,000,000	34,583	1FE
471109-AB-4	ALLTRISTA CORP 05/01/2017		06/02/2010	BARCLAYS BANK		1,965,000	2,000,000	15,000	4FE
03064E-AE-6	AMCAR 2010-2, C 10/08/2015		05/13/2010	WACHOVIA SECURITIES		11,996,309	12,000,000		1FE
028865-AA-1	AMERICAN PETROLEUM TAN 05/01/2015		05/06/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		340,211	350,000		4FE
029229-AA-9	AMERICAN RENAL HOLDINGS 05/15/2018		04/27/2010	BANK OF AMERICA		89,352	90,000		1Z
02005A-AF-5	AMOT 10 - 2 A 04/15/2017		04/23/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		54,989,605	55,000,000		1FE
990798-9H-5	ARAMARK CORPORATION LC 2 FACI 07/26/2016		05/07/2010	Various		75,304	77,434		3FE
990798-9G-7	ARAMARK CORPORATION LC FACILI 01/26/2014		05/07/2010	Various		44,716	45,980		3FE
990798-9F-9	ARAMARK CORPORATION US TERM B 07/26/2016		05/07/2010	Various		1,083,454	1,114,091		3FE
990798-9E-2	ARAMARK CORPORATION US TERM L 01/26/2014		05/07/2010	Various		741,526	762,495		3FE
039380-AA-8	ARCH COAL INC 08/01/2016		06/23/2010	Various		4,664,650	4,540,000	152,746	4FE
05329W-AJ-1	AUTONATION INC 04/15/2018		06/17/2010	J. P. MORGAN SECURITIES, INC.		3,950,000	4,000,000	51,000	3FE
058498-AN-6	BALL CORP 09/01/2019		06/30/2010	Various		3,188,340	3,088,000	71,480	3FE
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-CG-7	BANK OF MONTREAL 06/28/2013	A	06/21/2010	MORGAN STANLEY DEAN WITTER		9,994,200	10,000,000		1FE
05532J-DT-8	BCAP 2009-RR13 1A5 05/26/2037		02/26/2010	CANTOR FITZGERALD		(437,888)	(434,090)	(145)	2Z*
055381-AQ-0	BE AEROSPACE INC 07/01/2018		06/23/2010	Various		7,355,000	7,000,000	287,819	3FE
075811-AE-9	BECKMAN COULTER INC 06/01/2015		06/17/2010	J. P. MORGAN SECURITIES, INC.		18,811,561	16,845,000	57,150	2FE
075811-AD-1	BECKMAN COULTER INC 2.500000% 12/15/2036		05/07/2010	KBC FINANCIAL PRODUCTS USA INC		1,109,768	1,000,000	10,208	2FE
081437-AG-0	BEMIS COMPANY INC 08/01/2014		06/22/2010	BANK OF AMERICA		7,933,050	7,225,000	163,285	2FE
991200-9A-6	BI-LO LLC FIRST LIEN TERM LOA 05/12/2015		05/27/2010	CREDIT SUISSE		1,940,000	2,000,000		4FE
466183-AE-0	BINGHAM CDO, CLASS A3 LOANS 02/15/2012		03/26/2010	GUGGENHEIM CAPITAL MARKETS		(5,224,317)	(5,310,615)	(3,817)	2FE
091797-AM-2	BLACK & DECKER CORP 11/01/2014		06/22/2010	J. P. MORGAN SECURITIES, INC.		6,426,240	6,000,000	42,750	1FE
990882-9C-8	BUILDING MATERIALS COPR OF AM 02/22/2014		05/12/2010	DEUTSCHE BANK SECURITIES		991,250	1,000,000		3FE
120111-BJ-7	BUILDING MATERIALS CORP 03/15/2020		06/16/2010	DEUTSCHE BANK SECURITIES		2,910,000	3,000,000	61,875	4FE
12189L-AA-9	BURLINGTN NORTH SANTA FE 05/01/2040		05/12/2010	BANK OF AMERICA		4,983,150	5,000,000		2FE
131347-9A-6	CALPINE CORP FIRST PRIORITY T 03/29/2014		05/10/2010	Various		2,943,750	3,000,000		4FE
134429-AV-1	CAMPBELL SOUP CO 07/15/2017		06/30/2010	J. P. MORGAN SECURITIES, INC.		4,985,550	5,000,000		1FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
136069-DM-0	CANADIAN IMPERIAL BANK 07/02/2015	A	06/30/2010	Various		35,006,400	35,000,000	1,444	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		1,150,313	1,125,000		4FE
15128@-AH-6	CEMEX ESPANA FINANCE LLC EXCH 02/14/2014	F	08/15/2009	Various		1,654,172	151,362		4
15641Y-AD-0	CENTURION CDO 3, CLASS II 04/11/2013	F	05/13/2010	GREENWICH CAPITAL MARKETS, INC.		9,225,000	9,000,000	63,733	1FE
15672W-AA-2	CEQUEL COM HLDG I/CAP CP 11/15/2017		05/18/2010	EXCHANGE		1,121,851	1,100,000	791	4FE
15672W-AB-0	CEQUEL COM HLDG I/CAP CP 11/15/2017		04/29/2010	GOLDMAN, SACHS & CO.		1,122,000	1,100,000	47,438	4FE
12527G-AA-1	CF INDUSTRIES INC 05/01/2018		04/20/2010	MORGAN STANLEY DEAN WITTER		90,000	90,000		1Z
12527G-AB-9	CF INDUSTRIES INC 05/01/2020		04/20/2010	MORGAN STANLEY DEAN WITTER		90,000	90,000		1Z
15724*-9A-3	CF INDUSTRIES TERM LOAN B-1 04/05/2015		06/14/2010	MORGAN STANLEY DEAN WITTER		560,222	560,222		3FE
990512-9C-1	CHARTER COMM. OPERATING CO. N 03/06/2014		05/07/2010	MORGAN STANLEY DEAN WITTER		922,500	1,000,000		3FE
990512-9E-7	CHARTER COMMUNICATIONS OPERAT 09/06/2016		03/31/2010	EXCHANGE		14,793,141	14,863,583		3FE
12519A-AA-4	CHRYSLER FINANCIAL AUTO SECUR 08/08/2014		05/28/2010	CITIGROUP GLOBAL MARKETS		7,199,063	7,000,000	25,993	1FE
12519B-AA-2	CHRYSLER FINANCIAL AUTO SECUR 11/10/2014		06/09/2010	SALOMON SMITH BARNEY		5,219,336	5,000,000	2,725	2FE
125509-BM-0	CIGNA CORP 06/15/2020		05/12/2010	DEUTSCHE BANK SECURITIES		4,973,700	5,000,000		2FE
172967-FD-8	CITIGROUP INC 05/19/2015		05/12/2010	CITIBANK		4,972,350	5,000,000		1FE
18451Q-AB-4	CLEAR CHANNEL WORLDWIDE 12/15/2017		06/16/2010	CITADEL SECURITIES		2,314,688	2,250,000	3,469	4FE
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
209111-FA-6	CONS EDISON CO OF NY 06/15/2040		06/02/2010	J. P. MORGAN SECURITIES, INC.		4,975,700	5,000,000		1FE
20854P-AC-3	CONSOL ENERGY INC 04/01/2017		06/24/2010	Various		4,120,000	4,000,000	68,444	4FE
20902#-9E-5	CONSOLIDATED CONTAINER COMPAN 03/28/2014		05/11/2010	DEUTSCHE BANK SECURITIES		1,890,000	2,000,000		4FE
12629Y-AA-9	COOPER-STANDARD AUTOMOTI 05/01/2018		04/29/2010	DEUTSCHE BANK SECURITIES		90,000	90,000		1Z
22025Y-AK-6	CORRECTIONS CORP OF AMER 06/01/2017		06/25/2010	JEFFERIES & COMPANY, INC.		520,000	500,000	3,122	3FE
222070-A*-5	COTY INC. SERIES A SNR. SECUR 06/16/2017		05/28/2010	J. P. MORGAN SECURITIES, INC.		20,000,000	20,000,000		2Z
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		3,995,200	4,000,000		1FE
224050-AE-4	COX ENTERPRISES INC 07/15/2027		05/25/2010	MIZUHO INTERNATIONAL PLC		1,140,000	1,000,000	27,247	2FE
126190-AD-9	CPS 2008-A, A4 10/15/2014		06/22/2010	J. P. MORGAN SECURITIES, INC.		4,298,125	4,000,000	7,922	1FE
126304-AU-8	CSC HOLDINGS INC 06/15/2015		06/15/2010	Various		10,861,250	10,500,000	316,743	3FE
12644J-AE-5	CSMC 10-10R 2A1 07/25/2030		03/23/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		24,658,165	24,482,199	118,331	2Z*
126650-BT-6	CVS CAREMARK CORP 05/18/2015		05/13/2010	BARCLAYS BANK		4,992,700	5,000,000		2FE
126650-BU-3	CVS CAREMARK CORP 05/18/2020		05/13/2010	BARCLAYS BANK		9,950,500	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*
23331A-AZ-2	D.R. HORTON INC 04/15/2016		06/14/2010	Various		7,281,250	7,500,000	80,347	3FE
23918K-AH-1	DAVITA INC 03/15/2015		06/21/2010	Various		9,521,295	9,532,000	175,939	4FE
23311M-9A-7	DCS BUSINESS SERVICES, INC TE 03/30/2012		06/25/2010	EXCHANGE		1,045,440	1,056,000		4Z
245217-AQ-7	DEL MONTE FOODS CO 10/15/2019		06/24/2010	Various		3,746,265	3,646,000	50,226	3FE
24736V-AA-0	DELTA AIR LINES 07/02/2018		06/28/2010	GOLDMAN, SACHS & CO.		7,000,000	7,000,000		2FE
24823U-AF-5	DENBURY RESOURCES INC 12/15/2015		06/23/2010	JEFFERIES & COMPANY, INC.		2,020,000	2,000,000	5,417	4FE
25459H-AT-2	DIRECTV HOLDINGS LLC 03/15/2020		04/19/2010	CITIBANK		5,008,100	5,000,000	29,611	2FE
25470D-AB-5	DISCOVERY COMMUNICATIONS 06/01/2015		05/26/2010	J. P. MORGAN SECURITIES, INC.		7,488,825	7,500,000		2FE
25470D-AD-1	DISCOVERY COMMUNICATIONS 06/01/2040		05/26/2010	J. P. MORGAN SECURITIES, INC.		2,999,220	3,000,000		2FE
27876G-BH-0	DISH DBS CORP 05/31/2015		06/30/2010	Various		9,098,750	9,000,000	31,000	3FE
26358B-AA-6	DUANE STREET CLO 2006-3A, CLA 01/11/2021		04/30/2010	BANK OF AMERICA		27,329,328	29,868,118	13,089	1FE
26361L-AA-9	DUBAI ELECTRICITY & WATE 04/22/2015	F	04/15/2010	CITIBANK		5,000,000	5,000,000		1Z
27876G-BE-7	ECHOSTAR DBS CORP 02/01/2016		06/28/2010	Various		2,495,625	2,500,000	64,521	3FE
28336L-BT-5	EL PASO CORP 02/15/2016		06/24/2010	Various		7,367,500	7,000,000	210,375	3FE
28336L-BR-9	EL PASO NATURAL GAS 06/01/2018		06/22/2010	Various		5,453,750	5,500,000	20,944	3FE
290908-AC-6	EMERALD INVESTMENT GRADE CBO 05/24/2011	F	05/24/2010	SCHEDULED PAY UP		128,687	128,687		5FE
29255W-AJ-9	ENCORE ACQUISITION CO 05/01/2016		06/11/2010	WELLS FARGO		2,095,000	2,000,000	23,750	4FE
76823#-AQ-4	ENTERGY CORP. (RIVER FUEL FUN 04/15/2015		04/01/2010	MIZUHO INTERNATIONAL PLC		5,000,000	5,000,000		2Z
29379V-AP-8	ENTERPRISE PRODUCTS OPER 09/01/2020		05/11/2010	CITIBANK		9,970,100	10,000,000		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.		6,985,650	7,000,000		1FE
29444U-AJ-5	EQUINIX INC 03/01/2018		06/16/2010	CITIBANK		4,090,000	4,000,000	97,500	4FE
31620R-AC-9	FIDELITY NATL FINANCIAL 05/15/2017		04/30/2010	BANK OF AMERICA		9,989,700	10,000,000		2FE
33938E-AN-7	FLEXTRONICS INTL LTD 11/15/2014	F	06/21/2010	OPPENHEIMER & CO. INC		1,737,645	1,742,000	11,795	3FE
34382#-AC-7	FLUID ENTERPRISES CORP. (HOMA 10/31/2012		03/31/2010	SCHEDULED PAY UP		747	747		5
34382#-AD-5	FLUID ENTERPRISES CORP. (HOMA 11/02/2013		06/29/2010	SCHEDULED PAY UP		1,317	1,317		5
345397-VN-0	FORD MOTOR CREDIT CO LLC 04/15/2015		04/06/2010	J. P. MORGAN SECURITIES, INC.		1,492,170	1,500,000		3FE
346091-BE-0	FOREST OIL CORPORATION 02/15/2014		06/15/2010	Various		5,131,250	5,000,000	143,083	4FE
41641#-AF-2	FOREST RESOURCES, LLC (HANCOC 06/30/2012		03/30/2010	SCHEDULED PAY UP		65,408	65,408		5
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

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354613-AF-8	FRANKLIN RESOURCES INC 05/20/2015		05/17/2010	BANK OF AMERICA		1,997,800	2,000,000		1FE
354613-AG-6	FRANKLIN RESOURCES INC 05/20/2020		05/17/2010	BANK OF AMERICA		4,994,450	5,000,000		1FE
35687M-AT-4	FREESCALE SEMICONDUCTOR 04/15/2018		04/07/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		175,000	175,000		1Z
991154-9C-1	FRESENIUS SE TRANCHE C1 DOLLA 09/10/2014		03/18/2010	EXCHANGE		306,637	310,267		2FE
991154-9D-9	FRESENIUS SE TRANCHE C2 TERM 09/10/2014		03/18/2010	EXCHANGE		175,033	177,233		2FE
35906A-AA-6	FRONTIER COMMUNICATIONS 05/01/2014		06/09/2010	J. P. MORGAN SECURITIES, INC.		3,067,500	3,000,000	29,563	3FE
363206-AA-1	GALE FORCE CLO LTD 2007-3A A1 04/19/2021		04/23/2010	BANK OF AMERICA		18,200,000	20,000,000	4,537	1FE
L4191B-AH-6	GAZ CAPITAL SA 11/22/2016	F	05/19/2010	CITIBANK		2,484,375	2,500,000	863	2FE
370334-BH-6	GENERAL MILLS INC 02/15/2019		06/24/2010	BANK OF AMERICA		11,259,500	10,000,000	210,306	2FE
370334-BJ-2	GENERAL MILLS INC 06/15/2040		05/26/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		4,987,300	5,000,000		2FE
372917-AP-9	GENZYME CORP-GENL DIVISN 06/15/2015		06/14/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		4,984,200	5,000,000		2FE
372917-AR-5	GENZYME CORP-GENL DIVISN 06/15/2020		06/14/2010	GOLDMAN, SACHS & CO.		4,959,300	5,000,000		2FE
G3725@-AE-9	GEORGE WIMPEY PLC 5.73% NOTES 07/03/2012	F	11/12/2009	Various		117,278	39,093		4
373334-JR-3	GEORGIA POWER COMPANY 06/01/2040		05/24/2010	GOLDMAN, SACHS & CO.		9,933,900	10,000,000		1FE
373298-BM-9	GEORGIA-PACIFIC 06/15/2015		06/15/2010	OPPENHEIMER & CO. INC		1,175,108	1,134,000	728	3FE
36186C-CB-7	GMAC INC 02/12/2015		06/16/2010	CITIBANK		3,067,500	3,000,000	89,225	4FE
991189-9A-1	GREAT POINT POWER DELAYED DRA 03/10/2017		06/08/2010	BARCLAYS BANK		4,950,000	5,000,000		3FE
39248#-9E-8	GREEKTOWN HOLDINGS LLC NEW DI 09/30/2010		03/31/2010	SCHEDULED PAY UP		3,959	3,959		3Z
392485-AB-4	GREEKTOWN SUPERHOLDINGS 07/01/2015		06/25/2010	GOLDMAN, SACHS & CO.		1,380,000	1,500,000		4Z
40052V-AA-2	GRUPO BIMBO SAB DE CV 06/30/2020	F	06/23/2010	BANK OF AMERICA		19,945,200	20,000,000		2FE
410345-AF-9	HANESBRANDS INC 12/15/2016		06/17/2010	FBR CAPITAL MARKETS LT INC		1,017,500	1,000,000	1,556	4FE
418056-AS-6	HASBRO INC 03/15/2040		04/06/2010	GOLDMAN, SACHS & CO.		4,890,900	5,000,000	24,694	2FE
404119-AX-7	HCA INC 11/15/2016		06/09/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		5,237,500	5,000,000	37,257	4FE
404119-BF-5	HCA INC 04/15/2019		06/09/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		3,142,500	3,000,000	41,792	3FE
197677-9C-3	HCA, INC. TRANCHE B-2 TERM LO 03/31/2017		04/06/2010	EXCHANGE		3,439,076	3,528,632		3FE
423074-AJ-2	HEINZ (H.J.) CO. 07/15/2013		06/29/2010	CITIBANK		12,304,425	11,170,000	277,218	2FE
127914-AB-5	HELIX ENERGY SOLUTIONS 3.2500 12/15/2025		05/19/2010	MCMAHAN SECURITIES CO LP		1,822,500	2,000,000	28,708	2
990289-9E-2	HERTZ CORP PREFUNDED LC 12/21/2012		06/16/2010	BANK OF AMERICA		448,549	467,238		3FE
990289-9D-4	HERTZ CORP TERM LOAN B 12/21/2012		06/16/2010	BANK OF AMERICA		2,431,451	2,532,762		3FE
42822T-AA-2	HICDO 2004-1A A1 12/15/2016	F	04/30/2010	RESOURCE MANAGEMENT		8,871,881	9,526,853	8,216	1FE
43739E-BS-5	HMBT 2005-4 A1 10/25/2035		05/05/2010	CITIBANK		12,686,537	16,409,425	1,541	1Z*
441060-AJ-9	HOSPIRA INC 03/30/2017		04/01/2010	MORGAN STANLEY DEAN WITTER		2,159,940	2,000,000	2,353	2FE
44108E-AS-7	HOST MARRIOTT LP 11/01/2013		06/10/2010	GOLDMAN, SACHS & CO.		8,239,688	8,250,000	71,844	3FE
441520-AA-1	HOUGHTON INTL 14.25% SR SUB N 12/19/2014		06/30/2010	SCHEDULED PAY UP		21,509	21,509		5
44328M-AB-0	HSBC BANK PLC 06/28/2015	F	06/21/2010	HSBC SECURITIES, INC.		4,995,900	5,000,000		1FE
451102-AC-1	ICAHN ENTERPRISES/FIN 01/15/2016		06/16/2010	JEFFERIES & COMPANY, INC.		1,447,500	1,500,000	50,375	3FE
451102-AF-4	ICAHN ENTERPRISES/FIN 01/15/2018		06/16/2010	JEFFERIES & COMPANY, INC.		1,920,000	2,000,000	69,333	3FE
44984W-AA-5	INEOS FINANCE PLC 05/15/2015	F	05/05/2010	BARCLAYS BANK		175,000	175,000		1Z
45763P-AC-0	INMARSAT FINANCE PLC 12/01/2017	F	06/16/2010	GOLDMAN, SACHS & CO.		3,315,000	3,250,000	13,316	3FE
45822E-AK-6	INTELSAT SUBSIDIARY HLDG 01/15/2015	F	06/09/2010	DEUTSCHE BANK SECURITIES		1,995,000	2,000,000	73,465	4FE
45111#-AA-5	INTERCONNECT DEVICES 14% SR S 05/11/2014		03/30/2010	SCHEDULED PAY UP		10,009	10,009		5
459745-9A-5	INTERNALTIONAL LEASE FIN CORP 03/17/2015		04/07/2010	BANK OF AMERICA		565,385	576,923		3FE
459745-9B-3	INTERNATIONAL LEASE FIN COPR 03/17/2016		04/12/2010	BANK OF AMERICA		414,615	423,077		3FE
461070-AH-7	INTERSTATE POWER & LIGHT 06/15/2015		06/10/2010	BARCLAYS BANK		5,981,640	6,000,000		2FE
459902-AS-1	INTL GAME TECHNOLOGY 06/15/2020		06/03/2010	MORGAN STANLEY DEAN WITTER		5,974,800	6,000,000		2FE
462613-AE-0	IPALCO ENTERPRISES INC 04/01/2016		06/10/2010	JEFFERIES & COMPANY, INC.		1,522,500	1,500,000	21,599	3FE
462846-AC-0	IRON MOUNTAIN INC 01/01/2016		06/17/2010	DEUTSCHE BANK SECURITIES		1,970,000	2,000,000	62,938	4FE
450679-BW-4	ITT CORP 05/01/2014		06/30/2010	J. P. MORGAN SECURITIES, INC.		10,919,900	10,000,000	88,472	2FE
466313-AE-3	JABIL CIRCUIT INC 07/15/2016		06/10/2010	DEUTSCHE BANK SECURITIES		5,087,500	5,000,000	161,458	3FE
471109-AC-2	JARDEN CORP 05/01/2016		06/02/2010	DEUTSCHE BANK SECURITIES		2,050,000	2,000,000	16,000	4FE
46630J-AS-8	JPMCC 2007-LDPX, C 01/01/9999		06/28/2010	VARIOUS		2,484,364			4FE
466247-J4-6	JPMMT 2006-A2 2A1 04/25/2036		04/26/2010	WACHOVIA SECURITIES		9,151,053	10,167,836	45,529	1Z*
492914-AR-7	KEY ENERGY SERVICES INC 12/01/2014		06/09/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		1,970,000	2,000,000	6,049	4FE
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		4,981,250	5,000,000	65,521	3FE
502413-AZ-0	L-3 COMMUNICATIONS CORP 07/15/2020		05/18/2010	BANK OF AMERICA		14,951,850	15,000,000		2FE
995121-9B-8	LAKE AT LAS VEGAS 1ST LIEN 06/30/2012		06/30/2010	SCHEDULED PAY UP		1,409,338	1,409,338		5FE
513075-AW-1	LAMAR MEDIA CORP 04/15/2018		04/08/2010	J. P. MORGAN SECURITIES, INC.		1,100,000	1,100,000		4FE
51511C-AD-0	LANDWIRTSCH. RENTENBANK 01/15/2016	F	04/20/2010	MORGAN STANLEY DEAN WITTER		2,492,300	2,500,000		1FE
521865-AR-6	LEAR CORP 03/15/2018		06/16/2010	BANK OF AMERICA		2,940,000	3,000,000	55,781	4FE
52736R-AV-4	LEVI STRAUSS & CO 04/01/2016		06/25/2010	OPPENHEIMER & CO. INC		286,688	275,000	6,034	4FE
53217V-AB-5	LIFE TECHNOLOGIES CORP 03/01/2015		06/17/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		9,382,551	9,115,000	136,501	2FE
532716-AM-9	LIMITED BRANDS INC 07/15/2017		06/02/2010	SAMCO		200,000	200,000	5,443	3FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
532716-AS-6	LIMITED BRANDS INC 05/01/2020		06/02/2010	Various		826,750	830,000	4,171	3FE
532776-AS-0	LIN TELEVISION CORP 04/15/2018		04/07/2010	J. P. MORGAN SECURITIES, INC.		115,000	115,000		4FE
538034-AC-3	LIVE NATION ENTERTAINMEN 05/15/2018		05/06/2010	Various		1,093,500	1,080,000	1,016	4FE
539830-AV-1	LOCKHEED MARTIN CORP 06/01/2040		05/25/2010	EXCHANGE		26,970,063	28,670,516		1FE
548661-CQ-8	LOWE'S COMPANIES INC 04/15/2020		04/12/2010	J. P. MORGAN SECURITIES, INC.		9,981,800	10,000,000		1FE
990659-9B-2	LYONDELL CHEMICAL COMPANY EXI 04/08/2016		05/18/2010	UNION BANK OF SWITZERLAND		990,000	1,000,000		3FE
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
57037@-AE-5	MARK ANDY 15% SR SUB NOTES (H 04/08/2014		06/15/2010	SCHEDULED PAY UP		38,395	38,395		5
574599-BG-0	MASCO CORP 03/15/2020		06/17/2010	CANTOR, FITZGERALD & CO.		1,945,000	2,000,000	40,375	3FE
57629W-BK-5	MASSMUTUAL GLOBAL FUNDIN 04/21/2014		04/14/2010	MORGAN STANLEY DEAN WITTER		6,977,740	7,000,000		1FE
581557-AU-9	MCKESSON HBOC INC 03/01/2013		06/29/2010	MORGAN STANLEY DEAN WITTER		3,249,840	3,000,000	52,938	2FE
581557-AV-7	MCKESSON HBOC INC 03/01/2017		04/09/2010	BANK OF AMERICA		10,732,100	10,000,000	68,083	2FE
55382*-AB-8	MCNEIL TECH SR SUB (HANCOCK M 09/13/2013		04/01/2010	SCHEDULED PAY UP		5,954	5,954		5
552953-BP-5	MGM MIRAGE INC 03/15/2020		06/10/2010	GOLDMAN, SACHS & CO.		2,478,125	2,500,000	55,625	4FE
594918-AE-4	MICROSOFT CORP 0% 06/15/2013 06/15/2013		06/08/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		6,500,000	6,500,000		1FE
991092-9B-5	MSCI INC TERM LOAN FACILITY 06/01/2016		06/11/2010	MORGAN STANLEY DEAN WITTER		1,000,000	1,000,000		3FE
55406*-AA-2	MULTIAD SVC INC 14.5% SR SUB 11/07/2014		04/30/2010	SCHEDULED PAY UP		6,913	6,913		5
628530-AK-3	MYLAN INC 07/15/2017		06/29/2010	Various		3,260,879	3,190,000	21,528	4FE
628530-AL-1	MYLAN INC 07/15/2020		06/15/2010	Various		2,379,895	2,350,000	12,688	4FE
41242*-AH-5	NATIONAL BASKETBALL ASSOCIATI 06/07/2017		05/12/2010	J. P. MORGAN SECURITIES, INC.		6,000,000	6,000,000		2FE
62875U-AA-3	NBC UNIVERSAL 04/30/2020		04/27/2010	J. P. MORGAN SECURITIES, INC.		24,961,250	25,000,000		2FE
62875U-AD-7	NBC UNIVERSAL 04/30/2040		04/27/2010	MORGAN STANLEY DEAN WITTER		4,998,650	5,000,000		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		4,472,625	4,550,000	31,874	3FE
990619-9A-8	NIELSEN FINANCE LLC CLASS A D 08/09/2013		06/14/2010	Various		6,705,000	7,000,000		4FE
654679-AA-7	NISKA GAS STORAGE US/CAN 03/15/2018		06/11/2010	BARCLAYS BANK		3,007,500	3,000,000	74,698	4FE
655664-AN-0	NORDSTROM INC 05/01/2020		04/20/2010	GOLDMAN, SACHS & CO.		4,978,250	5,000,000		2FE
629377-AU-6	NRG ENERGY INC 02/01/2016		06/15/2010	Various		7,243,750	7,500,000	206,398	3FE
62941F-AH-1	NTL CABLE PLC 08/15/2016		06/17/2010	CITIBANK		2,080,000	2,000,000	64,382	4FE
67090F-9A-6	NUVEEN INVESTMENTS, INC. TERM 11/13/2014		04/29/2010	SCHEDULED PAY UP		13,514	13,514		4FE
674627-A@-3	OCE N.V. SENIOR NOTES DUE 201 04/19/2013	F	04/29/2010	VARIOUS		(17,377)			3
678858-BL-4	OKLAHOMA G&E CO 06/01/2040		06/03/2010	MIZUHO INTERNATIONAL PLC		6,955,060	7,000,000		1FE
681904-AK-4	OMNICARE INC 12/15/2015		06/02/2010	JEFFERIES & COMPANY, INC.		2,955,000	3,000,000	98,542	3FE
681904-AM-0	OMNICARE INC 06/01/2020		05/13/2010	J. P. MORGAN SECURITIES, INC.		250,000	250,000		3FE
688225-AD-3	OSHKOSH CORP 03/01/2020		04/29/2010	J. P. MORGAN SECURITIES, INC.		528,750	500,000	7,201	4FE
690113-A*-6	OUTLOOK (FKA - VISTA) GROUP C 07/26/2014		03/30/2010	SCHEDULED PAY UP		5,261	5,261		5
69763N-AB-7	PAMCO III 1998-1 CLASS B-1 FX 05/01/2010		02/01/2010	SCHEDULED PAY UP		1,654	1,654		5Z
70319W-AA-6	PATHEON INC 04/15/2017	A	04/09/2010	J. P. MORGAN SECURITIES, INC.		175,000	175,000		4FE
704549-AE-4	PEABODY ENERGY CORP 11/01/2016		06/24/2010	Various		5,185,000	5,000,000	54,083	3FE
705012-AA-0	PEARSON FUNDING TWO 05/17/2016	F	05/10/2010	J. P. MORGAN SECURITIES, INC.		9,947,800	10,000,000		2FE
70556J-AC-3	PEGASUS AVIATION LEASE SERIES 03/25/2029		06/25/2010	SCHEDULED PAY UP		33,896	33,896		6FE
714290-B*-3	PERRIGO COMPANY 2010 2017 04/30/2017		04/09/2010	J. P. MORGAN SECURITIES, INC.		12,000,000	12,000,000		2Z
714290-B@-1	PERRIGO COMPANY 2010 2020 04/30/2020		04/09/2010	J. P. MORGAN SECURITIES, INC.		3,000,000	3,000,000		2Z
71645W-AN-1	PETROBRAS INTL FIN CO 03/15/2019	F	06/17/2010	Various		9,258,750	8,000,000	169,750	2FE
718592-AK-4	PHILLIPS-VAN HEUSEN 05/15/2020		06/24/2010	Various		2,515,625	2,500,000	18,130	4FE
991195-9A-8	PHILLIPS-VAN HEUSEN CORP TRAN 05/06/2016		06/08/2010	BARCLAYS BANK		995,000	1,000,000		3FE
74114#-AA-2	PRESTOLITE ELECTRIC TERM LOAN 06/30/2012		03/31/2010	SCHEDULED PAY UP		59,519	59,519		5Z
74153W-BY-4	PRICOA GLOBAL FUNDING 1 06/11/2014		04/01/2010	DEUTSCHE BANK SECURITIES		8,650,800	8,000,000	140,489	1FE
74456Q-AW-6	PUB SVC ELEC & GAS 05/01/2015		05/17/2010	BARCLAYS BANK		3,992,880	4,000,000		1FE
745332-CC-8	PUGET SOUND ENERGY INC 07/15/2040		06/24/2010	ROYAL BANK OF SCOTLAND PLC		5,000,000	5,000,000		2FE
749121-BV-0	QWEST COMMUNICATIONS INT 02/15/2014		06/15/2010	BARCLAYS BANK		1,990,000	2,000,000	51,250	4FE
749121-BZ-1	QWEST COMMUNICATIONS INT 10/01/2015		06/24/2010	Various		6,157,500	6,000,000	112,000	3FE
760985-4U-2	RAMP 2004-RZ2 AI6 03/25/2034		04/01/2010	SCHEDULED PAY UP		23,904	23,904		1Z*
75281A-AF-6	RANGE RESOURCES CORP 03/15/2015		06/29/2010	J. P. MORGAN SECURITIES, INC.		297,750	300,000	5,684	3FE
75281A-AG-4	RANGE RESOURCES CORP 05/15/2016		06/29/2010	Various		2,417,000	2,400,000	17,667	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
760759-AG-5	REPUBLIC SERVICES INC 03/01/2020		06/22/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		10,179,200	10,000,000	154,167	2FE
990688-9E-5	REYNOLDS & REYNOLDS (DEALER C 04/21/2017		05/04/2010	DEUTSCHE BANK SECURITIES		6,451,250	6,500,000		3FE
991196-9A-6	REYNOLDS GROUP HOLDINGS INC U 05/05/2016		06/29/2010	CREDIT SUISSE		1,995,000	2,000,000		4FE
013716-AV-7	RIO TINTO ALCAN INC 06/01/2015	A	06/16/2010	SUNTRUST CAPITAL MARKETS		5,378,562	5,100,000	14,167	1FE
771196-AS-1	ROCHE HLDGS INC 03/01/2019	R	04/15/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		5,543,700	5,000,000	40,833	1FE
78009C-AA-8	ROYAL BANK OF CANADA 04/14/2015	A	04/07/2010	RBC DOMINION SECURITIES		9,994,900	10,000,000		1FE
049771-45-4	ROYAL BK OF SCOTLAND PLC 05/17/2015	F	05/18/2010	EXCHANGE		9,542,492	9,631,584		1FE

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
990965-9B-3	ROYALTY PHARMA FINANCE TRUST 04/16/2013		04/27/2010	BANK OF AMERICA		1,494,375	1,500,000		2FE
797224-AB-8	SAN CLEMENTE LEASING LLC 06/07/2022		06/15/2010	GOLDMAN, SACHS & CO.		18,000,000	18,000,000		1Z
803111-AQ-6	SARA LEE CORP 06/15/2013		06/24/2010	BANK OF AMERICA		6,818,825	6,500,000	9,795	2FE
78401F-AA-5	SBA TELECOMMUNICATIONS 08/15/2016		06/23/2010	OPPENHEIMER & CO. INC		5,721,844	5,525,000	159,972	3FE
810186-AH-9	SCOTTS MIRACLE-GRO CO/TH 01/15/2018		06/24/2010	J. P. MORGAN SECURITIES, INC.		1,624,000	1,600,000	53,167	4FE
80282D-AD-4	SDART 2010-1 A4 05/15/2017		05/19/2010	WACHOVIA SECURITIES		5,248,526	5,250,000		1FE
81180W-AA-9	SEAGATE TECHNOLOGY 05/01/2020	F	04/29/2010	MORGAN STANLEY DEAN WITTER		350,000	350,000		3FE
81180R-AE-2	SEAGATE TECHNOLOGY HDD H 10/01/2016		06/09/2010	CITADEL SECURITIES		3,920,000	4,000,000	52,511	4FE
78412D-AN-9	SEMCO ENERGY INC 04/21/2020		04/14/2010	RBC DOMINION SECURITIES		9,993,000	10,000,000		2FE
81721M-AE-9	SENIOR HOUSING PROP TRUS 04/15/2020		06/25/2010	Various		7,645,720	7,700,000	65,550	3FE
817565-BF-0	SERVICE CORP INTL 06/15/2017		06/14/2010	OPPENHEIMER & CO. INC		2,188,125	2,250,000	875	4FE
822582-AQ-5	SHELL INTERNATIONAL FIN 06/28/2015	F	06/21/2010	BANK OF AMERICA		3,997,240	4,000,000		1FE
83001W-9C-0	SIX FLAGS THEME PARKS, INC TR 06/30/2016		05/27/2010	J. P. MORGAN SECURITIES, INC.		6,930,000	7,000,000		4FE
990079-9C-1	SKILLED HEALTHCARE GROUP DELA 04/09/2016		05/10/2010	CREDIT SUISSE		68,929	69,450		3FE
990079-9B-3	SKILLED HEALTHCARE GROUP TERM 04/09/2016		05/10/2010	CREDIT SUISSE		758,220	763,950		3FE
995242-99-7	SMURFIT STONE CONTAINER EXIT 06/30/2016		06/30/2010	J. P. MORGAN SECURITIES, INC.		2,970,000	3,000,000		4FE
834376-9B-3	SOLUTIA INC TERM LOAN 03/17/2017		04/07/2010	DEUTSCHE BANK SECURITIES		348,250	350,000		3FE
84265V-AD-7	SOUTHERN PERU COPPER COR 04/16/2020		04/13/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		4,974,050	5,000,000		2FE
84265V-AE-5	SOUTHERN PERU COPPER COR 04/16/2040		04/13/2010	MORGAN STANLEY DEAN WITTER		9,925,000	10,000,000		2FE
854616-AM-1	STANLEY BLACK & DECKER I 0% 0 05/17/2012		05/25/2010	MORGAN STANLEY DEAN WITTER		2,128,760	2,000,000		2FE
85771S-AC-0	STATOILHYDRO ASA 10/15/2014	F	06/24/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		10,181,800	10,000,000	59,611	1FE
858119-AH-3	STEEL DYNAMICS INC 04/01/2015		06/17/2010	STERNE AGEE & LEACH		980,000	1,000,000	15,188	3FE
858119-AN-0	STEEL DYNAMICS INC 04/15/2016		06/24/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		2,030,000	2,000,000	31,861	3FE
864720-AG-2	SUFFIELD CLO CLASS K COMBO NO 09/26/2014		03/26/2010	SCHEDULED PAY UP		1,910,663	1,910,663		4FE
869237-AD-9	SUSSER HOLDINGS & FINANC 05/15/2016		04/30/2010	BANK OF AMERICA		345,958	350,000		4FE
G8692#-AA-3	TAYLOR WOODROW PLC SER. A SR 07/03/2012	F	07/01/2009	Various		566,887			4
G8692#-AB-1	TAYLOR WOODROW PLC SER. B SR 07/03/2012	F	07/01/2009	Various		239,885			4
87922R-9A-2	TELCORDIA TECHNOLOGIES TERM L 04/30/2016		05/19/2010	CREDIT SUISSE		742,500	750,000		4FE
87938W-AL-7	TELEFONICA EMISIONES SAU 04/27/2015	F	04/12/2010	J. P. MORGAN SECURITIES, INC.		10,000,000	10,000,000		1FE
883556-AS-1	THERMO FISHER SCIENTIFIC 05/01/2015		04/20/2010	BANK OF AMERICA		5,975,220	6,000,000		1FE
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		06/24/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		2,940,000	3,000,000	32,625	2FE
89233P-4C-7	TOYOTA MOTOR CREDIT CORP 06/17/2020		06/14/2010	BANK OF AMERICA		19,922,000	20,000,000		1FE
893526-DH-3	TRANS-CANADA PIPELINES 06/01/2015	A	05/26/2010	DEUTSCHE BANK SECURITIES		3,995,240	4,000,000		1FE
991204-9A-8	TRANSUNION LLC TERM LOAN 06/15/2017		06/30/2010	DEUTSCHE BANK SECURITIES		738,750	750,000		3FE
Q9194#-AJ-4	TRANSURBAN 5-YR PIK; 2018 FIN 11/14/2018	F	05/14/2010	SCHEDULED PAY UP		278,747	278,747		1
89566E-AD-0	TRISTATE GEN&TRANS ASSN 06/15/2040		06/03/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		9,800,900	10,000,000		1FE
89675*-AN-7	TRITON CONTAINER INTERNATIONA 04/30/2020		03/26/2010	BANK OF AMERICA		5,000,000	5,000,000		2FE
902118-BN-7	TYCO INTERNATIONAL FINAN 10/15/2015	F	04/28/2010	CITIBANK		9,967,600	10,000,000		2FE
91359P-AF-7	UNIVERSAL HOSPITAL SERVI 06/01/2015		06/16/2010	STERNE AGEE & LEACH		967,500	1,000,000	4,722	4FE
91412N-AF-7	UNIVERSITY OF CHICAGO 10/01/2030		05/12/2010	BANK OF AMERICA		9,989,700	10,000,000		1FE
90320R-AA-2	UPC GERMANY GMBH 12/01/2017		06/28/2010	Various		5,950,000	6,000,000	35,208	4FE
91911X-AK-0	VALEANT PHARMACEUTICALS 03/15/2020		06/16/2010	JEFFERIES & COMPANY, INC.		2,639,400	2,656,000	40,504	3FE
920253-AD-3	VALMONT INDUSTRIES 04/20/2020		04/07/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		9,999,800	10,000,000		3FE
42951T-AA-5	VERIZON COMMUNICATIONS INC CT 01/01/2021		06/22/2010	CREDIT SUISSE		12,500,000	12,500,000		2FE
42951T-AB-3	VERIZON COMMUNICATIONS INC CT 01/01/2022		06/22/2010	CREDIT SUISSE		12,500,000	12,500,000		2FE
991076-9A-0	VERTRUE, INC. FIRST LIEN TERM 08/16/2014		04/16/2010	BARCLAYS BANK		860,000	1,000,000		4FE
991197-9A-4	VETCOR PROFESSIONAL PRACTICES 02/01/2015		06/03/2010	GOLUB CAPITAL		3,500,000	3,500,000		4Z
925524-AT-7	VIACOM INC 08/15/2012		05/10/2010	VARIOUS		730,590			2FE
925524-BB-5	VIACOM INC 04/30/2016		06/16/2010	ROYAL BANK OF SCOTLAND PLC		6,716,100	6,000,000	53,125	2FE
92658T-AG-3	VIDEOTRON LTEE 01/15/2014	A	06/25/2010	OPPENHEIMER & CO. INC		396,481	395,000	12,447	3FE
481087-AC-8	VISANT CORP 10/01/2012		06/11/2010	GOLDMAN, SACHS & CO.		3,675,000	3,675,000	58,379	4FE
92977U-AN-9	WACHOVIA AUTO LOAN OWNER TRUS 12/20/2012		04/14/2010	WACHOVIA SECURITIES		7,132,070	7,000,000	1,077	2FE
931142-CT-8	WAL-MART STORES INC 07/08/2015		06/30/2010	BARCLAYS BANK		9,969,500	10,000,000		1FE
931142-CU-5	WAL-MART STORES INC 07/08/2020		06/30/2010	BARCLAYS BANK		24,977,000	25,000,000		1FE
952355-9B-3	WEST CORPORATION B-3 TERM LOA 10/24/2013		05/19/2010	BARCLAYS BANK		4,017,500	4,000,000		4FE
959802-AM-1	WESTERN UNION CO/THE 06/21/2040		06/16/2010	WELLS FARGO BROKERAGE SERVICES		9,987,800	10,000,000		1FE
961815-A#-4	WESTWOOD ONE, INC. 15.00% SEN 07/15/2012		06/30/2010	SCHEDULED PAY UP		173,110	173,110		5
94985A-AA-7	WFMBS 2006-AR15 A1 10/25/2036		04/08/2010	BARCLAYS BANK		8,621,002	9,995,365	18,413	1Z*
949837-BY-3	WFMBS 2007-10 2A5 07/25/2037		04/01/2010	BANK OF AMERICA		7,887,149	8,379,442	8,729	1Z*
94985W-DZ-1	WFMBS 2007-11 A96 08/25/2037		04/12/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		13,704,602	15,312,405	35,729	1Z*
94985L-AG-0	WFMBS 2007-13 A7 09/25/2037		04/12/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		9,062,293	10,044,800	23,438	1Z*
94983U-AD-9	WFMBS 2007-AR3 A4 04/27/2037		04/30/2010	BARCLAYS BANK		8,311,964	9,567,729	6,318	1Z*

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)
97381W-AC-8	WINDSTREAM CORP 08/01/2013		06/09/2010	WELLS FARGO		3,045,000	3,000,000	90,052	3FE
97381W-AD-6	WINDSTREAM CORP 08/01/2016		06/09/2010	DEUTSCHE BANK SECURITIES		2,943,750	3,000,000	95,594	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 ACQUSITION CORP 04/15/2014		06/24/2010	OPPENHEIMER & CO. INC		1,532,000	1,600,000	24,256	4FE
97806*-AC-6	WOLVERINE POWER SUPPLY COOPER 05/31/2015		05/06/2010	BANK OF AMERICA		7,500,000	7,500,000		1Z
982526-AF-2	WRIGLEY WM JR CO 06/28/2012		06/21/2010	CITIBANK		4,998,350	5,000,000		2FE
982526-AM-7	WRIGLEY WM JR CO 06/30/2014		06/21/2010	J. P. MORGAN SECURITIES, INC.		6,992,790	7,000,000		2FE
98310W-AE-8	WYNDHAM WORLDWIDE 03/01/2020		06/16/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		1,638,150	1,630,000	38,735	3FE
98389B-AM-2	XCEL ENERGY INC 05/15/2020		05/10/2010	BARCLAYS BANK		14,951,400	15,000,000		2FE
984121-BZ-5	XEROX CORPORATION 02/15/2015		04/23/2010	J. P. MORGAN SECURITIES, INC.		5,086,150	5,000,000	85,000	2FE
983919-AE-1	XILINX INC 2.625000% 06/15/20 06/15/2017		06/04/2010	J. P. MORGAN SECURITIES, INC.		5,000,000	5,000,000		2FE
98385X-AL-0	XTO ENERGY INC 08/01/2017		06/28/2010	CITIBANK		14,064,415	11,854,000	308,698	1FE
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						1,548,300,392	1,545,601,947	7,511,759	XXX
4199999. Bonds - Credit Tenant Loans									XXX
4899999. Bonds - Hybrid Securities									XXX
5599999. Bonds - Parent, Subsidiaries and Affiliates									XXX
8399997. Total - Bonds - Part 3						1,755,828,797	1,755,926,947	8,340,864	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						1,755,828,797	1,755,926,947	8,340,864	XXX
8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							XXX		XXX
8599999. Preferred Stocks - Parent, Subsidiaries and Affiliates							XXX		XXX
8999997. Total - Preferred Stocks - Part 3							XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX		XXX
464287-43-2	ISHARES BARLCAYS 20+ YR TR ETF		04/20/2010	CITIGROUP GLOBAL MARKETS	160.000	14,378			L
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		05/20/2010	CITIGROUP GLOBAL MARKETS	355.000	22,997			L
806857-10-8	SCHLUMBERGER LTD		06/11/2010	CONVERSION	5,000.000	190,295			L
78462F-10-3	SPDR S&P 500 ETF TRUST		06/23/2010	CITIGROUP GLOBAL MARKETS	1,470.000	159,874			L
89708X-10-5	TROPICANA ENTERTAINMENT INC		03/08/2010	EXCHANGE	(1.000)				U
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						387,544	XXX		XXX
9199999. Common Stocks - Parent, Subsidiaries and Affiliates							XXX		XXX
9299999. Common Stocks - Mutual Funds							XXX		XXX
261934-10-3	DREYFUS MONEY MARKET		06/02/2010	DIRECT	12.240	12			L
9399999. Common Stocks - Money Market Mutual Funds						12	XXX		XXX
9799997. Total - Common Stocks - Part 3						387,556	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						387,556	XXX		XXX
9899999. Total - Preferred and Common Stocks						387,556	XXX		XXX
9999999 - Totals						1,756,216,353	XXX	8,340,864	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
91274E-AA-5	EXIM BANK/US TRADE 4.26% TRUST CERT.		05/15/2010	SCHEDULED REDEMPTION		1,909,516	1,909,516	1,909,516	1,909,516						1,909,516				41,125	11/15/2014	1
36209V-6W-9	GOVT NATL MTG ASSN #483385		06/01/2010	SCHEDULED REDEMPTION		4	4	4	4						4					05/15/2029	1
362076-7M-7	GOVT NATL MTG ASSOC I # 45900		06/01/2010	SCHEDULED REDEMPTION		373	373	361	371		1		1		373				25	06/15/2011	1
362077-VP-1	GOVT NATL MTG ASSOC I # 46522		06/01/2010	SCHEDULED REDEMPTION		120	120	122	120						120				7	04/15/2011	1
362079-3Y-9	GOVT NATL MTG ASSOC I # 48515		06/01/2010	SCHEDULED REDEMPTION		299	299	296	299						299				20	06/15/2011	1
362096-M2-2	GOVT NATL MTG ASSOC I #063377		06/01/2010	SCHEDULED REDEMPTION		461	461	517	468		(7)		(7)		461				23	04/15/2013	1
36214E-DR-3	GOVT NATL MTG ASSOC I #103712		06/01/2010	SCHEDULED REDEMPTION		6	6	6	6						6					10/15/2013	1
36215H-U8-8	GOVT NATL MTG ASSOC I #135707		06/01/2010	SCHEDULED REDEMPTION		188	188	234	197		(8)		(8)		188				9	02/15/2016	1
36215N-3T-9	GOVT NATL MTG ASSOC I #140410		06/01/2010	SCHEDULED REDEMPTION		35	35	38	37		(2)		(2)		35				2	03/15/2016	1
362153-NM-6	GOVT NATL MTG ASSOC I #152596		06/01/2010	SCHEDULED REDEMPTION		1,646	1,646	1,794	1,782		(136)		(136)		1,646				57	06/15/2016	1
362157-XA-2	GOVT NATL MTG ASSOC I #156473		06/01/2010	SCHEDULED REDEMPTION		7	7	8	8		(1)		(1)		7					05/15/2016	1
36216A-N9-8	GOVT NATL MTG ASSOC I #158916		06/01/2010	SCHEDULED REDEMPTION		1,043	1,043	1,084	1,066		(23)		(23)		1,043				44	09/15/2016	1
36216N-A9-4	GOVT NATL MTG ASSOC I #169332		06/01/2010	SCHEDULED REDEMPTION		29	29	30	30		(1)		(1)		29				1	10/15/2016	1
36216V-HR-9	GOVT NATL MTG ASSOC I #175840		06/01/2010	SCHEDULED REDEMPTION		2,045	2,045	2,442	2,503		(458)		(458)		2,045				102	01/15/2020	1
362164-R8-0	GOVT NATL MTG ASSOC I #183311		06/01/2010	SCHEDULED REDEMPTION		23	23	25	23		(1)		(1)		23				1	09/15/2016	1
362165-KQ-4	GOVT NATL MTG ASSOC I #184003		06/01/2010	SCHEDULED REDEMPTION		3,762	3,762	4,119	4,019		(257)		(257)		3,762				148	06/15/2017	1
362167-D8-8	GOVT NATL MTG ASSOC I #185627		06/01/2010	SCHEDULED REDEMPTION		70	70	73	75		(4)		(4)		70				3	03/15/2017	1
362169-JT-2	GOVT NATL MTG ASSOC I #186674		06/01/2010	SCHEDULED REDEMPTION		179	179	186	183		(4)		(4)		179				8	12/15/2016	1
362169-TR-5	GOVT NATL MTG ASSOC I #186960		06/01/2010	SCHEDULED REDEMPTION		615	615	607	608		7		7		615				19	08/15/2029	1
36217D-3Z-5	GOVT NATL MTG ASSOC I #190816		06/01/2010	SCHEDULED REDEMPTION		959	959	996	981		(22)		(22)		959				41	03/15/2017	1
36217G-W7-8	GOVT NATL MTG ASSOC I #193370		06/01/2010	SCHEDULED REDEMPTION		52	52	58	58		(6)		(6)		52				2	09/15/2017	1
36217J-P9-6	GOVT NATL MTG ASSOC I #194948		06/01/2010	SCHEDULED REDEMPTION		20	20	23	23		(3)		(3)		20				1	07/15/2017	1
36217W-YC-0	GOVT NATL MTG ASSOC I #206007		06/01/2010	SCHEDULED REDEMPTION		591	591	648	621		(30)		(30)		591				22	06/15/2017	1
362171-K6-6	GOVT NATL MTG ASSOC I #209217		06/01/2010	SCHEDULED REDEMPTION		1,145	1,145	1,254	1,217		(72)		(72)		1,145				44	03/15/2017	1
362171-UB-4	GOVT NATL MTG ASSOC I #209478		06/01/2010	SCHEDULED REDEMPTION		1,360	1,360	1,489	1,402		(42)		(42)		1,360				51	06/15/2017	1
362172-CW-6	GOVT NATL MTG ASSOC I #209885		06/01/2010	SCHEDULED REDEMPTION		6,663	6,663	6,609	6,617		46		46		6,663				282	02/15/2017	1
362172-DF-2	GOVT NATL MTG ASSOC I #209902		06/01/2010	SCHEDULED REDEMPTION		308	308	337	318		(9)		(9)		308				12	05/15/2017	1
362172-V4-7	GOVT NATL MTG ASSOC I #210435		06/01/2010	SCHEDULED REDEMPTION		797	797	873	853		(56)		(56)		797				30	05/15/2017	1
36218E-B5-9	GOVT NATL MTG ASSOC I #219760		06/01/2010	SCHEDULED REDEMPTION		2,167	2,167	2,372	2,270		(103)		(103)		2,167				81	05/15/2017	1
36218F-NG-9	GOVT NATL MTG ASSOC I #220991		06/01/2010	SCHEDULED REDEMPTION		220	220	255	241		(21)		(21)		220				10	12/15/2017	1
36218L-M9-3	GOVT NATL MTG ASSOC I #225484		06/01/2010	SCHEDULED REDEMPTION		232	232	271	248		(16)		(16)		232				10	11/15/2018	1
36218P-LY-0	GOVT NATL MTG ASSOC I #228143		06/01/2010	SCHEDULED REDEMPTION		64	64	65	65		(1)		(1)		64				3	08/15/2017	1
36218R-H9-6	GOVT NATL MTG ASSOC I #229856		06/01/2010	SCHEDULED REDEMPTION		34	34	35	36		(2)		(2)		34				2	09/15/2019	1
36218R-N6-5	GOVT NATL MTG ASSOC I #230013		06/01/2010	SCHEDULED REDEMPTION		427	427	471	442		(14)		(14)		427				17	07/15/2017	1
36218S-TK-6	GOVT NATL MTG ASSOC I #231054		06/01/2010	SCHEDULED REDEMPTION		30	30	33	38		(8)		(8)		30				1	11/15/2021	1
362181-AD-1	GOVT NATL MTG ASSOC I #237704		06/01/2010	SCHEDULED REDEMPTION		332	332	365	341		(10)		(10)		332				13	06/15/2020	1
36219H-R5-4	GOVT NATL MTG ASSOC I #249908		06/01/2010	SCHEDULED REDEMPTION		17	17	18	17		(1)		(1)		17				1	08/15/2018	1
36219N-ND-8	GOVT NATL MTG ASSOC I #254288		05/01/2010	SCHEDULED REDEMPTION		942	942	1,060	1,003		(62)		(62)		942				37	08/15/2018	1
36219Q-V9-1	GOVT NATL MTG ASSOC I #256340		06/01/2010	SCHEDULED REDEMPTION		81	81	89	84		(2)		(2)		81				3	11/15/2022	1
36219Q-XU-2	GOVT NATL MTG ASSOC I #256391		06/01/2010	SCHEDULED REDEMPTION		425	425	465	452		(26)		(26)		425				16	04/15/2023	1
36219T-CP-0	GOVT NATL MTG ASSOC I #258478		06/01/2010	SCHEDULED REDEMPTION		197	197	251	205		(8)		(8)		197				9	06/15/2018	1
36219W-ZT-0	GOVT NATL MTG ASSOC I #261854		06/01/2010	SCHEDULED REDEMPTION		262	262	274	265		(3)		(3)		262				12	02/15/2019	1
362191-PL-6	GOVT NATL MTG ASSOC I #264227		06/01/2010	SCHEDULED REDEMPTION		315	315	303	301		14		14		315				11	09/15/2023	1
362196-Y8-4	GOVT NATL MTG ASSOC I #269035		06/01/2010	SCHEDULED REDEMPTION		73	73	76	77		(4)		(4)		73				3	12/15/2018	1
362196-ZF-7	GOVT NATL MTG ASSOC I #269042		06/01/2010	SCHEDULED REDEMPTION		5	5	6	5						5					12/15/2018	1
36220J-HM-1	GOVT NATL MTG ASSOC I #279336		06/01/2010	SCHEDULED REDEMPTION		144	144	167	159		(15)		(15)		144				6	08/15/2019	1
36220J-QZ-2	GOVT NATL MTG ASSOC I #279572		06/01/2010	SCHEDULED REDEMPTION		956	956	1,182	1,186		(230)		(230)		956				41	12/15/2019	1
36220M-3L-1	GOVT NATL MTG ASSOC I #282603		06/01/2010	SCHEDULED REDEMPTION		5	5	5	5						5					01/15/2023	1
36220X-CN-3	GOVT NATL MTG ASSOC I #290877		06/01/2010	SCHEDULED REDEMPTION		46	46	44	38		8		8		46				2	07/15/2020	1
362200-BM-8	GOVT NATL MTG ASSOC I #292644		06/01/2010	SCHEDULED REDEMPTION		78	78	86	84		(6)		(6)		78				3	04/15/2021	1
362200-J3-2	GOVT NATL MTG ASSOC I #292882		06/01/2010	SCHEDULED REDEMPTION		9	9	9	9						9					08/15/2020	1
362204-Z6-9	GOVT NATL MTG ASSOC I #296965		06/01/2010	SCHEDULED REDEMPTION		499	499	534	530		(31)		(31)		499				17	10/15/2023	1
362208-PS-3	GOVT NATL MTG ASSOC I #300233		06/01/2010	SCHEDULED REDEMPTION		93	93	97	99		(6)		(6)		93				4	12/15/2020	1
36223A-S6-0	GOVT NATL MTG ASSOC I #302141		06/01/2010	SCHEDULED REDEMPTION		90	90	94	94		(4)		(4)		90				4	04/15/2021	1
36223S-WZ-2	GOVT NATL MTG ASSOC I #316664		06/01/2010	SCHEDULED REDEMPTION		24	24	26	28		(4)		(4)		24				1	03/15/2023	1
36223W-EJ-9	GOVT NATL MTG ASSOC I #319737		06/01/2010	SCHEDULED REDEMPTION		701	701	770	727		(26)		(26)		701				28	01/15/2022	1
36224A-RK-9	GOVT NATL MTG ASSOC I #322790		06/01/2010	SCHEDULED REDEMPTION		203	203	208	206		(4)		(4)		203				8	03/15/2022	1
36224H-NH-5	GOVT NATL MTG ASSOC I #328992		06/01/2010	SCHEDULED REDEMPTION		482	482	527	499		(17)		(17)		482				18	02/15/2023	1
36224J-BK-7	GOVT NATL MTG ASSOC I #329542		06/01/2010	SCHEDULED REDEMPTION		279	279	305	298		(20)		(20)		279				11	07/15/2022	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)
36224J-2K-7	GOVT NATL MTG ASSOC I #330278		06/01/2010	SCHEDULED REDEMPTION		110	110	119	127		(17)		(17)		110				4	08/15/2023	1
36224K-EQ-8	GOVT NATL MTG ASSOC I #330543		06/01/2010	SCHEDULED REDEMPTION		65	65	71	69		(4)		(4)		65				2	10/15/2022	1
36224N-3N-1	GOVT NATL MTG ASSOC I #333905		06/01/2010	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12				1	08/15/2022	1
36224N-4F-7	GOVT NATL MTG ASSOC I #333922		06/01/2010	SCHEDULED REDEMPTION		84	84	92	90		(6)		(6)		84				3	09/15/2022	1
36224Q-ZK-5	GOVT NATL MTG ASSOC I #335646		06/01/2010	SCHEDULED REDEMPTION		499	499	546	538		(38)		(38)		499				19	03/15/2023	1
36224Q-ZL-3	GOVT NATL MTG ASSOC I #335647		06/01/2010	SCHEDULED REDEMPTION		64	64	70	71		(7)		(7)		64				2	03/15/2023	1
36224Q-2T-2	GOVT NATL MTG ASSOC I #335686		06/01/2010	SCHEDULED REDEMPTION		24,651	24,651	26,955	26,467		(1,816)		(1,816)		24,651				985	05/15/2023	1
36224S-YF-3	GOVT NATL MTG ASSOC I #337410		06/01/2010	SCHEDULED REDEMPTION		70	70	70	70						70				3	05/15/2023	1
36224V-CS-2	GOVT NATL MTG ASSOC I #339481		06/01/2010	SCHEDULED REDEMPTION		426	426	466	457		(31)		(31)		426				16	03/15/2023	1
36224V-7K-5	GOVT NATL MTG ASSOC I #340298		06/01/2010	SCHEDULED REDEMPTION		7	7	7	7						7					02/15/2023	1
36224W-GP-2	GOVT NATL MTG ASSOC I #340506		06/01/2010	SCHEDULED REDEMPTION		231	231	231	231						231				8	04/15/2023	1
36203C-KB-7	GOVT NATL MTG ASSOC I #345090		06/01/2010	SCHEDULED REDEMPTION		38,971	38,971	34,970	33,539		5,432		5,432		38,971				1,350	11/15/2023	1
36203E-AY-4	GOVT NATL MTG ASSOC I #346623		06/01/2010	SCHEDULED REDEMPTION		119	119	120	120						119				4	06/15/2023	1
36203M-L7-3	GOVT NATL MTG ASSOC I #353250		06/01/2010	SCHEDULED REDEMPTION		502	502	549	533		(30)		(30)		502				19	04/15/2023	1
36203N-3U-0	GOVT NATL MTG ASSOC I #354611		06/01/2010	SCHEDULED REDEMPTION		1,082	1,082	1,040	1,035		47		47		1,082				37	07/15/2023	1
36203N-5U-8	GOVT NATL MTG ASSOC I #354659		06/01/2010	SCHEDULED REDEMPTION		112	112	122	126		(14)		(14)		112				4	09/15/2023	1
36203N-6W-3	GOVT NATL MTG ASSOC I #354685		06/01/2010	SCHEDULED REDEMPTION		3,889	3,889	3,492	3,481		408		408		3,889				129	11/15/2023	1
36203P-AV-5	GOVT NATL MTG ASSOC I #354720		06/01/2010	SCHEDULED REDEMPTION		11,140	11,140	11,349	11,402		(262)		(262)		11,140				379	01/15/2024	1
36203P-BA-0	GOVT NATL MTG ASSOC I #354733		06/01/2010	SCHEDULED REDEMPTION		4,630	4,630	4,558	4,552		78		78		4,630				146	01/15/2024	1
36203P-CA-9	GOVT NATL MTG ASSOC I #354765		06/01/2010	SCHEDULED REDEMPTION		12,584	12,584	11,314	11,247		1,338		1,338		12,584				432	02/15/2024	1
36203S-TE-7	GOVT NATL MTG ASSOC I #357949		06/01/2010	SCHEDULED REDEMPTION		8,946	8,946	9,558	9,617		(670)		(670)		8,946				311	10/15/2023	1
36203T-P6-6	GOVT NATL MTG ASSOC I #358745		06/01/2010	SCHEDULED REDEMPTION		165	165	180	181		(16)		(16)		165				6	09/15/2023	1
36203X-G6-7	GOVT NATL MTG ASSOC I #362121		06/01/2010	SCHEDULED REDEMPTION		3,704	3,704	3,566	3,521		183		183		3,704				131	10/15/2023	1
36203X-JV-9	GOVT NATL MTG ASSOC I #362176		06/01/2010	SCHEDULED REDEMPTION		7,170	7,170	7,402	7,423		(253)		(253)		7,170				261	01/15/2024	1
36204C-QH-7	GOVT NATL MTG ASSOC I #365956		06/01/2010	SCHEDULED REDEMPTION		468	468	500	490		(22)		(22)		468				15	10/15/2023	1
36204D-AC-3	GOVT NATL MTG ASSOC I #366403		06/01/2010	SCHEDULED REDEMPTION		26,212	26,212	25,794	25,804		408		408		26,212				844	01/15/2024	1
36204D-GR-4	GOVT NATL MTG ASSOC I #366608		06/01/2010	SCHEDULED REDEMPTION		161	161	145	119		42		42		161				5	02/15/2024	1
36204G-PV-8	GOVT NATL MTG ASSOC I #369536		06/01/2010	SCHEDULED REDEMPTION		275	275	282	284		(9)		(9)		275				11	09/15/2024	1
36204H-MN-7	GOVT NATL MTG ASSOC I #370365		06/01/2010	SCHEDULED REDEMPTION		5,924	5,924	5,418	5,227		697		697		5,924				211	10/15/2023	1
36204H-6E-5	GOVT NATL MTG ASSOC I #370869		06/01/2010	SCHEDULED REDEMPTION		9,139	9,139	9,764	9,688		(549)		(549)		9,139				318	10/15/2023	1
36204J-DK-9	GOVT NATL MTG ASSOC I #371006		06/01/2010	SCHEDULED REDEMPTION		2,383	2,383	2,426	2,424		(41)		(41)		2,383				82	01/15/2024	1
36204J-5P-7	GOVT NATL MTG ASSOC I #371754		06/01/2010	SCHEDULED REDEMPTION		3,361	3,361	3,090	3,091		270		270		3,361				111	04/15/2024	1
36204Q-DD-9	GOVT NATL MTG ASSOC I #376400		06/01/2010	SCHEDULED REDEMPTION		14,564	14,564	14,232	14,185		379		379		14,564				431	02/15/2024	1
36204Q-MK-3	GOVT NATL MTG ASSOC I #376662		06/01/2010	SCHEDULED REDEMPTION		207	207	211	209		(2)		(2)		207				6	02/15/2024	1
36204R-B7-2	GOVT NATL MTG ASSOC I #377262		06/01/2010	SCHEDULED REDEMPTION		70	70	72	72		(2)		(2)		70				3	08/15/2026	1
36204R-RQ-3	GOVT NATL MTG ASSOC I #377695		06/01/2010	SCHEDULED REDEMPTION		54	54	54	54						54				2	02/15/2026	1
36204U-SE-2	GOVT NATL MTG ASSOC I #380417		06/01/2010	SCHEDULED REDEMPTION		4,033	4,033	4,110	4,113		(80)		(80)		4,033				131	01/15/2024	1
36204X-WC-5	GOVT NATL MTG ASSOC I #383243		06/01/2010	SCHEDULED REDEMPTION		107	107	96	98		10		10		107				4	05/15/2024	1
36205C-QY-9	GOVT NATL MTG ASSOC I #386671		06/01/2010	SCHEDULED REDEMPTION		236	236	244	249		(13)		(13)		236				10	02/15/2025	1
36205E-K3-9	GOVT NATL MTG ASSOC I #388314		06/01/2010	SCHEDULED REDEMPTION		9,490	9,490	9,341	9,335		155		155		9,490				294	02/15/2024	1
36205J-U3-7	GOVT NATL MTG ASSOC I #392202		06/01/2010	SCHEDULED REDEMPTION		23	23	23	24		(1)		(1)		23				1	05/15/2024	1
36205L-JN-1	GOVT NATL MTG ASSOC I #393669		06/01/2010	SCHEDULED REDEMPTION		72	72	74	77		(5)		(5)		72				3	01/15/2025	1
36205M-PA-0	GOVT NATL MTG ASSOC I #394717		06/01/2010	SCHEDULED REDEMPTION		7	7	7	7						7					03/15/2030	1
36205R-T9-8	GOVT NATL MTG ASSOC I #398476		06/01/2010	SCHEDULED REDEMPTION		360	360	360	360						360				11	03/15/2026	1
36205S-BB-0	GOVT NATL MTG ASSOC I #398834		06/01/2010	SCHEDULED REDEMPTION		42	42	43	43		(2)		(2)		42				2	08/15/2026	1
36205X-WP-5	GOVT NATL MTG ASSOC I #403954		06/01/2010	SCHEDULED REDEMPTION		156	156	161	165		(9)		(9)		156				7	09/15/2024	1
36205X-2N-3	GOVT NATL MTG ASSOC I #404081		06/01/2010	SCHEDULED REDEMPTION		264	264	290	283		(19)		(19)		264				11	04/15/2025	1
36206A-QK-2	GOVT NATL MTG ASSOC I #405558		06/01/2010	SCHEDULED REDEMPTION		120	120	121	121		(1)		(1)		120				4	01/15/2026	1
36206F-QA-3	GOVT NATL MTG ASSOC I #410049		06/01/2010	SCHEDULED REDEMPTION		3,550	3,550	3,888	4,019		(469)		(469)		3,550				141	07/15/2025	1
36206H-5L-8	GOVT NATL MTG ASSOC I #412251		06/01/2010	SCHEDULED REDEMPTION		5	5	6	6						5					11/15/2030	1
36206N-E3-5	GOVT NATL MTG ASSOC I #416054		06/01/2010	SCHEDULED REDEMPTION		2,973	2,973	2,984	2,990		(17)		(17)		2,973				111	01/15/2026	1
36206T-KY-7	GOVT NATL MTG ASSOC I #420711		06/01/2010	SCHEDULED REDEMPTION		5	5	5	5						5					02/15/2026	1
36206U-HB-8	GOVT NATL MTG ASSOC I #421526		06/01/2010	SCHEDULED REDEMPTION		205	205	208	210		(5)		(5)		205				8	01/15/2027	1
36206V-KT-3	GOVT NATL MTG ASSOC I #422506		06/01/2010	SCHEDULED REDEMPTION		1,138	1,138	1,138	1,138						1,138				36	03/15/2026	1
36206V-TC-1	GOVT NATL MTG ASSOC I #422747		06/01/2010	SCHEDULED REDEMPTION		5	5	5	5						5					05/15/2026	1
36206V-VU-8	GOVT NATL MTG ASSOC I #422827		06/01/2010	SCHEDULED REDEMPTION		142	142	144	147		(5)		(5)		142				5	06/15/2026	1
36206V-YJ-0	GOVT NATL MTG ASSOC I #422913		06/01/2010	SCHEDULED REDEMPTION		49	49	49	50		(1)		(1)		49				2	06/15/2026	1
36206V-YY-7	GOVT NATL MTG ASSOC I #422927		06/01/2010	SCHEDULED REDEMPTION		42	42	43	43		(1)		(1)		42				2	06/15/2026	1
36206W-B2-0	GOVT NATL MTG ASSOC I #423157		06/01/2010	SCHEDULED REDEMPTION		22	22	22	23		(2)		(2)		22				1	10/15/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36206W-NP-6	GOVT NATL MTG ASSOC I #423498		06/01/2010	SCHEDULED REDEMPTION		376	376	376	376						376				12	02/15/2026	1
36206W-7M-1	GOVT NATL MTG ASSOC I #424000		06/01/2010	SCHEDULED REDEMPTION		840	840	843	847		(7)		(7)		840				26	09/15/2026	1
36206X-6F-5	GOVT NATL MTG ASSOC I #424870		06/01/2010	SCHEDULED REDEMPTION		149	149	146	146		3		3		149				5	11/15/2027	1
36206Y-6M-8	GOVT NATL MTG ASSOC I #425776		06/01/2010	SCHEDULED REDEMPTION		43	43	43	43						43				2	09/15/2026	1
36207A-K6-8	GOVT NATL MTG ASSOC I #426117		06/01/2010	SCHEDULED REDEMPTION		15	15	15	15						15				1	06/15/2026	1
36207A-LG-5	GOVT NATL MTG ASSOC I #426127		06/01/2010	SCHEDULED REDEMPTION		100	100	100	101		(1)		(1)		100				4	07/15/2026	1
36207E-AZ-7	GOVT NATL MTG ASSOC I #429424		06/01/2010	SCHEDULED REDEMPTION		305	305	307	308		(3)		(3)		305				11	04/15/2026	1
36207J-VR-1	GOVT NATL MTG ASSOC I #433624		06/01/2010	SCHEDULED REDEMPTION		716	716	685	681		35		35		716				22	02/15/2028	1
36207J-YS-6	GOVT NATL MTG ASSOC I #433721		06/01/2010	SCHEDULED REDEMPTION		3,422	3,422	3,555	3,441		(19)		(19)		3,422				121	04/15/2013	1
36207J-5P-4	GOVT NATL MTG ASSOC I #433854		06/01/2010	SCHEDULED REDEMPTION		7,611	7,611	7,906	7,648		(37)		(37)		7,611				275	06/15/2013	1
36207J-7J-6	GOVT NATL MTG ASSOC I #433897		06/01/2010	SCHEDULED REDEMPTION		1,363	1,363	1,416	1,371		(8)		(8)		1,363				48	07/15/2013	1
36207K-HU-7	GOVT NATL MTG ASSOC I #434143		06/01/2010	SCHEDULED REDEMPTION		101	101	101	101						101				3	01/15/2029	1
36207K-RX-0	GOVT NATL MTG ASSOC I #434402		06/01/2010	SCHEDULED REDEMPTION		425	425	425	425						425				12	06/15/2029	1
36207K-TU-4	GOVT NATL MTG ASSOC I #434463		06/01/2010	SCHEDULED REDEMPTION		12	12	12	12						12					07/15/2029	1
36207L-BK-3	GOVT NATL MTG ASSOC I #434842		06/01/2010	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	08/15/2030	1
36207L-W9-5	GOVT NATL MTG ASSOC I #435472		06/01/2010	SCHEDULED REDEMPTION		242	242	248	262		(20)		(20)		242				10	07/15/2026	1
36207M-RP-3	GOVT NATL MTG ASSOC I #436194		06/01/2010	SCHEDULED REDEMPTION		345	345	345	345						345				11	02/15/2028	1
36207N-4P-6	GOVT NATL MTG ASSOC I #437430		06/01/2010	SCHEDULED REDEMPTION		96	96	94	94		2		2		96				3	11/15/2027	1
36207N-6M-1	GOVT NATL MTG ASSOC I #437476		06/01/2010	SCHEDULED REDEMPTION		11	11	11	10						11					03/15/2029	1
36207Q-MB-0	GOVT NATL MTG ASSOC I #438754		06/01/2010	SCHEDULED REDEMPTION		516	516	529	527		(11)		(11)		516				17	10/15/2028	1
36207U-BG-2	GOVT NATL MTG ASSOC I #442039		06/01/2010	SCHEDULED REDEMPTION		586	586	588	591		(5)		(5)		586				22	10/15/2026	1
36207V-6C-5	GOVT NATL MTG ASSOC I #443767		06/01/2010	SCHEDULED REDEMPTION		1,819	1,819	1,824	1,823		(5)		(5)		1,819				60	12/15/2027	1
36207W-XQ-2	GOVT NATL MTG ASSOC I #444487		06/01/2010	SCHEDULED REDEMPTION		2,079	2,079	2,036	2,019		60		60		2,079				72	10/15/2027	1
36207Y-J3-5	GOVT NATL MTG ASSOC I #445882		06/01/2010	SCHEDULED REDEMPTION		320	320	316	315		6		6		320				10	04/15/2029	1
36207Y-MM-9	GOVT NATL MTG ASSOC I #445964		06/01/2010	SCHEDULED REDEMPTION		4,016	4,016	4,013	4,013		3		3		4,016				101	01/15/2029	1
36207Y-ZN-3	GOVT NATL MTG ASSOC I #446349		06/01/2010	SCHEDULED REDEMPTION		368	368	375	379		(11)		(11)		368				13	09/15/2027	1
36208D-MD-4	GOVT NATL MTG ASSOC I #447756		06/01/2010	SCHEDULED REDEMPTION		27	27	28	28						27				1	07/15/2027	1
36208D-NL-5	GOVT NATL MTG ASSOC I #447795		06/01/2010	SCHEDULED REDEMPTION		2,229	2,229	2,315	2,235		(6)		(6)		2,229				79	05/15/2013	1
36208E-TY-9	GOVT NATL MTG ASSOC I #448867		06/01/2010	SCHEDULED REDEMPTION		340	340	333	332		8		8		340				11	10/15/2027	1
36208E-ZF-3	GOVT NATL MTG ASSOC I #449042		06/01/2010	SCHEDULED REDEMPTION		33	33	34	34		(1)		(1)		33				1	06/15/2028	1
36208F-J7-6	GOVT NATL MTG ASSOC I #449486		06/01/2010	SCHEDULED REDEMPTION		5,338	5,338	5,430	5,429		(90)		(90)		5,338				184	11/15/2027	1
36208F-ME-7	GOVT NATL MTG ASSOC I #449557		06/01/2010	SCHEDULED REDEMPTION		4,074	4,074	4,232	4,091		(17)		(17)		4,074				145	06/15/2013	1
36208G-H2-7	GOVT NATL MTG ASSOC I #450349		06/01/2010	SCHEDULED REDEMPTION		944	944	961	963		(18)		(18)		944				31	06/15/2028	1
36208H-LA-2	GOVT NATL MTG ASSOC I #451321		06/01/2010	SCHEDULED REDEMPTION		186	186	191	193		(6)		(6)		186				7	07/15/2027	1
36208H-LB-0	GOVT NATL MTG ASSOC I #451322		06/01/2010	SCHEDULED REDEMPTION		42	42	42	42						42				2	07/15/2027	1
36208H-R5-7	GOVT NATL MTG ASSOC I #451508		06/01/2010	SCHEDULED REDEMPTION		151	151	155	155		(3)		(3)		151				6	10/15/2027	1
36208L-AV-9	GOVT NATL MTG ASSOC I #453720		06/01/2010	SCHEDULED REDEMPTION		414	414	405	405		9		9		414				14	10/15/2027	1
36208L-LZ-8	GOVT NATL MTG ASSOC I #454044		06/01/2010	SCHEDULED REDEMPTION		399	399	408	417		(18)		(18)		399				14	04/15/2028	1
36208L-SE-8	GOVT NATL MTG ASSOC I #454217		06/01/2010	SCHEDULED REDEMPTION		218	218	214	214		4		4		218				7	10/15/2028	1
36208M-Z2-4	GOVT NATL MTG ASSOC I #455361		06/01/2010	SCHEDULED REDEMPTION		1,127	1,127	1,076	1,063		64		64		1,127				36	12/15/2027	1
36208N-JX-2	GOVT NATL MTG ASSOC I #455778		06/01/2010	SCHEDULED REDEMPTION		12	12	12	12						12					09/15/2027	1
36208P-NW-4	GOVT NATL MTG ASSOC I #456805		06/01/2010	SCHEDULED REDEMPTION		662	662	634	634		28		28		662				21	04/15/2028	1
36208P-S2-5	GOVT NATL MTG ASSOC I #456937		06/01/2010	SCHEDULED REDEMPTION		956	956	993	962		(6)		(6)		956				34	05/15/2013	1
36208P-7M-4	GOVT NATL MTG ASSOC I #457300		06/01/2010	SCHEDULED REDEMPTION		1,198	1,198	1,138	1,124		74		74		1,198				37	02/15/2028	1
36208Q-YL-4	GOVT NATL MTG ASSOC I #458015		06/01/2010	SCHEDULED REDEMPTION		17	17	16	16						17				1	02/15/2029	1
36208Q-ZR-0	GOVT NATL MTG ASSOC I #458052		06/01/2010	SCHEDULED REDEMPTION		218	218	218	218						218				6	02/15/2029	1
36208R-FN-9	GOVT NATL MTG ASSOC I #458373		06/01/2010	SCHEDULED REDEMPTION		356	356	369	364		(7)		(7)		356				13	01/15/2013	1
36208R-U8-5	GOVT NATL MTG ASSOC I #458807		06/01/2010	SCHEDULED REDEMPTION		614	614	587	588		26		26		614				19	02/15/2028	1
36208R-YY-4	GOVT NATL MTG ASSOC I #458927		06/01/2010	SCHEDULED REDEMPTION		3	3	3	3						3					09/15/2028	1
36208T-CP-3	GOVT NATL MTG ASSOC I #460078		06/01/2010	SCHEDULED REDEMPTION		3,166	3,166	3,289	3,183		(16)		(16)		3,166				112	05/15/2013	1
36208T-R3-6	GOVT NATL MTG ASSOC I #460506		06/01/2010	SCHEDULED REDEMPTION		627	627	626	626						627				18	01/15/2029	1
36208V-QV-0	GOVT NATL MTG ASSOC I #462268		06/01/2010	SCHEDULED REDEMPTION		19	19	18	18						19				1	11/15/2027	1
36208V-TU-9	GOVT NATL MTG ASSOC I #462363		06/01/2010	SCHEDULED REDEMPTION		1,712	1,712	1,752	1,757		(46)		(46)		1,712				53	11/15/2027	1
36208V-UH-6	GOVT NATL MTG ASSOC I #462384		06/01/2010	SCHEDULED REDEMPTION		114	114	112	111		3		3		114				4	11/15/2027	1
36208V-XZ-3	GOVT NATL MTG ASSOC I #462496		06/01/2010	SCHEDULED REDEMPTION		4	4	4	4						4					01/15/2028	1
36208X-GV-7	GOVT NATL MTG ASSOC I #463812		06/01/2010	SCHEDULED REDEMPTION		7,432	7,432	7,432	7,435		(3)		(3)		7,432				240	04/15/2028	1
36208X-TY-7	GOVT NATL MTG ASSOC I #464167		06/01/2010	SCHEDULED REDEMPTION		99	99	101	101		(2)		(2)		99				3	09/15/2028	1
36208Y-C6-4	GOVT NATL MTG ASSOC I #464593		06/01/2010	SCHEDULED REDEMPTION		716	716	715	715						716				20	02/15/2029	1
36208Y-SE-0	GOVT NATL MTG ASSOC I #465017		06/01/2010	SCHEDULED REDEMPTION		49	49	49	48		1		1		49				2	03/15/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36208Y-2G-3	GOVT NATL MTG ASSOC I #465275		06/01/2010	SCHEDULED REDEMPTION		158	158	156	154		4		4		158				5	04/15/2029	1
36208Y-6L-8	GOVT NATL MTG ASSOC I #465375		06/01/2010	SCHEDULED REDEMPTION		69	69	69	69						69				2	01/15/2029	1
36209A-EE-6	GOVT NATL MTG ASSOC I #465533		06/01/2010	SCHEDULED REDEMPTION		249	249	252	253		(4)		(4)		249				8	06/15/2028	1
36209B-C9-7	GOVT NATL MTG ASSOC I #466396		06/01/2010	SCHEDULED REDEMPTION		575	575	565	565		9		9		575				18	10/15/2028	1
36209C-RS-7	GOVT NATL MTG ASSOC I #467697		06/01/2010	SCHEDULED REDEMPTION		367	367	376	386		(19)		(19)		367				13	03/15/2028	1
36209C-5K-8	GOVT NATL MTG ASSOC I #468050		06/01/2010	SCHEDULED REDEMPTION		982	982	933	917		65		65		982				30	07/15/2028	1
36209C-6T-8	GOVT NATL MTG ASSOC I #468082		06/01/2010	SCHEDULED REDEMPTION		4,839	4,839	4,758	4,758		81		81		4,839				157	07/15/2028	1
36209D-B8-6	GOVT NATL MTG ASSOC I #468163		06/01/2010	SCHEDULED REDEMPTION		795	795	805	804		(10)		(10)		795				26	08/15/2028	1
36209E-WG-3	GOVT NATL MTG ASSOC I #469647		06/01/2010	SCHEDULED REDEMPTION		7,790	7,790	7,659	7,651		140		140		7,790				252	10/15/2028	1
36209E-6U-1	GOVT NATL MTG ASSOC I #469883		06/01/2010	SCHEDULED REDEMPTION		17	17	17	17						17				1	01/15/2029	1
36209F-A2-5	GOVT NATL MTG ASSOC I #469925		06/01/2010	SCHEDULED REDEMPTION		123	123	125	127		(4)		(4)		123				4	01/15/2029	1
36209F-CV-9	GOVT NATL MTG ASSOC I #469984		06/01/2010	SCHEDULED REDEMPTION		216	216	209	211		5		5		216				6	02/15/2029	1
36209F-DS-5	GOVT NATL MTG ASSOC I #470013		06/01/2010	SCHEDULED REDEMPTION		5,152	5,152	5,271	5,407		(255)		(255)		5,152				180	02/15/2029	1
36209F-E8-8	GOVT NATL MTG ASSOC I #470059		06/01/2010	SCHEDULED REDEMPTION		6	6	6	6						6					02/15/2029	1
36209F-LS-6	GOVT NATL MTG ASSOC I #470237		06/01/2010	SCHEDULED REDEMPTION		14	14	14	14						14				1	04/15/2029	1
36209F-L3-1	GOVT NATL MTG ASSOC I #470246		06/01/2010	SCHEDULED REDEMPTION		9	9	9	10		(1)		(1)		9					04/15/2029	1
36209F-N4-7	GOVT NATL MTG ASSOC I #470311		06/01/2010	SCHEDULED REDEMPTION		210	210	207	206		4		4		210				6	05/15/2029	1
36209F-VJ-5	GOVT NATL MTG ASSOC I #470517		06/01/2010	SCHEDULED REDEMPTION		3,499	3,499	3,571	3,627		(128)		(128)		3,499				110	06/15/2029	1
36209F-ZX-0	GOVT NATL MTG ASSOC I #470658		06/01/2010	SCHEDULED REDEMPTION		9	9	9	10						9					07/15/2029	1
36209J-MC-2	GOVT NATL MTG ASSOC I #472955		06/01/2010	SCHEDULED REDEMPTION		147	147	151	154		(7)		(7)		147				5	11/15/2029	1
36209K-Y5-1	GOVT NATL MTG ASSOC I #474232		06/01/2010	SCHEDULED REDEMPTION		4,862	4,862	5,043	4,879		(17)		(17)		4,862				157	04/15/2013	1
36209L-3H-7	GOVT NATL MTG ASSOC I #475200		06/01/2010	SCHEDULED REDEMPTION		389	389	399	398		(9)		(9)		389				13	07/15/2028	1
36209M-EK-6	GOVT NATL MTG ASSOC I #475438		06/01/2010	SCHEDULED REDEMPTION		237	237	246	239		(2)		(2)		237				8	06/15/2013	1
36209M-JF-2	GOVT NATL MTG ASSOC I #475562		06/01/2010	SCHEDULED REDEMPTION		6,689	6,689	6,400	6,405		284		284		6,689				216	09/15/2028	1
36209M-K3-7	GOVT NATL MTG ASSOC I #475614		06/01/2010	SCHEDULED REDEMPTION		84	84	83	83		1		1		84				3	10/15/2028	1
36209M-3X-0	GOVT NATL MTG ASSOC I #476114		06/01/2010	SCHEDULED REDEMPTION		328	328	323	323		5		5		328				10	07/15/2028	1
36209M-4L-5	GOVT NATL MTG ASSOC I #476127		06/01/2010	SCHEDULED REDEMPTION		1,205	1,205	1,233	1,228		(23)		(23)		1,205				39	12/15/2028	1
36209N-DX-7	GOVT NATL MTG ASSOC I #476318		06/01/2010	SCHEDULED REDEMPTION		268	268	275	275		(7)		(7)		268				9	05/15/2028	1
36209N-3W-0	GOVT NATL MTG ASSOC I #477013		06/01/2010	SCHEDULED REDEMPTION		254	254	262	267		(13)		(13)		254				9	10/15/2029	1
36209P-MJ-3	GOVT NATL MTG ASSOC I #477461		06/01/2010	SCHEDULED REDEMPTION		146	146	148	149		(3)		(3)		146				4	09/15/2028	1
36209Q-3F-0	GOVT NATL MTG ASSOC I #478798		06/01/2010	SCHEDULED REDEMPTION		8	8	8	8						8					10/15/2029	1
36209R-XR-9	GOVT NATL MTG ASSOC I #479588		06/01/2010	SCHEDULED REDEMPTION		7	7	7	7		(1)		(1)		7					09/15/2030	1
36209W-HW-5	GOVT NATL MTG ASSOC I #483645		06/01/2010	SCHEDULED REDEMPTION		260	260	256	256		4		4		260				8	10/15/2028	1
36209W-H7-0	GOVT NATL MTG ASSOC I #483654		06/01/2010	SCHEDULED REDEMPTION		448	448	441	441		7		7		448				14	10/15/2028	1
36209X-YS-3	GOVT NATL MTG ASSOC I #485021		06/01/2010	SCHEDULED REDEMPTION		78	78	77	77		1		1		78				2	10/15/2028	1
36209X-2C-3	GOVT NATL MTG ASSOC I #485071		06/01/2010	SCHEDULED REDEMPTION		139	139	137	137		2		2		139				4	11/15/2028	1
36210A-L5-4	GOVT NATL MTG ASSOC I #486448		06/01/2010	SCHEDULED REDEMPTION		1,896	1,896	1,928	1,930		(34)		(34)		1,896				65	08/15/2028	1
36210A-RV-1	GOVT NATL MTG ASSOC I #486600		06/01/2010	SCHEDULED REDEMPTION		49	49	50	51		(2)		(2)		49				2	10/15/2028	1
36210A-SJ-7	GOVT NATL MTG ASSOC I #486621		06/01/2010	SCHEDULED REDEMPTION		162	162	159	159		3		3		162				5	10/15/2028	1
36210A-XN-2	GOVT NATL MTG ASSOC I #486785		06/01/2010	SCHEDULED REDEMPTION		135	135	138	137		(3)		(3)		135				4	12/15/2028	1
36210B-BW-4	GOVT NATL MTG ASSOC I #487053		06/01/2010	SCHEDULED REDEMPTION		62	62	65	69		(6)		(6)		62				2	03/15/2029	1
36210B-QZ-1	GOVT NATL MTG ASSOC I #487472		06/01/2010	SCHEDULED REDEMPTION		43	43	40	41		2		2		43				1	04/15/2029	1
36210B-TT-2	GOVT NATL MTG ASSOC I #487562		06/01/2010	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26				1	07/15/2029	1
36210E-EC-9	GOVT NATL MTG ASSOC I #489831		06/01/2010	SCHEDULED REDEMPTION		35	35	37	39		(4)		(4)		35				1	07/15/2029	1
36210E-SB-6	GOVT NATL MTG ASSOC I #490214		06/01/2010	SCHEDULED REDEMPTION		73	73	72	72		1		1		73				2	07/15/2029	1
36210F-EQ-5	GOVT NATL MTG ASSOC I #490743		06/01/2010	SCHEDULED REDEMPTION		292	292	298	297		(6)		(6)		292				10	12/15/2028	1
36210F-FH-4	GOVT NATL MTG ASSOC I #490768		06/01/2010	SCHEDULED REDEMPTION		254	254	249	249		4		4		254				8	10/15/2028	1
36210F-RG-3	GOVT NATL MTG ASSOC I #491087		06/01/2010	SCHEDULED REDEMPTION		2,614	2,614	2,533	2,559		55		55		2,614				78	01/15/2029	1
36210F-ZG-4	GOVT NATL MTG ASSOC I #491343		06/01/2010	SCHEDULED REDEMPTION		60	60	62	63		(3)		(3)		60				2	03/15/2029	1
36210F-6Q-4	GOVT NATL MTG ASSOC I #491479		06/01/2010	SCHEDULED REDEMPTION		3,582	3,582	3,534	3,508		74		74		3,582				108	06/15/2029	1
36210J-J8-2	GOVT NATL MTG ASSOC I #493587		06/01/2010	SCHEDULED REDEMPTION		87	87	86	86		1		1		87				3	10/15/2028	1
36210J-WB-0	GOVT NATL MTG ASSOC I #493942		06/01/2010	SCHEDULED REDEMPTION		1,013	1,013	982	987		27		27		1,013				28	05/15/2029	1
36210J-XJ-2	GOVT NATL MTG ASSOC I #493981		06/01/2010	SCHEDULED REDEMPTION		4	4	5	5						4					06/15/2029	1
36210J-2P-2	GOVT NATL MTG ASSOC I #494082		06/01/2010	SCHEDULED REDEMPTION		53	53	55	55		(2)		(2)		53				2	08/15/2029	1
36210K-AC-9	GOVT NATL MTG ASSOC I #494203		06/01/2010	SCHEDULED REDEMPTION		717	717	707	710		7		7		717				22	03/15/2029	1
36210K-KQ-7	GOVT NATL MTG ASSOC I #494503		06/01/2010	SCHEDULED REDEMPTION		679	679	670	667		12		12		679				21	04/15/2029	1
36210K-WR-2	GOVT NATL MTG ASSOC I #494856		06/01/2010	SCHEDULED REDEMPTION		158	158	156	156		3		3		158				5	07/15/2029	1
36210L-MR-1	GOVT NATL MTG ASSOC I #495468		06/01/2010	SCHEDULED REDEMPTION		16	16	17	18		(1)		(1)		16				1	01/15/2030	1
36210L-TZ-6	GOVT NATL MTG ASSOC I #495668		06/01/2010	SCHEDULED REDEMPTION		1,416	1,416	1,461	1,480		(65)		(65)		1,416				53	08/15/2029	1

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	11 Change In Book/Adjusted Carrying Value: Unrealized Valuation Increase/(Decrease)	12 Current Year's (Amortization)/Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/Adjusted Carrying Value	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Maturity Date	22 NAIC Designation or Market Indicator (a)
36210M-6E-6	GOVT NATL MTG ASSOC I #496869		06/01/2010	SCHEDULED REDEMPTION		70	70	69	68		2		2		70				2	04/15/2029	1
36210N-NR-6	GOVT NATL MTG ASSOC I #497300		06/01/2010	SCHEDULED REDEMPTION		145	145	148	148		(3)		(3)		145				5	12/15/2028	1
36210P-N3-4	GOVT NATL MTG ASSOC I #498210		06/01/2010	SCHEDULED REDEMPTION		321	321	311	311		10		10		321				9	05/15/2031	1
36210R-M2-3	GOVT NATL MTG ASSOC I #499977		06/01/2010	SCHEDULED REDEMPTION		3	3	3	3						3					09/15/2029	1
36210S-C5-5	GOVT NATL MTG ASSOC I #500592		06/01/2010	SCHEDULED REDEMPTION		1,944	1,944	1,878	1,898		46		46		1,944				60	02/15/2029	1
36210T-EV-4	GOVT NATL MTG ASSOC I #501548		06/01/2010	SCHEDULED REDEMPTION		196	196	193	192		4		4		196				6	03/15/2029	1
36210T-SE-7	GOVT NATL MTG ASSOC I #501917		06/01/2010	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	05/15/2029	1
36210U-N5-8	GOVT NATL MTG ASSOC I #502712		06/01/2010	SCHEDULED REDEMPTION		73	73	72	72		1		1		73				2	06/15/2029	1
36210U-W4-1	GOVT NATL MTG ASSOC I #502967		06/01/2010	SCHEDULED REDEMPTION		389	389	392	391		(2)		(2)		389				13	03/15/2029	1
36210V-EH-0	GOVT NATL MTG ASSOC I #503336		06/01/2010	SCHEDULED REDEMPTION		47	47	49	51		(3)		(3)		47				2	01/15/2030	1
36210V-GA-3	GOVT NATL MTG ASSOC I #503393		06/01/2010	SCHEDULED REDEMPTION		12,480	12,480	12,053	12,030		450		450		12,480				381	03/15/2029	1
36210V-MQ-1	GOVT NATL MTG ASSOC I #503567		06/01/2010	SCHEDULED REDEMPTION		6	6	6	6						6					03/15/2029	1
36210V-WJ-6	GOVT NATL MTG ASSOC I #503849		06/01/2010	SCHEDULED REDEMPTION		88	88	87	86		2		2		88				3	04/15/2029	1
36210W-FX-2	GOVT NATL MTG ASSOC I #504282		06/01/2010	SCHEDULED REDEMPTION		132	132	130	129		2		2		132				4	04/15/2029	1
36210W-KC-2	GOVT NATL MTG ASSOC I #504391		06/01/2010	SCHEDULED REDEMPTION		7	7	7	7		(1)		(1)		7					06/15/2029	1
36210W-NT-2	GOVT NATL MTG ASSOC I #504502		06/01/2010	SCHEDULED REDEMPTION		19	19	19	19		(1)		(1)		19				1	08/15/2029	1
36210X-VB-0	GOVT NATL MTG ASSOC I #505610		06/01/2010	SCHEDULED REDEMPTION		66	66	67	69		(3)		(3)		66				2	04/15/2029	1
36210X-2N-6	GOVT NATL MTG ASSOC I #505781		06/01/2010	SCHEDULED REDEMPTION		176	176	180	181		(4)		(4)		176				6	08/15/2029	1
36210X-5M-5	GOVT NATL MTG ASSOC I #505852		06/01/2010	SCHEDULED REDEMPTION		214	214	218	222		(9)		(9)		214				8	09/15/2029	1
36210Y-UV-5	GOVT NATL MTG ASSOC I #506496		06/01/2010	SCHEDULED REDEMPTION		86	86	85	85		2		2		86				3	04/15/2029	1
36210Y-YH-2	GOVT NATL MTG ASSOC I #506612		06/01/2010	SCHEDULED REDEMPTION		3,130	3,130	3,023	3,020		110		110		3,130				96	03/15/2029	1
36210Y-YP-4	GOVT NATL MTG ASSOC I #506618		06/01/2010	SCHEDULED REDEMPTION		144	144	146	148		(4)		(4)		144				4	03/15/2029	1
36210Y-2E-4	GOVT NATL MTG ASSOC I #506673		06/01/2010	SCHEDULED REDEMPTION		15	15	15	16		(1)		(1)		15				1	04/15/2029	1
36211A-N8-5	GOVT NATL MTG ASSOC I #507215		06/01/2010	SCHEDULED REDEMPTION		1,948	1,948	1,945	1,943		5		5		1,948				60	04/15/2029	1
36211A-4P-8	GOVT NATL MTG ASSOC I #507630		06/01/2010	SCHEDULED REDEMPTION		10,785	10,785	10,448	10,540		245		245		10,785				323	06/15/2029	1
36211B-YB-4	GOVT NATL MTG ASSOC I #508406		06/01/2010	SCHEDULED REDEMPTION		26	26	26	26		(1)		(1)		26				1	12/15/2030	1
36211B-ZM-9	GOVT NATL MTG ASSOC I #508448		06/01/2010	SCHEDULED REDEMPTION		193	193	190	189		4		4		193				6	02/15/2031	1
36211D-DV-9	GOVT NATL MTG ASSOC I #509616		06/01/2010	SCHEDULED REDEMPTION		170	170	180	191		(21)		(21)		170				6	07/15/2029	1
36211D-UK-4	GOVT NATL MTG ASSOC I #510086		06/01/2010	SCHEDULED REDEMPTION		126	126	124	123		3		3		126				4	07/15/2029	1
36211E-EP-9	GOVT NATL MTG ASSOC I #510542		06/01/2010	SCHEDULED REDEMPTION		36	36	37	38		(1)		(1)		36				1	10/15/2029	1
36211E-E7-9	GOVT NATL MTG ASSOC I #510558		06/01/2010	SCHEDULED REDEMPTION		193	193	197	200		(8)		(8)		193				7	10/15/2029	1
36211E-LK-2	GOVT NATL MTG ASSOC I #510730		06/01/2010	SCHEDULED REDEMPTION		77	77	76	76		2		2		77				2	11/15/2029	1
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		06/01/2010	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18				1	06/15/2029	1
36211F-PN-9	GOVT NATL MTG ASSOC I #511729		06/01/2010	SCHEDULED REDEMPTION		1,917	1,917	2,029	2,064		(147)		(147)		1,917				67	10/15/2030	1
36211G-C5-0	GOVT NATL MTG ASSOC I #512292		06/01/2010	SCHEDULED REDEMPTION		54	54	55	57		(3)		(3)		54				2	01/15/2030	1
36211G-UU-5	GOVT NATL MTG ASSOC I #512795		06/01/2010	SCHEDULED REDEMPTION		8	8	8	9						8					06/15/2029	1
36211G-3H-4	GOVT NATL MTG ASSOC I #513000		06/01/2010	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15				1	07/15/2029	1
36211H-G6-2	GOVT NATL MTG ASSOC I #513321		06/01/2010	SCHEDULED REDEMPTION		39	39	40	41		(2)		(2)		39				1	08/15/2029	1
36211H-U4-1	GOVT NATL MTG ASSOC I #513703		06/01/2010	SCHEDULED REDEMPTION		4	4	4	4						4					06/15/2029	1
36211H-U6-6	GOVT NATL MTG ASSOC I #513705		06/01/2010	SCHEDULED REDEMPTION		8	8	9	9		(1)		(1)		8					07/15/2029	1
36211H-VR-9	GOVT NATL MTG ASSOC I #513724		06/01/2010	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13				1	07/15/2029	1
36211H-XQ-9	GOVT NATL MTG ASSOC I #513787		06/01/2010	SCHEDULED REDEMPTION		28	28	29	30		(2)		(2)		28				1	07/15/2029	1
36211J-PM-3	GOVT NATL MTG ASSOC I #514428		06/01/2010	SCHEDULED REDEMPTION		2,116	2,116	2,184	2,248		(131)		(131)		2,116				79	08/15/2029	1
36211M-ZQ-6	GOVT NATL MTG ASSOC I #517451		06/01/2010	SCHEDULED REDEMPTION		5	5	5	5		(1)		(1)		5					12/15/2029	1
36211N-5L-8	GOVT NATL MTG ASSOC I #518451		06/01/2010	SCHEDULED REDEMPTION		4	4	4	4						4					09/15/2029	1
36211P-BN-2	GOVT NATL MTG ASSOC I #518545		06/01/2010	SCHEDULED REDEMPTION		90	90	92	94		(4)		(4)		90				3	10/15/2029	1
36211Q-GQ-8	GOVT NATL MTG ASSOC I #519607		06/01/2010	SCHEDULED REDEMPTION		54	54	58	56		(2)		(2)		54				2	08/15/2030	1
36211Q-YE-5	GOVT NATL MTG ASSOC I #520109		06/01/2010	SCHEDULED REDEMPTION		9	9	9	9		(1)		(1)		9					04/15/2030	1
36211R-FN-4	GOVT NATL MTG ASSOC I #520473		06/01/2010	SCHEDULED REDEMPTION		62	62	67	68		(6)		(6)		62				2	01/15/2030	1
36211R-H4-4	GOVT NATL MTG ASSOC I #520551		06/01/2010	SCHEDULED REDEMPTION		567	567	566	556		11		11		567				21	02/15/2030	1
36211R-Q7-7	GOVT NATL MTG ASSOC I #520778		06/01/2010	SCHEDULED REDEMPTION		21	21	22	22		(2)		(2)		21				1	07/15/2030	1
36211S-RY-5	GOVT NATL MTG ASSOC I #521703		06/01/2010	SCHEDULED REDEMPTION		87	87	92	91		(4)		(4)		87				3	12/15/2029	1
36211T-SX-4	GOVT NATL MTG ASSOC I #522634		06/01/2010	SCHEDULED REDEMPTION		19	19	21	20		(1)		(1)		19				1	01/15/2030	1
36211T-4V-4	GOVT NATL MTG ASSOC I #522936		06/01/2010	SCHEDULED REDEMPTION		204	204	216	213		(9)		(9)		204				7	12/15/2030	1
36211U-HC-9	GOVT NATL MTG ASSOC I #523227		06/01/2010	SCHEDULED REDEMPTION		178	178	191	188		(11)		(11)		178				6	10/15/2030	1
36211U-XU-1	GOVT NATL MTG ASSOC I #523691		06/01/2010	SCHEDULED REDEMPTION		131	131	134	135		(4)		(4)		131				5	12/15/2029	1
36211U-5G-3	GOVT NATL MTG ASSOC I #523847		06/01/2010	SCHEDULED REDEMPTION		288	288	305	306		(18)		(18)		288				10	03/15/2030	1
36211W-V2-1	GOVT NATL MTG ASSOC I #525433		06/01/2010	SCHEDULED REDEMPTION		1,346	1,346	1,376	1,371		(25)		(25)		1,346				55	02/15/2030	1
36212A-4M-4	GOVT NATL MTG ASSOC I #528328		06/01/2010	SCHEDULED REDEMPTION		12	12	13	14		(1)		(1)		12					02/15/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36212B-HG-1	GOVT NATL MTG ASSOC I #528631		06/01/2010	SCHEDULED REDEMPTION		8	8	8	8						8					02/15/2030	1
36212B-KW-2	GOVT NATL MTG ASSOC I #528709		06/01/2010	SCHEDULED REDEMPTION		23	23	24	24						23				1	04/15/2030	1
36212B-LJ-0	GOVT NATL MTG ASSOC I #528729		06/01/2010	SCHEDULED REDEMPTION		3	3	3	3						3					04/15/2030	1
36212D-KK-4	GOVT NATL MTG ASSOC I #530498		06/01/2010	SCHEDULED REDEMPTION		11	11	12	12		(1)		(1)		11					09/15/2030	1
36212D-L9-8	GOVT NATL MTG ASSOC I #530552		06/01/2010	SCHEDULED REDEMPTION		12	12	13	13						12					01/15/2031	1
36212E-H5-9	GOVT NATL MTG ASSOC I #531352		06/01/2010	SCHEDULED REDEMPTION		102	102	105	108		(6)		(6)		102				4	09/15/2030	1
36212J-5T-9	GOVT NATL MTG ASSOC I #535558		06/01/2010	SCHEDULED REDEMPTION		7,736	7,736	8,187	8,401		(666)		(666)		7,736				271	12/15/2030	1
36212K-L7-6	GOVT NATL MTG ASSOC I #535950		06/01/2010	SCHEDULED REDEMPTION		82	82	87	89		(7)		(7)		82				3	11/15/2030	1
36212L-AJ-0	GOVT NATL MTG ASSOC I #536509		06/01/2010	SCHEDULED REDEMPTION		12	12	13	13						12					02/15/2031	1
36212L-7F-2	GOVT NATL MTG ASSOC I #537394		06/01/2010	SCHEDULED REDEMPTION		1	1	1	1						1					01/15/2031	1
36212Q-HT-0	GOVT NATL MTG ASSOC I #540342		06/01/2010	SCHEDULED REDEMPTION		3	3	4	4						3					04/15/2031	1
36212Q-YQ-7	GOVT NATL MTG ASSOC I #540819		06/01/2010	SCHEDULED REDEMPTION		61	61	63	65		(4)		(4)		61				2	10/15/2030	1
36212S-KZ-8	GOVT NATL MTG ASSOC I #542212		06/01/2010	SCHEDULED REDEMPTION		20	20	22	22		(2)		(2)		20				1	12/15/2030	1
36212U-AC-5	GOVT NATL MTG ASSOC I #543703		06/01/2010	SCHEDULED REDEMPTION		6	6	6	6						6					11/15/2030	1
36212U-ZM-6	GOVT NATL MTG ASSOC I #544448		06/01/2010	SCHEDULED REDEMPTION		64	64	67	67		(3)		(3)		64				2	04/15/2031	1
36212Y-ZR-7	GOVT NATL MTG ASSOC I #548052		06/01/2010	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13				1	02/15/2031	1
36213A-H9-8	GOVT NATL MTG ASSOC I #548456		06/01/2010	SCHEDULED REDEMPTION		78	78	80	81		(3)		(3)		78				3	02/15/2031	1
36213B-DS-8	GOVT NATL MTG ASSOC I #549213		06/01/2010	SCHEDULED REDEMPTION		5	5	5	6						5					03/15/2031	1
36213E-AE-6	GOVT NATL MTG ASSOC I #551805		06/01/2010	SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25				1	05/15/2032	1
36213F-XE-8	GOVT NATL MTG ASSOC I #553377		06/01/2010	SCHEDULED REDEMPTION		192	192	198	202		(9)		(9)		192				5	07/15/2033	1
36213H-GU-7	GOVT NATL MTG ASSOC I #554711		06/01/2010	SCHEDULED REDEMPTION		20	20	21	22		(2)		(2)		20				1	03/15/2031	1
36213H-6A-2	GOVT NATL MTG ASSOC I #555365		06/01/2010	SCHEDULED REDEMPTION		15	15	15	15						15				1	06/15/2031	1
36213J-3S-2	GOVT NATL MTG ASSOC I #556209		06/01/2010	SCHEDULED REDEMPTION		19	19	18	18						19				1	06/15/2031	1
36213K-E7-3	GOVT NATL MTG ASSOC I #556458		06/01/2010	SCHEDULED REDEMPTION		105	105	108	114		(9)		(9)		105				4	03/15/2031	1
36213U-JF-8	GOVT NATL MTG ASSOC I #564662		06/01/2010	SCHEDULED REDEMPTION		3	3	3	3						3					06/15/2031	1
36201G-4T-9	GOVT NATL MTG ASSOC I #583234		06/01/2010	SCHEDULED REDEMPTION		699	699	718	713		(14)		(14)		699				18	04/15/2032	1
36201K-D6-0	GOVT NATL MTG ASSOC I #585225		06/01/2010	SCHEDULED REDEMPTION		1,171	1,171	1,212	1,245		(74)		(74)		1,171				39	05/15/2032	1
36201V-3G-5	GOVT NATL MTG ASSOC I #594899		06/01/2010	SCHEDULED REDEMPTION		14	14	14	15		(1)		(1)		14				1	09/15/2032	1
36200C-5U-5	GOVT NATL MTG ASSOC I #597659		06/01/2010	SCHEDULED REDEMPTION		1,467	1,467	1,525	1,545		(78)		(78)		1,467				45	08/15/2036	1
36200G-CU-8	GOVT NATL MTG ASSOC I #600483		06/01/2010	SCHEDULED REDEMPTION		851	851	885	892		(41)		(41)		851				26	01/15/2036	1
36201X-RM-2	GOVT NATL MTG ASSOC I #606292		06/01/2010	SCHEDULED REDEMPTION		1,461	1,461	1,499	1,493		(32)		(32)		1,461				44	05/15/2036	1
36291A-R5-0	GOVT NATL MTG ASSOC I #622508		06/01/2010	SCHEDULED REDEMPTION		67	67	69	69		(2)		(2)		67				2	10/15/2033	1
36291Q-4V-3	GOVT NATL MTG ASSOC I #635436		06/01/2010	SCHEDULED REDEMPTION		42	42	43	43		(1)		(1)		42				1	12/15/2035	1
36291S-2K-5	GOVT NATL MTG ASSOC I #637178		06/01/2010	SCHEDULED REDEMPTION		61	61	63	63		(2)		(2)		61				2	06/15/2035	1
36292H-FE-8	GOVT NATL MTG ASSOC I #649165		06/01/2010	SCHEDULED REDEMPTION		23	23	23	23		(1)		(1)		23				1	01/15/2036	1
36292K-6T-8	GOVT NATL MTG ASSOC I #651682		06/01/2010	SCHEDULED REDEMPTION		46	46	47	47		(1)		(1)		46				1	01/15/2036	1
36292L-BY-9	GOVT NATL MTG ASSOC I #651755		06/01/2010	SCHEDULED REDEMPTION		4,543	4,543	4,661	4,673		(130)		(130)		4,543				147	03/15/2036	1
36292L-DV-3	GOVT NATL MTG ASSOC I #651816		06/01/2010	SCHEDULED REDEMPTION		658	658	675	679		(21)		(21)		658				21	05/15/2036	1
36294N-ZY-7	GOVT NATL MTG ASSOC I #655159		06/01/2010	SCHEDULED REDEMPTION		1,247	1,247	1,296	1,407		(160)		(160)		1,247				38	06/15/2036	1
36294P-PF-4	GOVT NATL MTG ASSOC I #655722		06/01/2010	SCHEDULED REDEMPTION		1,490	1,490	1,467	1,474		16		16		1,490				35	04/15/2038	1
36294P-5V-1	GOVT NATL MTG ASSOC I #656160		06/01/2010	SCHEDULED REDEMPTION		247,449	247,449	257,231	256,393		(8,944)		(8,944)		247,449				8,035	07/15/2036	1
36294Q-6F-3	GOVT NATL MTG ASSOC I #657070		06/01/2010	SCHEDULED REDEMPTION		3,296	3,296	3,382	3,376		(80)		(80)		3,296				107	08/15/2036	1
36294S-D3-8	GOVT NATL MTG ASSOC I #658122		06/01/2010	SCHEDULED REDEMPTION		2,133	2,133	2,189	2,197		(64)		(64)		2,133				69	10/15/2036	1
36294V-6F-2	GOVT NATL MTG ASSOC I #661570		06/01/2010	SCHEDULED REDEMPTION		2,185	2,185	2,245	2,236		(51)		(51)		2,185				69	12/15/2036	1
36295A-B7-9	GOVT NATL MTG ASSOC I #664362		06/01/2010	SCHEDULED REDEMPTION		6,520	6,520	6,778	6,771		(251)		(251)		6,520				209	09/15/2037	1
36295M-ZW-2	GOVT NATL MTG ASSOC I #674957		06/01/2010	SCHEDULED REDEMPTION		50	50	51	52		(2)		(2)		50				2	11/15/2037	1
36295N-GR-2	GOVT NATL MTG ASSOC I #675308		06/01/2010	SCHEDULED REDEMPTION		17,910	17,910	17,635	17,673		238		238		17,910				425	04/15/2038	1
36295N-JV-0	GOVT NATL MTG ASSOC I #675376		06/01/2010	SCHEDULED REDEMPTION		27,185	27,185	26,768	26,796		390		390		27,185				639	05/01/2038	1
36295Q-B7-4	GOVT NATL MTG ASSOC I #676962		06/01/2010	SCHEDULED REDEMPTION		711	711	701	701		11		11		711				17	05/15/2038	1
36295S-W9-3	GOVT NATL MTG ASSOC I #679372		06/01/2010	SCHEDULED REDEMPTION		198,840	198,840	202,071	201,309		(2,469)		(2,469)		198,840				5,356	04/01/2038	1
36295U-3V-1	GOVT NATL MTG ASSOC I #681312		06/01/2010	SCHEDULED REDEMPTION		3,622	3,622	3,566	3,579		43		43		3,622				86	05/01/2038	1
36295X-A5-4	GOVT NATL MTG ASSOC I #683228		06/01/2010	SCHEDULED REDEMPTION		390,731	390,731	397,080	397,106		(6,375)		(6,375)		390,731				10,703	04/15/2038	1
36295Y-DA-8	GOVT NATL MTG ASSOC I #684197		06/01/2010	SCHEDULED REDEMPTION		259,612	259,612	255,627	256,880		2,733		2,733		259,612				6,487	05/15/2038	1
36295Y-J3-8	GOVT NATL MTG ASSOC I #684382		06/01/2010	SCHEDULED REDEMPTION		1,246	1,246	1,227	1,233		13		13		1,246				29	04/15/2038	1
36296B-XN-7	GOVT NATL MTG ASSOC I #686585		06/01/2010	SCHEDULED REDEMPTION		35,836	35,836	35,285	35,417		418		418		35,836				894	05/01/2038	1
36296B-5G-3	GOVT NATL MTG ASSOC I #686747		06/01/2010	SCHEDULED REDEMPTION		19,074	19,074	18,782	18,827		247		247		19,074				476	05/15/2038	1
36296C-NA-4	GOVT NATL MTG ASSOC I #687185		06/01/2010	SCHEDULED REDEMPTION		6,075	6,075	5,981	5,979		96		96		6,075				138	04/15/2038	1
36297F-ZF-2	GOVT NATL MTG ASSOC I #710942		06/01/2010	SCHEDULED REDEMPTION		665,812	665,812	694,317	693,641		(27,829)		(27,829)		665,812				14,555	10/15/2024	1
3620A9-QH-7	GOVT NATL MTG ASSOC I #723256		06/01/2010	SCHEDULED REDEMPTION		428,387	428,387	438,360	438,169		(9,782)		(9,782)		428,387				8,209	09/15/2024	1

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Maturity Date	22 NAIC Designation or Market Indicator (a)
36225A-M7-2	GOVT NATL MTG ASSOC I #780382		06/01/2010	SCHEDULED REDEMPTION		36,645	36,645	35,426	35,682		963		963		36,645				1,537	08/15/2020	1
36225A-M8-0	GOVT NATL MTG ASSOC I #780383		06/01/2010	SCHEDULED REDEMPTION		9,981	9,981	9,634	9,648		334		334		9,981				448	08/15/2020	1
36225A-VL-1	GOVT NATL MTG ASSOC I #780619		06/01/2010	SCHEDULED REDEMPTION		11,651	11,651	11,789	11,697		(46)		(46)		11,651				385	08/15/2012	1
36225A-XC-9	GOVT NATL MTG ASSOC I #780675		06/01/2010	SCHEDULED REDEMPTION		96	96	98	99		(4)		(4)		96				3	09/15/2024	1
36225A-3H-1	GOVT NATL MTG ASSOC I #780800		06/01/2010	SCHEDULED REDEMPTION		17,239	17,239	17,907	17,306		(67)		(67)		17,239				603	04/15/2013	1
36225B-CN-6	GOVT NATL MTG ASSOC I #780977		06/01/2010	SCHEDULED REDEMPTION		971	971	991	1,011		(39)		(39)		971				35	12/15/2028	1
36225B-C3-0	GOVT NATL MTG ASSOC I #780990		06/01/2010	SCHEDULED REDEMPTION		122	122	126	131		(9)		(9)		122				4	12/15/2028	1
36225B-DT-2	GOVT NATL MTG ASSOC I #781014		06/01/2010	SCHEDULED REDEMPTION		4,532	4,532	4,390	4,429		103		103		4,532				129	04/15/2029	1
36225B-EG-9	GOVT NATL MTG ASSOC I #781035		06/01/2010	SCHEDULED REDEMPTION		731	731	722	714		17		17		731				23	05/15/2029	1
36202A-B9-7	GOVT NATL MTG ASSOC II # 64		06/01/2010	SCHEDULED REDEMPTION		1	1	1	1						1					01/20/2014	1
36202A-M4-6	GOVT NATL MTG ASSOC II # 379		06/01/2010	SCHEDULED REDEMPTION		26	26	26	26						26				1	08/20/2015	1
36202A-PY-7	GOVT NATL MTG ASSOC II # 439		06/01/2010	SCHEDULED REDEMPTION		54	54	55	55		(1)		(1)		54				3	11/20/2015	1
36202A-Q6-7	GOVT NATL MTG ASSOC II # 477		06/01/2010	SCHEDULED REDEMPTION		118	118	121	120		(2)		(2)		118				6	01/20/2016	1
36202A-RR-0	GOVT NATL MTG ASSOC II # 496		06/01/2010	SCHEDULED REDEMPTION		2,886	2,886	2,950	2,921		(35)		(35)		2,886				133	02/20/2016	1
36202A-SA-6	GOVT NATL MTG ASSOC II # 513		06/01/2010	SCHEDULED REDEMPTION		109	109	110	110		(1)		(1)		109				5	03/20/2016	1
36202A-SB-4	GOVT NATL MTG ASSOC II # 514		06/01/2010	SCHEDULED REDEMPTION		1,639	1,639	1,680	1,639						1,639				79	03/20/2016	1
36202A-VS-3	GOVT NATL MTG ASSOC II # 625		06/01/2010	SCHEDULED REDEMPTION		35	35	32	33		2		2		35				1	09/20/2016	1
36202A-XW-2	GOVT NATL MTG ASSOC II # 693		06/01/2010	SCHEDULED REDEMPTION		5	5	5	5						5					01/20/2017	1
36202A-XX-0	GOVT NATL MTG ASSOC II # 694		06/01/2010	SCHEDULED REDEMPTION		175	175	163	165		10		10		175				7	01/20/2017	1
36202A-Y3-5	GOVT NATL MTG ASSOC II # 730		06/01/2010	SCHEDULED REDEMPTION		12	12	11	11		1		1		12				1	03/20/2017	1
36202A-Y4-3	GOVT NATL MTG ASSOC II # 731		06/01/2010	SCHEDULED REDEMPTION		93	93	86	87		6		6		93				4	03/20/2017	1
36202A-ZM-2	GOVT NATL MTG ASSOC II # 748		06/01/2010	SCHEDULED REDEMPTION		497	497	461	468		29		29		497				21	04/20/2017	1
36202A-Z5-9	GOVT NATL MTG ASSOC II # 764		06/01/2010	SCHEDULED REDEMPTION		445	445	401	396		49		49		445				18	05/20/2017	1
36202A-2P-1	GOVT NATL MTG ASSOC II # 782		06/01/2010	SCHEDULED REDEMPTION		160	160	149	151		9		9		160				7	06/20/2017	1
36202A-3G-0	GOVT NATL MTG ASSOC II # 799		06/01/2010	SCHEDULED REDEMPTION		29	29	27	27		2		2		29				1	07/20/2017	1
36202A-3Z-8	GOVT NATL MTG ASSOC II # 816		06/01/2010	SCHEDULED REDEMPTION		146	146	137	137		9		9		146				6	08/20/2017	1
36202A-4U-8	GOVT NATL MTG ASSOC II # 835		06/01/2010	SCHEDULED REDEMPTION		711	711	663	678		33		33		711				30	09/20/2017	1
36202A-5N-3	GOVT NATL MTG ASSOC II # 853		06/01/2010	SCHEDULED REDEMPTION		85	85	79	80		4		4		85				4	10/20/2017	1
36202A-6F-9	GOVT NATL MTG ASSOC II # 870		06/01/2010	SCHEDULED REDEMPTION		4,075	4,075	3,797	3,818		258		258		4,075				183	11/20/2017	1
36202A-6Y-8	GOVT NATL MTG ASSOC II # 887		06/01/2010	SCHEDULED REDEMPTION		12,055	12,055	11,255	11,734		321		321		12,055				540	12/20/2017	1
36202B-AF-2	GOVT NATL MTG ASSOC II # 906		06/01/2010	SCHEDULED REDEMPTION		167	167	156	158		8		8		167				7	01/20/2018	1
36202A-WC-7	GOVT NATL MTG ASSOC II #000643		06/01/2010	SCHEDULED REDEMPTION		15	15	16	16		(2)		(2)		15				1	10/20/2016	1
36202B-A4-7	GOVT NATL MTG ASSOC II #000927		06/01/2010	SCHEDULED REDEMPTION		37	37	42	42		(6)		(6)		37				2	02/20/2018	1
36202B-JN-6	GOVT NATL MTG ASSOC II #001169		06/01/2010	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17				1	04/20/2019	1
36202B-XZ-3	GOVT NATL MTG ASSOC II #001596		06/01/2010	SCHEDULED REDEMPTION		117	117	121	121		(4)		(4)		117				5	04/20/2021	1
36202B-Z9-9	GOVT NATL MTG ASSOC II #001668		06/01/2010	SCHEDULED REDEMPTION		220	220	226	226		(6)		(6)		220				9	08/20/2021	1
36202C-A6-0	GOVT NATL MTG ASSOC II #001829		06/01/2010	SCHEDULED REDEMPTION		38	38	42	42		(4)		(4)		38				2	05/20/2022	1
36215X-5T-5	GOVT NATL MTG ASSOC II #148558		06/01/2010	SCHEDULED REDEMPTION		786	786	787	786						786				39	01/20/2016	1
36216G-TY-4	GOVT NATL MTG ASSOC II #164467		06/01/2010	SCHEDULED REDEMPTION		114	114	105	106		7		7		114				5	09/20/2016	1
383752-GH-9	GTC ISRAEL		05/15/2010	MATURED		6,200,000	6,200,000	2,071,172	6,050,841		149,159		149,159		6,200,000					05/15/2010	1
74046B-AA-4	PREMIER AIRCRAFT LEASING		05/06/2010	SCHEDULED REDEMPTION		68,130	68,130	68,130							68,130				338	02/06/2022	1FE
797224-AA-0	SAN CLEMENTE LEASING LLC		05/27/2010	SCHEDULED REDEMPTION		341,138	341,138	341,138	341,138						341,138				6,115	08/27/2021	1Z
89609G-AA-0	TRICAHUE LEASING LLC		05/19/2010	SCHEDULED REDEMPTION		258,010	258,010	258,010	258,010						258,010				3,942	11/19/2021	1Z
912833-JU-5	U S TREAS STRIP 0.00 05/15/10		05/15/2010	MATURED		11,015,000	11,015,000	1,999,994	10,675,170		339,830		339,830		11,015,000					05/15/2010	1
912828-LB-4	US TREASURY N/B		06/23/2010	J. P. MORGAN SECURITIES, INC.		25,414,955	25,000,000	25,031,335	25,028,336		(5,307)		(5,307)		25,023,029		391,926	391,926	354,282	07/15/2012	1
912828-LH-1	US TREASURY N/B		06/24/2010	Various		254,969,865	250,000,000	252,047,630	251,860,085		(289,456)		(289,456)		251,570,629		3,399,236	3,399,236	3,473,412	08/15/2012	1
912828-LM-0	US TREASURY N/B		06/29/2010	Various		202,966,130	200,000,000	199,176,548	199,254,895		133,327		133,327		199,388,222		3,577,908	3,577,908	2,168,988	09/15/2012	1
0399999. Bonds - U.S. Governments						505,980,104	497,629,154	485,791,773	498,262,420		280,483		280,483		498,611,034		7,369,070	7,369,070	6,123,127	XXX	XXX
135087-YN-8	CANADA GOVT	C	04/06/2010	TORONTO DOMINION SECURITIES (USA) INC.		25,721,454	22,535,232	23,465,937	24,534,577		(62,033)		(62,033)	(1,191,461)	23,281,083	2,508,950	(68,579)	2,440,371	308,799	06/01/2013	1FE
G1980#-AA-9	CAYMAN ISLANDS 5.30% SER A NTS	F	04/08/2010	SCHEDULED REDEMPTION		833,333	833,333	833,333	833,333						833,333				22,083	04/08/2018	1
219868-BN-5	CORP ANDINA DE FOMENTO	F	05/05/2010	Various		3,580,000	3,000,000	3,549,840	3,539,881		(13,814)		(13,814)		3,526,067		53,933	53,933	94,792	06/04/2019	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
105756-BK-5	FED REPUBLIC OF BRAZIL	F	05/27/2010	STANDARD NY SEC INC		3,491,250	3,000,000	3,474,000			(855)		(855)		3,473,145		18,105	18,105	78,375	01/20/2037	2FE
105756-BQ-2	FED REPUBLIC OF BRAZIL	F	04/07/2010	HSBC SECURITIES, INC.		6,459,000	6,000,000	6,366,000			(7,140)		(7,140)		6,358,860		100,140	100,140	85,188	01/15/2019	2FE
105756-BS-8	FED REPUBLIC OF BRAZIL	F	06/15/2010	CITIBANK		4,950,000	5,000,000	4,948,900			561		561		4,949,461		539	539	37,917	01/22/2021	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)
451738-AA-6	IIRSA NORTE FINANCE LIMITED (PERU) SEN S	F	05/30/2010	SCHEDULED REDEMPTION		266,979	266,979	266,979	266,979						266,979				11,680	05/30/2024	2FE
500769-DJ-0	KFW	F	05/17/2010	Various		43,115,000	40,000,000	43,495,600	43,458,546		(109,730)		(109,730)		43,348,815		(233,815)	(233,815)	773,229	06/17/2019	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
P9767G-UU-3	MEXICAN FIXED RATE BONDS	D	04/26/2010	CITIBANK		11,510,706	9,895,338	10,636,488	10,580,630		(64,542)		(64,542)	(40,672)	10,475,416	814,229	221,060	1,035,290	335,931	12/20/2012	2FE
715638-AN-2	REPUBLIC OF PERU	F	04/29/2010	Various		9,551,600	7,500,000	9,473,750	9,413,365		(101,127)		(101,127)		9,312,238		239,362	239,362	519,123	02/06/2015	2FE
715638-AQ-5	REPUBLIC OF PERU	F	04/29/2010	TENDER OFFER		1,858,569	1,498,000	1,829,058			(2,120)		(2,120)		1,826,938		31,630	31,630	61,335	05/03/2016	2FE
836205-AL-8	REPUBLIC OF SOUTH AFRICA	F	06/28/2010	BARCLAYS BANK		5,287,500	5,000,000	4,738,500	4,757,226		6,530		6,530		4,763,757		523,743	523,743	172,170	05/30/2022	2FE
X74344-DM-5	RUSSIA 5 03/31/30	F	05/19/2010	Various		21,138,150	18,400,000	22,364,433	22,095,012		908,093		908,093		20,359,104		779,046	779,046	537,192	03/31/2030	2FE
87973R-AA-8	TEMASEK FINANCIAL I LTD	F	05/11/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		10,097,800	10,000,000	9,977,500	9,977,829		675		675		9,978,504		119,296	119,296	236,500	10/25/2019	1FE
91086Q-AU-2	UNITED MEXICAN STATES	F	04/06/2010	BARCLAYS BANK		5,325,000	5,000,000	5,150,000	5,127,283		(4,135)		(4,135)		5,123,148		201,852	201,852	206,250	01/15/2017	2FE
91086Q-AV-0	UNITED MEXICAN STATES	F	06/14/2010	Various		16,012,500	16,000,000	15,635,840			398		398		15,636,238		376,262	376,262	336,951	01/11/2040	2FE
91086Q-AY-4	UNITED MEXICAN STATES	F	04/16/2010	Various		10,175,000	10,000,000	9,999,650			561		561		10,000,211		174,789	174,789	135,955	01/15/2020	2FE
1099999. Bonds - All Other Governments						185,891,490	170,428,881	182,605,592	134,584,660		552,485		552,485	(1,232,132)	179,914,246	3,323,179	2,654,065	5,977,244	4,001,270	XXX	XXX
1799999. Bonds - U.S. States, Territories and Possessions																				XXX	XXX
544646-A6-9	LOS ANGELES CA USD G O QSCB 10J-1		04/29/2010	GOLDMAN, SACHS & CO.		4,060,000	4,000,000	4,000,000							4,000,000		60,000	60,000		05/01/2027	1Z
642713-P4-7	NEW BRITAIN CT G O PENSION 2005		06/01/2010	CALLED @ 100.00		65,000	65,000	65,000	65,000						65,000				1,602	06/01/2023	1FE
713040-FB-4	PEORIA IL SCH DIST NO 150 2005B		05/06/2010	PRE-REFUNDING		1,225,360	1,325,000	976,671	1,204,135		20,164		20,164		1,224,299		1,061	1,061		01/01/2012	1FE
850527-JG-8	SPRINGFIELD IL G O 2004 A TXBL		06/29/2010	PRAGER MCCARTHY & SEALY		1,851,626	1,765,000	1,765,000	1,765,000						1,765,000		86,626	86,626	47,173	12/01/2013	1FE
850527-JH-6	SPRINGFIELD IL G O 2004 A TXBL		06/29/2010	PRAGER MCCARTHY & SEALY		1,490,361	1,420,000	1,420,000	1,420,000						1,420,000		70,361	70,361	38,701	12/01/2014	1FE
686053-CM-9	OREGON SCH BRD PENSION OBLIG 03A		06/29/2010	Various		1,049,881	2,100,000	686,719	995,539		30,165		30,165		1,025,704		24,177	24,177		06/30/2022	1FE
755553-TY-0	READING PA G O 2006 TXBL		06/29/2010	PRAGER MCCARTHY & SEALY		683,155	700,000	700,000	700,000						700,000		(16,845)	(16,845)	32,704	11/15/2031	1FE
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						10,425,383	11,375,000	9,613,390	6,149,675		50,329		50,329		10,200,003		225,380	225,380	120,180	XXX	XXX
313401-KD-2	FED HOME LOAN MTG CORP #170039		03/01/2010	SCHEDULED REDEMPTION		9	9	9	9						9					11/01/2010	1
313401-NB-3	FED HOME LOAN MTG CORP #170095		06/01/2010	SCHEDULED REDEMPTION		38	38	37	38		1		1		38				2	05/01/2014	1
31343A-6P-8	FED HOME LOAN MTG CORP #270878		06/01/2010	Various		906	906	899	906						906				38	06/01/2010	1
31344L-EK-5	FED HOME LOAN MTG CORP #281938		06/01/2010	SCHEDULED REDEMPTION		56	56	63	58		(2)		(2)		56				3	11/01/2016	1
313446-F2-7	FED HOME LOAN MTG CORP #296485		06/01/2010	SCHEDULED REDEMPTION		89	89	100	91		(2)		(2)		89				4	07/01/2017	1
313401-U2-5	FED HOME LOAN MTG CORP #360088		06/01/2010	SCHEDULED REDEMPTION		40	40	39	37		3		3		40				2	01/01/2020	1
313401-Y8-8	FED HOME LOAN MTG CORP #360101		06/01/2010	SCHEDULED REDEMPTION		28	28	27	26		2		2		28				1	04/01/2020	1
31353G-PF-3	FED HOME LOAN MTG CORP #884022		06/01/2010	SCHEDULED REDEMPTION		7,457	7,457	7,996	7,871		(414)		(414)		7,457				410	06/01/2019	1
312910-HS-4	FED HOME LOAN MTG CORP 1289 PZ		06/01/2010	SCHEDULED REDEMPTION		96,046	96,046	87,007	90,589		5,457		5,457		96,046				3,339	06/15/2022	1
312910-PH-9	FED HOME LOAN MTG CORP 1302 PZ		06/01/2010	SCHEDULED REDEMPTION		140,375	140,375	130,567	135,046		5,329		5,329		140,375				5,223	06/15/2022	1
312911-4L-1	FED HOME LOAN MTG CORP 1376 Z		06/01/2010	SCHEDULED REDEMPTION		89,853	89,853	81,357	84,820		5,033		5,033		89,853				3,268	09/15/2022	1
3133T5-CW-1	FED HOME LOAN MTG CORP 1725 Z		06/01/2010	SCHEDULED REDEMPTION		64,624	64,624	56,022	59,077		5,546		5,546		64,624				2,144	04/15/2024	1
3133T5-LA-9	FED HOME LOAN MTG CORP 1730 Z		06/01/2010	SCHEDULED REDEMPTION		190,251	190,251	149,164	174,047		16,204		16,204		190,251				6,255	05/15/2024	1
31295V-7C-8	FED HOME LOAN MTG CORP GOLD #A00891		06/01/2010	SCHEDULED REDEMPTION		85	85	90	91		(5)		(5)		85				3	04/01/2020	1
31295W-NQ-7	FED HOME LOAN MTG CORP GOLD #A01299		06/01/2010	SCHEDULED REDEMPTION		155	155	164	163		(8)		(8)		155				7	04/01/2021	1
31296K-P6-4	FED HOME LOAN MTG CORP GOLD #A11345		06/01/2010	SCHEDULED REDEMPTION		6,846	6,846	7,024	6,989		(143)		(143)		6,846				205	07/01/2033	1
31296L-6B-2	FED HOME LOAN MTG CORP GOLD #A12666		06/01/2010	SCHEDULED REDEMPTION		66	66	68	67		(1)		(1)		66				2	06/01/2033	1
31296N-SQ-1	FED HOME LOAN MTG CORP GOLD #A14127		06/01/2010	SCHEDULED REDEMPTION		92	92	94	93		(1)		(1)		92				3	10/01/2033	1
31296N-T9-8	FED HOME LOAN MTG CORP GOLD #A14176		06/01/2010	SCHEDULED REDEMPTION		7,288	7,288	7,448	7,400		(112)		(112)		7,288				201	10/01/2033	1
31296N-UA-3	FED HOME LOAN MTG CORP GOLD #A14177		06/01/2010	SCHEDULED REDEMPTION		2,157	2,157	2,205	2,197		(40)		(40)		2,157				62	10/01/2033	1
31296P-VB-5	FED HOME LOAN MTG CORP GOLD #A15110		06/01/2010	SCHEDULED REDEMPTION		382,975	382,975	396,439	392,849		(9,874)		(9,874)		382,975				10,619	10/01/2033	1
31296Q-YK-0	FED HOME LOAN MTG CORP GOLD #A16114		06/01/2010	SCHEDULED REDEMPTION		13,656	13,656	13,818	13,786		(130)		(130)		13,656				357	12/01/2033	1
31296R-ZA-9	FED HOME LOAN MTG CORP GOLD #A17037		06/01/2010	SCHEDULED REDEMPTION		51,111	51,111	52,228	51,672		(560)		(560)		51,111				1,418	12/01/2033	1
31296T-RC-0	FED HOME LOAN MTG CORP GOLD #A18583		06/01/2010	SCHEDULED REDEMPTION		36,964	36,964	37,716	37,517		(553)		(553)		36,964				1,011	02/01/2034	1
31296X-XY-6	FED HOME LOAN MTG CORP GOLD #A21595		06/01/2010	SCHEDULED REDEMPTION		244	244	249	247		(3)		(3)		244				7	02/01/2034	1
31296X-5S-0	FED HOME LOAN MTG CORP GOLD #A21757		06/01/2010	SCHEDULED REDEMPTION		587	587	600	596		(9)		(9)		587				18	05/01/2034	1
31297A-4X-9	FED HOME LOAN MTG CORP GOLD #A23538		06/01/2010	SCHEDULED REDEMPTION		9,440	9,440	9,143	9,240		200		200		9,440				203	06/01/2034	1
31297B-ZH-8	FED HOME LOAN MTG CORP GOLD #A24344		06/01/2010	SCHEDULED REDEMPTION		11,360	11,360	11,591	11,557		(197)		(197)		11,360				316	07/01/2034	1
31297C-FJ-4	FED HOME LOAN MTG CORP GOLD #A24669		06/01/2010	SCHEDULED REDEMPTION		794	794	812	809		(15)		(15)		794				22	07/01/2034	1
31297C-T8-3	FED HOME LOAN MTG CORP GOLD #A25075		06/01/2010	SCHEDULED REDEMPTION		35,655	35,655	36,381	36,257		(602)		(602)		35,655				1,067	07/01/2034	1
31297D-AM-0	FED HOME LOAN MTG CORP GOLD #A25412		06/01/2010	SCHEDULED REDEMPTION		2,242	2,242	2,291	2,275		(32)		(32)		2,242				63	08/01/2034	1

STATEMENT AS OF JUNE 30, 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31297D-E8-7	FED HOME LOAN MTG CORP GOLD #A25559		06/01/2010	SCHEDULED REDEMPTION		6,613	6,613	6,758	6,688		(74)		(74)		6,613				166	08/01/2034	1
31297E-GP-5	FED HOME LOAN MTG CORP GOLD #A26506		06/01/2010	SCHEDULED REDEMPTION		174	174	177	178		(5)		(5)		174				3	09/01/2034	1
31297F-DG-5	FED HOME LOAN MTG CORP GOLD #A27303		06/01/2010	SCHEDULED REDEMPTION		24,851	24,851	25,393	25,221		(370)		(370)		24,851				722	10/01/2034	1
31297K-JG-8	FED HOME LOAN MTG CORP GOLD #A30263		06/01/2010	SCHEDULED REDEMPTION		11,830	11,830	11,715	11,748		82		82		11,830				280	12/01/2034	1
31297L-WK-2	FED HOME LOAN MTG CORP GOLD #A31550		06/01/2010	SCHEDULED REDEMPTION		9,872	9,872	9,562	9,661		211		211		9,872				220	03/01/2035	1
31297N-GW-0	FED HOME LOAN MTG CORP GOLD #A32913		06/01/2010	SCHEDULED REDEMPTION		328	328	335	333		(5)		(5)		328				9	05/01/2035	1
31297N-LE-4	FED HOME LOAN MTG CORP GOLD #A33025		06/01/2010	SCHEDULED REDEMPTION		3,628	3,628	3,670	3,651		(22)		(22)		3,628				98	08/01/2035	1
31297N-PS-9	FED HOME LOAN MTG CORP GOLD #A33133		06/01/2010	SCHEDULED REDEMPTION		5,619	5,619	5,742	5,737		(117)		(117)		5,619				168	01/01/2035	1
31297Q-3B-3	FED HOME LOAN MTG CORP GOLD #A35294		06/01/2010	SCHEDULED REDEMPTION		20,318	20,318	20,583	20,483		(165)		(165)		20,318				556	06/01/2035	1
31297S-A9-6	FED HOME LOAN MTG CORP GOLD #A36332		06/01/2010	SCHEDULED REDEMPTION		13,918	13,918	14,130	14,032		(115)		(115)		13,918				324	08/01/2035	1
31297S-UF-0	FED HOME LOAN MTG CORP GOLD #A36882		06/01/2010	SCHEDULED REDEMPTION		18,470	18,470	18,715	18,602		(132)		(132)		18,470				491	08/01/2035	1
31297U-YR-5	FED HOME LOAN MTG CORP GOLD #A38820		06/01/2010	SCHEDULED REDEMPTION		952	952	963	959		(7)		(7)		952				23	05/01/2035	1
3128K0-6R-9	FED HOME LOAN MTG CORP GOLD #A40880		06/01/2010	SCHEDULED REDEMPTION		1,293	1,293	1,308	1,301		(8)		(8)		1,293				33	12/01/2035	1
3128K1-RK-9	FED HOME LOAN MTG CORP GOLD #A41390		06/01/2010	SCHEDULED REDEMPTION		617	617	624	621		(4)		(4)		617				15	01/01/2036	1
3128K1-YG-0	FED HOME LOAN MTG CORP GOLD #A41611		06/01/2010	SCHEDULED REDEMPTION		8,847	8,847	8,960	8,912		(64)		(64)		8,847				234	01/01/2036	1
3128K1-ZF-1	FED HOME LOAN MTG CORP GOLD #A41642		06/01/2010	SCHEDULED REDEMPTION		3,057	3,057	3,103	3,085		(28)		(28)		3,057				81	01/01/2036	1
3128K1-3Y-5	FED HOME LOAN MTG CORP GOLD #A41715		06/01/2010	SCHEDULED REDEMPTION		14,165	14,165	14,381	14,301		(136)		(136)		14,165				388	01/01/2036	1
3128K1-5P-2	FED HOME LOAN MTG CORP GOLD #A41754		06/01/2010	SCHEDULED REDEMPTION		6,324	6,324	6,407	6,363		(39)		(39)		6,324				167	01/01/2036	1
3128K2-AA-7	FED HOME LOAN MTG CORP GOLD #A41801		06/01/2010	SCHEDULED REDEMPTION		3,130	3,130	3,175	3,161		(31)		(31)		3,130				77	01/01/2036	1
3128K2-HZ-5	FED HOME LOAN MTG CORP GOLD #A42048		06/01/2010	SCHEDULED REDEMPTION		1,858	1,858	1,886	1,875		(17)		(17)		1,858				49	01/01/2036	1
3128K2-H2-8	FED HOME LOAN MTG CORP GOLD #A42049		06/01/2010	SCHEDULED REDEMPTION		3,227	3,227	3,276	3,256		(29)		(29)		3,227				83	01/01/2036	1
3128K2-LH-0	FED HOME LOAN MTG CORP GOLD #A42128		06/01/2010	SCHEDULED REDEMPTION		2,658	2,658	2,699	2,682		(24)		(24)		2,658				69	01/01/2036	1
3128K2-LR-8	FED HOME LOAN MTG CORP GOLD #A42136		06/01/2010	SCHEDULED REDEMPTION		1,263	1,263	1,277	1,274		(11)		(11)		1,263				35	01/01/2036	1
3128K2-MY-2	FED HOME LOAN MTG CORP GOLD #A42175		06/01/2010	SCHEDULED REDEMPTION		1,827	1,827	1,848	1,840		(13)		(13)		1,827				50	01/01/2036	1
3128K2-MZ-9	FED HOME LOAN MTG CORP GOLD #A42176		06/01/2010	SCHEDULED REDEMPTION		2,212	2,212	2,245	2,237		(25)		(25)		2,212				56	01/01/2036	1
3128K2-N7-0	FED HOME LOAN MTG CORP GOLD #A42214		06/01/2010	SCHEDULED REDEMPTION		5,408	5,408	5,490	5,462		(54)		(54)		5,408				137	01/01/2036	1
3128K2-PQ-6	FED HOME LOAN MTG CORP GOLD #A42231		06/01/2010	SCHEDULED REDEMPTION		2,585	2,585	2,614	2,602		(17)		(17)		2,585				71	02/01/2036	1
3128K2-Q3-6	FED HOME LOAN MTG CORP GOLD #A42274		06/01/2010	SCHEDULED REDEMPTION		430	430	436	433		(4)		(4)		430				11	01/01/2036	1
3128K2-Q6-9	FED HOME LOAN MTG CORP GOLD #A42277		06/01/2010	SCHEDULED REDEMPTION		1,042	1,042	1,054	1,049		(7)		(7)		1,042				27	01/01/2036	1
3128K2-RW-1	FED HOME LOAN MTG CORP GOLD #A42301		06/01/2010	SCHEDULED REDEMPTION		5,674	5,674	5,738	5,712		(37)		(37)		5,674				135	02/01/2036	1
3128K2-V2-2	FED HOME LOAN MTG CORP GOLD #A42433		06/01/2010	SCHEDULED REDEMPTION		7,316	7,316	7,409	7,377		(61)		(61)		7,316				185	02/01/2036	1
3128K2-3W-7	FED HOME LOAN MTG CORP GOLD #A42613		06/01/2010	SCHEDULED REDEMPTION		3,440	3,440	3,492	3,465		(25)		(25)		3,440				94	02/01/2036	1
3128K2-5L-9	FED HOME LOAN MTG CORP GOLD #A42651		06/01/2010	SCHEDULED REDEMPTION		199	199	202	200		(1)		(1)		199				5	02/01/2036	1
3128K3-KL-0	FED HOME LOAN MTG CORP GOLD #A42999		06/01/2010	SCHEDULED REDEMPTION		91	91	92	92		(1)		(1)		91				2	01/01/2036	1
3128K4-VC-6	FED HOME LOAN MTG CORP GOLD #A44211		06/01/2010	SCHEDULED REDEMPTION		81,008	81,008	78,604	79,836		1,172		1,172		81,008				2,220	03/01/2036	1
3128K6-FQ-8	FED HOME LOAN MTG CORP GOLD #A45575		06/01/2010	SCHEDULED REDEMPTION		46,583	46,583	47,600	47,302		(719)		(719)		46,583				1,168	06/01/2035	1
3128K6-XX-3	FED HOME LOAN MTG CORP GOLD #A46094		06/01/2010	SCHEDULED REDEMPTION		8,929	8,929	9,065	9,038		(108)		(108)		8,929				223	07/01/2035	1
3128K7-BF-4	FED HOME LOAN MTG CORP GOLD #A46338		06/01/2010	SCHEDULED REDEMPTION		6,977	6,977	7,056	7,026		(49)		(49)		6,977				191	08/01/2035	1
3128K7-NF-1	FED HOME LOAN MTG CORP GOLD #A46690		06/01/2010	SCHEDULED REDEMPTION		1,277	1,277	1,291	1,285		(8)		(8)		1,277				35	08/01/2035	1
3128K8-6K-7	FED HOME LOAN MTG CORP GOLD #A48074		06/01/2010	SCHEDULED REDEMPTION		2,236	2,236	2,271	2,252		(16)		(16)		2,236				56	01/01/2036	1
3128K8-7D-2	FED HOME LOAN MTG CORP GOLD #A48092		06/01/2010	SCHEDULED REDEMPTION		385	385	389	388		(3)		(3)		385				10	01/01/2036	1
3128K9-AE-4	FED HOME LOAN MTG CORP GOLD #A48105		06/01/2010	SCHEDULED REDEMPTION		2,697	2,697	2,737	2,720		(23)		(23)		2,697				74	01/01/2036	1
312964-FR-5	FED HOME LOAN MTG CORP GOLD #B11976		06/01/2010	SCHEDULED REDEMPTION		5,830	5,830	5,998	6,001		(171)		(171)		5,830				123	01/01/2019	1
312964-LA-5	FED HOME LOAN MTG CORP GOLD #B12121		06/01/2010	SCHEDULED REDEMPTION		374	374	361	367		8		8		374				7	01/01/2019	1
312965-CV-6	FED HOME LOAN MTG CORP GOLD #B12784		06/01/2010	SCHEDULED REDEMPTION		24,479	24,479	23,610	23,913		566		566		24,479				465	03/01/2019	1
312966-P3-2	FED HOME LOAN MTG CORP GOLD #B14042		06/01/2010	SCHEDULED REDEMPTION		562	562	543	550		12		12		562				11	05/01/2019	1
312966-UB-8	FED HOME LOAN MTG CORP GOLD #B14178		06/01/2010	SCHEDULED REDEMPTION		6,397	6,397	6,182	6,262		135		135		6,397				121	05/01/2019	1
312967-HM-7	FED HOME LOAN MTG CORP GOLD #B14736		06/01/2010	SCHEDULED REDEMPTION		5,307	5,307	5,122	5,195		113		113		5,307				103	05/01/2019	1
312967-KE-1	FED HOME LOAN MTG CORP GOLD #B14793		06/01/2010	SCHEDULED REDEMPTION		17,055	17,055	16,458	16,686		369		369		17,055				305	06/01/2019	1
31292G-BY-1	FED HOME LOAN MTG CORP GOLD #C00005		06/01/2010	SCHEDULED REDEMPTION		74	74	84	81		(7)		(7)		74				3	08/01/2021	1
31292G-BL-9	FED HOME LOAN MTG CORP GOLD #C00043		06/01/2010	SCHEDULED REDEMPTION		817	817	986	970		(153)		(153)		817				36	06/01/2021	1
31292G-C4-6	FED HOME LOAN MTG CORP GOLD #C00091		06/01/2010	SCHEDULED REDEMPTION		256	256	271	269		(13)		(13)		256				11	12/01/2021	1
31292G-4U-7	FED HOME LOAN MTG CORP GOLD #C00835		06/01/2010	SCHEDULED REDEMPTION		3,005	3,005	2,963	2,840		165		165		3,005				92	07/01/2029	1
31292G-4V-5	FED HOME LOAN MTG CORP GOLD #C00836		06/01/2010	SCHEDULED REDEMPTION		3,785	3,785	3,825	3,880		(95)		(95)		3,785				129	07/01/2029	1
31292G-5V-4	FED HOME LOAN MTG CORP GOLD #C00860		06/01/2010	SCHEDULED REDEMPTION		1,371	1,371	1,395	1,429		(58)		(58)		1,371				44	09/01/2029	1
31292G-6K-7	FED HOME LOAN MTG CORP GOLD #C00874		06/01/2010	SCHEDULED REDEMPTION		34	34	34	35		(1)		(1)		34				1	10/01/2029	1
31292G-6S-0	FED HOME LOAN MTG CORP GOLD #C00881		06/01/2010	SCHEDULED REDEMPTION		291	291	294	298		(6)		(6)		291				10	11/01/2029	1
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		06/01/2010	SCHEDULED REDEMPTION		475	475	493	500		(25)		(25)		475				17	12/01/2029	1
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		06/01/2010	SCHEDULED REDEMPTION		465	465	479	490		(25)		(25)		465				15	01/01/2030	1

STATEMENT AS OF JUNE 30, 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31292H-GR-9	FED HOME LOAN MTG CORP GOLD #C01108		06/01/2010	SCHEDULED REDEMPTION		57	57	59	61		(5)		(5)		57				2	12/01/2030	1
31292H-G4-0	FED HOME LOAN MTG CORP GOLD #C01119		06/01/2010	SCHEDULED REDEMPTION		50	50	49	48		2		2		50				2	11/01/2030	1
31292H-LB-8	FED HOME LOAN MTG CORP GOLD #C01222		06/01/2010	SCHEDULED REDEMPTION		515	515	520	527		(12)		(12)		515				17	09/01/2031	1
31292H-L3-6	FED HOME LOAN MTG CORP GOLD #C01246		06/01/2010	SCHEDULED REDEMPTION		25,092	25,092	25,443	25,905		(813)		(813)		25,092				765	10/01/2031	1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		06/01/2010	SCHEDULED REDEMPTION		167	167	172	176		(8)		(8)		167				5	10/01/2031	1
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		06/01/2010	SCHEDULED REDEMPTION		2,747	2,747	2,780	2,817		(70)		(70)		2,747				91	02/01/2032	1
31292H-P3-2	FED HOME LOAN MTG CORP GOLD #C01342		06/01/2010	SCHEDULED REDEMPTION		394	394	406	413		(20)		(20)		394				12	02/01/2032	1
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		06/01/2010	SCHEDULED REDEMPTION		3,332	3,332	3,286	3,238		94		94		3,332				102	05/01/2032	1
31292H-RR-7	FED HOME LOAN MTG CORP GOLD #C01396		06/01/2010	SCHEDULED REDEMPTION		774	774	763	756		18		18		774				24	09/01/2032	1
31292H-SD-7	FED HOME LOAN MTG CORP GOLD #C01416		06/01/2010	SCHEDULED REDEMPTION		963	963	974	979		(16)		(16)		963				33	09/01/2032	1
31292H-UQ-5	FED HOME LOAN MTG CORP GOLD #C01491		06/01/2010	SCHEDULED REDEMPTION		584	584	600	599		(14)		(14)		584				17	02/01/2033	1
31292H-YU-2	FED HOME LOAN MTG CORP GOLD #C01623		06/01/2010	SCHEDULED REDEMPTION		19,201	19,201	19,420	19,350		(149)		(149)		19,201				496	09/01/2033	1
31292V-B7-7	FED HOME LOAN MTG CORP GOLD #C10962		06/01/2010	SCHEDULED REDEMPTION		3,168	3,168	3,214	3,209		(40)		(40)		3,168				107	05/01/2028	1
31293D-Y4-8	FED HOME LOAN MTG CORP GOLD #C17931		06/01/2010	SCHEDULED REDEMPTION		13	13	13	13						13					11/01/2028	1
31293D-3X-8	FED HOME LOAN MTG CORP GOLD #C18014		06/01/2010	SCHEDULED REDEMPTION		1,063	1,063	1,025	1,039		24		24		1,063				28	11/01/2028	1
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107		06/01/2010	SCHEDULED REDEMPTION		147	147	142	144		3		3		147				4	11/01/2028	1
31293E-J8-4	FED HOME LOAN MTG CORP GOLD #C18387		06/01/2010	SCHEDULED REDEMPTION		1,360	1,360	1,312	1,332		28		28		1,360				35	11/01/2028	1
31293M-ZH-8	FED HOME LOAN MTG CORP GOLD #C24344		06/01/2010	SCHEDULED REDEMPTION		45	45	44	43		1		1		45				1	04/01/2029	1
31293P-3M-5	FED HOME LOAN MTG CORP GOLD #C26204		06/01/2010	SCHEDULED REDEMPTION		445	445	414	420		25		25		445				14	05/01/2029	1
31293P-7D-1	FED HOME LOAN MTG CORP GOLD #C26292		06/01/2010	SCHEDULED REDEMPTION		927	927	867	867		59		59		927				23	05/01/2029	1
31293Q-E3-3	FED HOME LOAN MTG CORP GOLD #C26454		06/01/2010	SCHEDULED REDEMPTION		176	176	165	167		8		8		176				5	05/01/2029	1
31293Q-2Y-8	FED HOME LOAN MTG CORP GOLD #C27091		06/01/2010	SCHEDULED REDEMPTION		565	565	557	543		23		23		565				17	06/01/2029	1
31293Q-6Q-1	FED HOME LOAN MTG CORP GOLD #C27179		06/01/2010	SCHEDULED REDEMPTION		381	381	356	360		22		22		381				12	06/01/2029	1
31293R-BA-8	FED HOME LOAN MTG CORP GOLD #C27233		06/01/2010	SCHEDULED REDEMPTION		11,680	11,680	10,921	11,000		680		680		11,680				379	06/01/2029	1
31293R-KF-7	FED HOME LOAN MTG CORP GOLD #C27494		06/01/2010	SCHEDULED REDEMPTION		97	97	90	91		5		5		97				3	06/01/2029	1
31293S-BL-2	FED HOME LOAN MTG CORP GOLD #C28143		06/01/2010	SCHEDULED REDEMPTION		299	299	280	286		13		13		299				9	06/01/2029	1
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		06/01/2010	SCHEDULED REDEMPTION		539	539	531	516		22		22		539				18	06/01/2029	1
31293S-E8-8	FED HOME LOAN MTG CORP GOLD #C28259		06/01/2010	SCHEDULED REDEMPTION		513	513	505	498		14		14		513				16	06/01/2029	1
31293S-FH-7	FED HOME LOAN MTG CORP GOLD #C28268		06/01/2010	SCHEDULED REDEMPTION		61	61	57	56		5		5		61				2	06/01/2029	1
31293S-XL-8	FED HOME LOAN MTG CORP GOLD #C28783		06/01/2010	SCHEDULED REDEMPTION		46	46	47	47		(1)		(1)		46				2	07/01/2029	1
31293T-AT-4	FED HOME LOAN MTG CORP GOLD #C29018		06/01/2010	SCHEDULED REDEMPTION		13	13	13	13						13				1	07/01/2029	1
31293T-A6-4	FED HOME LOAN MTG CORP GOLD #C29029		06/01/2010	SCHEDULED REDEMPTION		9	9	9	9						9					07/01/2029	1
31293V-H7-0	FED HOME LOAN MTG CORP GOLD #C30254		06/01/2010	SCHEDULED REDEMPTION		325	325	328	333		(8)		(8)		325				11	08/01/2029	1
31293W-HV-5	FED HOME LOAN MTG CORP GOLD #C31144		06/01/2010	SCHEDULED REDEMPTION		176	176	178	180		(3)		(3)		176				5	09/01/2029	1
31293X-BE-7	FED HOME LOAN MTG CORP GOLD #C31837		06/01/2010	SCHEDULED REDEMPTION		258	258	264	264		(7)		(7)		258				10	10/01/2029	1
31293X-QP-6	FED HOME LOAN MTG CORP GOLD #C32262		06/01/2010	SCHEDULED REDEMPTION		90	90	91	92		(2)		(2)		90				3	10/01/2029	1
31293Y-C3-8	FED HOME LOAN MTG CORP GOLD #C32790		06/01/2010	SCHEDULED REDEMPTION		12	12	12	12		(1)		(1)		12					10/01/2029	1
31293Y-KM-7	FED HOME LOAN MTG CORP GOLD #C33000		06/01/2010	SCHEDULED REDEMPTION		3	3	3	3						3					11/01/2029	1
31294B-X2-6	FED HOME LOAN MTG CORP GOLD #C35197		06/01/2010	SCHEDULED REDEMPTION		3,218	3,218	3,248	3,277		(59)		(59)		3,218				112	01/01/2030	1
31294B-4Q-5	FED HOME LOAN MTG CORP GOLD #C35331		06/01/2010	SCHEDULED REDEMPTION		45	45	43	43		2		2		45				2	01/01/2030	1
31294B-5Y-7	FED HOME LOAN MTG CORP GOLD #C35363		06/01/2010	SCHEDULED REDEMPTION		79	79	80	81		(2)		(2)		79				3	01/01/2030	1
31294C-SZ-7	FED HOME LOAN MTG CORP GOLD #C35936		06/01/2010	SCHEDULED REDEMPTION		367	367	354	354		13		13		367				11	01/01/2030	1
31294D-AJ-0	FED HOME LOAN MTG CORP GOLD #C36309		06/01/2010	SCHEDULED REDEMPTION		142	142	143	145		(3)		(3)		142				5	02/01/2030	1
31294D-EA-5	FED HOME LOAN MTG CORP GOLD #C36429		06/01/2010	SCHEDULED REDEMPTION		3	3	3	3						3					02/01/2030	1
31294D-X4-8	FED HOME LOAN MTG CORP GOLD #C36999		06/01/2010	SCHEDULED REDEMPTION		1,416	1,416	1,352	1,357		59		59		1,416				49	03/01/2030	1
31294E-LC-1	FED HOME LOAN MTG CORP GOLD #C37523		06/01/2010	SCHEDULED REDEMPTION		8	8	8	8						8					04/01/2030	1
31294E-PM-5	FED HOME LOAN MTG CORP GOLD #C37628		06/01/2010	SCHEDULED REDEMPTION		8	8	8	8		(1)		(1)		8					04/01/2030	1
31294E-RS-0	FED HOME LOAN MTG CORP GOLD #C37697		06/01/2010	SCHEDULED REDEMPTION		1	1	1	1						1					04/01/2030	1
31294E-WU-9	FED HOME LOAN MTG CORP GOLD #C37859		06/01/2010	SCHEDULED REDEMPTION		2	2	2	2						2					04/01/2030	1
31294E-W9-6	FED HOME LOAN MTG CORP GOLD #C37872		06/01/2010	SCHEDULED REDEMPTION		1	1	1	2						1					04/01/2030	1
31294F-SG-2	FED HOME LOAN MTG CORP GOLD #C38619		06/01/2010	SCHEDULED REDEMPTION		6	6	6	6						6					06/01/2030	1
31294F-6H-4	FED HOME LOAN MTG CORP GOLD #C38972		06/01/2010	SCHEDULED REDEMPTION		21,025	21,025	20,730	20,260		764		764		21,025				623	05/01/2029	1
31297X-EW-0	FED HOME LOAN MTG CORP GOLD #C40149		06/01/2010	SCHEDULED REDEMPTION		932	932	972	1,000		(68)		(68)		932				36	07/01/2030	1
31297X-XG-4	FED HOME LOAN MTG CORP GOLD #C40679		06/01/2010	SCHEDULED REDEMPTION		20	20	19	19		1		1		20				1	07/01/2030	1
31298A-CQ-4	FED HOME LOAN MTG CORP GOLD #C41879		06/01/2010	SCHEDULED REDEMPTION		2,798	2,798	2,824	2,853		(55)		(55)		2,798				82	05/01/2030	1
31298D-KF-3	FED HOME LOAN MTG CORP GOLD #C44794		06/01/2010	SCHEDULED REDEMPTION		27	27	28	30		(3)		(3)		27				1	11/01/2030	1
31298E-JX-4	FED HOME LOAN MTG CORP GOLD #C45678		06/01/2010	SCHEDULED REDEMPTION		3	3	3	3						3					12/01/2030	1
31298E-WP-6	FED HOME LOAN MTG CORP GOLD #C46054		06/01/2010	SCHEDULED REDEMPTION		18	18	19	20		(2)		(2)		18				1	12/01/2030	1
31298E-3E-3	FED HOME LOAN MTG CORP GOLD #C46197		06/01/2010	SCHEDULED REDEMPTION		116	116	118	122		(6)		(6)		116				3	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 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)
31298F-B2-7	FED HOME LOAN MTG CORP GOLD #C46357		06/01/2010	SCHEDULED REDEMPTION		37	37	39	41		(3)		(3)		37				2	01/01/2031	1
31298L-XT-1	FED HOME LOAN MTG CORP GOLD #C50690		06/01/2010	SCHEDULED REDEMPTION		21	21	21	22						21				1	04/01/2031	1
31298M-E3-7	FED HOME LOAN MTG CORP GOLD #C51054		06/01/2010	SCHEDULED REDEMPTION		171	171	168	164		7		7		171				5	05/01/2031	1
31298M-JF-5	FED HOME LOAN MTG CORP GOLD #C51162		06/01/2010	SCHEDULED REDEMPTION		10	10	10	10						10					05/01/2031	1
31298Q-AD-0	FED HOME LOAN MTG CORP GOLD #C53604		06/01/2010	SCHEDULED REDEMPTION		15	15	15	16		(1)		(1)		15				1	06/01/2031	1
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		06/01/2010	SCHEDULED REDEMPTION		98	98	97	97		2		2		98				3	06/01/2031	1
31298Q-4Z-8	FED HOME LOAN MTG CORP GOLD #C54440		06/01/2010	SCHEDULED REDEMPTION		3,713	3,713	3,661	3,611		101		101		3,713				103	07/01/2031	1
31298R-KD-7	FED HOME LOAN MTG CORP GOLD #C54792		06/01/2010	SCHEDULED REDEMPTION		418	418	439	446		(28)		(28)		418				14	07/01/2031	1
31298R-NR-3	FED HOME LOAN MTG CORP GOLD #C54900		06/01/2010	SCHEDULED REDEMPTION		316	316	312	302		14		14		316				10	07/01/2031	1
31298R-VY-9	FED HOME LOAN MTG CORP GOLD #C55131		06/01/2010	SCHEDULED REDEMPTION		6	6	5	5						6					07/01/2031	1
31298S-HK-3	FED HOME LOAN MTG CORP GOLD #C55634		06/01/2010	SCHEDULED REDEMPTION		169	169	179	182		(13)		(13)		169				6	08/01/2031	1
31298S-LV-4	FED HOME LOAN MTG CORP GOLD #C55740		06/01/2010	SCHEDULED REDEMPTION		3,774	3,774	3,840	3,916		(142)		(142)		3,774				118	01/01/2030	1
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		06/01/2010	SCHEDULED REDEMPTION		6,734	6,734	6,640	6,539		195		195		6,734				184	03/01/2031	1
31298V-JF-5	FED HOME LOAN MTG CORP GOLD #C58362		06/01/2010	SCHEDULED REDEMPTION		15	15	15	14		1		1		15				1	09/01/2031	1
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		06/01/2010	SCHEDULED REDEMPTION		54	54	53	52		2		2		54				1	10/01/2031	1
31298W-GA-7	FED HOME LOAN MTG CORP GOLD #C59193		06/01/2010	SCHEDULED REDEMPTION		10	10	10	9						10					09/01/2031	1
31298W-JQ-9	FED HOME LOAN MTG CORP GOLD #C59271		06/01/2010	SCHEDULED REDEMPTION		6	6	6	6						6					10/01/2031	1
31298W-JR-7	FED HOME LOAN MTG CORP GOLD #C59272		06/01/2010	SCHEDULED REDEMPTION		113	113	120	128		(15)		(15)		113				4	10/01/2031	1
31298W-TE-5	FED HOME LOAN MTG CORP GOLD #C59549		06/01/2010	SCHEDULED REDEMPTION		29	29	29	28		1		1		29				1	11/01/2031	1
31298Y-AH-4	FED HOME LOAN MTG CORP GOLD #C60008		06/01/2010	SCHEDULED REDEMPTION		19	19	18	18		1		1		19				1	11/01/2031	1
31298Y-L3-3	FED HOME LOAN MTG CORP GOLD #C60346		06/01/2010	SCHEDULED REDEMPTION		122	122	120	118		4		4		122				4	10/01/2031	1
31298Y-XA-4	FED HOME LOAN MTG CORP GOLD #C60673		06/01/2010	SCHEDULED REDEMPTION		68	68	67	66		2		2		68				2	11/01/2031	1
31287L-7H-9	FED HOME LOAN MTG CORP GOLD #C61796		06/01/2010	SCHEDULED REDEMPTION		739	739	729	718		22		22		739				24	12/01/2031	1
31287M-MB-3	FED HOME LOAN MTG CORP GOLD #C62154		06/01/2010	SCHEDULED REDEMPTION		6	6	6	6						6					01/01/2032	1
31287Q-SQ-5	FED HOME LOAN MTG CORP GOLD #C65027		06/01/2010	SCHEDULED REDEMPTION		1,342	1,342	1,415	1,432		(90)		(90)		1,342				44	02/01/2032	1
31287Q-YS-4	FED HOME LOAN MTG CORP GOLD #C65221		06/01/2010	SCHEDULED REDEMPTION		3,369	3,369	3,321	3,286		82		82		3,369				105	03/01/2032	1
31287R-ZT-9	FED HOME LOAN MTG CORP GOLD #C66154		06/01/2010	SCHEDULED REDEMPTION		5,913	5,913	5,831	5,816		97		97		5,913				190	03/01/2032	1
31287S-JH-1	FED HOME LOAN MTG CORP GOLD #C66564		06/01/2010	SCHEDULED REDEMPTION		1,294	1,294	1,276	1,261		33		33		1,294				40	04/01/2032	1
31287T-CJ-2	FED HOME LOAN MTG CORP GOLD #C67273		06/01/2010	SCHEDULED REDEMPTION		11,689	11,689	11,801	11,819		(130)		(130)		11,689				357	05/01/2032	1
31287T-FZ-3	FED HOME LOAN MTG CORP GOLD #C67384		06/01/2010	SCHEDULED REDEMPTION		129	129	130	131		(1)		(1)		129				4	06/01/2032	1
31287T-SE-6	FED HOME LOAN MTG CORP GOLD #C67717		06/01/2010	SCHEDULED REDEMPTION		306	306	309	311		(5)		(5)		306				10	06/01/2032	1
31287T-VR-3	FED HOME LOAN MTG CORP GOLD #C67824		06/01/2010	SCHEDULED REDEMPTION		4	4	4	3						4					06/01/2032	1
31287U-CM-2	FED HOME LOAN MTG CORP GOLD #C68176		06/01/2010	SCHEDULED REDEMPTION		10	10	10	10						10					06/01/2032	1
31287U-G7-1	FED HOME LOAN MTG CORP GOLD #C68322		06/01/2010	SCHEDULED REDEMPTION		318	318	322	322		(4)		(4)		318				11	07/01/2032	1
31287U-JS-2	FED HOME LOAN MTG CORP GOLD #C68373		06/01/2010	SCHEDULED REDEMPTION		2,085	2,085	2,157	2,205		(120)		(120)		2,085				69	06/01/2032	1
31287U-VQ-2	FED HOME LOAN MTG CORP GOLD #C68723		06/01/2010	SCHEDULED REDEMPTION		134	134	135	135		(1)		(1)		134				4	07/01/2032	1
31287V-E7-1	FED HOME LOAN MTG CORP GOLD #C69158		06/01/2010	SCHEDULED REDEMPTION		34	34	34	33		1		1		34				1	07/01/2032	1
31287V-NX-4	FED HOME LOAN MTG CORP GOLD #C69406		06/01/2010	SCHEDULED REDEMPTION		714	714	704	695		19		19		714				22	05/01/2032	1
31287V-PE-4	FED HOME LOAN MTG CORP GOLD #C69421		06/01/2010	SCHEDULED REDEMPTION		117	117	115	114		3		3		117				4	07/01/2032	1
31287V-UJ-7	FED HOME LOAN MTG CORP GOLD #C69585		06/01/2010	SCHEDULED REDEMPTION		14	14	14	14						14				1	08/01/2032	1
31287V-6Q-8	FED HOME LOAN MTG CORP GOLD #C69879		06/01/2010	SCHEDULED REDEMPTION		383	383	378	376		7		7		383				12	08/01/2032	1
31287X-AN-6	FED HOME LOAN MTG CORP GOLD #C70013		06/01/2010	SCHEDULED REDEMPTION		8	8	8	8						8					08/01/2032	1
31287X-N7-7	FED HOME LOAN MTG CORP GOLD #C70414		06/01/2010	SCHEDULED REDEMPTION		60	60	59	58		2		2		60				2	03/01/2032	1
31288B-MZ-3	FED HOME LOAN MTG CORP GOLD #C73076		06/01/2010	SCHEDULED REDEMPTION		5,136	5,136	5,273	5,251		(115)		(115)		5,136				142	11/01/2032	1
31288D-FL-8	FED HOME LOAN MTG CORP GOLD #C74671		06/01/2010	SCHEDULED REDEMPTION		562	562	568	565		(3)		(3)		562				15	01/01/2033	1
31288H-7G-9	FED HOME LOAN MTG CORP GOLD #C78995		06/01/2010	SCHEDULED REDEMPTION		5,981	5,981	6,139	6,135		(154)		(154)		5,981				179	05/01/2033	1
31335G-EK-7	FED HOME LOAN MTG CORP GOLD #C80138		06/01/2010	SCHEDULED REDEMPTION		6,454	6,454	6,143	6,036		418		418		6,454				216	04/01/2024	1
31335G-KY-0	FED HOME LOAN MTG CORP GOLD #C80311		06/01/2010	SCHEDULED REDEMPTION		50	50	52	52		(2)		(2)		50				2	03/01/2025	1
31335G-PN-9	FED HOME LOAN MTG CORP GOLD #C80429		06/01/2010	SCHEDULED REDEMPTION		1,184	1,184	1,218	1,226		(42)		(42)		1,184				47	09/01/2026	1
3128F9-6K-1	FED HOME LOAN MTG CORP GOLD #D69874		06/01/2010	SCHEDULED REDEMPTION		54,651	54,651	52,196	51,223		3,428		3,428		54,651				1,489	04/01/2026	1
3128FB-CY-9	FED HOME LOAN MTG CORP GOLD #D70087		06/01/2010	SCHEDULED REDEMPTION		691	691	640	633		58		58		691				14	04/01/2026	1
3128FB-Y8-2	FED HOME LOAN MTG CORP GOLD #D70735		06/01/2010	SCHEDULED REDEMPTION		72,946	72,946	67,733	67,282		5,664		5,664		72,946				2,364	04/01/2026	1
3128FB-6F-7	FED HOME LOAN MTG CORP GOLD #D70870		06/01/2010	SCHEDULED REDEMPTION		650	650	604	596		55		55		650				20	05/01/2026	1
3128FF-FW-1	FED HOME LOAN MTG CORP GOLD #D73781		06/01/2010	SCHEDULED REDEMPTION		3,173	3,173	3,266	3,255		(83)		(83)		3,173				128	08/01/2026	1
31294J-NE-4	FED HOME LOAN MTG CORP GOLD #E00389		06/01/2010	SCHEDULED REDEMPTION		2,759	2,759	2,722	2,755		4		4		2,759				71	07/01/2010	1
31294J-PE-2	FED HOME LOAN MTG CORP GOLD #E00421		06/01/2010	SCHEDULED REDEMPTION		14,117	14,117	13,355	13,948		168		168		14,117				398	03/01/2011	1
31294J-PN-2	FED HOME LOAN MTG CORP GOLD #E00429		06/01/2010	SCHEDULED REDEMPTION		4,970	4,970	4,923	4,961		9		9		4,970				165	04/01/2011	1
31294J-QW-1	FED HOME LOAN MTG CORP GOLD #E00469		06/01/2010	SCHEDULED REDEMPTION		4,706	4,706	4,593	4,679		27		27		4,706				146	12/01/2011	1
31294J-UF-3	FED HOME LOAN MTG CORP GOLD #E00582		06/01/2010	SCHEDULED REDEMPTION		12,497	12,497	12,156	12,321		176		176		12,497				381	11/01/2013	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31294J-6S-2	FED HOME LOAN MTG CORP GOLD #E00881		06/01/2010	SCHEDULED REDEMPTION		325	325	337	339		(14)		(14)		325				12	09/01/2015	1
31294K-AT-2	FED HOME LOAN MTG CORP GOLD #E00918		06/01/2010	SCHEDULED REDEMPTION		958	958	991	995		(37)		(37)		958				36	11/01/2015	1
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		06/01/2010	SCHEDULED REDEMPTION		708	708	733	734		(26)		(26)		708				27	01/01/2016	1
31294K-CE-3	FED HOME LOAN MTG CORP GOLD #E00969		06/01/2010	SCHEDULED REDEMPTION		89	89	92	93		(4)		(4)		89				3	02/01/2016	1
31294K-Q5-7	FED HOME LOAN MTG CORP GOLD #E01376		06/01/2010	SCHEDULED REDEMPTION		5,799	5,799	5,593	5,671		128		128		5,799				110	04/01/2018	1
31280G-6H-8	FED HOME LOAN MTG CORP GOLD #E62672		06/01/2010	SCHEDULED REDEMPTION		6,145	6,145	5,995	6,119		25		25		6,145				185	01/01/2011	1
31280H-HF-8	FED HOME LOAN MTG CORP GOLD #E62930		06/01/2010	SCHEDULED REDEMPTION		5,571	5,571	5,435	5,551		20		20		5,571				171	02/01/2011	1
31280H-2H-0	FED HOME LOAN MTG CORP GOLD #E63476		06/01/2010	SCHEDULED REDEMPTION		1,323	1,323	1,264	1,312		11		11		1,323				38	03/01/2011	1
31280M-BD-8	FED HOME LOAN MTG CORP GOLD #E66336		06/01/2010	SCHEDULED REDEMPTION		365	365	349	360		6		6		365				10	02/01/2012	1
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496		06/01/2010	SCHEDULED REDEMPTION		7,349	7,349	7,098	7,261		88		88		7,349				174	11/01/2013	1
3128GC-HM-7	FED HOME LOAN MTG CORP GOLD #E77436		06/01/2010	SCHEDULED REDEMPTION		5,323	5,323	5,178	5,240		83		83		5,323				163	06/01/2014	1
3128GC-J8-6	FED HOME LOAN MTG CORP GOLD #E77487		06/01/2010	SCHEDULED REDEMPTION		1,957	1,957	1,904	1,928		29		29		1,957				62	06/01/2014	1
3128GE-BY-3	FED HOME LOAN MTG CORP GOLD #E79055		06/01/2010	SCHEDULED REDEMPTION		11,953	11,953	11,857	11,904		49		49		11,953				397	08/01/2014	1
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		06/01/2010	SCHEDULED REDEMPTION		2,786	2,786	2,884	2,888		(101)		(101)		2,786				105	02/01/2016	1
3128H4-R9-2	FED HOME LOAN MTG CORP GOLD #E96812		06/01/2010	SCHEDULED REDEMPTION		9,883	9,883	10,237	10,221		(338)		(338)		9,883				231	06/01/2018	1
3128H5-HJ-8	FED HOME LOAN MTG CORP GOLD #E97433		06/01/2010	SCHEDULED REDEMPTION		776	776	803	803		(28)		(28)		776				18	07/01/2018	1
31283G-Q3-4	FED HOME LOAN MTG CORP GOLD #G00474		06/01/2010	SCHEDULED REDEMPTION		135	135	140	142		(7)		(7)		135				6	04/01/2025	1
31283G-R3-3	FED HOME LOAN MTG CORP GOLD #G00506		06/01/2010	SCHEDULED REDEMPTION		6,104	6,104	6,633	6,551		(447)		(447)		6,104				271	12/01/2022	1
31283G-XX-0	FED HOME LOAN MTG CORP GOLD #G00694		06/01/2010	SCHEDULED REDEMPTION		2,638	2,638	2,668	2,662		(24)		(24)		2,638				100	03/01/2027	1
31283H-AV-7	FED HOME LOAN MTG CORP GOLD #G00920		06/01/2010	SCHEDULED REDEMPTION		3,212	3,212	3,090	2,790		421		421		3,212				105	05/01/2028	1
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		06/01/2010	SCHEDULED REDEMPTION		1,909	1,909	1,966	2,019		(110)		(110)		1,909				67	12/01/2029	1
31283H-H2-4	FED HOME LOAN MTG CORP GOLD #G01149		06/01/2010	SCHEDULED REDEMPTION		280	280	276	270		10		10		280				9	11/01/2030	1
31283H-H6-5	FED HOME LOAN MTG CORP GOLD #G01153		06/01/2010	SCHEDULED REDEMPTION		32	32	33	34		(2)		(2)		32				1	11/01/2030	1
31283H-H8-1	FED HOME LOAN MTG CORP GOLD #G01155		06/01/2010	SCHEDULED REDEMPTION		21,906	21,906	21,600	21,157		750		750		21,906				672	08/01/2030	1
31283H-JS-5	FED HOME LOAN MTG CORP GOLD #G01173		06/01/2010	SCHEDULED REDEMPTION		203	203	208	215		(12)		(12)		203				7	01/01/2031	1
31283H-LC-7	FED HOME LOAN MTG CORP GOLD #G01223		06/01/2010	SCHEDULED REDEMPTION		1,076	1,076	1,135	1,155		(79)		(79)		1,076				36	10/01/2029	1
31283H-ML-6	FED HOME LOAN MTG CORP GOLD #G01263		06/01/2010	SCHEDULED REDEMPTION		3,100	3,100	3,076	3,047		53		53		3,100				95	06/01/2031	1
31283H-N2-7	FED HOME LOAN MTG CORP GOLD #G01309		06/01/2010	SCHEDULED REDEMPTION		69	69	70	70		(2)		(2)		69				2	08/01/2031	1
31283H-N4-3	FED HOME LOAN MTG CORP GOLD #G01311		06/01/2010	SCHEDULED REDEMPTION		2,973	2,973	3,001	3,040		(68)		(68)		2,973				99	09/01/2031	1
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		06/01/2010	SCHEDULED REDEMPTION		6,481	6,481	6,557	6,640		(159)		(159)		6,481				212	04/01/2032	1
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		06/01/2010	SCHEDULED REDEMPTION		122,187	122,187	123,772	125,662		(3,476)		(3,476)		122,187				3,987	04/01/2032	1
31283H-TE-5	FED HOME LOAN MTG CORP GOLD #G01449		06/01/2010	SCHEDULED REDEMPTION		11,294	11,294	11,911	12,111		(817)		(817)		11,294				372	07/01/2032	1
31283H-6G-5	FED HOME LOAN MTG CORP GOLD #G01771		06/01/2010	SCHEDULED REDEMPTION		31,486	31,486	31,843	31,705		(219)		(219)		31,486				814	02/01/2035	1
3128M6-VB-1	FED HOME LOAN MTG CORP GOLD #G04810		06/01/2010	SCHEDULED REDEMPTION		169,532	169,532	174,399	174,599		(5,067)		(5,067)		169,532				4,008	10/01/2038	1
3128M7-EM-4	FED HOME LOAN MTG CORP GOLD #G05240		06/01/2010	SCHEDULED REDEMPTION		1,798,640	1,798,640	1,832,505	1,833,334		(34,694)		(34,694)		1,798,640				42,244	03/01/2038	1
3128M7-G7-5	FED HOME LOAN MTG CORP GOLD #G05322		06/01/2010	SCHEDULED REDEMPTION		346,472	346,472	356,419	357,091		(10,619)		(10,619)		346,472				8,216	08/01/2038	1
3128MJ-B4-1	FED HOME LOAN MTG CORP GOLD #G08058		06/01/2010	SCHEDULED REDEMPTION		9,298	9,298	9,440	9,390		(92)		(92)		9,298				238	05/01/2035	1
3128MJ-CE-8	FED HOME LOAN MTG CORP GOLD #G08068		06/01/2010	SCHEDULED REDEMPTION		7,316	7,316	7,427	7,383		(67)		(67)		7,316				189	07/01/2035	1
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		06/01/2010	SCHEDULED REDEMPTION		31,528	31,528	31,239	31,370		158		158		31,528				746	08/01/2035	1
3128MJ-DK-3	FED HOME LOAN MTG CORP GOLD #G08105		06/01/2010	SCHEDULED REDEMPTION		1,661	1,661	1,680	1,674		(13)		(13)		1,661				42	01/01/2036	1
3128MJ-DR-8	FED HOME LOAN MTG CORP GOLD #G08111		06/01/2010	SCHEDULED REDEMPTION		1,115	1,115	1,127	1,123		(8)		(8)		1,115				29	02/01/2036	1
3128MJ-H9-4	FED HOME LOAN MTG CORP GOLD #G08255		06/01/2010	SCHEDULED REDEMPTION		80,305	80,305	82,611	82,806		(2,500)		(2,500)		80,305				1,891	03/01/2038	1
31283K-A4-0	FED HOME LOAN MTG CORP GOLD #G10927		06/01/2010	SCHEDULED REDEMPTION		58,120	58,120	52,208	55,863		2,257		2,257		58,120				1,385	06/01/2014	1
3128M1-F6-1	FED HOME LOAN MTG CORP GOLD #G12089		06/01/2010	SCHEDULED REDEMPTION		3,069	3,069	3,179	3,181		(112)		(112)		3,069				72	11/01/2019	1
3128M1-KL-2	FED HOME LOAN MTG CORP GOLD #G12199		06/01/2010	SCHEDULED REDEMPTION		2,741	2,741	2,820	2,817		(76)		(76)		2,741				58	06/01/2021	1
3128MB-GS-0	FED HOME LOAN MTG CORP GOLD #G12709		06/01/2010	SCHEDULED REDEMPTION		111,392	111,392	115,374	115,442		(4,049)		(4,049)		111,392				2,609	07/01/2022	1
3128MB-JW-8	FED HOME LOAN MTG CORP GOLD #G12777		06/01/2010	SCHEDULED REDEMPTION		16,401	16,401	16,987	17,024		(623)		(623)		16,401				373	08/01/2022	1
3128MB-KK-2	FED HOME LOAN MTG CORP GOLD #G12798		06/01/2010	SCHEDULED REDEMPTION		463,179	463,179	479,734	479,884		(16,705)		(16,705)		463,179				10,873	09/01/2022	1
3128MB-M6-1	FED HOME LOAN MTG CORP GOLD #G12881		06/01/2010	SCHEDULED REDEMPTION		50,072	50,072	51,510	51,514		(1,442)		(1,442)		50,072				1,063	11/01/2022	1
3128MB-NE-3	FED HOME LOAN MTG CORP GOLD #G12889		06/01/2010	SCHEDULED REDEMPTION		6,219	6,219	6,441	6,458		(239)		(239)		6,219				145	12/01/2022	1
3128MB-PU-5	FED HOME LOAN MTG CORP GOLD #G12935		06/01/2010	SCHEDULED REDEMPTION		1,725	1,725	1,787	1,792		(67)		(67)		1,725				40	01/01/2023	1
3128MB-RR-0	FED HOME LOAN MTG CORP GOLD #G12996		06/01/2010	SCHEDULED REDEMPTION		29,501	29,501	30,556	30,598		(1,096)		(1,096)		29,501				692	02/01/2023	1
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087		06/01/2010	SCHEDULED REDEMPTION		178,708	178,708	185,096	185,299		(6,591)		(6,591)		178,708				4,249	04/01/2023	1
3128MB-US-4	FED HOME LOAN MTG CORP GOLD #G13093		06/01/2010	SCHEDULED REDEMPTION		759,385	759,385	780,090	779,650		(20,265)		(20,265)		759,385				16,116	04/01/2023	1
3128MB-V5-3	FED HOME LOAN MTG CORP GOLD #G13136		06/01/2010	SCHEDULED REDEMPTION		345,086	345,086	355,046	355,012		(9,926)		(9,926)		345,086				7,296	05/01/2023	1
3128MB-ZD-2	FED HOME LOAN MTG CORP GOLD #G13240		06/01/2010	SCHEDULED REDEMPTION		7,269	7,269	7,529	7,531		(262)		(262)		7,269				171	08/01/2023	1
3128MB-ZU-4	FED HOME LOAN MTG CORP GOLD #G13255		06/01/2010	SCHEDULED REDEMPTION		9,208	9,208	9,537	9,548		(340)		(340)		9,208				217	07/01/2023	1
3128MB-3F-2	FED HOME LOAN MTG CORP GOLD #G13298		06/01/2010	SCHEDULED REDEMPTION		15,346	15,346	15,895	15,882		(536)		(536)		15,346				359	10/01/2023	1
3128MB-3N-5	FED HOME LOAN MTG CORP GOLD #G13305		06/01/2010	SCHEDULED REDEMPTION		168,005	168,005	174,010	174,151		(6,147)		(6,147)		168,005				3,862	11/01/2023	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	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
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-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		06/01/2010	SCHEDULED REDEMPTION		1,097,714	1,097,714	1,136,949	1,137,703		(39,989)		(39,989)		1,097,714				25,333	12/01/2023	1
3128MC-BK-0	FED HOME LOAN MTG CORP GOLD #G13442		06/01/2010	SCHEDULED REDEMPTION		1,814	1,814	1,879	1,881		(66)		(66)		1,814				42	01/01/2024	1
3128MC-BV-6	FED HOME LOAN MTG CORP GOLD #G13452		06/01/2010	SCHEDULED REDEMPTION		3,200	3,200	3,314	3,307		(107)		(107)		3,200				74	02/01/2024	1
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		06/01/2010	SCHEDULED REDEMPTION		1,543,911	1,543,911	1,599,094	1,601,918		(58,007)		(58,007)		1,543,911				36,220	02/01/2024	1
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		06/01/2010	SCHEDULED REDEMPTION		859,575	859,575	890,298	892,128		(32,553)		(32,553)		859,575				19,940	01/01/2024	1
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		06/01/2010	SCHEDULED REDEMPTION		667,976	667,976	691,850	694,068		(26,092)		(26,092)		667,976				15,728	04/01/2024	1
3128MC-FB-6	FED HOME LOAN MTG CORP GOLD #G13562		06/01/2010	SCHEDULED REDEMPTION		136,374	136,374	140,092	139,964		(3,590)		(3,590)		136,374				2,867	05/01/2024	1
3128MC-J9-7	FED HOME LOAN MTG CORP GOLD #G13688		06/01/2010	SCHEDULED REDEMPTION		411,171	411,171	425,996	425,599		(14,428)		(14,428)		411,171				8,673	10/01/2024	1
3128MC-KF-1	FED HOME LOAN MTG CORP GOLD #G13694		06/01/2010	SCHEDULED REDEMPTION		47,021	47,021	48,685	48,643		(1,623)		(1,623)		47,021				990	11/01/2024	1
3128MM-AF-0	FED HOME LOAN MTG CORP GOLD #G18005		06/01/2010	SCHEDULED REDEMPTION		36,525	36,525	37,830	37,786		(1,261)		(1,261)		36,525				853	08/01/2019	1
3128MM-AS-2	FED HOME LOAN MTG CORP GOLD #G18016		06/01/2010	SCHEDULED REDEMPTION		10,864	10,864	11,253	11,238		(374)		(374)		10,864				256	10/01/2019	1
3128MM-C3-5	FED HOME LOAN MTG CORP GOLD #G18089		06/01/2010	SCHEDULED REDEMPTION		2,276	2,276	2,357	2,357		(81)		(81)		2,276				53	12/01/2020	1
3128MM-FJ-7	FED HOME LOAN MTG CORP GOLD #G18168		06/01/2010	SCHEDULED REDEMPTION		58,650	58,650	60,747	60,773		(2,122)		(2,122)		58,650				1,372	02/01/2022	1
3128MM-FX-6	FED HOME LOAN MTG CORP GOLD #G18181		06/01/2010	SCHEDULED REDEMPTION		27,076	27,076	28,044	28,089		(1,012)		(1,012)		27,076				643	05/01/2022	1
3128MM-F7-3	FED HOME LOAN MTG CORP GOLD #G18189		06/01/2010	SCHEDULED REDEMPTION		2,888	2,888	2,991	3,000		(112)		(112)		2,888				67	06/01/2022	1
3128MM-GT-4	FED HOME LOAN MTG CORP GOLD #G18209		06/01/2010	SCHEDULED REDEMPTION		2,262	2,262	2,343	2,348		(86)		(86)		2,262				52	10/01/2022	1
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229		06/01/2010	SCHEDULED REDEMPTION		113,115	113,115	117,158	117,373		(4,258)		(4,258)		113,115				2,715	01/01/2023	1
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233		06/01/2010	SCHEDULED REDEMPTION		134,994	134,994	139,819	140,151		(5,158)		(5,158)		134,994				3,182	02/01/2023	1
3128MM-HX-4	FED HOME LOAN MTG CORP GOLD #G18245		06/01/2010	SCHEDULED REDEMPTION		34,467	34,467	35,456	35,521		(1,054)		(1,054)		34,467				723	03/01/2023	1
3128MM-H5-5	FED HOME LOAN MTG CORP GOLD #G18251		06/01/2010	SCHEDULED REDEMPTION		18,376	18,376	19,032	19,052		(676)		(676)		18,376				427	05/01/2023	1
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258		06/01/2010	SCHEDULED REDEMPTION		119,648	119,648	123,925	124,085		(4,437)		(4,437)		119,648				2,825	06/01/2023	1
3128MM-J4-6	FED HOME LOAN MTG CORP GOLD #G18282		06/01/2010	SCHEDULED REDEMPTION		2,860	2,860	2,963	2,965		(105)		(105)		2,860				68	10/01/2023	1
3128MM-J5-3	FED HOME LOAN MTG CORP GOLD #G18283		06/01/2010	SCHEDULED REDEMPTION		4,965	4,965	5,142	5,163		(199)		(199)		4,965				118	11/01/2023	1
3128MM-KU-6	FED HOME LOAN MTG CORP GOLD #G18306		06/01/2010	SCHEDULED REDEMPTION		169,096	169,096	175,193	175,064		(5,967)		(5,967)		169,096				3,565	04/01/2024	1
3128MM-KV-4	FED HOME LOAN MTG CORP GOLD #G18307		06/01/2010	SCHEDULED REDEMPTION		9,808	9,808	10,158	10,156		(349)		(349)		9,808				230	04/01/2024	1
3128MM-KY-8	FED HOME LOAN MTG CORP GOLD #G18310		06/01/2010	SCHEDULED REDEMPTION		26,769	26,769	27,726	27,787		(1,019)		(1,019)		26,769				633	05/01/2024	1
3128MM-K4-4	FED HOME LOAN MTG CORP GOLD #G18314		06/01/2010	SCHEDULED REDEMPTION		2,162	2,162	2,239	2,247		(85)		(85)		2,162				51	06/01/2024	1
3128MM-LB-7	FED HOME LOAN MTG CORP GOLD #G18321		06/01/2010	SCHEDULED REDEMPTION		21,975	21,975	22,767	22,746		(771)		(771)		21,975				459	08/01/2024	1
3128MM-LH-4	FED HOME LOAN MTG CORP GOLD #G18327		06/01/2010	SCHEDULED REDEMPTION		319,504	319,504	331,024	330,714		(11,210)		(11,210)		319,504				6,726	10/01/2024	1
3128PE-G8-5	FED HOME LOAN MTG CORP GOLD #J02923		06/01/2010	SCHEDULED REDEMPTION		45,650	45,650	47,282	47,292		(1,642)		(1,642)		45,650				1,090	06/01/2021	1
3128PG-CW-1	FED HOME LOAN MTG CORP GOLD #J04585		06/01/2010	SCHEDULED REDEMPTION		13,872	13,872	14,368	14,291		(419)		(419)		13,872				328	04/01/2017	1
3128PJ-R3-3	FED HOME LOAN MTG CORP GOLD #J06806		06/01/2010	SCHEDULED REDEMPTION		9,363	9,363	9,698	9,703		(340)		(340)		9,363				213	02/01/2023	1
3128PJ-SV-0	FED HOME LOAN MTG CORP GOLD #J06832		06/01/2010	SCHEDULED REDEMPTION		58,806	58,806	60,908	61,193		(2,387)		(2,387)		58,806				1,416	01/01/2023	1
3128PJ-UV-7	FED HOME LOAN MTG CORP GOLD #J06896		06/01/2010	SCHEDULED REDEMPTION		7,884	7,884	8,166	8,207		(323)		(323)		7,884				185	02/01/2023	1
3128PJ-YA-9	FED HOME LOAN MTG CORP GOLD #J07005		06/01/2010	SCHEDULED REDEMPTION		15,100	15,100	15,640	15,626		(526)		(526)		15,100				340	02/01/2023	1
3128PJ-ZK-6	FED HOME LOAN MTG CORP GOLD #J07046		06/01/2010	SCHEDULED REDEMPTION		117,352	117,352	121,547	121,798		(4,446)		(4,446)		117,352				2,744	02/01/2023	1
3128PJ-5B-9	FED HOME LOAN MTG CORP GOLD #J07142		06/01/2010	SCHEDULED REDEMPTION		2,191	2,191	2,269	2,261		(70)		(70)		2,191				47	03/01/2023	1
3128PK-EW-0	FED HOME LOAN MTG CORP GOLD #J07349		06/01/2010	SCHEDULED REDEMPTION		1,539	1,539	1,594	1,601		(62)		(62)		1,539				38	03/01/2023	1
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567		06/01/2010	SCHEDULED REDEMPTION		104,546	104,546	108,283	108,187		(3,640)		(3,640)		104,546				2,462	04/01/2023	1
3128PK-MY-7	FED HOME LOAN MTG CORP GOLD #J07575		06/01/2010	SCHEDULED REDEMPTION		18,700	18,700	19,369	19,357		(657)		(657)		18,700				434	04/01/2023	1
3128PK-VE-1	FED HOME LOAN MTG CORP GOLD #J07813		06/01/2010	SCHEDULED REDEMPTION		3,518	3,518	3,619	3,622		(104)		(104)		3,518				76	05/01/2023	1
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891		06/01/2010	SCHEDULED REDEMPTION		315,671	315,671	326,954	327,880		(12,209)		(12,209)		315,671				7,435	05/01/2023	1
3128PK-YQ-1	FED HOME LOAN MTG CORP GOLD #J07919		06/01/2010	SCHEDULED REDEMPTION		548	548	564	583		(35)		(35)		548				12	05/01/2023	1
3128PK-7H-1	FED HOME LOAN MTG CORP GOLD #J08096		06/01/2010	SCHEDULED REDEMPTION		79,645	79,645	82,492	82,722		(3,076)		(3,076)		79,645				1,919	06/01/2023	1
3128PL-P7-1	FED HOME LOAN MTG CORP GOLD #J08546		06/01/2010	SCHEDULED REDEMPTION		550	550	570	568		(17)		(17)		550				13	08/01/2023	1
3128PL-7F-3	FED HOME LOAN MTG CORP GOLD #J08994		06/01/2010	SCHEDULED REDEMPTION		151,749	151,749	157,172	157,318		(5,569)		(5,569)		151,749				3,635	11/01/2023	1
3128PM-HQ-6	FED HOME LOAN MTG CORP GOLD #J09239		06/01/2010	SCHEDULED REDEMPTION		78,405	78,405	80,656	80,841		(2,437)		(2,437)		78,405				1,609	02/01/2024	1
3128PM-KS-8	FED HOME LOAN MTG CORP GOLD #J09305		06/01/2010	SCHEDULED REDEMPTION		3,138	3,138	3,250	3,242		(104)		(104)		3,138				68	02/01/2024	1
3128PM-L8-1	FED HOME LOAN MTG CORP GOLD #J09351		06/01/2010	SCHEDULED REDEMPTION		100,110	100,110	103,719	103,626		(3,516)		(3,516)		100,110				2,044	03/01/2024	1
3128PM-ML-1	FED HOME LOAN MTG CORP GOLD #J09363		06/01/2010	SCHEDULED REDEMPTION		632	632	650	652		(19)		(19)		632				13	02/01/2024	1
3128PM-NQ-9	FED HOME LOAN MTG CORP GOLD #J09399		06/01/2010	SCHEDULED REDEMPTION		21,471	21,471	22,087	22,037		(566)		(566)		21,471				466	03/01/2024	1
3128PM-QU-7	FED HOME LOAN MTG CORP GOLD #J09467		06/01/2010	SCHEDULED REDEMPTION		15,222	15,222	15,766	15,699		(477)		(477)		15,222				372	04/01/2024	1
3128PM-Q4-5	FED HOME LOAN MTG CORP GOLD #J09475		06/01/2010	SCHEDULED REDEMPTION		534,265	534,265	549,604	548,400		(14,136)		(14,136)		534,265				11,356	04/01/2024	1
3128PM-Q8-6	FED HOME LOAN MTG CORP GOLD #J09479		06/01/2010	SCHEDULED REDEMPTION		1,440	1,440	1,491	1,485		(45)		(45)		1,440				34	04/01/2024	1
3128PM-RY-8	FED HOME LOAN MTG CORP GOLD #J09503		06/01/2010	SCHEDULED REDEMPTION		1,754,860	1,754,860	1,802,708	1,800,495		(45,635)		(45,635)		1,754,860				35,912	04/01/2024	1
3128PM-R2-8	FED HOME LOAN MTG CORP GOLD #J09505		06/01/2010	SCHEDULED REDEMPTION		6,852	6,852	7,097	7,088		(236)		(236)		6,852				162	04/01/2024	1
3128PM-SE-1	FED HOME LOAN MTG CORP GOLD #J09517		06/01/2010	SCHEDULED REDEMPTION		2,617	2,617	2,692	2,684		(67)		(67)		2,617				57	04/01/2024	1
3128PM-SH-4	FED HOME LOAN MTG CORP GOLD #J09520		06/01/2010	SCHEDULED REDEMPTION		12,082	12,082	12,429	12,402		(319)		(319)		12,082				257	04/01/2024	1
3128PM-SL-5	FED HOME LOAN MTG CORP GOLD #J09523		06/01/2010	SCHEDULED REDEMPTION		286,720	286,720	296,968	295,813		(9,093)		(9,093)		286,720				6,035	04/01/2024	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128PM-SX-9	FED HOME LOAN MTG CORP GOLD #J09534		06/01/2010	SCHEDULED REDEMPTION		3,121	3,121	3,232	3,244		(123)		(123)		3,121				73	04/01/2024	1
3128PM-V9-8	FED HOME LOAN MTG CORP GOLD #J09640		06/01/2010	SCHEDULED REDEMPTION		1,616,581	1,616,581	1,660,658	1,661,002		(44,421)		(44,421)		1,616,581				31,423	04/01/2024	1
3128PM-WE-6	FED HOME LOAN MTG CORP GOLD #J09645		06/01/2010	SCHEDULED REDEMPTION		75,101	75,101	77,785	77,610		(2,509)		(2,509)		75,101				1,603	04/01/2024	1
3128PM-WJ-5	FED HOME LOAN MTG CORP GOLD #J09649		06/01/2010	SCHEDULED REDEMPTION		15,279	15,279	15,718	15,683		(404)		(404)		15,279				325	04/01/2024	1
3128PM-WR-7	FED HOME LOAN MTG CORP GOLD #J09656		06/01/2010	SCHEDULED REDEMPTION		546,673	546,673	561,578	560,914		(14,242)		(14,242)		546,673				11,411	05/01/2024	1
3128PM-Y6-1	FED HOME LOAN MTG CORP GOLD #J09733		06/01/2010	SCHEDULED REDEMPTION		618	618	640	653		(35)		(35)		618				15	05/01/2024	1
3128PM-4V-9	FED HOME LOAN MTG CORP GOLD #J09836		06/01/2010	SCHEDULED REDEMPTION		7,364	7,364	7,564	7,560		(196)		(196)		7,364				164	06/01/2024	1
3128PM-5F-3	FED HOME LOAN MTG CORP GOLD #J09846		06/01/2010	SCHEDULED REDEMPTION		141,453	141,453	145,309	145,043		(3,591)		(3,591)		141,453				3,125	06/01/2024	1
3128PM-5L-0	FED HOME LOAN MTG CORP GOLD #J09851		06/01/2010	SCHEDULED REDEMPTION		23,064	23,064	23,693	23,643		(579)		(579)		23,064				490	05/01/2024	1
3128PM-5V-8	FED HOME LOAN MTG CORP GOLD #J09860		06/01/2010	SCHEDULED REDEMPTION		80,524	80,524	82,720	82,574		(2,050)		(2,050)		80,524				1,766	07/01/2024	1
3128PN-AA-6	FED HOME LOAN MTG CORP GOLD #J09901		06/01/2010	SCHEDULED REDEMPTION		373,271	373,271	383,448	382,869		(9,598)		(9,598)		373,271				8,106	06/01/2024	1
3128PN-BG-2	FED HOME LOAN MTG CORP GOLD #J09939		06/01/2010	SCHEDULED REDEMPTION		76,176	76,176	78,253	78,109		(1,933)		(1,933)		76,176				1,685	06/01/2024	1
3128PP-QN-6	FED HOME LOAN MTG CORP GOLD #J10461		06/01/2010	SCHEDULED REDEMPTION		12,995	12,995	13,464	13,451		(456)		(456)		12,995				284	08/01/2024	1
3128PP-RR-6	FED HOME LOAN MTG CORP GOLD #J10496		06/01/2010	SCHEDULED REDEMPTION		874,066	874,066	905,000	904,233		(30,167)		(30,167)		874,066				17,412	08/01/2024	1
3128PP-UK-7	FED HOME LOAN MTG CORP GOLD #J10586		06/01/2010	SCHEDULED REDEMPTION		26,323	26,323	27,272	27,246		(924)		(924)		26,323				561	08/01/2024	1
3128PP-7L-1	FED HOME LOAN MTG CORP GOLD #J10899		06/01/2010	SCHEDULED REDEMPTION		249,977	249,977	258,824	258,602		(8,625)		(8,625)		249,977				5,309	11/01/2024	1
3128PQ-E9-8	FED HOME LOAN MTG CORP GOLD #J11060		06/01/2010	SCHEDULED REDEMPTION		236,345	236,345	244,709	244,501		(8,156)		(8,156)		236,345				5,147	10/01/2024	1
3128PQ-G9-6	FED HOME LOAN MTG CORP GOLD #J11124		06/01/2010	SCHEDULED REDEMPTION		25,302	25,302	26,198	26,175		(873)		(873)		25,302				546	11/01/2024	1
3128PQ-HR-5	FED HOME LOAN MTG CORP GOLD #J11140		06/01/2010	SCHEDULED REDEMPTION		18,157	18,157	18,800	18,783		(627)		(627)		18,157				399	11/01/2024	1
31281L-B3-1	FED HOME LOAN MTG CORP GOLD #N70058		06/01/2010	SCHEDULED REDEMPTION		2,302	2,302	2,355	2,337		(35)		(35)		2,302				82	07/01/2023	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		06/01/2010	SCHEDULED REDEMPTION		12,984	12,984	12,771	12,853		130		130		12,984				368	08/01/2028	1
31283Y-5V-6	FED HOME LOAN MTG CORP GOLD #P20061		06/01/2010	SCHEDULED REDEMPTION		1,311	1,311	1,290	1,301		10		10		1,311				37	08/01/2028	1
31283Y-7L-6	FED HOME LOAN MTG CORP GOLD #P20100		06/01/2010	SCHEDULED REDEMPTION		410	410	410	410						410				13	11/01/2028	1
31283Y-CL-0	FED HOME LOAN MTG CORP GOLD #P20176		06/01/2010	SCHEDULED REDEMPTION		8,164	8,164	8,174	8,166		(2)		(2)		8,164				251	03/01/2029	1
31283Y-CT-3	FED HOME LOAN MTG CORP GOLD #P20183		06/01/2010	SCHEDULED REDEMPTION		2,473	2,473	2,476	2,474		(1)		(1)		2,473				76	03/01/2029	1
31283Y-F4-5	FED HOME LOAN MTG CORP GOLD #P20288		06/01/2010	SCHEDULED REDEMPTION		1,451	1,451	1,400	1,398		53		53		1,451				45	09/01/2029	1
31361D-QN-2	FED NATL MTG ASSOC #028361		06/01/2010	SCHEDULED REDEMPTION		5	5	6	6						5					06/01/2016	1
313610-JH-1	FED NATL MTG ASSOC #046164		06/01/2010	SCHEDULED REDEMPTION		5	5	4	4						5					05/01/2017	1
313613-AA-9	FED NATL MTG ASSOC #048601		06/01/2010	SCHEDULED REDEMPTION		71	71	66	67		4		4		71				3	07/01/2017	1
313614-Y3-7	FED NATL MTG ASSOC #050230		06/01/2010	SCHEDULED REDEMPTION		60	60	58	58		2		2		60				3	09/01/2019	1
313615-GJ-9	FED NATL MTG ASSOC #050601		06/01/2010	SCHEDULED REDEMPTION		291	291	320	326		(34)		(34)		291				12	07/01/2022	1
31362S-Q8-1	FED NATL MTG ASSOC #069779		06/01/2010	SCHEDULED REDEMPTION		13,033	13,033	13,033	13,033						13,033				582	01/01/2019	1
31362T-BW-2	FED NATL MTG ASSOC #070253		06/01/2010	SCHEDULED REDEMPTION		72	72	75	75		(2)		(2)		72				3	02/01/2017	1
313628-AC-3	FED NATL MTG ASSOC #081003		06/01/2010	SCHEDULED REDEMPTION		109	109	105	107		2		2		109				5	09/01/2019	1
313628-FD-6	FED NATL MTG ASSOC #081164		06/01/2010	SCHEDULED REDEMPTION		77	77	74	75		2		2		77				3	09/01/2019	1
313628-FE-4	FED NATL MTG ASSOC #081165		06/01/2010	SCHEDULED REDEMPTION		196	196	189	194		2		2		196				8	09/01/2019	1
31363W-JA-4	FED NATL MTG ASSOC #100256		06/01/2010	SCHEDULED REDEMPTION		54,896	54,896	57,861	57,565		(2,669)		(2,669)		54,896				2,387	10/15/2021	1
31364M-ZM-1	FED NATL MTG ASSOC #111548		06/01/2010	SCHEDULED REDEMPTION		3,744	3,744	3,806	3,755		(12)		(12)		3,744				136	12/01/2018	1
31365D-G5-8	FED NATL MTG ASSOC #124520		06/01/2010	SCHEDULED REDEMPTION		2,258	2,258	2,234	2,229		28		28		2,258				74	10/01/2022	1
31365D-G6-6	FED NATL MTG ASSOC #124521		06/01/2010	SCHEDULED REDEMPTION		894	894	884	883		11		11		894				28	10/01/2022	1
31368H-KA-0	FED NATL MTG ASSOC #190289		06/01/2010	SCHEDULED REDEMPTION		1,095	1,095	1,140	1,200		(105)		(105)		1,095				35	11/01/2027	1
31368T-FM-4	FED NATL MTG ASSOC #199172		06/01/2010	SCHEDULED REDEMPTION		1,831	1,831	1,883	1,857		(25)		(25)		1,831				65	12/01/2012	1
31371G-EK-2	FED NATL MTG ASSOC #251338		06/01/2010	SCHEDULED REDEMPTION		10,704	10,704	10,774	10,732		(28)		(28)		10,704				325	12/01/2012	1
31371G-TR-1	FED NATL MTG ASSOC #251760		06/01/2010	SCHEDULED REDEMPTION		11,341	11,341	11,905	11,612		(271)		(271)		11,341				323	06/01/2013	1
31371G-YG-9	FED NATL MTG ASSOC #251911		06/01/2010	SCHEDULED REDEMPTION		5,770	5,770	5,586	5,525		244		244		5,770				162	08/01/2018	1
31371G-2T-6	FED NATL MTG ASSOC #251986		06/01/2010	SCHEDULED REDEMPTION		94	94	90	90		4		4		94				3	10/01/2028	1
31371G-4F-4	FED NATL MTG ASSOC #252022		06/01/2010	SCHEDULED REDEMPTION		2,234	2,234	2,163	2,117		117		117		2,234				66	10/01/2018	1
31371H-CE-6	FED NATL MTG ASSOC #252169		06/01/2010	SCHEDULED REDEMPTION		4,587	4,587	4,441	4,380		207		207		4,587				132	12/01/2018	1
31371H-DS-4	FED NATL MTG ASSOC #252213		06/01/2010	SCHEDULED REDEMPTION		1,127	1,127	1,119	1,122		5		5		1,127				32	01/01/2014	1
31371H-QT-8	FED NATL MTG ASSOC #252566		06/01/2010	SCHEDULED REDEMPTION		109	109	108	109		1		1		109				3	07/01/2014	1
31371H-Q2-7	FED NATL MTG ASSOC #252573		06/01/2010	SCHEDULED REDEMPTION		2,102	2,102	2,035	2,009		93		93		2,102				59	06/01/2019	1
31371H-Q4-3	FED NATL MTG ASSOC #252575		06/01/2010	SCHEDULED REDEMPTION		2,946	2,946	2,853	2,814		133		133		2,946				86	07/01/2019	1
31371H-2C-1	FED NATL MTG ASSOC #252871		06/01/2010	SCHEDULED REDEMPTION		1,089	1,089	1,098	1,088		1		1		1,089				39	11/01/2014	1
31371H-4J-4	FED NATL MTG ASSOC #252925		06/01/2010	SCHEDULED REDEMPTION		414	414	408	408		6		6		414				15	12/01/2029	1
31371H-6T-0	FED NATL MTG ASSOC #252982		06/01/2010	SCHEDULED REDEMPTION		92	92	95	98		(6)		(6)		92				3	01/01/2030	1
31371J-DS-0	FED NATL MTG ASSOC #253113		06/01/2010	SCHEDULED REDEMPTION		421	421	415	416		6		6		421				14	03/01/2030	1
31371J-JD-7	FED NATL MTG ASSOC #253260		06/01/2010	SCHEDULED REDEMPTION		8,250	8,250	8,333	8,314		(64)		(64)		8,250				316	04/01/2015	1
31371J-JJ-4	FED NATL MTG ASSOC #253265		06/01/2010	SCHEDULED REDEMPTION		1,684	1,684	1,723	1,774		(91)		(91)		1,684				54	05/01/2030	1
31371J-L5-1	FED NATL MTG ASSOC #253348		06/01/2010	SCHEDULED REDEMPTION		526	526	557	574		(48)		(48)		526				20	06/01/2030	1

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Maturity Date	22 NAIC Desig-nation or Market In-dicator (a)
31371J-NQ-3	FED NATL MTG ASSOC #253399		06/01/2010	SCHEDULED REDEMPTION		253	253	268	279		(26)		(26)		253				10	08/01/2030	1
31371J-Q2-3	FED NATL MTG ASSOC #253473		06/01/2010	SCHEDULED REDEMPTION		148	148	151	150		(2)		(2)		148				5	10/01/2015	1
31371J-Q9-8	FED NATL MTG ASSOC #253480		06/01/2010	SCHEDULED REDEMPTION		509	509	520	533		(24)		(24)		509				16	10/01/2030	1
31371J-R5-5	FED NATL MTG ASSOC #253508		06/01/2010	SCHEDULED REDEMPTION		53	53	54	54		(1)		(1)		53				2	11/01/2015	1
31371J-SE-5	FED NATL MTG ASSOC #253517		06/01/2010	SCHEDULED REDEMPTION		1,567	1,567	1,660	1,721		(154)		(154)		1,567				66	11/01/2030	1
31371J-UE-2	FED NATL MTG ASSOC #253581		06/01/2010	SCHEDULED REDEMPTION		2,769	2,769	2,817	2,804		(35)		(35)		2,769				86	01/01/2016	1
31371J-WA-8	FED NATL MTG ASSOC #253641		06/01/2010	SCHEDULED REDEMPTION		873	873	924	959		(87)		(87)		873				31	01/01/2031	1
31371J-W4-2	FED NATL MTG ASSOC #253667		06/01/2010	SCHEDULED REDEMPTION		1,730	1,730	1,763	1,730		(1)		(1)		1,730				56	02/01/2016	1
31371J-XA-7	FED NATL MTG ASSOC #253673		06/01/2010	SCHEDULED REDEMPTION		21,445	21,445	21,985	22,363		(918)		(918)		21,445				722	03/01/2031	1
31371J-XB-5	FED NATL MTG ASSOC #253674		06/01/2010	SCHEDULED REDEMPTION		197	197	205	210		(13)		(13)		197				7	03/01/2031	1
31371J-3E-2	FED NATL MTG ASSOC #253797		06/01/2010	SCHEDULED REDEMPTION		745	745	771	762		(17)		(17)		745				19	05/01/2016	1
31371J-3J-1	FED NATL MTG ASSOC #253801		06/01/2010	SCHEDULED REDEMPTION		5,444	5,444	5,270	5,121		323		323		5,444				159	05/01/2021	1
31371J-3W-2	FED NATL MTG ASSOC #253813		06/01/2010	SCHEDULED REDEMPTION		11,615	11,615	12,061	12,304		(689)		(689)		11,615				388	05/01/2031	1
31371J-5B-6	FED NATL MTG ASSOC #253842		06/01/2010	SCHEDULED REDEMPTION		22,619	22,619	22,941	23,243		(624)		(624)		22,619				697	06/01/2031	1
31371J-5G-5	FED NATL MTG ASSOC #253847		06/01/2010	SCHEDULED REDEMPTION		4,170	4,170	4,037	3,954		216		216		4,170				117	05/01/2021	1
31371J-6Q-2	FED NATL MTG ASSOC #253879		06/01/2010	SCHEDULED REDEMPTION		714	714	749	738		(24)		(24)		714				20	07/01/2016	1
31371J-6W-9	FED NATL MTG ASSOC #253885		06/01/2010	SCHEDULED REDEMPTION		473	473	458	449		24		24		473				13	07/01/2021	1
31371J-7C-2	FED NATL MTG ASSOC #253891		06/01/2010	SCHEDULED REDEMPTION		9,367	9,367	9,575	9,700		(333)		(333)		9,367				297	07/01/2031	1
31371K-EQ-0	FED NATL MTG ASSOC #254043		06/01/2010	SCHEDULED REDEMPTION		4,060	4,060	3,930	3,858		202		202		4,060				119	10/01/2021	1
31371K-EZ-0	FED NATL MTG ASSOC #254052		06/01/2010	SCHEDULED REDEMPTION		2,445	2,445	2,481	2,500		(55)		(55)		2,445				82	11/01/2031	1
31371K-F2-2	FED NATL MTG ASSOC #254085		06/01/2010	SCHEDULED REDEMPTION		7,547	7,547	7,306	7,180		367		367		7,547				215	11/01/2021	1
31371K-F6-3	FED NATL MTG ASSOC #254089		06/01/2010	SCHEDULED REDEMPTION		8,737	8,737	9,172	9,064		(327)		(327)		8,737				250	12/01/2016	1
31371K-GV-7	FED NATL MTG ASSOC #254112		06/01/2010	SCHEDULED REDEMPTION		57	57	60	60		(3)		(3)		57				2	11/01/2031	1
31371K-HJ-3	FED NATL MTG ASSOC #254133		06/01/2010	SCHEDULED REDEMPTION		21,840	21,840	22,314	22,491		(651)		(651)		21,840				710	12/01/2031	1
31371K-HS-3	FED NATL MTG ASSOC #254141		06/01/2010	SCHEDULED REDEMPTION		38,357	38,357	40,266	39,601		(1,244)		(1,244)		38,357				1,108	01/01/2017	1
31371K-KE-0	FED NATL MTG ASSOC #254193		06/01/2010	SCHEDULED REDEMPTION		4,179	4,179	4,046	3,984		195		195		4,179				122	02/01/2022	1
31371K-LL-3	FED NATL MTG ASSOC #254231		06/01/2010	SCHEDULED REDEMPTION		6,718	6,718	6,505	6,404		314		314		6,718				189	03/01/2022	1
31371K-L7-4	FED NATL MTG ASSOC #254250		06/01/2010	SCHEDULED REDEMPTION		5,370	5,370	5,491	5,548		(178)		(178)		5,370				171	03/01/2032	1
31371K-ML-2	FED NATL MTG ASSOC #254263		06/01/2010	SCHEDULED REDEMPTION		1,793	1,793	1,848	1,840		(47)		(47)		1,793				53	04/01/2032	1
31371K-Q3-8	FED NATL MTG ASSOC #254374		06/01/2010	SCHEDULED REDEMPTION		8,205	8,205	7,943	7,794		411		411		8,205				230	06/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		06/01/2010	SCHEDULED REDEMPTION		2,731	2,731	2,644	2,607		124		124		2,731				79	07/01/2022	1
31371K-T4-3	FED NATL MTG ASSOC #254471		06/01/2010	SCHEDULED REDEMPTION		7,620	7,620	7,377	7,247		373		373		7,620				220	09/01/2022	1
31371K-UA-7	FED NATL MTG ASSOC #254477		06/01/2010	SCHEDULED REDEMPTION		5,551	5,551	5,511	5,517		34		34		5,551				145	10/01/2032	1
31371K-WD-9	FED NATL MTG ASSOC #254544		06/01/2010	SCHEDULED REDEMPTION		8,965	8,965	8,680	8,557		407		407		8,965				255	11/01/2022	1
31371K-WE-7	FED NATL MTG ASSOC #254545		06/01/2010	SCHEDULED REDEMPTION		6,819	6,819	7,000	6,920		(101)		(101)		6,819				162	12/01/2017	1
31371K-WW-7	FED NATL MTG ASSOC #254561		06/01/2010	SCHEDULED REDEMPTION		3,609	3,609	3,570	3,569		40		40		3,609				100	11/01/2032	1
31371K-2Z-3	FED NATL MTG ASSOC #254692		06/01/2010	SCHEDULED REDEMPTION		55,362	55,362	55,707	55,593		(231)		(231)		55,362				1,455	03/01/2033	1
31371K-5U-1	FED NATL MTG ASSOC #254759		06/01/2010	SCHEDULED REDEMPTION		2,312	2,312	2,344	2,334		(23)		(23)		2,312				49	06/01/2018	1
31371L-CD-9	FED NATL MTG ASSOC #254868		06/01/2010	SCHEDULED REDEMPTION		29,257	29,257	29,148	29,182		76		76		29,257				698	09/01/2033	1
31371L-HJ-1	FED NATL MTG ASSOC #255033		06/01/2010	SCHEDULED REDEMPTION		20,272	20,272	20,996	21,032		(760)		(760)		20,272				591	12/01/2033	1
31371L-MK-2	FED NATL MTG ASSOC #255162		06/01/2010	SCHEDULED REDEMPTION		7,990	7,990	7,995	7,996		(6)		(6)		7,990				227	03/01/2034	1
31371L-NZ-8	FED NATL MTG ASSOC #255208		06/01/2010	SCHEDULED REDEMPTION		35,241	35,241	33,247	33,939		1,301		1,301		35,241				670	04/01/2019	1
31371L-N9-6	FED NATL MTG ASSOC #255216		06/01/2010	SCHEDULED REDEMPTION		22,309	22,309	22,907	22,749		(439)		(439)		22,309				523	05/01/2019	1
31371L-2N-8	FED NATL MTG ASSOC #255581		06/01/2010	SCHEDULED REDEMPTION		17,151	17,151	17,654	17,594		(442)		(442)		17,151				501	02/01/2035	1
31371M-BE-6	FED NATL MTG ASSOC #255737		06/01/2010	SCHEDULED REDEMPTION		12,444	12,444	12,834	12,852		(408)		(408)		12,444				360	04/01/2035	1
31371M-F8-5	FED NATL MTG ASSOC #255891		06/01/2010	SCHEDULED REDEMPTION		2,012	2,012	2,066	2,046		(35)		(35)		2,012				48	10/01/2020	1
31371M-PC-5	FED NATL MTG ASSOC #256119		06/01/2010	SCHEDULED REDEMPTION		3,632	3,632	3,713	3,708		(76)		(76)		3,632				110	02/01/2036	1
31371M-PU-5	FED NATL MTG ASSOC #256135		06/01/2010	SCHEDULED REDEMPTION		1,703,701	1,703,701	1,678,145	1,691,851		11,850		11,850		1,703,701				45,558	02/01/2036	1
31371M-ZA-8	FED NATL MTG ASSOC #256437		06/01/2010	SCHEDULED REDEMPTION		97,854	97,854	98,730	98,555		(701)		(701)		97,854				2,749	10/01/2036	1
31371M-2J-5	FED NATL MTG ASSOC #256477		06/01/2010	SCHEDULED REDEMPTION		458,675	458,675	462,867	462,239		(3,565)		(3,565)		458,675				13,039	11/01/2036	1
31371N-MT-9	FED NATL MTG ASSOC #256970		06/01/2010	SCHEDULED REDEMPTION		57,148	57,148	59,241	59,236		(2,088)		(2,088)		57,148				1,418	10/01/2022	1
31371N-U9-4	FED NATL MTG ASSOC #257208		06/01/2010	SCHEDULED REDEMPTION		54,879	54,879	56,300	56,304		(1,426)		(1,426)		54,879				1,171	05/01/2023	1
31371N-3T-0	FED NATL MTG ASSOC #257410		06/01/2010	SCHEDULED REDEMPTION		27,626	27,626	28,668	28,797		(1,171)		(1,171)		27,626				609	10/01/2023	1
31371N-5N-1	FED NATL MTG ASSOC #257453		06/01/2010	SCHEDULED REDEMPTION		14,295	14,295	14,834	14,896		(601)		(601)		14,295				316	11/01/2023	1
31371Q-N7-9	FED NATL MTG ASSOC #258814		06/01/2010	SCHEDULED REDEMPTION		203,578	203,578	208,692	205,577		(1,999)		(1,999)		203,578				5,523	08/01/2036	1
31372P-V2-2	FED NATL MTG ASSOC #278833		06/01/2010	SCHEDULED REDEMPTION		280	280	285	288		(9)		(9)		280				11	12/01/2024	1
31372P-V3-0	FED NATL MTG ASSOC #278834		06/01/2010	SCHEDULED REDEMPTION		241	241	246	251		(10)		(10)		241				10	12/01/2024	1
31373U-LH-8	FED NATL MTG ASSOC #303728		06/01/2010	SCHEDULED REDEMPTION		767	767	761	766		1		1		767				22	01/01/2011	1
31373U-M9-5	FED NATL MTG ASSOC #303784		06/01/2010	SCHEDULED REDEMPTION		4,985	4,985	4,963	4,981		4		4		4,985				163	03/01/2011	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)
31373U-P9-2	FED NATL MTG ASSOC #303848		06/01/2010	SCHEDULED REDEMPTION		81	81	82	81						81				3	01/01/2011	1
31373U-SA-6	FED NATL MTG ASSOC #303913		06/01/2010	SCHEDULED REDEMPTION		3,450	3,450	3,511	3,519		(69)		(69)		3,450				109	05/01/2026	1
31374A-3S-7	FED NATL MTG ASSOC #308709		06/01/2010	SCHEDULED REDEMPTION		81	81	80	80		1		1		81				3	08/01/2025	1
31374F-RU-5	FED NATL MTG ASSOC #312899		06/01/2010	SCHEDULED REDEMPTION		122	122	125	125		(3)		(3)		122				4	06/01/2025	1
31374F-WG-0	FED NATL MTG ASSOC #313047		06/01/2010	SCHEDULED REDEMPTION		907	907	960	966		(60)		(60)		907				32	12/01/2025	1
31374G-N5-2	FED NATL MTG ASSOC #313712		06/01/2010	SCHEDULED REDEMPTION		1,687	1,687	1,771	1,709		(22)		(22)		1,687				48	09/01/2012	1
31374N-Q6-2	FED NATL MTG ASSOC #319177		06/01/2010	SCHEDULED REDEMPTION		767	767	756	755		12		12		767				25	04/01/2026	1
31374T-B4-0	FED NATL MTG ASSOC #323259		06/01/2010	SCHEDULED REDEMPTION		1,581	1,581	1,569	1,574		7		7		1,581				45	08/01/2013	1
31374T-LK-3	FED NATL MTG ASSOC #323530		06/01/2010	SCHEDULED REDEMPTION		687	687	699	700		(14)		(14)		687				22	09/01/2026	1
31374T-NT-2	FED NATL MTG ASSOC #323602		06/01/2010	SCHEDULED REDEMPTION		1,383	1,383	1,394	1,396		(13)		(13)		1,383				51	02/01/2029	1
31374T-VL-0	FED NATL MTG ASSOC #323819		06/01/2010	SCHEDULED REDEMPTION		275	275	281	286		(11)		(11)		275				9	07/01/2029	1
31374T-W2-1	FED NATL MTG ASSOC #323865		06/01/2010	SCHEDULED REDEMPTION		858	858	888	890		(32)		(32)		858				25	07/01/2029	1
31374T-2M-0	FED NATL MTG ASSOC #323980		06/01/2010	SCHEDULED REDEMPTION		3,117	3,117	3,272	3,199		(81)		(81)		3,117				89	04/01/2014	1
31375M-XC-2	FED NATL MTG ASSOC #339175		06/01/2010	SCHEDULED REDEMPTION		1,100	1,100	1,022	1,035		65		65		1,100				32	03/01/2026	1
31375N-PZ-8	FED NATL MTG ASSOC #339840		06/01/2010	SCHEDULED REDEMPTION		861	861	800	814		47		47		861				24	03/01/2026	1
31375N-2L-4	FED NATL MTG ASSOC #340179		06/01/2010	SCHEDULED REDEMPTION		14,751	14,751	15,486	14,751						14,751				406	12/01/2010	1
31375V-PC-1	FED NATL MTG ASSOC #346119		06/01/2010	SCHEDULED REDEMPTION		914	914	943	914						914				32	04/01/2011	1
31376J-VL-0	FED NATL MTG ASSOC #357119		06/01/2010	SCHEDULED REDEMPTION		15,642	15,642	16,420	16,218		(576)		(576)		15,642				454	05/01/2016	1
31376K-FE-1	FED NATL MTG ASSOC #357565		06/01/2010	SCHEDULED REDEMPTION		41,917	41,917	43,453	43,354		(1,437)		(1,437)		41,917				908	04/01/2019	1
31376K-QV-1	FED NATL MTG ASSOC #357868		06/01/2010	SCHEDULED REDEMPTION		93,976	93,976	90,103	91,481		2,495		2,495		93,976				2,251	06/01/2020	1
31376T-BV-8	FED NATL MTG ASSOC #364652		06/01/2010	SCHEDULED REDEMPTION		38	38	40	41		(3)		(3)		38				1	01/01/2027	1
31378L-3K-6	FED NATL MTG ASSOC #402302		06/01/2010	SCHEDULED REDEMPTION		2,729	2,729	2,708	2,716		14		14		2,729				79	04/01/2013	1
31378Q-GX-3	FED NATL MTG ASSOC #405314		06/01/2010	SCHEDULED REDEMPTION		812	812	780	790		22		22		812				24	12/01/2027	1
31378X-BP-0	FED NATL MTG ASSOC #411446		06/01/2010	SCHEDULED REDEMPTION		356	356	357	361		(4)		(4)		356				13	02/01/2025	1
31379E-YT-8	FED NATL MTG ASSOC #417522		06/01/2010	SCHEDULED REDEMPTION		642	642	646	644		(2)		(2)		642				20	05/01/2013	1
31379F-GZ-1	FED NATL MTG ASSOC #417916		06/01/2010	SCHEDULED REDEMPTION		760	760	792	803		(43)		(43)		760				23	03/01/2028	1
31379G-B8-4	FED NATL MTG ASSOC #418663		06/01/2010	SCHEDULED REDEMPTION		820	820	833	824		(5)		(5)		820				21	04/01/2013	1
31379N-4W-4	FED NATL MTG ASSOC #424837		06/01/2010	SCHEDULED REDEMPTION		988	988	993	990		(3)		(3)		988				30	04/01/2013	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
31379R-MN-5	FED NATL MTG ASSOC #427065		06/01/2010	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15				1	05/01/2028	1
31379S-TZ-9	FED NATL MTG ASSOC #428168		06/01/2010	SCHEDULED REDEMPTION		2,564	2,564	2,639	2,635		(71)		(71)		2,564				91	02/01/2027	1
31379T-TG-9	FED NATL MTG ASSOC #429051		06/01/2010	SCHEDULED REDEMPTION		9,808	9,808	9,866	9,834		(26)		(26)		9,808				273	07/01/2013	1
31379T-3M-4	FED NATL MTG ASSOC #429304		06/01/2010	SCHEDULED REDEMPTION		707	707	711	709		(2)		(2)		707				22	06/01/2013	1
31379V-WD-7	FED NATL MTG ASSOC #430944		06/01/2010	SCHEDULED REDEMPTION		1,376	1,376	1,385	1,380		(4)		(4)		1,376				42	07/01/2013	1
31379Y-6V-0	FED NATL MTG ASSOC #433884		06/01/2010	SCHEDULED REDEMPTION		1,471	1,471	1,459	1,465		6		6		1,471				42	07/01/2013	1
31380B-GH-7	FED NATL MTG ASSOC #435000		06/01/2010	SCHEDULED REDEMPTION		662	662	690	694		(32)		(32)		662				21	08/01/2028	1
31380C-QW-1	FED NATL MTG ASSOC #436169		06/01/2010	SCHEDULED REDEMPTION		1,371	1,371	1,379	1,374		(3)		(3)		1,371				42	07/01/2013	1
31380C-2A-5	FED NATL MTG ASSOC #436469		06/01/2010	SCHEDULED REDEMPTION		289	289	301	313		(23)		(23)		289				10	07/01/2028	1
31380C-3A-4	FED NATL MTG ASSOC #436493		06/01/2010	SCHEDULED REDEMPTION		3,828	3,828	3,850	3,837		(9)		(9)		3,828				122	07/01/2013	1
31380H-SX-6	FED NATL MTG ASSOC #440734		06/01/2010	SCHEDULED REDEMPTION		1,536	1,536	1,487	1,457		80		80		1,536				44	12/01/2018	1
31380H-W5-2	FED NATL MTG ASSOC #440868		06/01/2010	SCHEDULED REDEMPTION		3,228	3,228	3,388	3,332		(104)		(104)		3,228				95	11/01/2013	1
31380K-N2-2	FED NATL MTG ASSOC #442409		06/01/2010	SCHEDULED REDEMPTION		27	27	26	26		1		1		27				1	11/01/2028	1
31380L-FK-9	FED NATL MTG ASSOC #443070		06/01/2010	SCHEDULED REDEMPTION		2,922	2,922	2,915	2,917		6		6		2,922				88	09/01/2028	1
31380L-GF-9	FED NATL MTG ASSOC #443098		06/01/2010	SCHEDULED REDEMPTION		857	857	861	861		(4)		(4)		857				24	12/01/2028	1
31380M-DY-9	FED NATL MTG ASSOC #443919		06/01/2010	SCHEDULED REDEMPTION		490	490	496	495		(5)		(5)		490				15	10/01/2028	1
31380M-NF-9	FED NATL MTG ASSOC #444190		06/01/2010	SCHEDULED REDEMPTION		324	324	326	326		(2)		(2)		324				10	02/01/2029	1
31380P-YV-5	FED NATL MTG ASSOC #446324		06/01/2010	SCHEDULED REDEMPTION		221	221	213	210		11		11		221				8	08/01/2027	1
31380P-7J-2	FED NATL MTG ASSOC #446497		06/01/2010	SCHEDULED REDEMPTION		850	850	843	846		4		4		850				24	12/01/2013	1
31380T-ZD-6	FED NATL MTG ASSOC #449940		06/01/2010	SCHEDULED REDEMPTION		610	610	641	636		(26)		(26)		610				19	12/01/2028	1
31380T-4P-3	FED NATL MTG ASSOC #450030		06/01/2010	SCHEDULED REDEMPTION		250	250	252	252		(1)		(1)		250				8	12/01/2028	1
31380Y-PD-6	FED NATL MTG ASSOC #454120		06/01/2010	SCHEDULED REDEMPTION		9	9	9	9						9					12/01/2028	1
31380Y-7J-3	FED NATL MTG ASSOC #454597		06/01/2010	SCHEDULED REDEMPTION		3,538	3,538	3,313	3,434		104		104		3,538				102	02/01/2014	1
31381A-ZL-8	FED NATL MTG ASSOC #455347		06/01/2010	SCHEDULED REDEMPTION		628	628	659	648		(20)		(20)		628				18	03/01/2014	1
31381D-HW-8	FED NATL MTG ASSOC #457545		06/01/2010	SCHEDULED REDEMPTION		1,276	1,276	1,303	1,297		(21)		(21)		1,276				42	08/01/2018	1
31381D-TG-0	FED NATL MTG ASSOC #457851		06/01/2010	SCHEDULED REDEMPTION		2,225	2,225	2,338	2,370		(145)		(145)		2,225				72	01/01/2029	1
31382E-PB-2	FED NATL MTG ASSOC #480218		06/01/2010	SCHEDULED REDEMPTION		89	89	90	89						89				3	02/01/2029	1
31382J-CG-4	FED NATL MTG ASSOC #483471		06/01/2010	SCHEDULED REDEMPTION		345	345	342	344		1		1		345				10	10/01/2013	1
31382J-WG-2	FED NATL MTG ASSOC #484047		06/01/2010	SCHEDULED REDEMPTION		453	453	455	453						453				14	02/01/2029	1
31382K-QE-1	FED NATL MTG ASSOC #484753		06/01/2010	SCHEDULED REDEMPTION		2,720	2,720	2,722	2,726		(6)		(6)		2,720				74	03/01/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31382Q-TY-1	FED NATL MTG ASSOC #489367		06/01/2010	SCHEDULED REDEMPTION		1,689	1,689	1,750	1,728		(39)		(39)		1,689				52	03/01/2029	1
31382R-NY-5	FED NATL MTG ASSOC #490107		06/01/2010	SCHEDULED REDEMPTION		636	636	663	668		(32)		(32)		636				19	03/01/2029	1
31382R-Z7-1	FED NATL MTG ASSOC #490466		06/01/2010	SCHEDULED REDEMPTION		3	3	3	3						3					03/01/2029	1
31382S-FK-2	FED NATL MTG ASSOC #490770		06/01/2010	SCHEDULED REDEMPTION		2,425	2,425	2,427	2,430		(5)		(5)		2,425				66	03/01/2029	1
31382T-FW-4	FED NATL MTG ASSOC #491681		06/01/2010	SCHEDULED REDEMPTION		1,752	1,752	1,641	1,697		55		55		1,752				51	03/01/2014	1
31382T-PV-5	FED NATL MTG ASSOC #491936		06/01/2010	SCHEDULED REDEMPTION		125	125	120	120		5		5		125				4	04/01/2029	1
31382U-G6-7	FED NATL MTG ASSOC #492621		06/01/2010	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14				1	06/01/2029	1
31382U-RV-0	FED NATL MTG ASSOC #492900		06/01/2010	SCHEDULED REDEMPTION		50	50	50	50		1		1		50				2	10/01/2028	1
31382U-R3-2	FED NATL MTG ASSOC #492906		06/01/2010	SCHEDULED REDEMPTION		1,242	1,242	1,226	1,222		20		20		1,242				43	01/01/2029	1
31382U-WN-2	FED NATL MTG ASSOC #493053		06/01/2010	SCHEDULED REDEMPTION		3,707	3,707	3,565	3,468		239		239		3,707				100	05/01/2029	1
31382V-JG-0	FED NATL MTG ASSOC #493563		06/01/2010	SCHEDULED REDEMPTION		98	98	94	97		1		1		98				3	05/01/2029	1
31382W-WR-9	FED NATL MTG ASSOC #494856		06/01/2010	SCHEDULED REDEMPTION		12,153	12,153	12,533	12,400		(247)		(247)		12,153				362	05/01/2029	1
31383A-GY-9	FED NATL MTG ASSOC #497115		06/01/2010	SCHEDULED REDEMPTION		32	32	31	32		1		1		32				1	08/01/2029	1
31383A-RE-1	FED NATL MTG ASSOC #497385		06/01/2010	SCHEDULED REDEMPTION		248	248	239	239		10		10		248				8	05/01/2029	1
31383B-AB-3	FED NATL MTG ASSOC #497802		06/01/2010	SCHEDULED REDEMPTION		97	97	96	97		1		1		97				3	07/01/2014	1
31383B-5Z-6	FED NATL MTG ASSOC #498664		06/01/2010	SCHEDULED REDEMPTION		267	267	264	266		1		1		267				8	05/01/2014	1
31383C-DA-0	FED NATL MTG ASSOC #498797		06/01/2010	SCHEDULED REDEMPTION		546	546	541	544		2		2		546				16	07/01/2014	1
31383E-E7-2	FED NATL MTG ASSOC #500658		06/01/2010	SCHEDULED REDEMPTION		313	313	310	311		1		1		313				9	07/01/2014	1
31383E-5G-2	FED NATL MTG ASSOC #501347		06/01/2010	SCHEDULED REDEMPTION		1,850	1,850	1,827	1,829		21		21		1,850				69	06/01/2029	1
31383E-5J-6	FED NATL MTG ASSOC #501349		06/01/2010	SCHEDULED REDEMPTION		45	45	45	45		1		1		45				2	06/01/2029	1
31383G-NB-8	FED NATL MTG ASSOC #502686		06/01/2010	SCHEDULED REDEMPTION		14	14	14	14						14				1	09/01/2029	1
31383G-WH-5	FED NATL MTG ASSOC #502948		06/01/2010	SCHEDULED REDEMPTION		1,328	1,328	1,281	1,254		74		74		1,328				44	08/01/2029	1
31383G-ZT-6	FED NATL MTG ASSOC #503054		06/01/2010	SCHEDULED REDEMPTION		426	426	412	417		10		10		426				14	07/01/2029	1
31383H-SE-5	FED NATL MTG ASSOC #503717		06/01/2010	SCHEDULED REDEMPTION		540	540	534	534		6		6		540				19	06/01/2029	1
31383H-TN-4	FED NATL MTG ASSOC #503757		06/01/2010	SCHEDULED REDEMPTION		712	712	685	684		29		29		712				22	07/01/2029	1
31383J-CZ-1	FED NATL MTG ASSOC #504188		06/01/2010	SCHEDULED REDEMPTION		83	83	80	81		2		2		83				3	06/01/2029	1
31383J-GU-8	FED NATL MTG ASSOC #504311		06/01/2010	SCHEDULED REDEMPTION		173	173	171	171		2		2		173				5	08/01/2029	1
31383J-TM-2	FED NATL MTG ASSOC #504656		06/01/2010	SCHEDULED REDEMPTION		974	974	966	969		4		4		974				28	08/01/2014	1
31383K-AP-2	FED NATL MTG ASSOC #505014		06/01/2010	SCHEDULED REDEMPTION		1,858	1,858	1,842	1,847		11		11		1,858				53	08/01/2014	1
31383K-D5-3	FED NATL MTG ASSOC #505124		06/01/2010	SCHEDULED REDEMPTION		817	817	806	805		13		13		817				26	07/01/2029	1
31383L-D7-7	FED NATL MTG ASSOC #506026		06/01/2010	SCHEDULED REDEMPTION		133	133	131	131		2		2		133				5	08/01/2029	1
31383L-2Q-7	FED NATL MTG ASSOC #506683		06/01/2010	SCHEDULED REDEMPTION		202	202	200	201		1		1		202				6	07/01/2014	1
31383M-LZ-4	FED NATL MTG ASSOC #507144		06/01/2010	SCHEDULED REDEMPTION		366	366	363	364		2		2		366				10	10/01/2014	1
31383N-ZH-7	FED NATL MTG ASSOC #508444		06/01/2010	SCHEDULED REDEMPTION		92	92	91	92						92				3	08/01/2014	1
31383R-U5-9	FED NATL MTG ASSOC #511004		06/01/2010	SCHEDULED REDEMPTION		192	192	185	183		9		9		192				6	09/01/2029	1
31383R-4P-4	FED NATL MTG ASSOC #511230		06/01/2010	SCHEDULED REDEMPTION		272	272	263	267		6		6		272				9	10/01/2029	1
31383S-FP-0	FED NATL MTG ASSOC #511474		06/01/2010	SCHEDULED REDEMPTION		63	63	61	60		3		3		63				2	09/01/2029	1
31383S-SM-3	FED NATL MTG ASSOC #511824		06/01/2010	SCHEDULED REDEMPTION		694	694	718	713		(19)		(19)		694				17	07/01/2016	1
31383S-Z3-7	FED NATL MTG ASSOC #512062		06/01/2010	SCHEDULED REDEMPTION		1,115	1,115	1,126	1,124		(8)		(8)		1,115				42	11/01/2014	1
31383T-JV-1	FED NATL MTG ASSOC #512476		06/01/2010	SCHEDULED REDEMPTION		52	52	52	52		1		1		52				2	10/01/2029	1
31383T-KG-2	FED NATL MTG ASSOC #512495		06/01/2010	SCHEDULED REDEMPTION		40	40	39	39		1		1		40				1	10/01/2029	1
31383U-3H-6	FED NATL MTG ASSOC #513900		06/01/2010	SCHEDULED REDEMPTION		6	6	6	6						6					10/01/2029	1
31383V-RV-7	FED NATL MTG ASSOC #514500		06/01/2010	SCHEDULED REDEMPTION		439	439	423	426		13		13		439				15	11/01/2029	1
31383V-TJ-2	FED NATL MTG ASSOC #514553		06/01/2010	SCHEDULED REDEMPTION		90	90	86	86		4		4		90				3	12/01/2029	1
31383Y-DF-1	FED NATL MTG ASSOC #516802		06/01/2010	SCHEDULED REDEMPTION		63	63	61	58		5		5		63				2	12/01/2029	1
31384A-H2-7	FED NATL MTG ASSOC #517849		06/01/2010	SCHEDULED REDEMPTION		95	95	95	95		1		1		95				3	12/01/2029	1
31384B-WX-0	FED NATL MTG ASSOC #519162		06/01/2010	SCHEDULED REDEMPTION		1,136	1,136	1,122	1,123		13		13		1,136				36	11/01/2029	1
31384B-5E-2	FED NATL MTG ASSOC #519345		06/01/2010	SCHEDULED REDEMPTION		11	11	11	11						11					10/01/2029	1
31384C-NU-4	FED NATL MTG ASSOC #519803		06/01/2010	SCHEDULED REDEMPTION		47	47	48	46						47				2	12/01/2029	1
31384D-LC-4	FED NATL MTG ASSOC #520623		06/01/2010	SCHEDULED REDEMPTION		110	110	113	109		1		1		110				4	11/01/2029	1
31384D-WR-9	FED NATL MTG ASSOC #520956		06/01/2010	SCHEDULED REDEMPTION		1,412	1,412	1,394	1,391		21		21		1,412				44	11/01/2029	1
31384F-FX-0	FED NATL MTG ASSOC #522282		06/01/2010	SCHEDULED REDEMPTION		114	114	117	117		(3)		(3)		114				4	12/01/2014	1
31384J-CQ-0	FED NATL MTG ASSOC #524879		06/01/2010	SCHEDULED REDEMPTION		62	62	64	66		(4)		(4)		62				2	02/01/2030	1
31384J-PQ-6	FED NATL MTG ASSOC #525231		06/01/2010	SCHEDULED REDEMPTION		80	80	84	86		(6)		(6)		80				3	04/01/2030	1
31384K-HL-3	FED NATL MTG ASSOC #525935		06/01/2010	SCHEDULED REDEMPTION		165	165	166	166		(1)		(1)		165				6	01/01/2030	1
31384K-XE-1	FED NATL MTG ASSOC #526377		06/01/2010	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15				1	05/01/2030	1
31384L-QJ-6	FED NATL MTG ASSOC #527057		06/01/2010	SCHEDULED REDEMPTION		592	592	597	596		(5)		(5)		592				22	04/01/2015	1
31384L-XX-7	FED NATL MTG ASSOC #527294		06/01/2010	SCHEDULED REDEMPTION		198	198	196	197		1		1		198				6	10/01/2014	1
31384M-NP-3	FED NATL MTG ASSOC #527898		06/01/2010	SCHEDULED REDEMPTION		925	925	931	927		(2)		(2)		925				35	12/01/2024	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig- nation or Market In- dicator (a)
31384N-NR-9	FED NATL MTG ASSOC #527900		06/01/2010	SCHEDULED REDEMPTION		418	418	420	418						418				16	10/01/2029	1
31384N-P8-7	FED NATL MTG ASSOC #528847		06/01/2010	SCHEDULED REDEMPTION		40	40	39	39		1		1		40				1	01/01/2030	1
31384N-SY-7	FED NATL MTG ASSOC #528935		06/01/2010	SCHEDULED REDEMPTION		424	424	428	428		(4)		(4)		424				16	07/01/2015	1
31384P-D8-5	FED NATL MTG ASSOC #529427		06/01/2010	SCHEDULED REDEMPTION		2	2	2	2						2					03/01/2030	1
31384Q-FU-2	FED NATL MTG ASSOC #530379		06/01/2010	SCHEDULED REDEMPTION		6	6	6	6						6					03/01/2015	1
31384R-KE-0	FED NATL MTG ASSOC #531393		06/01/2010	SCHEDULED REDEMPTION		499	499	512	516		(17)		(17)		499				17	05/01/2015	1
31384R-TH-4	FED NATL MTG ASSOC #531652		06/01/2010	SCHEDULED REDEMPTION		187	187	189	187						187				6	03/01/2015	1
31384S-E2-1	FED NATL MTG ASSOC #532153		06/01/2010	SCHEDULED REDEMPTION		3	3	3	3						3					02/01/2030	1
31384S-QY-8	FED NATL MTG ASSOC #532471		06/01/2010	SCHEDULED REDEMPTION		40	40	39	39						40				1	03/01/2030	1
31384S-WZ-8	FED NATL MTG ASSOC #532664		06/01/2010	SCHEDULED REDEMPTION		16	16	16	16						16				1	07/01/2015	1
31384S-2W-8	FED NATL MTG ASSOC #532789		06/01/2010	SCHEDULED REDEMPTION		2,482	2,482	2,525	2,503		(21)		(21)		2,482				82	04/01/2016	1
31384T-FN-2	FED NATL MTG ASSOC #533073		06/01/2010	SCHEDULED REDEMPTION		5	5	5	5						5					06/01/2030	1
31384T-JB-4	FED NATL MTG ASSOC #533158		06/01/2010	SCHEDULED REDEMPTION		624	624	605	614		10		10		624				21	03/01/2020	1
31384T-SC-2	FED NATL MTG ASSOC #533415		06/01/2010	SCHEDULED REDEMPTION		147	147	148	149		(2)		(2)		147				5	04/01/2015	1
31384T-SF-5	FED NATL MTG ASSOC #533418		06/01/2010	SCHEDULED REDEMPTION		76	76	77	76						76				3	04/01/2015	1
31384T-YV-3	FED NATL MTG ASSOC #533624		06/01/2010	SCHEDULED REDEMPTION		470	470	479	470						470				17	04/01/2015	1
31384U-FH-2	FED NATL MTG ASSOC #533968		06/01/2010	SCHEDULED REDEMPTION		288	288	291	291		(3)		(3)		288				11	07/01/2015	1
31384U-FM-1	FED NATL MTG ASSOC #533972		06/01/2010	SCHEDULED REDEMPTION		26	26	27	28		(2)		(2)		26				1	03/01/2030	1
31384U-PG-3	FED NATL MTG ASSOC #534223		04/01/2010	SCHEDULED REDEMPTION		421	421	437	455		(34)		(34)		421				11	04/01/2030	1
31384V-LK-6	FED NATL MTG ASSOC #535030		06/01/2010	SCHEDULED REDEMPTION		850	850	885	933		(83)		(83)		850				27	12/01/2029	1
31384V-T4-4	FED NATL MTG ASSOC #535271		06/01/2010	SCHEDULED REDEMPTION		24	24	25	25		(2)		(2)		24				1	05/01/2030	1
31384V-UG-5	FED NATL MTG ASSOC #535283		06/01/2010	SCHEDULED REDEMPTION		1,232	1,232	1,279	1,323		(92)		(92)		1,232				44	05/01/2030	1
31384V-UL-4	FED NATL MTG ASSOC #535287		06/01/2010	SCHEDULED REDEMPTION		1,719	1,719	1,785	1,838		(120)		(120)		1,719				60	05/01/2030	1
31384V-UP-5	FED NATL MTG ASSOC #535290		06/01/2010	SCHEDULED REDEMPTION		495	495	514	530		(36)		(36)		495				18	05/01/2030	1
31384V-VZ-2	FED NATL MTG ASSOC #535332		06/01/2010	SCHEDULED REDEMPTION		586	586	621	640		(54)		(54)		586				22	04/01/2030	1
31384V-WD-0	FED NATL MTG ASSOC #535344		06/01/2010	SCHEDULED REDEMPTION		1,074	1,074	1,062	1,060		14		14		1,074				32	05/01/2030	1
31384V-X4-9	FED NATL MTG ASSOC #535399		06/01/2010	SCHEDULED REDEMPTION		1,474	1,474	1,531	1,584		(110)		(110)		1,474				53	07/01/2030	1
31384V-YT-3	FED NATL MTG ASSOC #535422		06/01/2010	SCHEDULED REDEMPTION		573	573	607	622		(49)		(49)		573				22	07/01/2030	1
31384V-Z2-1	FED NATL MTG ASSOC #535461		06/01/2010	SCHEDULED REDEMPTION		321	321	327	325		(4)		(4)		321				11	07/01/2015	1
31384V-5P-3	FED NATL MTG ASSOC #535554		06/01/2010	SCHEDULED REDEMPTION		22,431	22,431	22,821	22,732		(300)		(300)		22,431				712	10/01/2015	1
31384W-A8-3	FED NATL MTG ASSOC #535631		06/01/2010	SCHEDULED REDEMPTION		864	864	886	894		(30)		(30)		864				28	12/01/2015	1
31384W-B9-0	FED NATL MTG ASSOC #535664		06/01/2010	SCHEDULED REDEMPTION		2,413	2,413	2,513	2,666		(253)		(253)		2,413				80	01/01/2031	1
31384W-G2-0	FED NATL MTG ASSOC #535817		06/01/2010	SCHEDULED REDEMPTION		1,308	1,308	1,326	1,345		(37)		(37)		1,308				40	04/01/2031	1
31384W-G9-5	FED NATL MTG ASSOC #535824		06/01/2010	SCHEDULED REDEMPTION		5,408	5,408	5,485	5,603		(195)		(195)		5,408				169	04/01/2031	1
31384W-HL-7	FED NATL MTG ASSOC #535835		06/01/2010	SCHEDULED REDEMPTION		7,963	7,963	8,089	8,084		(122)		(122)		7,963				242	04/01/2016	1
31384W-KT-6	FED NATL MTG ASSOC #535906		06/01/2010	SCHEDULED REDEMPTION		71	71	73	76		(5)		(5)		71				2	05/01/2031	1
31384W-KY-5	FED NATL MTG ASSOC #535911		06/01/2010	SCHEDULED REDEMPTION		1,265	1,265	1,262	1,257		8		8		1,265				37	05/01/2031	1
31384W-KZ-2	FED NATL MTG ASSOC #535912		06/01/2010	SCHEDULED REDEMPTION		1,583	1,583	1,663	1,712		(129)		(129)		1,583				45	05/01/2031	1
31384W-W9-7	FED NATL MTG ASSOC #536272		06/01/2010	SCHEDULED REDEMPTION		15	15	16	17		(2)		(2)		15				1	06/01/2030	1
31384W-ZF-0	FED NATL MTG ASSOC #536342		06/01/2010	SCHEDULED REDEMPTION		4	4	5	5						4					04/01/2030	1
31384W-2H-2	FED NATL MTG ASSOC #536376		06/01/2010	SCHEDULED REDEMPTION		18	18	18	18						18				1	04/01/2015	1
31384W-2J-8	FED NATL MTG ASSOC #536377		06/01/2010	SCHEDULED REDEMPTION		2,359	2,359	2,404	2,360		(1)		(1)		2,359				75	05/01/2015	1
31384X-F4-5	FED NATL MTG ASSOC #536687		06/01/2010	SCHEDULED REDEMPTION		39	39	41	42		(3)		(3)		39				2	05/01/2030	1
31384X-PU-6	FED NATL MTG ASSOC #536935		06/01/2010	SCHEDULED REDEMPTION		5	5	5	6						5					05/01/2030	1
31384X-RT-7	FED NATL MTG ASSOC #536998		06/01/2010	SCHEDULED REDEMPTION		858	858	879	892		(34)		(34)		858				30	03/01/2030	1
31384X-RU-4	FED NATL MTG ASSOC #536999		06/01/2010	SCHEDULED REDEMPTION		85	85	88	91		(6)		(6)		85				3	03/01/2030	1
31384X-5D-6	FED NATL MTG ASSOC #537344		06/01/2010	SCHEDULED REDEMPTION		267	267	269	269		(2)		(2)		267				10	06/01/2015	1
31384Y-NX-0	FED NATL MTG ASSOC #537806		06/01/2010	SCHEDULED REDEMPTION		129	129	134	142		(12)		(12)		129				5	05/01/2030	1
31384Y-2U-9	FED NATL MTG ASSOC #538187		06/01/2010	SCHEDULED REDEMPTION		12	12	12	13		(1)		(1)		12				1	05/01/2030	1
31385A-LE-5	FED NATL MTG ASSOC #538625		06/01/2010	SCHEDULED REDEMPTION		11	11	12	13		(2)		(2)		11					06/01/2030	1
31385A-XJ-1	FED NATL MTG ASSOC #538981		04/01/2010	SCHEDULED REDEMPTION		156	156	162	172		(16)		(16)		156				4	06/01/2030	1
31385B-Z7-3	FED NATL MTG ASSOC #539966		06/01/2010	SCHEDULED REDEMPTION		76	76	78	76						76				3	05/01/2015	1
31385C-WQ-2	FED NATL MTG ASSOC #540755		06/01/2010	SCHEDULED REDEMPTION		68	68	71	74		(6)		(6)		68				3	05/01/2030	1
31385C-ZR-7	FED NATL MTG ASSOC #540852		06/01/2010	SCHEDULED REDEMPTION		14,242	14,242	14,950	14,692		(451)		(451)		14,242				398	04/01/2016	1
31385C-Z5-5	FED NATL MTG ASSOC #540864		06/01/2010	SCHEDULED REDEMPTION		1,687	1,687	1,771	1,746		(59)		(59)		1,687				48	06/01/2016	1
31385D-LG-4	FED NATL MTG ASSOC #541327		06/01/2010	SCHEDULED REDEMPTION		1,127	1,127	1,149	1,127						1,127				40	05/01/2015	1
31385D-4L-2	FED NATL MTG ASSOC #541827		06/01/2010	SCHEDULED REDEMPTION		1	1	1	1						1					06/01/2030	1
31385D-4U-2	FED NATL MTG ASSOC #541835		06/01/2010	SCHEDULED REDEMPTION		714	714	727	714						714				25	06/01/2015	1
31385E-BT-5	FED NATL MTG ASSOC #541950		06/01/2010	SCHEDULED REDEMPTION		171	171	178	187		(16)		(16)		171				6	07/01/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31385F-F8-4	FED NATL MTG ASSOC #542991		06/01/2010	SCHEDULED REDEMPTION		250	250	260	272		(21)		(21)		250				10	07/01/2030	1
31385F-LV-6	FED NATL MTG ASSOC #543140		06/01/2010	SCHEDULED REDEMPTION		35,984	35,984	38,110	39,294		(3,310)		(3,310)		35,984				1,434	06/01/2030	1
31385F-MZ-6	FED NATL MTG ASSOC #543176		06/01/2010	SCHEDULED REDEMPTION		383	383	397	419		(36)		(36)		383				15	07/01/2030	1
31385F-6E-1	FED NATL MTG ASSOC #543669		06/01/2010	SCHEDULED REDEMPTION		390	390	397	390						390				14	07/01/2015	1
31385G-DG-6	FED NATL MTG ASSOC #543803		06/01/2010	SCHEDULED REDEMPTION		6	6	6	6		(1)		(1)		6					07/01/2030	1
31385G-FZ-2	FED NATL MTG ASSOC #543884		06/01/2010	SCHEDULED REDEMPTION		85	85	89	92		(7)		(7)		85				3	07/01/2030	1
31385G-RH-9	FED NATL MTG ASSOC #544188		06/01/2010	SCHEDULED REDEMPTION		603	603	615	603						603				21	08/01/2015	1
31385G-S9-6	FED NATL MTG ASSOC #544244		06/01/2010	SCHEDULED REDEMPTION		4	4	4	4						4					07/01/2030	1
31385H-PZ-9	FED NATL MTG ASSOC #545040		06/01/2010	SCHEDULED REDEMPTION		520	520	540	520						520				16	09/01/2011	1
31385H-S3-7	FED NATL MTG ASSOC #545138		06/01/2010	SCHEDULED REDEMPTION		1,592	1,592	1,633	1,668		(75)		(75)		1,592				52	08/01/2031	1
31385H-TB-8	FED NATL MTG ASSOC #545146		06/01/2010	SCHEDULED REDEMPTION		589	589	597	604		(15)		(15)		589				20	07/01/2031	1
31385H-Z7-0	FED NATL MTG ASSOC #545366		06/01/2010	SCHEDULED REDEMPTION		4,075	4,075	4,239	4,228		(153)		(153)		4,075				115	12/01/2016	1
31385J-BZ-0	FED NATL MTG ASSOC #545556		06/01/2010	SCHEDULED REDEMPTION		506	506	518	530		(23)		(23)		506				16	04/01/2032	1
31385J-DJ-4	FED NATL MTG ASSOC #545605		06/01/2010	SCHEDULED REDEMPTION		127,664	127,664	130,695	133,187		(5,523)		(5,523)		127,664				3,972	05/01/2032	1
31385J-D4-7	FED NATL MTG ASSOC #545623		06/01/2010	SCHEDULED REDEMPTION		27,375	27,375	28,654	28,383		(1,007)		(1,007)		27,375				775	05/01/2017	1
31385J-G8-5	FED NATL MTG ASSOC #545723		06/01/2010	SCHEDULED REDEMPTION		5,925	5,925	6,079	6,248		(323)		(323)		5,925				187	04/01/2032	1
31385J-JD-1	FED NATL MTG ASSOC #545760		06/01/2010	SCHEDULED REDEMPTION		2,013	2,013	2,054	2,044		(31)		(31)		2,013				59	07/01/2032	1
31385J-LM-8	FED NATL MTG ASSOC #545832		06/01/2010	SCHEDULED REDEMPTION		803	803	843	833		(30)		(30)		803				23	08/01/2017	1
31385J-NG-9	FED NATL MTG ASSOC #545891		06/01/2010	SCHEDULED REDEMPTION		117	117	121	120		(4)		(4)		117				3	07/01/2032	1
31385J-U7-1	FED NATL MTG ASSOC #546106		06/01/2010	SCHEDULED REDEMPTION		52	52	53	54		(3)		(3)		52				2	07/01/2030	1
31385K-NE-1	FED NATL MTG ASSOC #546789		06/01/2010	SCHEDULED REDEMPTION		1,082	1,082	1,099	1,091		(9)		(9)		1,082				28	03/01/2016	1
31385K-NL-5	FED NATL MTG ASSOC #546795		06/01/2010	SCHEDULED REDEMPTION		223	223	227	225		(2)		(2)		223				7	03/01/2016	1
31385K-QT-5	FED NATL MTG ASSOC #546866		06/01/2010	SCHEDULED REDEMPTION		113	113	116	116		(3)		(3)		113				4	08/01/2015	1
31385K-UP-8	FED NATL MTG ASSOC #546990		06/01/2010	SCHEDULED REDEMPTION		13	13	14	15		(1)		(1)		13				1	07/01/2030	1
31385K-ZM-0	FED NATL MTG ASSOC #547148		06/01/2010	SCHEDULED REDEMPTION		143	143	147	149		(6)		(6)		143				4	11/01/2015	1
31385K-3H-6	FED NATL MTG ASSOC #547200		06/01/2010	SCHEDULED REDEMPTION		981	981	1,001	982						981				35	08/01/2015	1
31385N-CW-7	FED NATL MTG ASSOC #547385		06/01/2010	SCHEDULED REDEMPTION		4	4	4	4						4					07/01/2030	1
31385N-EV-7	FED NATL MTG ASSOC #547448		06/01/2010	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	09/01/2030	1
31385N-FN-4	FED NATL MTG ASSOC #547473		06/01/2010	SCHEDULED REDEMPTION		84	84	87	90		(7)		(7)		84				3	07/01/2030	1
31385N-F3-8	FED NATL MTG ASSOC #547486		06/01/2010	SCHEDULED REDEMPTION		38	38	40	41		(3)		(3)		38				1	08/01/2030	1
31385N-GV-5	FED NATL MTG ASSOC #547512		06/01/2010	SCHEDULED REDEMPTION		515	515	535	547		(32)		(32)		515				21	08/01/2030	1
31385N-Q9-3	FED NATL MTG ASSOC #547780		06/01/2010	SCHEDULED REDEMPTION		7	7	7	8		(1)		(1)		7					09/01/2030	1
31385N-7B-9	FED NATL MTG ASSOC #548190		06/01/2010	SCHEDULED REDEMPTION		1,181	1,181	1,213	1,259		(78)		(78)		1,181				44	10/01/2030	1
31385P-H6-4	FED NATL MTG ASSOC #548453		06/01/2010	SCHEDULED REDEMPTION		284	284	298	299		(15)		(15)		284				9	11/01/2029	1
31385P-5Y-6	FED NATL MTG ASSOC #549063		06/01/2010	SCHEDULED REDEMPTION		6,497	6,497	6,881	6,985		(488)		(488)		6,497				262	06/01/2030	1
31385Q-AR-3	FED NATL MTG ASSOC #549116		06/01/2010	SCHEDULED REDEMPTION		24	24	25	26		(2)		(2)		24				1	08/01/2030	1
31385Q-A4-4	FED NATL MTG ASSOC #549127		06/01/2010	SCHEDULED REDEMPTION		1	1	1	1						1					08/01/2030	1
31385Q-ZR-6	FED NATL MTG ASSOC #549852		06/01/2010	SCHEDULED REDEMPTION		335	335	348	341		(6)		(6)		335				10	08/01/2030	1
31385R-BF-6	FED NATL MTG ASSOC #550038		06/01/2010	SCHEDULED REDEMPTION		1,698	1,698	1,731	1,699		(1)		(1)		1,698				56	10/01/2015	1
31385R-K8-2	FED NATL MTG ASSOC #550319		06/01/2010	SCHEDULED REDEMPTION		128	128	133	139		(11)		(11)		128				5	08/01/2030	1
31385R-WX-4	FED NATL MTG ASSOC #550662		06/01/2010	SCHEDULED REDEMPTION		302	302	314	325		(23)		(23)		302				11	08/01/2030	1
31385R-3Y-4	FED NATL MTG ASSOC #550815		06/01/2010	SCHEDULED REDEMPTION		774	774	787	786		(12)		(12)		774				26	12/01/2015	1
31385R-6B-1	FED NATL MTG ASSOC #550866		06/01/2010	SCHEDULED REDEMPTION		82	82	83	82						82				3	10/01/2015	1
31385S-FW-3	FED NATL MTG ASSOC #551081		06/01/2010	SCHEDULED REDEMPTION		5	5	5	5						5					02/01/2031	1
31385S-NA-2	FED NATL MTG ASSOC #551285		06/01/2010	SCHEDULED REDEMPTION		2	2	2	2						2					09/01/2030	1
31385U-QP-1	FED NATL MTG ASSOC #553162		06/01/2010	SCHEDULED REDEMPTION		50	50	51	53		(4)		(4)		50				2	09/01/2030	1
31385U-7A-5	FED NATL MTG ASSOC #553589		06/01/2010	SCHEDULED REDEMPTION		44	44	46	47		(3)		(3)		44				2	10/01/2030	1
31385W-BN-8	FED NATL MTG ASSOC #554545		06/01/2010	SCHEDULED REDEMPTION		35	35	37	40		(5)		(5)		35				1	11/01/2030	1
31385W-KD-0	FED NATL MTG ASSOC #554792		06/01/2010	SCHEDULED REDEMPTION		7	7	8	8		(1)		(1)		7					11/01/2030	1
31385W-SX-8	FED NATL MTG ASSOC #555034		06/01/2010	SCHEDULED REDEMPTION		59,256	59,256	62,205	61,363		(2,107)		(2,107)		59,256				1,700	09/01/2017	1
31385W-W7-0	FED NATL MTG ASSOC #555170		06/01/2010	SCHEDULED REDEMPTION		40,431	40,431	42,425	41,879		(1,447)		(1,447)		40,431				1,141	11/01/2017	1
31385W-XM-6	FED NATL MTG ASSOC #555184		06/01/2010	SCHEDULED REDEMPTION		34,007	34,007	35,700	35,068		(1,061)		(1,061)		34,007				949	04/01/2017	1
31385W-Y3-7	FED NATL MTG ASSOC #555230		06/01/2010	SCHEDULED REDEMPTION		8,374	8,374	8,791	8,682		(308)		(308)		8,374				238	11/01/2017	1
31385X-BG-1	FED NATL MTG ASSOC #555439		06/01/2010	SCHEDULED REDEMPTION		1,740	1,740	1,810	1,804		(64)		(64)		1,740				49	03/01/2018	1
31385X-BX-4	FED NATL MTG ASSOC #555454		06/01/2010	SCHEDULED REDEMPTION		7,360	7,360	7,726	7,628		(268)		(268)		7,360				209	03/01/2018	1
31385X-NN-3	FED NATL MTG ASSOC #555797		06/01/2010	SCHEDULED REDEMPTION		23,914	23,914	24,598	24,669		(755)		(755)		23,914				662	10/01/2033	1
31385X-TL-1	FED NATL MTG ASSOC #555955		06/01/2010	SCHEDULED REDEMPTION		569	569	568	568		1		1		569				16	10/01/2033	1
31385X-2P-1	FED NATL MTG ASSOC #556182		06/01/2010	SCHEDULED REDEMPTION		156	156	156	157						156				5	07/01/2030	1
31385X-5W-3	FED NATL MTG ASSOC #556261		06/01/2010	SCHEDULED REDEMPTION		71	71	71	71		1		1		71				2	12/01/2015	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)
31385X-6P-7	FED NATL MTG ASSOC #556278		06/01/2010	SCHEDULED REDEMPTION		1,945	1,945	1,979	1,962		(17)		(17)		1,945				64	03/01/2016	1
31385Y-G4-1	FED NATL MTG ASSOC #556519		06/01/2010	SCHEDULED REDEMPTION		3,911	3,911	4,061	4,240		(330)		(330)		3,911				134	10/01/2030	1
31386A-CY-0	FED NATL MTG ASSOC #557287		06/01/2010	SCHEDULED REDEMPTION		11	11	11	11						11					09/01/2030	1
31386A-KH-8	FED NATL MTG ASSOC #557496		06/01/2010	SCHEDULED REDEMPTION		13,014	13,014	12,888	12,667		347		347		13,014				295	12/01/2030	1
31386A-4N-3	FED NATL MTG ASSOC #558029		06/01/2010	SCHEDULED REDEMPTION		20	20	20	20						20				1	10/01/2015	1
31386B-M4-3	FED NATL MTG ASSOC #558479		06/01/2010	SCHEDULED REDEMPTION		7	7	7	7						7					09/01/2030	1
31386B-5L-4	FED NATL MTG ASSOC #558951		06/01/2010	SCHEDULED REDEMPTION		325	325	334	337		(12)		(12)		325				9	01/01/2016	1
31386C-R9-5	FED NATL MTG ASSOC #559512		06/01/2010	SCHEDULED REDEMPTION		3,574	3,574	3,643	3,575		(1)		(1)		3,574				127	11/01/2015	1
31386C-SY-9	FED NATL MTG ASSOC #559535		06/01/2010	SCHEDULED REDEMPTION		8,190	8,190	8,348	8,192		(2)		(2)		8,190				290	12/01/2015	1
31386D-RG-7	FED NATL MTG ASSOC #560387		06/01/2010	SCHEDULED REDEMPTION		888	888	911	920		(32)		(32)		888				29	01/01/2016	1
31386D-6L-9	FED NATL MTG ASSOC #560775		06/01/2010	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13				1	10/01/2030	1
31386E-CL-0	FED NATL MTG ASSOC #560875		06/01/2010	SCHEDULED REDEMPTION		67	67	65	65		1		1		67				2	03/01/2031	1
31386E-CQ-9	FED NATL MTG ASSOC #560879		06/01/2010	SCHEDULED REDEMPTION		1,617	1,617	1,679	1,688		(71)		(71)		1,617				54	03/01/2031	1
31386E-CS-5	FED NATL MTG ASSOC #560881		06/01/2010	SCHEDULED REDEMPTION		7,159	7,159	7,333	7,411		(252)		(252)		7,159				224	03/01/2031	1
31386E-SS-8	FED NATL MTG ASSOC #561329		06/01/2010	SCHEDULED REDEMPTION		13	13	14	14						13				1	12/01/2015	1
31386E-XY-9	FED NATL MTG ASSOC #561495		06/01/2010	SCHEDULED REDEMPTION		2,648	2,648	2,699	2,649		(1)		(1)		2,648				94	02/01/2016	1
31386E-YM-4	FED NATL MTG ASSOC #561516		06/01/2010	SCHEDULED REDEMPTION		21	21	21	21		(1)		(1)		21				1	12/01/2030	1
31386E-7L-6	FED NATL MTG ASSOC #561699		06/01/2010	SCHEDULED REDEMPTION		4	4	4	4						4					01/01/2031	1
31386F-BJ-3	FED NATL MTG ASSOC #561741		06/01/2010	SCHEDULED REDEMPTION		2,620	2,620	2,667	2,695		(75)		(75)		2,620				82	01/01/2031	1
31386F-CE-3	FED NATL MTG ASSOC #561769		06/01/2010	SCHEDULED REDEMPTION		260	260	265	263		(2)		(2)		260				8	12/01/2015	1
31386G-CK-7	FED NATL MTG ASSOC #562674		06/01/2010	SCHEDULED REDEMPTION		13,083	13,083	13,686	13,632		(549)		(549)		13,083				357	02/01/2031	1
31386H-AJ-0	FED NATL MTG ASSOC #563509		06/01/2010	SCHEDULED REDEMPTION		111	111	115	120		(9)		(9)		111				4	12/01/2030	1
31386H-CY-5	FED NATL MTG ASSOC #563587		06/01/2010	SCHEDULED REDEMPTION		9	9	10	10						9					12/01/2030	1
31386H-H2-0	FED NATL MTG ASSOC #563749		06/01/2010	SCHEDULED REDEMPTION		87	87	89	90		(3)		(3)		87				3	02/01/2031	1
31386H-MX-6	FED NATL MTG ASSOC #563874		06/01/2010	SCHEDULED REDEMPTION		1,351	1,351	1,386	1,410		(59)		(59)		1,351				45	12/01/2015	1
31386H-QG-9	FED NATL MTG ASSOC #563955		06/01/2010	SCHEDULED REDEMPTION		79	79	81	80		(1)		(1)		79				3	12/01/2015	1
31386J-AA-5	FED NATL MTG ASSOC #564401		06/01/2010	SCHEDULED REDEMPTION		2	2	2	2						2					12/01/2030	1
31386J-FC-6	FED NATL MTG ASSOC #564563		06/01/2010	SCHEDULED REDEMPTION		1	1	1	1						1					02/01/2031	1
31386J-QM-2	FED NATL MTG ASSOC #564860		06/01/2010	SCHEDULED REDEMPTION		1,386	1,386	1,439	1,437		(52)		(52)		1,386				53	05/01/2031	1
31386J-UN-5	FED NATL MTG ASSOC #564989		06/01/2010	SCHEDULED REDEMPTION		353	353	359	356		(3)		(3)		353				11	03/01/2016	1
31386K-YF-5	FED NATL MTG ASSOC #566010		06/01/2010	SCHEDULED REDEMPTION		353	353	362	364		(11)		(11)		353				12	01/01/2016	1
31386L-FL-1	FED NATL MTG ASSOC #566371		06/01/2010	SCHEDULED REDEMPTION		28	28	28	28		1		1		28				1	12/01/2030	1
31386L-RW-4	FED NATL MTG ASSOC #566701		06/01/2010	SCHEDULED REDEMPTION		7,231	7,231	7,509	7,565		(334)		(334)		7,231				288	12/01/2030	1
31386L-WM-0	FED NATL MTG ASSOC #566852		06/01/2010	SCHEDULED REDEMPTION		4,670	4,670	4,745	4,729		(59)		(59)		4,670				133	09/01/2016	1
31386M-AE-0	FED NATL MTG ASSOC #567105		06/01/2010	SCHEDULED REDEMPTION		22	22	23	24		(2)		(2)		22				1	12/01/2030	1
31386M-GR-5	FED NATL MTG ASSOC #567308		06/01/2010	SCHEDULED REDEMPTION		3,182	3,182	3,156	3,174		9		9		3,182				90	01/01/2016	1
31386M-QP-8	FED NATL MTG ASSOC #567562		06/01/2010	SCHEDULED REDEMPTION		42	42	44	44		(1)		(1)		42				1	01/01/2016	1
31386M-R7-7	FED NATL MTG ASSOC #567610		06/01/2010	SCHEDULED REDEMPTION		54	54	53	53		1		1		54				2	02/01/2031	1
31386N-VS-4	FED NATL MTG ASSOC #568625		06/01/2010	SCHEDULED REDEMPTION		3,033	3,033	3,100	3,189		(156)		(156)		3,033				114	01/01/2031	1
31386P-CX-9	FED NATL MTG ASSOC #568986		06/01/2010	SCHEDULED REDEMPTION		2,170	2,170	2,212	2,170		(1)		(1)		2,170				77	02/01/2016	1
31386P-L6-8	FED NATL MTG ASSOC #569249		06/01/2010	SCHEDULED REDEMPTION		3,033	3,033	3,081	3,058		(25)		(25)		3,033				93	10/01/2016	1
31386P-NR-0	FED NATL MTG ASSOC #569300		06/01/2010	SCHEDULED REDEMPTION		1,151	1,151	1,198	1,217		(65)		(65)		1,151				34	06/01/2016	1
31386P-S6-1	FED NATL MTG ASSOC #569441		06/01/2010	SCHEDULED REDEMPTION		285	285	296	298		(13)		(13)		285				11	01/01/2031	1
31386P-WU-3	FED NATL MTG ASSOC #569559		06/01/2010	SCHEDULED REDEMPTION		708	708	720	714		(5)		(5)		708				23	03/01/2016	1
31386P-ZD-8	FED NATL MTG ASSOC #569640		06/01/2010	SCHEDULED REDEMPTION		47,648	47,648	50,462	52,166		(4,518)		(4,518)		47,648				1,692	01/01/2031	1
31386Q-E6-4	FED NATL MTG ASSOC #569957		06/01/2010	SCHEDULED REDEMPTION		858	858	873	872		(13)		(13)		858				29	02/01/2016	1
31386Q-FM-8	FED NATL MTG ASSOC #569972		06/01/2010	SCHEDULED REDEMPTION		61	61	63	65		(4)		(4)		61				2	03/01/2031	1
31386Q-XU-0	FED NATL MTG ASSOC #570491		06/01/2010	SCHEDULED REDEMPTION		493	493	503	493						493				14	01/01/2016	1
31386R-WR-6	FED NATL MTG ASSOC #571356		06/01/2010	SCHEDULED REDEMPTION		10	10	11	11						10					02/01/2031	1
31386S-CH-8	FED NATL MTG ASSOC #571672		06/01/2010	SCHEDULED REDEMPTION		4	4	4	5						4					02/01/2031	1
31386S-EE-3	FED NATL MTG ASSOC #571733		06/01/2010	SCHEDULED REDEMPTION		160	160	159	159		1		1		160				5	02/01/2016	1
31386S-LS-4	FED NATL MTG ASSOC #571937		06/01/2010	SCHEDULED REDEMPTION		9	9	9	9						9					06/01/2031	1
31386S-PD-3	FED NATL MTG ASSOC #572020		06/01/2010	SCHEDULED REDEMPTION		537	537	532	535		2		2		537				15	04/01/2016	1
31386T-AS-4	FED NATL MTG ASSOC #572517		06/01/2010	SCHEDULED REDEMPTION		124	124	129	135		(11)		(11)		124				5	03/01/2031	1
31386T-GZ-2	FED NATL MTG ASSOC #572716		06/01/2010	SCHEDULED REDEMPTION		1,964	1,964	1,998	1,989		(25)		(25)		1,964				65	02/01/2016	1
31386T-HB-4	FED NATL MTG ASSOC #572726		06/01/2010	SCHEDULED REDEMPTION		9,405	9,405	9,567	9,506		(101)		(101)		9,405				278	03/01/2016	1
31386T-KY-0	FED NATL MTG ASSOC #572811		06/01/2010	SCHEDULED REDEMPTION		806	806	820	815		(9)		(9)		806				27	03/01/2016	1
31386T-PE-9	FED NATL MTG ASSOC #572921		06/01/2010	SCHEDULED REDEMPTION		293	293	301	302		(9)		(9)		293				10	04/01/2016	1
31386T-3L-7	FED NATL MTG ASSOC #573303		06/01/2010	SCHEDULED REDEMPTION		233	233	237	237		(5)		(5)		233				8	03/01/2016	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)
31386U-RN-4	FED NATL MTG ASSOC #573893		06/01/2010	SCHEDULED REDEMPTION		789	789	766	765		24		24		789				24	04/01/2031	1
31386U-U3-4	FED NATL MTG ASSOC #574002		06/01/2010	SCHEDULED REDEMPTION		1,041	1,041	1,033	1,038		3		3		1,041				30	04/01/2016	1
31386U-VR-0	FED NATL MTG ASSOC #574024		06/01/2010	SCHEDULED REDEMPTION		510	510	535	532		(22)		(22)		510				14	05/01/2016	1
31386W-DN-5	FED NATL MTG ASSOC #575309		06/01/2010	SCHEDULED REDEMPTION		1,135	1,135	1,160	1,156		(20)		(20)		1,135				38	03/01/2016	1
31386X-JK-3	FED NATL MTG ASSOC #576366		06/01/2010	SCHEDULED REDEMPTION		13,088	13,088	13,426	13,385		(297)		(297)		13,088				453	07/01/2016	1
31386Y-E5-9	FED NATL MTG ASSOC #577156		06/01/2010	SCHEDULED REDEMPTION		416	416	404	404		12		12		416				12	05/01/2031	1
31386Y-LA-0	FED NATL MTG ASSOC #577321		06/01/2010	SCHEDULED REDEMPTION		6,879	6,879	6,659	6,442		436		436		6,879				203	04/01/2021	1
31386Y-3L-6	FED NATL MTG ASSOC #577803		06/01/2010	SCHEDULED REDEMPTION		22	22	21	21		1		1		22				1	04/01/2031	1
31387B-C9-2	FED NATL MTG ASSOC #578896		06/01/2010	SCHEDULED REDEMPTION		37	37	36	36		1		1		37				1	04/01/2031	1
31387C-BV-2	FED NATL MTG ASSOC #579752		06/01/2010	SCHEDULED REDEMPTION		7,678	7,678	7,450	7,428		250		250		7,678				218	04/01/2031	1
31387C-QS-3	FED NATL MTG ASSOC #580165		06/01/2010	SCHEDULED REDEMPTION		15,689	15,689	16,214	16,111		(422)		(422)		15,689				404	09/01/2016	1
31387D-BR-9	FED NATL MTG ASSOC #580648		06/01/2010	SCHEDULED REDEMPTION		162	162	168	171		(9)		(9)		162				6	05/01/2031	1
31387D-MB-2	FED NATL MTG ASSOC #580954		06/01/2010	SCHEDULED REDEMPTION		822	822	863	852		(30)		(30)		822				23	05/01/2016	1
31387E-FB-8	FED NATL MTG ASSOC #581662		06/01/2010	SCHEDULED REDEMPTION		5,404	5,404	5,555	5,658		(254)		(254)		5,404				170	07/01/2031	1
31387E-MA-2	FED NATL MTG ASSOC #581853		06/01/2010	SCHEDULED REDEMPTION		22,277	22,277	23,386	23,056		(779)		(779)		22,277				619	07/01/2016	1
31387E-Q4-2	FED NATL MTG ASSOC #581975		06/01/2010	SCHEDULED REDEMPTION		17,062	17,062	17,905	18,111		(1,049)		(1,049)		17,062				554	08/01/2031	1
31387E-RH-2	FED NATL MTG ASSOC #581988		06/01/2010	SCHEDULED REDEMPTION		239	239	248	251		(13)		(13)		239				9	07/01/2030	1
31387F-WT-7	FED NATL MTG ASSOC #583058		06/01/2010	SCHEDULED REDEMPTION		171	171	171	171						171				5	05/01/2016	1
31387H-XK-1	FED NATL MTG ASSOC #584882		06/01/2010	SCHEDULED REDEMPTION		444	444	455	455		(11)		(11)		444				15	05/01/2016	1
31387H-2V-1	FED NATL MTG ASSOC #584988		06/01/2010	SCHEDULED REDEMPTION		40	40	41	41		(2)		(2)		40				1	09/01/2031	1
31387J-FK-7	FED NATL MTG ASSOC #585270		06/01/2010	SCHEDULED REDEMPTION		918	918	933	934		(16)		(16)		918				28	07/01/2016	1
31387K-AW-3	FED NATL MTG ASSOC #586021		06/01/2010	SCHEDULED REDEMPTION		10,706	10,706	10,877	10,880		(174)		(174)		10,706				293	07/01/2016	1
31387M-KC-2	FED NATL MTG ASSOC #588091		06/01/2010	SCHEDULED REDEMPTION		124	124	126	127		(3)		(3)		124				4	06/01/2031	1
31387N-ZS-9	FED NATL MTG ASSOC #589453		06/01/2010	SCHEDULED REDEMPTION		1,195	1,195	1,197	1,197		(2)		(2)		1,195				37	07/01/2031	1
31387N-3T-2	FED NATL MTG ASSOC #589510		06/01/2010	SCHEDULED REDEMPTION		2,312	2,312	2,367	2,402		(91)		(91)		2,312				73	08/01/2031	1
31387P-LP-5	FED NATL MTG ASSOC #589934		06/01/2010	SCHEDULED REDEMPTION		145	145	150	155		(10)		(10)		145				5	06/01/2031	1
31387Q-G6-1	FED NATL MTG ASSOC #590721		06/01/2010	SCHEDULED REDEMPTION		1,267	1,267	1,288	1,284		(17)		(17)		1,267				39	07/01/2016	1
31387Q-UQ-1	FED NATL MTG ASSOC #591091		06/01/2010	SCHEDULED REDEMPTION		20,396	20,396	20,686	20,802		(407)		(407)		20,396				598	08/01/2031	1
31387R-AJ-7	FED NATL MTG ASSOC #591409		06/01/2010	SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25				1	06/01/2030	1
31387S-AE-6	FED NATL MTG ASSOC #592305		06/01/2010	SCHEDULED REDEMPTION		424	424	411	398		27		27		424				12	06/01/2021	1
31387S-NZ-5	FED NATL MTG ASSOC #592708		06/01/2010	SCHEDULED REDEMPTION		29,012	29,012	29,053	29,059		(47)		(47)		29,012				941	08/01/2031	1
31387S-Y3-4	FED NATL MTG ASSOC #593030		06/01/2010	SCHEDULED REDEMPTION		61	61	62	63		(2)		(2)		61				2	09/01/2031	1
31387T-XD-1	FED NATL MTG ASSOC #593876		06/01/2010	SCHEDULED REDEMPTION		375	375	388	385		(10)		(10)		375				10	07/01/2016	1
31387V-EF-2	FED NATL MTG ASSOC #595134		06/01/2010	SCHEDULED REDEMPTION		888	888	902	902		(14)		(14)		888				27	07/01/2016	1
31387V-P5-2	FED NATL MTG ASSOC #595444		06/01/2010	SCHEDULED REDEMPTION		80	80	84	86		(7)		(7)		80				3	09/01/2031	1
31387V-4K-2	FED NATL MTG ASSOC #595826		06/01/2010	SCHEDULED REDEMPTION		11,790	11,790	11,978	11,938		(149)		(149)		11,790				335	09/01/2016	1
31387W-LA-3	FED NATL MTG ASSOC #596221		06/01/2010	SCHEDULED REDEMPTION		5,598	5,598	5,687	5,676		(78)		(78)		5,598				158	08/01/2016	1
31387W-VB-0	FED NATL MTG ASSOC #596510		06/01/2010	SCHEDULED REDEMPTION		7,711	7,711	7,834	7,820		(109)		(109)		7,711				235	09/01/2016	1
31387X-AY-1	FED NATL MTG ASSOC #596823		06/01/2010	SCHEDULED REDEMPTION		26	26	26	26						26				1	08/01/2031	1
31387X-RV-9	FED NATL MTG ASSOC #597300		06/01/2010	SCHEDULED REDEMPTION		22,304	22,304	23,093	23,213		(909)		(909)		22,304				679	09/01/2031	1
31387X-UC-7	FED NATL MTG ASSOC #597379		06/01/2010	SCHEDULED REDEMPTION		645	645	677	669		(23)		(23)		645				19	09/01/2016	1
31387Y-YG-2	FED NATL MTG ASSOC #598411		06/01/2010	SCHEDULED REDEMPTION		2,149	2,149	2,256	2,221		(73)		(73)		2,149				63	10/01/2016	1
31388A-A4-6	FED NATL MTG ASSOC #598627		06/01/2010	SCHEDULED REDEMPTION		42	42	43	41						42				2	08/01/2031	1
31388A-4V-3	FED NATL MTG ASSOC #599436		06/01/2010	SCHEDULED REDEMPTION		42	42	43	44		(2)		(2)		42				2	06/01/2031	1
31388B-X3-1	FED NATL MTG ASSOC #600198		06/01/2010	SCHEDULED REDEMPTION		1,255	1,255	1,241	1,241		15		15		1,255				35	07/01/2031	1
31388C-FF-2	FED NATL MTG ASSOC #600566		06/01/2010	SCHEDULED REDEMPTION		170	170	170	170						170				6	08/01/2031	1
31388C-FZ-8	FED NATL MTG ASSOC #600584		06/01/2010	SCHEDULED REDEMPTION		4,283	4,283	4,289	4,293		(9)		(9)		4,283				117	08/01/2031	1
31388C-MH-0	FED NATL MTG ASSOC #600760		06/01/2010	SCHEDULED REDEMPTION		32,174	32,174	32,220	32,236		(62)		(62)		32,174				1,045	08/01/2031	1
31388C-MR-8	FED NATL MTG ASSOC #600768		06/01/2010	SCHEDULED REDEMPTION		24	24	24	24						24				1	08/01/2031	1
31388C-TA-8	FED NATL MTG ASSOC #600945		06/01/2010	SCHEDULED REDEMPTION		3	3	3	3						3					09/01/2031	1
31388C-Z8-6	FED NATL MTG ASSOC #601167		06/01/2010	SCHEDULED REDEMPTION		3,606	3,606	3,664	3,656		(49)		(49)		3,606				101	09/01/2016	1
31388C-7B-0	FED NATL MTG ASSOC #601290		06/01/2010	SCHEDULED REDEMPTION		385	385	386	386		(1)		(1)		385				12	08/01/2031	1
31388D-YD-4	FED NATL MTG ASSOC #602008		06/01/2010	SCHEDULED REDEMPTION		3,471	3,471	3,604	3,774		(303)		(303)		3,471				116	08/01/2031	1
31388D-4W-5	FED NATL MTG ASSOC #602137		06/01/2010	SCHEDULED REDEMPTION		137	137	140	139		(2)		(2)		137				4	09/01/2016	1
31388E-GD-2	FED NATL MTG ASSOC #602396		06/01/2010	SCHEDULED REDEMPTION		283	283	294	300		(17)		(17)		283				11	08/01/2031	1
31388G-XJ-5	FED NATL MTG ASSOC #604681		06/01/2010	SCHEDULED REDEMPTION		85	85	87	89		(3)		(3)		85				3	09/01/2031	1
31388H-B8-1	FED NATL MTG ASSOC #604963		06/01/2010	SCHEDULED REDEMPTION		46	46	47	47		(2)		(2)		46				2	11/01/2031	1
31388H-R4-3	FED NATL MTG ASSOC #605407		06/01/2010	SCHEDULED REDEMPTION		56,254	56,254	59,577	59,548		(3,294)		(3,294)		56,254				1,993	05/01/2031	1
31388J-EU-5	FED NATL MTG ASSOC #605947		06/01/2010	SCHEDULED REDEMPTION		69,125	69,125	70,227	69,931		(806)		(806)		69,125				1,997	09/01/2016	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)
31388J-S9-7	FED NATL MTG ASSOC #606344		06/01/2010	SCHEDULED REDEMPTION		545	545	573	571		(25)		(25)		545				15	10/01/2031	1
31388J-TE-5	FED NATL MTG ASSOC #606349		06/01/2010	SCHEDULED REDEMPTION		17,408	17,408	17,767	18,139		(731)		(731)		17,408				549	10/01/2031	1
31388K-XT-4	FED NATL MTG ASSOC #607390		06/01/2010	SCHEDULED REDEMPTION		2,955	2,955	3,103	3,061		(106)		(106)		2,955				84	11/01/2016	1
31388K-4C-3	FED NATL MTG ASSOC #607519		06/01/2010	SCHEDULED REDEMPTION		656	656	648	649		7		7		656				20	11/01/2031	1
31388L-6H-8	FED NATL MTG ASSOC #608472		06/01/2010	SCHEDULED REDEMPTION		52	52	53	53		(1)		(1)		52				2	10/01/2031	1
31388M-UC-0	FED NATL MTG ASSOC #609079		06/01/2010	SCHEDULED REDEMPTION		3,748	3,748	3,807	3,794		(46)		(46)		3,748				120	09/01/2016	1
31388N-BN-5	FED NATL MTG ASSOC #609445		06/01/2010	SCHEDULED REDEMPTION		85	85	90	92		(7)		(7)		85				3	07/01/2031	1
31388N-GH-3	FED NATL MTG ASSOC #609600		06/01/2010	SCHEDULED REDEMPTION		33,216	33,216	33,816	34,058		(841)		(841)		33,216				1,040	11/01/2031	1
31388N-P4-2	FED NATL MTG ASSOC #609843		06/01/2010	SCHEDULED REDEMPTION		62	62	64	65		(3)		(3)		62				2	10/01/2031	1
31388P-CX-7	FED NATL MTG ASSOC #610386		06/01/2010	SCHEDULED REDEMPTION		148	148	151	152		(4)		(4)		148				5	10/01/2031	1
31388P-G3-9	FED NATL MTG ASSOC #610518		06/01/2010	SCHEDULED REDEMPTION		28	28	29	30		(1)		(1)		28				1	10/01/2031	1
31388P-HD-6	FED NATL MTG ASSOC #610528		06/01/2010	SCHEDULED REDEMPTION		7,505	7,505	7,817	7,971		(466)		(466)		7,505				262	10/01/2031	1
31388Q-BP-3	FED NATL MTG ASSOC #611246		06/01/2010	SCHEDULED REDEMPTION		150	150	153	157		(7)		(7)		150				5	06/01/2031	1
31388U-EF-3	FED NATL MTG ASSOC #614934		06/01/2010	SCHEDULED REDEMPTION		8,639	8,639	9,068	8,931		(293)		(293)		8,639				240	12/01/2016	1
31388U-GN-4	FED NATL MTG ASSOC #615005		06/01/2010	SCHEDULED REDEMPTION		1,705	1,705	1,773	1,770		(66)		(66)		1,705				48	12/01/2016	1
31388U-K6-6	FED NATL MTG ASSOC #615117		06/01/2010	SCHEDULED REDEMPTION		16	16	17	18		(1)		(1)		16				1	11/01/2031	1
31388U-NZ-9	FED NATL MTG ASSOC #615208		06/01/2010	SCHEDULED REDEMPTION		132	132	136	136		(5)		(5)		132				5	10/01/2031	1
31388X-6U-3	FED NATL MTG ASSOC #618383		06/01/2010	SCHEDULED REDEMPTION		88	88	88	88						88				2	12/01/2031	1
31388Y-CL-4	FED NATL MTG ASSOC #618475		06/01/2010	SCHEDULED REDEMPTION		324	324	335	331		(7)		(7)		324				8	12/01/2016	1
31388Y-NY-4	FED NATL MTG ASSOC #618807		06/01/2010	SCHEDULED REDEMPTION		99	99	103	105		(6)		(6)		99				3	09/01/2016	1
31389A-6E-8	FED NATL MTG ASSOC #620169		06/01/2010	SCHEDULED REDEMPTION		50	50	51	51		(1)		(1)		50				2	12/01/2031	1
31389B-H4-6	FED NATL MTG ASSOC #620451		06/01/2010	SCHEDULED REDEMPTION		1,407	1,407	1,459	1,464		(57)		(57)		1,407				38	01/01/2032	1
31389D-TB-3	FED NATL MTG ASSOC #622546		06/01/2010	SCHEDULED REDEMPTION		1,467	1,467	1,529	1,532		(64)		(64)		1,467				42	09/01/2031	1
31389G-NH-9	FED NATL MTG ASSOC #625092		06/01/2010	SCHEDULED REDEMPTION		1,343	1,343	1,391	1,389		(46)		(46)		1,343				40	01/01/2032	1
31389H-NE-4	FED NATL MTG ASSOC #625989		06/01/2010	SCHEDULED REDEMPTION		676	676	710	702		(25)		(25)		676				18	01/01/2017	1
31389H-NK-0	FED NATL MTG ASSOC #625994		06/01/2010	SCHEDULED REDEMPTION		267	267	274	271		(4)		(4)		267				6	01/01/2017	1
31389H-TT-5	FED NATL MTG ASSOC #626162		06/01/2010	SCHEDULED REDEMPTION		9	9	9	9		(1)		(1)		9					06/01/2032	1
31389J-RW-6	FED NATL MTG ASSOC #627001		06/01/2010	SCHEDULED REDEMPTION		360	360	378	377		(17)		(17)		360				11	06/01/2032	1
31389J-ZC-1	FED NATL MTG ASSOC #627239		06/01/2010	SCHEDULED REDEMPTION		571	571	599	606		(35)		(35)		571				16	08/01/2017	1
31389K-L3-3	FED NATL MTG ASSOC #627746		06/01/2010	SCHEDULED REDEMPTION		1,542	1,542	1,579	1,598		(56)		(56)		1,542				54	02/01/2032	1
31389K-M3-2	FED NATL MTG ASSOC #627778		06/01/2010	SCHEDULED REDEMPTION		143	143	144	144						143				4	02/01/2032	1
31389K-VS-7	FED NATL MTG ASSOC #628025		06/01/2010	SCHEDULED REDEMPTION		2,742	2,742	2,874	2,882		(140)		(140)		2,742				89	02/01/2032	1
31389L-XE-4	FED NATL MTG ASSOC #628977		06/01/2010	SCHEDULED REDEMPTION		27,739	27,739	28,186	28,206		(468)		(468)		27,739				867	02/01/2032	1
31389M-C9-6	FED NATL MTG ASSOC #629296		06/01/2010	SCHEDULED REDEMPTION		310	310	309	309		1		1		310				10	02/01/2032	1
31389N-E3-5	FED NATL MTG ASSOC #630254		06/01/2010	SCHEDULED REDEMPTION		1,343	1,343	1,347	1,348		(5)		(5)		1,343				36	03/01/2032	1
31389N-FK-6	FED NATL MTG ASSOC #630270		06/01/2010	SCHEDULED REDEMPTION		484	484	484	484						484				15	03/01/2032	1
31389N-H4-0	FED NATL MTG ASSOC #630351		06/01/2010	SCHEDULED REDEMPTION		9,426	9,426	9,763	9,695		(269)		(269)		9,426				306	04/01/2032	1
31389N-S6-3	FED NATL MTG ASSOC #630641		06/01/2010	SCHEDULED REDEMPTION		19,267	19,267	19,214	19,222		45		45		19,267				573	02/01/2032	1
31389P-DF-4	FED NATL MTG ASSOC #631102		06/01/2010	SCHEDULED REDEMPTION		256	256	260	259		(3)		(3)		256				9	02/01/2032	1
31389P-EC-0	FED NATL MTG ASSOC #631131		06/01/2010	SCHEDULED REDEMPTION		320	320	326	328		(8)		(8)		320				11	02/01/2032	1
31389Q-XG-8	FED NATL MTG ASSOC #632579		06/01/2010	SCHEDULED REDEMPTION		2,793	2,793	2,909	2,992		(199)		(199)		2,793				93	02/01/2032	1
31389Q-4L-9	FED NATL MTG ASSOC #632727		06/01/2010	SCHEDULED REDEMPTION		57	57	58	58		(1)		(1)		57				2	02/01/2032	1
31389S-S8-8	FED NATL MTG ASSOC #634243		06/01/2010	SCHEDULED REDEMPTION		9,361	9,361	9,827	9,736		(375)		(375)		9,361				283	04/01/2032	1
31389S-2F-0	FED NATL MTG ASSOC #634474		06/01/2010	SCHEDULED REDEMPTION		6,614	6,614	6,942	6,897		(283)		(283)		6,614				213	03/01/2032	1
31389T-FK-3	FED NATL MTG ASSOC #634770		06/01/2010	SCHEDULED REDEMPTION		32,986	32,986	33,976	33,686		(700)		(700)		32,986				840	02/01/2017	1
31389U-TM-1	FED NATL MTG ASSOC #636056		06/01/2010	SCHEDULED REDEMPTION		9,200	9,200	9,098	9,100		101		101		9,200				250	04/01/2032	1
31389U-UU-1	FED NATL MTG ASSOC #636095		06/01/2010	SCHEDULED REDEMPTION		2,167	2,167	2,244	2,231		(64)		(64)		2,167				70	04/01/2032	1
31389V-QR-1	FED NATL MTG ASSOC #636864		06/01/2010	SCHEDULED REDEMPTION		635	635	633	633		2		2		635				20	03/01/2032	1
31389V-RU-3	FED NATL MTG ASSOC #636899		06/01/2010	SCHEDULED REDEMPTION		6,153	6,153	6,396	6,314		(161)		(161)		6,153				168	05/01/2032	1
31389W-DA-0	FED NATL MTG ASSOC #637397		06/01/2010	SCHEDULED REDEMPTION		13,118	13,118	13,663	13,910		(792)		(792)		13,118				458	06/01/2032	1
31389W-3G-8	FED NATL MTG ASSOC #638099		06/01/2010	SCHEDULED REDEMPTION		1,712	1,712	1,797	1,759		(47)		(47)		1,712				49	04/01/2017	1
31389X-Z5-5	FED NATL MTG ASSOC #638964		06/01/2010	SCHEDULED REDEMPTION		5,312	5,312	5,453	5,365		(53)		(53)		5,312				125	01/01/2017	1
31389Y-AR-2	FED NATL MTG ASSOC #639116		06/01/2010	SCHEDULED REDEMPTION		399	399	394	393		6		6		399				12	08/01/2032	1
31389Y-S5-1	FED NATL MTG ASSOC #639640		06/01/2010	SCHEDULED REDEMPTION		1,549	1,549	1,627	1,609		(60)		(60)		1,549				45	01/01/2017	1
31390C-R9-9	FED NATL MTG ASSOC #642312		06/01/2010	SCHEDULED REDEMPTION		2,509	2,509	2,593	2,566		(58)		(58)		2,509				79	05/01/2032	1
31390D-QB-3	FED NATL MTG ASSOC #643150		06/01/2010	SCHEDULED REDEMPTION		8,463	8,463	8,803	8,743		(279)		(279)		8,463				248	05/01/2017	1
31390D-TG-9	FED NATL MTG ASSOC #643251		06/01/2010	SCHEDULED REDEMPTION		26,978	26,978	28,343	27,442		(463)		(463)		26,978				875	08/01/2032	1
31390E-ZL-9	FED NATL MTG ASSOC #644347		06/01/2010	SCHEDULED REDEMPTION		192	192	190	189		3		3		192				6	06/01/2032	1
31390E-6X-5	FED NATL MTG ASSOC #644486		06/01/2010	SCHEDULED REDEMPTION		5,209	5,209	5,395	5,362		(153)		(153)		5,209				169	06/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31390F-PT-0	FED NATL MTG ASSOC #644934		06/01/2010	SCHEDULED REDEMPTION		116	116	115	115		1		1		116				4	07/01/2032	1
31390F-SP-5	FED NATL MTG ASSOC #645026		06/01/2010	SCHEDULED REDEMPTION		2,267	2,267	2,242	2,248		20		20		2,267				73	05/01/2032	1
31390H-R3-1	FED NATL MTG ASSOC #646806		06/01/2010	SCHEDULED REDEMPTION		6,575	6,575	6,534	6,488		87		87		6,575				180	01/01/2033	1
31390J-EY-3	FED NATL MTG ASSOC #647351		06/01/2010	SCHEDULED REDEMPTION		27	27	28	28		(1)		(1)		27				1	08/01/2032	1
31390J-6E-6	FED NATL MTG ASSOC #648069		06/01/2010	SCHEDULED REDEMPTION		749	749	750	750		(1)		(1)		749				23	07/01/2032	1
31390J-6F-3	FED NATL MTG ASSOC #648070		06/01/2010	SCHEDULED REDEMPTION		751	751	782	824		(74)		(74)		751				26	07/01/2032	1
31390L-G9-1	FED NATL MTG ASSOC #649224		06/01/2010	SCHEDULED REDEMPTION		13,589	13,589	14,074	14,118		(529)		(529)		13,589				369	07/01/2032	1
31390L-PM-2	FED NATL MTG ASSOC #649428		06/01/2010	SCHEDULED REDEMPTION		4,491	4,491	4,719	4,704		(214)		(214)		4,491				123	07/01/2032	1
31390L-V4-5	FED NATL MTG ASSOC #649635		06/01/2010	SCHEDULED REDEMPTION		600	600	601	601						600				18	07/01/2032	1
31390L-2A-3	FED NATL MTG ASSOC #649769		06/01/2010	SCHEDULED REDEMPTION		407	407	427	420		(14)		(14)		407				12	06/01/2017	1
31390L-5L-6	FED NATL MTG ASSOC #649851		06/01/2010	SCHEDULED REDEMPTION		48	48	50	51		(3)		(3)		48				2	06/01/2032	1
31390M-H9-8	FED NATL MTG ASSOC #650156		06/01/2010	SCHEDULED REDEMPTION		3,396	3,396	3,571	3,557		(161)		(161)		3,396				93	09/01/2032	1
31390M-ST-2	FED NATL MTG ASSOC #650430		06/01/2010	SCHEDULED REDEMPTION		634	634	665	654		(21)		(21)		634				18	08/01/2017	1
31390N-CG-5	FED NATL MTG ASSOC #650871		06/01/2010	SCHEDULED REDEMPTION		142	142	148	155		(13)		(13)		142				5	06/01/2032	1
31390N-GD-8	FED NATL MTG ASSOC #650996		06/01/2010	SCHEDULED REDEMPTION		143	143	141	142		1		1		143				4	07/01/2032	1
31390N-RT-1	FED NATL MTG ASSOC #651298		06/01/2010	SCHEDULED REDEMPTION		37	37	38	37						37				1	07/01/2032	1
31390N-TU-6	FED NATL MTG ASSOC #651363		06/01/2010	SCHEDULED REDEMPTION		3,883	3,883	4,030	4,010		(128)		(128)		3,883				126	07/01/2032	1
31390N-4J-8	FED NATL MTG ASSOC #651625		06/01/2010	SCHEDULED REDEMPTION		1,430	1,430	1,484	1,486		(57)		(57)		1,430				43	06/01/2032	1
31390P-AZ-0	FED NATL MTG ASSOC #651724		06/01/2010	SCHEDULED REDEMPTION		430	430	427	425		5		5		430				13	08/01/2032	1
31390P-D3-8	FED NATL MTG ASSOC #651822		06/01/2010	SCHEDULED REDEMPTION		757	757	784	777		(20)		(20)		757				21	08/01/2032	1
31390P-LY-1	FED NATL MTG ASSOC #652043		06/01/2010	SCHEDULED REDEMPTION		34	34	34	34						34				1	07/01/2032	1
31390P-VP-9	FED NATL MTG ASSOC #652322		06/01/2010	SCHEDULED REDEMPTION		236	236	246	255		(19)		(19)		236				8	08/01/2032	1
31390Q-GA-7	FED NATL MTG ASSOC #652793		06/01/2010	SCHEDULED REDEMPTION		505	505	523	535		(30)		(30)		505				14	08/01/2032	1
31390Q-2C-8	FED NATL MTG ASSOC #653371		06/01/2010	SCHEDULED REDEMPTION		11,044	11,044	11,570	11,662		(618)		(618)		11,044				316	10/01/2032	1
31390R-BD-4	FED NATL MTG ASSOC #653536		06/01/2010	SCHEDULED REDEMPTION		10,104	10,104	9,991	10,015		88		88		10,104				327	08/01/2032	1
31390R-EX-7	FED NATL MTG ASSOC #653650		06/01/2010	SCHEDULED REDEMPTION		2,457	2,457	2,543	2,532		(75)		(75)		2,457				67	08/01/2032	1
31390R-T6-0	FED NATL MTG ASSOC #654073		06/01/2010	SCHEDULED REDEMPTION		29,486	29,486	30,711	30,826		(1,340)		(1,340)		29,486				903	09/01/2032	1
31390S-W2-3	FED NATL MTG ASSOC #655065		06/01/2010	SCHEDULED REDEMPTION		4,011	4,011	4,172	4,153		(142)		(142)		4,011				112	07/01/2017	1
31390S-XX-4	FED NATL MTG ASSOC #655094		06/01/2010	SCHEDULED REDEMPTION		561	561	560	560		1		1		561				15	09/01/2032	1
31390T-KC-2	FED NATL MTG ASSOC #655591		06/01/2010	SCHEDULED REDEMPTION		6,459	6,459	6,566	6,564		(105)		(105)		6,459				181	08/01/2032	1
31390T-KX-6	FED NATL MTG ASSOC #655610		06/01/2010	SCHEDULED REDEMPTION		2,505	2,505	2,640	2,603		(98)		(98)		2,505				69	08/01/2032	1
31390U-BM-7	FED NATL MTG ASSOC #656244		06/01/2010	SCHEDULED REDEMPTION		27,873	27,873	28,573	28,641		(769)		(769)		27,873				779	09/01/2032	1
31390U-LX-2	FED NATL MTG ASSOC #656542		06/01/2010	SCHEDULED REDEMPTION		12,997	12,997	13,461	13,368		(371)		(371)		12,997				361	09/01/2032	1
31390U-QB-5	FED NATL MTG ASSOC #656650		06/01/2010	SCHEDULED REDEMPTION		335	335	347	349		(13)		(13)		335				10	05/01/2032	1
31390Y-DQ-8	FED NATL MTG ASSOC #659911		06/01/2010	SCHEDULED REDEMPTION		28,119	28,119	29,615	29,613		(1,494)		(1,494)		28,119				763	09/01/2032	1
31390Y-E9-5	FED NATL MTG ASSOC #659960		06/01/2010	SCHEDULED REDEMPTION		17,146	17,146	17,108	17,104		42		42		17,146				484	09/01/2032	1
31390Y-W4-6	FED NATL MTG ASSOC #660467		06/01/2010	SCHEDULED REDEMPTION		194	194	194	193		1		1		194				6	09/01/2032	1
31390Y-X8-6	FED NATL MTG ASSOC #660503		06/01/2010	SCHEDULED REDEMPTION		539	539	566	551		(12)		(12)		539				15	06/01/2014	1
31390Y-Z5-0	FED NATL MTG ASSOC #660564		06/01/2010	SCHEDULED REDEMPTION		495	495	518	525		(30)		(30)		495				15	09/01/2032	1
31390Y-3B-2	FED NATL MTG ASSOC #660594		06/01/2010	SCHEDULED REDEMPTION		1,030	1,030	1,073	1,086		(56)		(56)		1,030				36	09/01/2032	1
31390Y-5Z-7	FED NATL MTG ASSOC #660664		06/01/2010	SCHEDULED REDEMPTION		29,238	29,238	30,453	30,591		(1,353)		(1,353)		29,238				793	09/01/2032	1
31391B-FE-2	FED NATL MTG ASSOC #661765		06/01/2010	SCHEDULED REDEMPTION		40	40	41	42		(2)		(2)		40				1	10/01/2032	1
31391C-A5-4	FED NATL MTG ASSOC #662528		06/01/2010	SCHEDULED REDEMPTION		11,528	11,528	11,571	11,562		(33)		(33)		11,528				315	09/01/2032	1
31391C-XR-1	FED NATL MTG ASSOC #663188		06/01/2010	SCHEDULED REDEMPTION		83,760	83,760	85,129	84,736		(976)		(976)		83,760				2,080	09/01/2017	1
31391D-KN-2	FED NATL MTG ASSOC #663701		06/01/2010	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13				1	09/01/2032	1
31391D-NH-2	FED NATL MTG ASSOC #663792		06/01/2010	SCHEDULED REDEMPTION		96	96	101	108		(12)		(12)		96				3	09/01/2032	1
31391D-RP-0	FED NATL MTG ASSOC #663894		06/01/2010	SCHEDULED REDEMPTION		5,457	5,457	5,725	5,746		(288)		(288)		5,457				177	10/01/2032	1
31391E-F2-2	FED NATL MTG ASSOC #664485		06/01/2010	SCHEDULED REDEMPTION		199	199	199	199						199				6	10/01/2032	1
31391E-SS-1	FED NATL MTG ASSOC #664829		06/01/2010	SCHEDULED REDEMPTION		206	206	203	203		2		2		206				6	10/01/2032	1
31391G-NW-2	FED NATL MTG ASSOC #666505		06/01/2010	SCHEDULED REDEMPTION		231	231	231	231						231				7	11/01/2032	1
31391G-2Y-1	FED NATL MTG ASSOC #666891		06/01/2010	SCHEDULED REDEMPTION		18,755	18,755	19,425	19,275		(521)		(521)		18,755				509	11/01/2032	1
31391H-CR-3	FED NATL MTG ASSOC #667080		06/01/2010	SCHEDULED REDEMPTION		9,940	9,940	10,464	10,547		(607)		(607)		9,940				279	07/01/2032	1
31391J-HL-7	FED NATL MTG ASSOC #668135		06/01/2010	SCHEDULED REDEMPTION		1,262	1,262	1,326	1,362		(100)		(100)		1,262				34	11/01/2032	1
31391K-BF-3	FED NATL MTG ASSOC #668838		06/01/2010	SCHEDULED REDEMPTION		2,246	2,246	2,358	2,302		(56)		(56)		2,246				64	08/01/2017	1
31391K-TA-5	FED NATL MTG ASSOC #669345		06/01/2010	SCHEDULED REDEMPTION		1,982	1,982	2,053	2,057		(76)		(76)		1,982				54	11/01/2032	1
31391K-3V-7	FED NATL MTG ASSOC #669612		06/01/2010	SCHEDULED REDEMPTION		1,128	1,128	1,158	1,147		(19)		(19)		1,128				25	10/01/2017	1
31391M-DN-0	FED NATL MTG ASSOC #670709		06/01/2010	SCHEDULED REDEMPTION		66	66	69	69		(3)		(3)		66				2	11/01/2032	1
31391M-4W-0	FED NATL MTG ASSOC #671437		06/01/2010	SCHEDULED REDEMPTION		3,768	3,768	3,784	3,786		(18)		(18)		3,768				104	10/01/2032	1
31391N-PT-2	FED NATL MTG ASSOC #671934		06/01/2010	SCHEDULED REDEMPTION		25,561	25,561	25,277	25,165		396		396		25,561				770	12/01/2032	1

STATEMENT AS OF JUNE 30, 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31391N-YP-0	FED NATL MTG ASSOC #672218		06/01/2010	SCHEDULED REDEMPTION		8,276	8,276	8,576	8,632		(356)		(356)		8,276				269	12/01/2032	1
31391N-6Q-9	FED NATL MTG ASSOC #672379		06/01/2010	SCHEDULED REDEMPTION		10,342	10,342	10,616	10,501		(159)		(159)		10,342				246	12/01/2017	1
31391P-TW-6	FED NATL MTG ASSOC #672965		06/01/2010	SCHEDULED REDEMPTION		355,599	355,599	360,044	358,437		(2,838)		(2,838)		355,599				8,286	01/01/2018	1
31391T-AQ-1	FED NATL MTG ASSOC #676015		06/01/2010	SCHEDULED REDEMPTION		205	205	203	203		2		2		205				6	10/01/2032	1
31391V-BB-8	FED NATL MTG ASSOC #677834		06/01/2010	SCHEDULED REDEMPTION		9,476	9,476	9,431	9,425		51		51		9,476				262	01/01/2033	1
31391V-TR-4	FED NATL MTG ASSOC #678360		06/01/2010	SCHEDULED REDEMPTION		13,866	13,866	13,765	13,805		61		61		13,866				363	02/01/2033	1
31400A-AH-1	FED NATL MTG ASSOC #681408		06/01/2010	SCHEDULED REDEMPTION		1,418	1,418	1,455	1,438		(20)		(20)		1,418				33	03/01/2018	1
31400B-EL-6	FED NATL MTG ASSOC #682439		06/01/2010	SCHEDULED REDEMPTION		253,862	253,862	248,983	251,244		2,619		2,619		253,862				4,936	07/01/2018	1
31400B-ER-3	FED NATL MTG ASSOC #682444		06/01/2010	SCHEDULED REDEMPTION		46,076	46,076	45,191	45,520		556		556		46,076				871	08/01/2018	1
31400B-ZU-3	FED NATL MTG ASSOC #683055		06/01/2010	SCHEDULED REDEMPTION		92	92	91	91						92				3	02/01/2033	1
31400C-4C-5	FED NATL MTG ASSOC #684019		06/01/2010	SCHEDULED REDEMPTION		4,907	4,907	4,871	4,885		22		22		4,907				133	02/01/2033	1
31400D-4S-8	FED NATL MTG ASSOC #684933		06/01/2010	SCHEDULED REDEMPTION		44,552	44,552	44,998	44,766		(214)		(214)		44,552				957	07/01/2018	1
31400F-YU-5	FED NATL MTG ASSOC #686623		06/01/2010	SCHEDULED REDEMPTION		965	965	958	959		6		6		965				25	02/01/2033	1
31400H-HU-0	FED NATL MTG ASSOC #687943		06/01/2010	SCHEDULED REDEMPTION		7,795	7,795	8,074	8,076		(281)		(281)		7,795				212	02/01/2033	1
31400J-GD-5	FED NATL MTG ASSOC #688796		06/01/2010	SCHEDULED REDEMPTION		7,694	7,694	7,857	7,829		(135)		(135)		7,694				220	02/01/2033	1
31400K-MJ-2	FED NATL MTG ASSOC #689861		06/01/2010	SCHEDULED REDEMPTION		335	335	344	344		(9)		(9)		335				8	06/01/2018	1
31400P-Y7-4	FED NATL MTG ASSOC #693834		06/01/2010	SCHEDULED REDEMPTION		3,860	3,860	3,963	3,925		(65)		(65)		3,860				94	03/01/2018	1
31400Q-3M-3	FED NATL MTG ASSOC #694804		06/01/2010	SCHEDULED REDEMPTION		117,200	117,200	122,694	123,145		(5,944)		(5,944)		117,200				3,184	05/01/2033	1
31400T-5J-2	FED NATL MTG ASSOC #697549		06/01/2010	SCHEDULED REDEMPTION		201	201	199	199		2		2		201				6	05/01/2033	1
31400Y-R2-4	FED NATL MTG ASSOC #701705		06/01/2010	SCHEDULED REDEMPTION		346	346	345	345						346				11	02/01/2033	1
31401A-Z2-6	FED NATL MTG ASSOC #702861		06/01/2010	SCHEDULED REDEMPTION		2,504	2,504	2,570	2,540		(36)		(36)		2,504				56	04/01/2018	1
31401C-M4-2	FED NATL MTG ASSOC #704279		06/01/2010	SCHEDULED REDEMPTION		12,452	12,452	12,314	12,296		156		156		12,452				338	05/01/2033	1
31401C-YW-7	FED NATL MTG ASSOC #704625		06/01/2010	SCHEDULED REDEMPTION		287	287	301	306		(19)		(19)		287				9	05/01/2033	1
31401E-HP-7	FED NATL MTG ASSOC #705938		06/01/2010	SCHEDULED REDEMPTION		19,670	19,670	20,423	20,520		(850)		(850)		19,670				533	06/01/2033	1
31401H-3F-7	FED NATL MTG ASSOC #709198		06/01/2010	SCHEDULED REDEMPTION		601	601	617	612		(11)		(11)		601				14	06/01/2018	1
31401L-GN-7	FED NATL MTG ASSOC #711305		06/01/2010	SCHEDULED REDEMPTION		462	462	483	479		(18)		(18)		462				14	04/01/2033	1
31401N-7K-9	FED NATL MTG ASSOC #713798		06/01/2010	SCHEDULED REDEMPTION		1,557	1,557	1,572	1,565		(9)		(9)		1,557				33	07/01/2018	1
31401W-DW-6	FED NATL MTG ASSOC #720217		06/01/2010	SCHEDULED REDEMPTION		1,340	1,340	1,403	1,385		(44)		(44)		1,340				41	06/01/2033	1
31401W-XS-3	FED NATL MTG ASSOC #720789		06/01/2010	SCHEDULED REDEMPTION		7,503	7,503	7,420	7,398		105		105		7,503				204	09/01/2033	1
31402B-WU-4	FED NATL MTG ASSOC #724359		06/01/2010	SCHEDULED REDEMPTION		58,115	58,115	57,906	57,968		147		147		58,115				1,395	07/01/2033	1
31402C-TT-9	FED NATL MTG ASSOC #725162		06/01/2010	SCHEDULED REDEMPTION		22,382	22,382	22,035	22,078		304		304		22,382				645	02/01/2034	1
31402C-TZ-5	FED NATL MTG ASSOC #725168		06/01/2010	SCHEDULED REDEMPTION		10,003	10,003	10,090	10,064		(61)		(61)		10,003				211	02/01/2019	1
31402C-US-9	FED NATL MTG ASSOC #725193		06/01/2010	SCHEDULED REDEMPTION		17,487	17,487	18,358	18,151		(663)		(663)		17,487				499	11/01/2018	1
31402C-VG-4	FED NATL MTG ASSOC #725215		06/01/2010	SCHEDULED REDEMPTION		11,478	11,478	12,049	11,883		(405)		(405)		11,478				326	05/01/2018	1
31402D-BT-6	FED NATL MTG ASSOC #725550		06/01/2010	SCHEDULED REDEMPTION		3,083	3,083	3,136	3,119		(37)		(37)		3,083				73	05/01/2019	1
31402D-7L-8	FED NATL MTG ASSOC #726399		06/01/2010	SCHEDULED REDEMPTION		5,629	5,629	5,779	5,718		(89)		(89)		5,629				135	07/01/2018	1
31402G-QS-5	FED NATL MTG ASSOC #728665		06/01/2010	SCHEDULED REDEMPTION		179,155	179,155	175,936	177,219		1,936		1,936		179,155				4,334	07/01/2033	1
31402H-VR-9	FED NATL MTG ASSOC #729724		06/01/2010	SCHEDULED REDEMPTION		273,780	273,780	270,700	271,943		1,837		1,837		273,780				6,422	07/01/2033	1
31402H-YU-9	FED NATL MTG ASSOC #729823		06/01/2010	SCHEDULED REDEMPTION		3,194	3,194	3,221	3,215		(21)		(21)		3,194				63	02/01/2019	1
31402K-YP-3	FED NATL MTG ASSOC #731618		06/01/2010	SCHEDULED REDEMPTION		2,137	2,137	2,237	2,238		(101)		(101)		2,137				66	09/01/2033	1
31402K-YU-2	FED NATL MTG ASSOC #731623		06/01/2010	SCHEDULED REDEMPTION		34,302	34,302	35,910	36,180		(1,877)		(1,877)		34,302				930	09/01/2033	1
31402K-YZ-1	FED NATL MTG ASSOC #731628		06/01/2010	SCHEDULED REDEMPTION		27,743	27,743	28,734	28,874		(1,131)		(1,131)		27,743				754	10/01/2033	1
31402L-P5-5	FED NATL MTG ASSOC #732244		06/01/2010	SCHEDULED REDEMPTION		19,150	19,150	19,341	19,250		(100)		(100)		19,150				404	08/01/2018	1
31402L-5L-2	FED NATL MTG ASSOC #732651		06/01/2010	SCHEDULED REDEMPTION		2,324	2,324	2,442	2,421		(97)		(97)		2,324				63	08/01/2033	1
31402M-RJ-1	FED NATL MTG ASSOC #733189		06/01/2010	SCHEDULED REDEMPTION		310	310	325	323		(13)		(13)		310				10	09/01/2033	1
31402M-RM-4	FED NATL MTG ASSOC #733192		06/01/2010	SCHEDULED REDEMPTION		8	8	9	9		(1)		(1)		8					09/01/2033	1
31402M-3E-8	FED NATL MTG ASSOC #733497		06/01/2010	SCHEDULED REDEMPTION		2,485	2,485	2,551	2,524		(40)		(40)		2,485				60	08/01/2018	1
31402Q-6U-0	FED NATL MTG ASSOC #735383		06/01/2010	SCHEDULED REDEMPTION		1,358,042	1,358,042	1,363,347	1,361,936		(3,894)		(3,894)		1,358,042				32,488	04/01/2035	1
31402R-FT-1	FED NATL MTG ASSOC #735578		06/01/2010	SCHEDULED REDEMPTION		1,471,487	1,471,487	1,434,355	1,443,366		28,121		28,121		1,471,487				35,445	06/01/2035	1
31402R-SU-4	FED NATL MTG ASSOC #735931		06/01/2010	SCHEDULED REDEMPTION		1,985	1,985	2,038	2,020		(35)		(35)		1,985				47	10/01/2020	1
31402S-PX-9	FED NATL MTG ASSOC #736738		06/01/2010	SCHEDULED REDEMPTION		37,037	37,037	38,361	39,170		(2,132)		(2,132)		37,037				1,004	12/01/2033	1
31402U-DP-4	FED NATL MTG ASSOC #738210		06/01/2010	SCHEDULED REDEMPTION		7,462	7,462	7,536	7,496		(34)		(34)		7,462				159	10/01/2018	1
31402U-FJ-6	FED NATL MTG ASSOC #738269		04/01/2010	SCHEDULED REDEMPTION		44,339	44,339	43,846	43,947		392		392		44,339				899	09/01/2033	1
31402U-RA-2	FED NATL MTG ASSOC #738581		06/01/2010	SCHEDULED REDEMPTION		300	300	311	314		(14)		(14)		300				10	10/01/2032	1
31402W-KZ-0	FED NATL MTG ASSOC #740212		06/01/2010	SCHEDULED REDEMPTION		363	363	359	358		5		5		363				11	09/01/2033	1
31402W-M9-6	FED NATL MTG ASSOC #740284		06/01/2010	SCHEDULED REDEMPTION		22,776	22,776	22,657	22,664		112		112		22,776				520	09/01/2033	1
31402W-X5-2	FED NATL MTG ASSOC #740600		06/01/2010	SCHEDULED REDEMPTION		7,000	7,000	6,986	6,983		16		16		7,000				226	09/01/2033	1
31402W-3Z-9	FED NATL MTG ASSOC #740716		06/01/2010	SCHEDULED REDEMPTION		21,433	21,433	21,647	21,549		(116)		(116)		21,433				472	09/01/2018	1
31402W-6N-3	FED NATL MTG ASSOC #740777		06/01/2010	SCHEDULED REDEMPTION		600	600	628	638		(38)		(38)		600				18	09/01/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31402X-AK-2	FED NATL MTG ASSOC #740810		06/01/2010	SCHEDULED REDEMPTION		2,460	2,460	2,525	2,503		(43)		(43)		2,460				61	09/01/2018	1
31402X-JU-1	FED NATL MTG ASSOC #741075		06/01/2010	SCHEDULED REDEMPTION		537	537	531	532		6		6		537				17	09/01/2033	1
31402X-V6-0	FED NATL MTG ASSOC #741437		05/01/2010	SCHEDULED REDEMPTION		157,379	157,379	164,855	163,266		(5,887)		(5,887)		157,379				4,257	11/01/2033	1
31402X-2A-3	FED NATL MTG ASSOC #741569		06/01/2010	SCHEDULED REDEMPTION		432	432	455	447		(15)		(15)		432				13	10/01/2033	1
31402Y-SK-1	FED NATL MTG ASSOC #742222		06/01/2010	SCHEDULED REDEMPTION		2,123	2,123	2,223	2,178		(54)		(54)		2,123				65	09/01/2033	1
31403A-WA-9	FED NATL MTG ASSOC #743241		06/01/2010	SCHEDULED REDEMPTION		25,498	25,498	26,409	26,789		(1,292)		(1,292)		25,498				691	10/01/2033	1
31403A-6D-2	FED NATL MTG ASSOC #743468		06/01/2010	SCHEDULED REDEMPTION		42,851	42,851	42,769	42,773		77		77		42,851				1,235	10/01/2033	1
31403B-H7-1	FED NATL MTG ASSOC #743754		06/01/2010	SCHEDULED REDEMPTION		18,964	18,964	19,641	19,583		(619)		(619)		18,964				515	11/01/2033	1
31403B-ZQ-9	FED NATL MTG ASSOC #744251		06/01/2010	SCHEDULED REDEMPTION		579	579	599	606		(27)		(27)		579				16	10/01/2033	1
31403D-J6-7	FED NATL MTG ASSOC #745585		06/01/2010	SCHEDULED REDEMPTION		7,577	7,577	7,616	7,607		(30)		(30)		7,577				213	05/01/2036	1
31403D-T8-2	FED NATL MTG ASSOC #745875		06/01/2010	SCHEDULED REDEMPTION		3,327,735	3,327,735	3,357,502	3,347,394		(19,659)		(19,659)		3,327,735				93,962	09/01/2036	1
31403D-VZ-9	FED NATL MTG ASSOC #745932		06/01/2010	SCHEDULED REDEMPTION		54,547	54,547	55,917	55,537		(990)		(990)		54,547				1,543	11/01/2036	1
31403D-WG-0	FED NATL MTG ASSOC #745947		06/01/2010	SCHEDULED REDEMPTION		419,159	419,159	429,687	426,668		(7,509)		(7,509)		419,159				11,841	10/01/2036	1
31403D-WH-8	FED NATL MTG ASSOC #745948		06/01/2010	SCHEDULED REDEMPTION		1,366,361	1,366,361	1,378,957	1,375,711		(9,350)		(9,350)		1,366,361				39,002	10/01/2036	1
31403D-4E-6	FED NATL MTG ASSOC #746121		06/01/2010	SCHEDULED REDEMPTION		257,007	257,007	266,424	265,102		(8,095)		(8,095)		257,007				6,389	04/01/2023	1
31403F-K5-2	FED NATL MTG ASSOC #747416		06/01/2010	SCHEDULED REDEMPTION		11	11	11	12						11					10/01/2033	1
31403F-PE-8	FED NATL MTG ASSOC #747521		06/01/2010	SCHEDULED REDEMPTION		7,112	7,112	7,366	7,328		(216)		(216)		7,112				203	10/01/2033	1
31403F-RP-1	FED NATL MTG ASSOC #747594		06/01/2010	SCHEDULED REDEMPTION		14,894	14,894	14,866	14,862		32		32		14,894				446	11/01/2033	1
31403G-TP-7	FED NATL MTG ASSOC #748558		06/01/2010	SCHEDULED REDEMPTION		67,404	67,404	69,812	69,373		(1,969)		(1,969)		67,404				1,827	12/01/2033	1
31403G-T4-4	FED NATL MTG ASSOC #748571		06/01/2010	SCHEDULED REDEMPTION		6,188	6,188	6,506	6,666		(479)		(479)		6,188				168	11/01/2033	1
31403H-UT-5	FED NATL MTG ASSOC #749494		06/01/2010	SCHEDULED REDEMPTION		4,391	4,391	4,468	4,450		(59)		(59)		4,391				107	11/01/2018	1
31403H-4Q-0	FED NATL MTG ASSOC #749731		06/01/2010	SCHEDULED REDEMPTION		710	710	745	733		(23)		(23)		710				20	11/01/2018	1
31403H-5P-1	FED NATL MTG ASSOC #749754		06/01/2010	SCHEDULED REDEMPTION		12,870	12,870	13,521	13,487		(617)		(617)		12,870				356	02/01/2029	1
31403J-H3-3	FED NATL MTG ASSOC #750050		06/01/2010	SCHEDULED REDEMPTION		20,778	20,778	21,081	20,995		(217)		(217)		20,778				462	12/01/2018	1
31403J-XK-7	FED NATL MTG ASSOC #750482		06/01/2010	SCHEDULED REDEMPTION		73,174	73,174	74,291	74,397		(1,224)		(1,224)		73,174				2,180	12/01/2033	1
31403K-E8-2	FED NATL MTG ASSOC #750859		06/01/2010	SCHEDULED REDEMPTION		14,004	14,004	14,505	14,439		(435)		(435)		14,004				411	10/01/2032	1
31403K-QB-2	FED NATL MTG ASSOC #751150		06/01/2010	SCHEDULED REDEMPTION		67,835	67,835	67,902	67,882		(47)		(47)		67,835				1,839	01/01/2034	1
31403K-QF-3	FED NATL MTG ASSOC #751154		06/01/2010	SCHEDULED REDEMPTION		47	47	49	48		(1)		(1)		47				1	01/01/2034	1
31403L-GK-1	FED NATL MTG ASSOC #751802		06/01/2010	SCHEDULED REDEMPTION		6,720	6,720	7,060	7,105		(385)		(385)		6,720				182	10/01/2033	1
31403L-GT-2	FED NATL MTG ASSOC #751810		06/01/2010	SCHEDULED REDEMPTION		1,656	1,656	1,721	1,713		(57)		(57)		1,656				49	10/01/2033	1
31403L-MN-8	FED NATL MTG ASSOC #751965		06/01/2010	SCHEDULED REDEMPTION		29,334	29,334	30,382	30,331		(997)		(997)		29,334				833	11/01/2033	1
31403M-GY-9	FED NATL MTG ASSOC #752715		06/01/2010	SCHEDULED REDEMPTION		3,459	3,459	3,494	3,476		(17)		(17)		3,459				74	12/01/2018	1
31403M-W6-2	FED NATL MTG ASSOC #753169		06/01/2010	SCHEDULED REDEMPTION		5,005	5,005	4,950	4,922		83		83		5,005				136	12/01/2033	1
31403N-HR-1	FED NATL MTG ASSOC #753640		06/01/2010	SCHEDULED REDEMPTION		6,856	6,856	7,101	7,193		(337)		(337)		6,856				186	11/01/2033	1
31403N-KE-6	FED NATL MTG ASSOC #753693		06/01/2010	SCHEDULED REDEMPTION		16,921	16,921	17,090	17,010		(90)		(90)		16,921				365	09/01/2018	1
31403N-KW-6	FED NATL MTG ASSOC #753709		06/01/2010	SCHEDULED REDEMPTION		33,937	33,937	34,036	34,085		(147)		(147)		33,937				775	11/01/2033	1
31403N-WC-7	FED NATL MTG ASSOC #754043		06/01/2010	SCHEDULED REDEMPTION		10,704	10,704	10,891	10,836		(132)		(132)		10,704				263	12/01/2018	1
31403N-WJ-2	FED NATL MTG ASSOC #754049		06/01/2010	SCHEDULED REDEMPTION		39,502	39,502	39,064	38,850		653		653		39,502				980	12/01/2033	1
31403R-E8-7	FED NATL MTG ASSOC #755359		06/01/2010	SCHEDULED REDEMPTION		10,700	10,700	11,082	11,151		(451)		(451)		10,700				291	12/01/2033	1
31403R-VE-5	FED NATL MTG ASSOC #755813		06/01/2010	SCHEDULED REDEMPTION		3,664	3,664	3,791	3,745		(81)		(81)		3,664				100	11/01/2033	1
31403V-TZ-2	FED NATL MTG ASSOC #759368		06/01/2010	SCHEDULED REDEMPTION		7,312	7,312	7,440	7,396		(83)		(83)		7,312				178	01/01/2019	1
31403X-XJ-9	FED NATL MTG ASSOC #761281		06/01/2010	SCHEDULED REDEMPTION		4,536	4,536	4,615	4,576		(40)		(40)		4,536				107	02/01/2019	1
31403X-Y4-1	FED NATL MTG ASSOC #761331		06/01/2010	SCHEDULED REDEMPTION		2,448	2,448	2,530	2,508		(59)		(59)		2,448				64	04/01/2019	1
31403X-Y6-6	FED NATL MTG ASSOC #761333		06/01/2010	SCHEDULED REDEMPTION		1,202	1,202	1,220	1,214		(12)		(12)		1,202				26	04/01/2019	1
31403X-4D-4	FED NATL MTG ASSOC #761420		06/01/2010	SCHEDULED REDEMPTION		1,591	1,591	1,501	1,535		56		56		1,591				30	05/01/2019	1
31403X-5G-6	FED NATL MTG ASSOC #761447		06/01/2010	SCHEDULED REDEMPTION		904	904	928	916		(12)		(12)		904				21	01/01/2019	1
31403Y-AS-2	FED NATL MTG ASSOC #761517		06/01/2010	SCHEDULED REDEMPTION		4,562	4,562	4,304	4,395		167		167		4,562				86	05/01/2019	1
31403Y-D3-4	FED NATL MTG ASSOC #761622		06/01/2010	SCHEDULED REDEMPTION		16	16	16	16		(1)		(1)		16				1	12/01/2033	1
31403Y-JB-0	FED NATL MTG ASSOC #761758		06/01/2010	SCHEDULED REDEMPTION		1,056	1,056	1,092	1,083		(27)		(27)		1,056				25	01/01/2019	1
31403Y-3T-8	FED NATL MTG ASSOC #762310		06/01/2010	SCHEDULED REDEMPTION		1,198	1,198	1,241	1,218		(19)		(19)		1,198				37	10/01/2032	1
31404B-T7-7	FED NATL MTG ASSOC #763874		06/01/2010	SCHEDULED REDEMPTION		26,149	26,149	27,084	27,091		(941)		(941)		26,149				710	02/01/2034	1
31404C-GH-7	FED NATL MTG ASSOC #764400		06/01/2010	SCHEDULED REDEMPTION		8,223	8,223	8,441	8,280		(58)		(58)		8,223				204	04/01/2019	1
31404C-UP-3	FED NATL MTG ASSOC #764790		06/01/2010	SCHEDULED REDEMPTION		3,320	3,320	3,378	3,362		(42)		(42)		3,320				78	03/01/2019	1
31404C-4M-9	FED NATL MTG ASSOC #765028		06/01/2010	SCHEDULED REDEMPTION		1,247	1,247	1,289	1,285		(37)		(37)		1,247				32	01/01/2019	1
31404D-JT-6	FED NATL MTG ASSOC #765374		06/01/2010	SCHEDULED REDEMPTION		13,961	13,961	14,414	14,192		(231)		(231)		13,961				379	07/01/2034	1
31404D-6J-2	FED NATL MTG ASSOC #765973		06/01/2010	SCHEDULED REDEMPTION		45,240	45,240	46,856	46,941		(1,701)		(1,701)		45,240				1,323	02/01/2034	1
31404E-C7-9	FED NATL MTG ASSOC #766094		06/01/2010	SCHEDULED REDEMPTION		2,166	2,166	2,142	2,138		28		28		2,166				60	02/01/2034	1
31404E-FL-5	FED NATL MTG ASSOC #766171		06/01/2010	SCHEDULED REDEMPTION		145	145	152	157		(12)		(12)		145				4	02/01/2034	1
31404E-GV-2	FED NATL MTG ASSOC #766212		06/01/2010	SCHEDULED REDEMPTION		26,987	26,987	27,613	27,859		(872)		(872)		26,987				740	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31404E-KR-6	FED NATL MTG ASSOC #766304		06/01/2010	SCHEDULED REDEMPTION		26,400	26,400	27,650	27,794		(1,394)		(1,394)		26,400				730	03/01/2034	1
31404E-MV-5	FED NATL MTG ASSOC #766372		06/01/2010	SCHEDULED REDEMPTION		68,370	68,370	68,446	68,423		(52)		(52)		68,370				1,911	03/01/2034	1
31404E-N6-9	FED NATL MTG ASSOC #766413		06/01/2010	SCHEDULED REDEMPTION		414	414	423	426		(12)		(12)		414				13	03/01/2034	1
31404E-R7-3	FED NATL MTG ASSOC #766510		06/01/2010	SCHEDULED REDEMPTION		68,260	68,260	70,833	70,966		(2,707)		(2,707)		68,260				1,885	03/01/2034	1
31404E-WX-0	FED NATL MTG ASSOC #766662		06/01/2010	SCHEDULED REDEMPTION		24,525	24,525	25,297	25,409		(884)		(884)		24,525				682	03/01/2034	1
31404F-6Z-1	FED NATL MTG ASSOC #767788		06/01/2010	SCHEDULED REDEMPTION		620	620	641	633		(13)		(13)		620				16	02/01/2019	1
31404G-J3-6	FED NATL MTG ASSOC #768082		06/01/2010	SCHEDULED REDEMPTION		3,324	3,324	3,382	3,361		(36)		(36)		3,324				79	01/01/2019	1
31404G-V5-7	FED NATL MTG ASSOC #768436		06/01/2010	SCHEDULED REDEMPTION		7,252	7,252	7,613	7,424		(172)		(172)		7,252				206	05/01/2014	1
31404G-X9-7	FED NATL MTG ASSOC #768504		06/01/2010	SCHEDULED REDEMPTION		105	105	105	105						105				3	01/01/2034	1
31404G-2M-2	FED NATL MTG ASSOC #768580		06/01/2010	SCHEDULED REDEMPTION		78	78	82	80		(2)		(2)		78				2	01/01/2034	1
31404G-4S-7	FED NATL MTG ASSOC #768633		06/01/2010	SCHEDULED REDEMPTION		14,910	14,910	15,048	15,004		(94)		(94)		14,910				483	06/01/2032	1
31404H-L9-8	FED NATL MTG ASSOC #769052		06/01/2010	SCHEDULED REDEMPTION		8,089	8,089	8,304	8,193		(103)		(103)		8,089				192	11/01/2017	1
31404H-NP-0	FED NATL MTG ASSOC #769098		06/01/2010	SCHEDULED REDEMPTION		11,128	11,128	11,160	11,167		(40)		(40)		11,128				361	06/01/2034	1
31404J-T5-4	FED NATL MTG ASSOC #770172		06/01/2010	SCHEDULED REDEMPTION		29,493	29,493	30,688	31,429		(1,936)		(1,936)		29,493				800	03/01/2034	1
31404J-YC-3	FED NATL MTG ASSOC #770307		06/01/2010	SCHEDULED REDEMPTION		21	21	21	21						21				1	04/01/2034	1
31404K-FW-7	FED NATL MTG ASSOC #770681		06/01/2010	SCHEDULED REDEMPTION		12,286	12,286	12,650	12,568		(281)		(281)		12,286				289	04/01/2019	1
31404K-PC-0	FED NATL MTG ASSOC #770919		06/01/2010	SCHEDULED REDEMPTION		2,653	2,653	2,775	2,777		(124)		(124)		2,653				72	04/01/2034	1
31404K-SU-7	FED NATL MTG ASSOC #771031		06/01/2010	SCHEDULED REDEMPTION		15,225	15,225	14,641	14,900		326		326		15,225				371	04/01/2034	1
31404K-ZH-8	FED NATL MTG ASSOC #771244		06/01/2010	SCHEDULED REDEMPTION		222	222	227	225		(3)		(3)		222				6	02/01/2019	1
31404L-AB-6	FED NATL MTG ASSOC #771402		06/01/2010	SCHEDULED REDEMPTION		770	770	808	778		(9)		(9)		770				24	06/01/2032	1
31404N-NR-3	FED NATL MTG ASSOC #773600		06/01/2010	SCHEDULED REDEMPTION		30,965	30,965	30,621	30,446		520		520		30,965				812	08/01/2034	1
31404P-UQ-2	FED NATL MTG ASSOC #774691		06/01/2010	SCHEDULED REDEMPTION		59,658	59,658	61,376	60,792		(1,134)		(1,134)		59,658				1,725	04/01/2034	1
31404P-ZY-0	FED NATL MTG ASSOC #774859		06/01/2010	SCHEDULED REDEMPTION		165,341	165,341	162,965	163,918		1,423		1,423		165,341				3,922	04/01/2034	1
31404P-2Z-3	FED NATL MTG ASSOC #774892		06/01/2010	SCHEDULED REDEMPTION		12,049	12,049	12,461	12,541		(493)		(493)		12,049				329	04/01/2034	1
31404Q-WJ-4	FED NATL MTG ASSOC #775649		06/01/2010	SCHEDULED REDEMPTION		3,384	3,384	3,532	3,546		(162)		(162)		3,384				92	05/01/2034	1
31404R-T2-3	FED NATL MTG ASSOC #776469		06/01/2010	SCHEDULED REDEMPTION		46,304	46,304	45,789	45,800		504		504		46,304				1,332	03/01/2034	1
31404R-ZE-0	FED NATL MTG ASSOC #776641		06/01/2010	SCHEDULED REDEMPTION		33	33	34	35		(2)		(2)		33				1	03/01/2034	1
31404S-AF-2	FED NATL MTG ASSOC #776806		06/01/2010	SCHEDULED REDEMPTION		5,490	5,490	5,432	5,471		19		19		5,490				130	08/01/2034	1
31404U-TD-2	FED NATL MTG ASSOC #779148		06/01/2010	SCHEDULED REDEMPTION		7,463	7,463	7,041	7,202		261		261		7,463				146	06/01/2019	1
31404U-ZU-7	FED NATL MTG ASSOC #779355		06/01/2010	SCHEDULED REDEMPTION		5,623	5,623	5,812	5,751		(128)		(128)		5,623				153	06/01/2034	1
31404W-QP-4	FED NATL MTG ASSOC #780862		06/01/2010	SCHEDULED REDEMPTION		357	357	358	358		(1)		(1)		357				11	06/01/2031	1
31404W-XQ-4	FED NATL MTG ASSOC #781087		06/01/2010	SCHEDULED REDEMPTION		213	213	221	222		(9)		(9)		213				6	06/01/2034	1
31405C-M8-9	FED NATL MTG ASSOC #785283		06/01/2010	SCHEDULED REDEMPTION		25,907	25,907	25,795	25,799		108		108		25,907				841	07/01/2034	1
31405C-NE-5	FED NATL MTG ASSOC #785289		06/01/2010	SCHEDULED REDEMPTION		1,934	1,934	2,009	1,999		(64)		(64)		1,934				52	09/01/2034	1
31405D-QP-5	FED NATL MTG ASSOC #786262		06/01/2010	SCHEDULED REDEMPTION		30,532	30,532	32,052	31,814		(1,282)		(1,282)		30,532				883	07/01/2019	1
31405D-2H-9	FED NATL MTG ASSOC #786576		06/01/2010	SCHEDULED REDEMPTION		5,007	5,007	5,187	5,192		(186)		(186)		5,007				136	07/01/2034	1
31405D-7D-3	FED NATL MTG ASSOC #786692		06/01/2010	SCHEDULED REDEMPTION		11,670	11,670	11,936	12,046		(376)		(376)		11,670				316	08/01/2034	1
31405E-CU-7	FED NATL MTG ASSOC #786783		06/01/2010	SCHEDULED REDEMPTION		16,951	16,951	17,553	17,388		(436)		(436)		16,951				503	08/01/2019	1
31405E-UD-5	FED NATL MTG ASSOC #787280		06/01/2010	SCHEDULED REDEMPTION		21,914	21,914	21,671	21,686		228		228		21,914				711	07/01/2034	1
31405E-4F-9	FED NATL MTG ASSOC #787522		06/01/2010	SCHEDULED REDEMPTION		27,220	27,220	28,410	28,337		(1,117)		(1,117)		27,220				756	09/01/2034	1
31405E-5P-6	FED NATL MTG ASSOC #787554		06/01/2010	SCHEDULED REDEMPTION		88,363	88,363	91,017	90,010		(1,647)		(1,647)		88,363				2,623	02/01/2035	1
31405H-UE-6	FED NATL MTG ASSOC #789981		06/01/2010	SCHEDULED REDEMPTION		14,544	14,544	15,064	15,083		(539)		(539)		14,544				395	08/01/2034	1
31405J-SM-7	FED NATL MTG ASSOC #790824		06/01/2010	SCHEDULED REDEMPTION		32,537	32,537	33,700	34,008		(1,471)		(1,471)		32,537				882	09/01/2034	1
31405J-6X-7	FED NATL MTG ASSOC #791186		06/01/2010	SCHEDULED REDEMPTION		118,148	118,148	118,752	118,374		(226)		(226)		118,148				3,823	08/01/2034	1
31405K-D5-7	FED NATL MTG ASSOC #791324		06/01/2010	SCHEDULED REDEMPTION		42,652	42,652	44,057	43,326		(673)		(673)		42,652				1,250	09/01/2034	1
31405L-3W-7	FED NATL MTG ASSOC #792913		06/01/2010	SCHEDULED REDEMPTION		55	55	57	58		(3)		(3)		55				2	10/01/2034	1
31405M-SS-7	FED NATL MTG ASSOC #793529		06/01/2010	SCHEDULED REDEMPTION		10,260	10,260	10,614	10,613		(354)		(354)		10,260				279	08/01/2034	1
31405P-JN-1	FED NATL MTG ASSOC #795069		06/01/2010	SCHEDULED REDEMPTION		285	285	290	289		(4)		(4)		285				9	10/01/2034	1
31405Q-ES-3	FED NATL MTG ASSOC #795845		06/01/2010	SCHEDULED REDEMPTION		19,692	19,692	20,393	20,146		(453)		(453)		19,692				536	09/01/2034	1
31405U-DR-7	FED NATL MTG ASSOC #799412		06/01/2010	SCHEDULED REDEMPTION		3,365	3,365	3,465	3,427		(62)		(62)		3,365				71	10/01/2019	1
31405V-JZ-1	FED NATL MTG ASSOC #800480		06/01/2010	SCHEDULED REDEMPTION		11,000	11,000	11,192	11,129		(129)		(129)		11,000				253	11/01/2019	1
31405V-M3-8	FED NATL MTG ASSOC #800578		06/01/2010	SCHEDULED REDEMPTION		4,493	4,493	4,571	4,529		(36)		(36)		4,493				107	10/01/2019	1
31405Y-MR-9	FED NATL MTG ASSOC #803268		06/01/2010	SCHEDULED REDEMPTION		1,285	1,285	1,308	1,301		(16)		(16)		1,285				30	11/01/2019	1
31405Y-WC-1	FED NATL MTG ASSOC #803543		06/01/2010	SCHEDULED REDEMPTION		10,418	10,418	10,666	10,578		(160)		(160)		10,418				284	11/01/2034	1
31406C-M6-2	FED NATL MTG ASSOC #805981		06/01/2010	SCHEDULED REDEMPTION		632	632	654	657		(26)		(26)		632				19	11/01/2034	1
31406G-BS-7	FED NATL MTG ASSOC #809249		06/01/2010	SCHEDULED REDEMPTION		41,700	41,700	42,935	42,636		(936)		(936)		41,700				1,194	01/01/2035	1
31406K-P3-8	FED NATL MTG ASSOC #812342		06/01/2010	SCHEDULED REDEMPTION		15,249	15,249	15,561	15,704		(455)		(455)		15,249				344	03/01/2035	1
31406R-QZ-1	FED NATL MTG ASSOC #817772		06/01/2010	SCHEDULED REDEMPTION		351,838	351,838	359,727	355,921		(4,083)		(4,083)		351,838				10,265	07/01/2036	1
31406R-TW-5	FED NATL MTG ASSOC #817865		06/01/2010	SCHEDULED REDEMPTION		83,095	83,095	86,139	85,829		(2,735)		(2,735)		83,095				2,059	12/01/2021	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31406S-TE-3	FED NATL MTG ASSOC #818749		06/01/2010	SCHEDULED REDEMPTION		155,193	155,193	155,987	155,685		(492)		(492)		155,193				4,219	02/01/2035	1
31406S-3A-9	FED NATL MTG ASSOC #818993		06/01/2010	SCHEDULED REDEMPTION		41	41	42	42		(2)		(2)		41				1	03/01/2035	1
31406U-B4-9	FED NATL MTG ASSOC #820059		06/01/2010	SCHEDULED REDEMPTION		305	305	316	312		(7)		(7)		305				9	04/01/2035	1
31406V-RX-6	FED NATL MTG ASSOC #821402		06/01/2010	SCHEDULED REDEMPTION		4,395	4,395	4,494	4,472		(77)		(77)		4,395				137	06/01/2035	1
31406W-VN-1	FED NATL MTG ASSOC #822421		06/01/2010	SCHEDULED REDEMPTION		494,685	494,685	501,525	499,127		(4,442)		(4,442)		494,685				13,581	05/01/2035	1
31406X-E9-9	FED NATL MTG ASSOC #822860		06/01/2010	SCHEDULED REDEMPTION		197,535	197,535	201,084	199,753		(2,218)		(2,218)		197,535				5,420	05/01/2035	1
31406Y-KK-5	FED NATL MTG ASSOC #823898		06/01/2010	SCHEDULED REDEMPTION		48,020	48,020	49,463	48,989		(970)		(970)		48,020				1,437	05/01/2035	1
31407A-FU-0	FED NATL MTG ASSOC #824679		06/01/2010	SCHEDULED REDEMPTION		11,685	11,685	11,916	12,165		(480)		(480)		11,685				318	05/01/2035	1
31407A-2K-6	FED NATL MTG ASSOC #825278		06/01/2010	SCHEDULED REDEMPTION		4,451	4,451	4,363	4,395		55		55		4,451				109	07/01/2035	1
31407C-XD-4	FED NATL MTG ASSOC #826976		06/01/2010	SCHEDULED REDEMPTION		54,170	54,170	55,517	55,297		(1,127)		(1,127)		54,170				1,624	06/01/2035	1
31407C-XQ-5	FED NATL MTG ASSOC #826987		06/01/2010	SCHEDULED REDEMPTION		99	99	101	102		(4)		(4)		99				3	06/01/2035	1
31407D-6B-6	FED NATL MTG ASSOC #828066		06/01/2010	SCHEDULED REDEMPTION		12,472	12,472	12,907	12,851		(379)		(379)		12,472				351	06/01/2035	1
31407E-AD-5	FED NATL MTG ASSOC #828104		06/01/2010	SCHEDULED REDEMPTION		104,203	104,203	107,634	107,570		(3,368)		(3,368)		104,203				2,905	07/01/2035	1
31407F-RQ-5	FED NATL MTG ASSOC #829495		06/01/2010	SCHEDULED REDEMPTION		1,375	1,375	1,412	1,402		(27)		(27)		1,375				33	07/01/2020	1
31407H-L5-3	FED NATL MTG ASSOC #831148		06/01/2010	SCHEDULED REDEMPTION		8,202	8,202	8,440	8,341		(139)		(139)		8,202				234	12/01/2035	1
31407J-PL-0	FED NATL MTG ASSOC #832127		06/01/2010	SCHEDULED REDEMPTION		272	272	277	275		(3)		(3)		272				8	07/01/2035	1
31407J-TW-2	FED NATL MTG ASSOC #832265		06/01/2010	SCHEDULED REDEMPTION		123,182	123,182	126,276	124,732		(1,550)		(1,550)		123,182				3,593	08/01/2035	1
31407J-XC-1	FED NATL MTG ASSOC #832375		06/01/2010	SCHEDULED REDEMPTION		81,561	81,561	84,549	84,358		(2,797)		(2,797)		81,561				1,970	08/01/2020	1
31407L-DD-6	FED NATL MTG ASSOC #833600		06/01/2010	SCHEDULED REDEMPTION		90,074	90,074	92,336	91,652		(1,578)		(1,578)		90,074				2,520	11/01/2035	1
31407M-TX-3	FED NATL MTG ASSOC #834966		06/01/2010	SCHEDULED REDEMPTION		37,561	37,561	38,403	38,175		(614)		(614)		37,561				1,129	07/01/2035	1
31407M-4L-6	FED NATL MTG ASSOC #835227		06/01/2010	SCHEDULED REDEMPTION		2,308	2,308	2,370	2,345		(37)		(37)		2,308				54	08/01/2020	1
31407P-JZ-2	FED NATL MTG ASSOC #836480		06/01/2010	SCHEDULED REDEMPTION		56,977	56,977	58,385	57,907		(930)		(930)		56,977				1,623	10/01/2035	1
31407P-5C-8	FED NATL MTG ASSOC #837043		06/01/2010	SCHEDULED REDEMPTION		11,457	11,457	11,764	11,557		(100)		(100)		11,457				271	10/01/2020	1
31407Q-C6-1	FED NATL MTG ASSOC #837193		06/01/2010	SCHEDULED REDEMPTION		10,131	10,131	9,713	9,889		242		242		10,131				248	02/01/2021	1
31407R-QM-9	FED NATL MTG ASSOC #838460		06/01/2010	SCHEDULED REDEMPTION		4,709	4,709	4,880	4,812		(103)		(103)		4,709				133	09/01/2035	1
31407S-JP-8	FED NATL MTG ASSOC #839170		06/01/2010	SCHEDULED REDEMPTION		2,434	2,434	2,507	2,481		(48)		(48)		2,434				70	11/01/2035	1
31407S-PL-0	FED NATL MTG ASSOC #839327		06/01/2010	SCHEDULED REDEMPTION		4,712	4,712	4,818	4,836		(124)		(124)		4,712				138	10/01/2035	1
31407V-CM-5	FED NATL MTG ASSOC #841676		06/01/2010	SCHEDULED REDEMPTION		491	491	505	500		(9)		(9)		491				12	09/01/2020	1
31407V-TY-1	FED NATL MTG ASSOC #842167		06/01/2010	SCHEDULED REDEMPTION		3,095	3,095	3,178	3,147		(52)		(52)		3,095				65	10/01/2020	1
31407V-X6-7	FED NATL MTG ASSOC #842301		06/01/2010	SCHEDULED REDEMPTION		157,255	157,255	158,059	158,177		(923)		(923)		157,255				3,921	09/01/2035	1
31407W-4N-0	FED NATL MTG ASSOC #843329		06/01/2010	SCHEDULED REDEMPTION		1,049	1,049	975	997		51		51		1,049				25	10/01/2035	1
31407Y-VU-0	FED NATL MTG ASSOC #844927		06/01/2010	SCHEDULED REDEMPTION		16,209	16,209	16,326	16,271		(62)		(62)		16,209				445	12/01/2035	1
31407Y-4K-2	FED NATL MTG ASSOC #845126		06/01/2010	SCHEDULED REDEMPTION		2,584	2,584	2,653	2,626		(42)		(42)		2,584				62	12/01/2020	1
31407Y-4R-7	FED NATL MTG ASSOC #845132		06/01/2010	SCHEDULED REDEMPTION		6,224	6,224	6,390	6,330		(106)		(106)		6,224				139	12/01/2020	1
31408A-J9-2	FED NATL MTG ASSOC #845488		06/01/2010	SCHEDULED REDEMPTION		22,255	22,255	23,071	23,071		(816)		(816)		22,255				522	06/01/2021	1
31408B-QF-8	FED NATL MTG ASSOC #846554		06/01/2010	SCHEDULED REDEMPTION		49,890	49,890	51,009	50,613		(723)		(723)		49,890				1,522	12/01/2035	1
31408C-PH-3	FED NATL MTG ASSOC #847424		06/01/2010	SCHEDULED REDEMPTION		3,471	3,471	3,564	3,523		(52)		(52)		3,471				86	11/01/2020	1
31408D-4G-6	FED NATL MTG ASSOC #848723		06/01/2010	SCHEDULED REDEMPTION		13,470	13,470	13,772	13,833		(362)		(362)		13,470				413	01/01/2036	1
31408E-5T-5	FED NATL MTG ASSOC #849658		06/01/2010	SCHEDULED REDEMPTION		817,547	817,547	825,019	820,878		(3,332)		(3,332)		817,547				22,914	11/01/2035	1
31408F-QB-8	FED NATL MTG ASSOC #850150		06/01/2010	SCHEDULED REDEMPTION		2,759	2,759	2,833	2,799		(41)		(41)		2,759				68	12/01/2020	1
31408F-3K-3	FED NATL MTG ASSOC #850502		06/01/2010	SCHEDULED REDEMPTION		10,390	10,390	10,669	10,564		(174)		(174)		10,390				239	12/01/2020	1
31408G-TN-7	FED NATL MTG ASSOC #851157		06/01/2010	SCHEDULED REDEMPTION		285,528	285,528	292,699	288,127		(2,599)		(2,599)		285,528				8,024	04/01/2036	1
31408G-UA-3	FED NATL MTG ASSOC #851177		06/01/2010	SCHEDULED REDEMPTION		15,528	15,528	15,608	15,582		(54)		(54)		15,528				423	04/01/2036	1
31408X-C4-0	FED NATL MTG ASSOC #863291		06/01/2010	SCHEDULED REDEMPTION		2,105	2,105	2,161	2,147		(42)		(42)		2,105				50	11/01/2020	1
31409A-HN-2	FED NATL MTG ASSOC #865237		06/01/2010	SCHEDULED REDEMPTION		13,660	13,660	13,730	13,711		(51)		(51)		13,660				379	02/01/2036	1
31409A-LW-7	FED NATL MTG ASSOC #865341		06/01/2010	SCHEDULED REDEMPTION		21,645	21,645	20,753	21,123		522		522		21,645				538	02/01/2021	1
31409A-Q2-8	FED NATL MTG ASSOC #865473		06/01/2010	SCHEDULED REDEMPTION		59,172	59,172	59,477	59,440		(268)		(268)		59,172				1,605	02/01/2036	1
31409C-W7-6	FED NATL MTG ASSOC #867470		06/01/2010	SCHEDULED REDEMPTION		15,395	15,395	14,322	14,737		658		658		15,395				382	06/01/2036	1
31409C-5N-1	FED NATL MTG ASSOC #867653		06/01/2010	SCHEDULED REDEMPTION		16,830	16,830	16,613	16,694		136		136		16,830				488	05/01/2036	1
31409E-JV-4	FED NATL MTG ASSOC #868876		06/01/2010	SCHEDULED REDEMPTION		25,394	25,394	25,525	25,492		(98)		(98)		25,394				689	04/01/2036	1
31409F-GJ-1	FED NATL MTG ASSOC #869701		06/01/2010	SCHEDULED REDEMPTION		40,487	40,487	38,691	39,371		1,116		1,116		40,487				1,050	04/01/2036	1
31409F-QP-6	FED NATL MTG ASSOC #869962		06/01/2010	SCHEDULED REDEMPTION		131,588	131,588	132,267	132,053		(465)		(465)		131,588				3,568	04/01/2036	1
31409G-XH-4	FED NATL MTG ASSOC #871080		06/01/2010	SCHEDULED REDEMPTION		11,135	11,135	11,543	11,603		(468)		(468)		11,135				246	11/01/2021	1
31409G-YG-5	FED NATL MTG ASSOC #871111		06/01/2010	SCHEDULED REDEMPTION		932,876	932,876	941,403	938,401		(5,525)		(5,525)		932,876				26,936	12/01/2036	1
31409H-DW-1	FED NATL MTG ASSOC #871417		06/01/2010	SCHEDULED REDEMPTION		21,131	21,131	21,605	21,534		(403)		(403)		21,131				634	05/01/2036	1
31409T-RY-6	FED NATL MTG ASSOC #878103		06/01/2010	SCHEDULED REDEMPTION		82,934	82,934	84,858	84,870		(1,936)		(1,936)		82,934				1,991	04/01/2036	1
31409U-AW-5	FED NATL MTG ASSOC #878521		06/01/2010	SCHEDULED REDEMPTION		4,792	4,792	4,816	4,810		(18)		(18)		4,792				138	02/01/2036	1
31409V-GJ-6	FED NATL MTG ASSOC #879601		06/01/2010	SCHEDULED REDEMPTION		11,201	11,201	11,624	11,657		(456)		(456)		11,201				263	03/01/2021	1
31409V-2C-6	FED NATL MTG ASSOC #880171		06/01/2010	SCHEDULED REDEMPTION		15,919	15,919	15,714	15,810		109		109		15,919				468	02/01/2036	1

STATEMENT AS OF JUNE 30, 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31409X-NG-0	FED NATL MTG ASSOC #881591		06/01/2010	SCHEDULED REDEMPTION		1,467	1,467	1,449	1,453		14		14		1,467				43	06/01/2036	1
31409X-TX-7	FED NATL MTG ASSOC #881766		06/01/2010	SCHEDULED REDEMPTION		259,954	259,954	266,484	263,140		(3,186)		(3,186)		259,954				6,978	04/01/2036	1
31409Y-A9-8	FED NATL MTG ASSOC #882132		06/01/2010	SCHEDULED REDEMPTION		13,189	13,189	12,604	12,653		536		536		13,189				361	07/01/2036	1
31409Y-MX-2	FED NATL MTG ASSOC #882474		06/01/2010	SCHEDULED REDEMPTION		12,843	12,843	13,131	13,162		(319)		(319)		12,843				375	04/01/2036	1
31410A-EC-6	FED NATL MTG ASSOC #883131		06/01/2010	SCHEDULED REDEMPTION		8,739	8,739	9,060	9,022		(283)		(283)		8,739				204	03/01/2021	1
31410B-ED-2	FED NATL MTG ASSOC #884032		06/01/2010	SCHEDULED REDEMPTION		517,097	517,097	521,823	520,281		(3,185)		(3,185)		517,097				14,746	05/01/2036	1
31410B-EK-6	FED NATL MTG ASSOC #884038		06/01/2010	SCHEDULED REDEMPTION		189,075	189,075	193,315	192,190		(3,115)		(3,115)		189,075				6,037	05/01/2036	1
31410C-RF-1	FED NATL MTG ASSOC #885286		06/01/2010	SCHEDULED REDEMPTION		412,482	412,482	416,252	414,740		(2,258)		(2,258)		412,482				11,874	06/01/2036	1
31410C-X3-1	FED NATL MTG ASSOC #885498		06/01/2010	SCHEDULED REDEMPTION		22,322	22,322	23,140	23,331		(1,009)		(1,009)		22,322				487	06/01/2021	1
31410C-5R-9	FED NATL MTG ASSOC #885656		06/01/2010	SCHEDULED REDEMPTION		331,554	331,554	335,161	334,391		(2,837)		(2,837)		331,554				9,187	10/01/2036	1
31410D-BG-4	FED NATL MTG ASSOC #885739		06/01/2010	SCHEDULED REDEMPTION		72,201	72,201	74,015	73,503		(1,301)		(1,301)		72,201				1,957	06/01/2036	1
31410D-FT-2	FED NATL MTG ASSOC #885878		06/01/2010	SCHEDULED REDEMPTION		290	290	297	300		(10)		(10)		290				9	06/01/2036	1
31410E-N2-0	FED NATL MTG ASSOC #887009		06/01/2010	SCHEDULED REDEMPTION		17,098	17,098	17,528	17,313		(214)		(214)		17,098				464	06/01/2036	1
31410E-XH-6	FED NATL MTG ASSOC #887280		06/01/2010	SCHEDULED REDEMPTION		57,169	57,169	58,451	58,231		(1,063)		(1,063)		57,169				1,668	07/01/2036	1
31410E-6R-4	FED NATL MTG ASSOC #887480		06/01/2010	SCHEDULED REDEMPTION		58,122	58,122	59,582	59,008		(885)		(885)		58,122				1,753	07/01/2036	1
31410E-7F-9	FED NATL MTG ASSOC #887494		06/01/2010	SCHEDULED REDEMPTION		23,222	23,222	23,806	23,473		(251)		(251)		23,222				632	07/01/2036	1
31410G-CK-7	FED NATL MTG ASSOC #888474		06/01/2010	SCHEDULED REDEMPTION		676,872	676,872	683,059	681,065		(4,193)		(4,193)		676,872				19,143	11/01/2036	1
31410G-EH-2	FED NATL MTG ASSOC #888536		06/01/2010	SCHEDULED REDEMPTION		31,356	31,356	32,504	32,491		(1,136)		(1,136)		31,356				745	07/01/2022	1
31410G-N8-2	FED NATL MTG ASSOC #888815		06/01/2010	SCHEDULED REDEMPTION		13,612	13,612	14,110	14,102		(490)		(490)		13,612				286	11/01/2022	1
31410G-5Q-2	FED NATL MTG ASSOC #889255		06/01/2010	SCHEDULED REDEMPTION		115,745	115,745	119,986	120,073		(4,328)		(4,328)		115,745				2,741	03/01/2023	1
31410K-KL-7	FED NATL MTG ASSOC #889599		06/01/2010	SCHEDULED REDEMPTION		19,937	19,937	20,667	20,663		(726)		(726)		19,937				470	03/01/2023	1
31410M-VA-5	FED NATL MTG ASSOC #891709		06/01/2010	SCHEDULED REDEMPTION		24,066	24,066	24,605	24,864		(798)		(798)		24,066				702	07/01/2036	1
31410N-M4-7	FED NATL MTG ASSOC #892379		06/01/2010	SCHEDULED REDEMPTION		155,661	155,661	159,571	158,672		(3,011)		(3,011)		155,661				4,395	07/01/2036	1
31410N-S2-5	FED NATL MTG ASSOC #892537		06/01/2010	SCHEDULED REDEMPTION		71,007	71,007	72,791	72,284		(1,276)		(1,276)		71,007				2,076	09/01/2036	1
31410P-NU-3	FED NATL MTG ASSOC #893303		06/01/2010	SCHEDULED REDEMPTION		53,372	53,372	54,713	54,594		(1,221)		(1,221)		53,372				1,486	08/01/2036	1
31410Q-L4-1	FED NATL MTG ASSOC #894147		06/01/2010	SCHEDULED REDEMPTION		58,141	58,141	59,602	59,289		(1,148)		(1,148)		58,141				1,576	10/01/2036	1
31410Q-6U-0	FED NATL MTG ASSOC #894683		06/01/2010	SCHEDULED REDEMPTION		36,522	36,522	37,440	37,144		(622)		(622)		36,522				1,059	11/01/2036	1
31410S-BJ-5	FED NATL MTG ASSOC #895641		06/01/2010	SCHEDULED REDEMPTION		18,207	18,207	18,615	18,698		(491)		(491)		18,207				531	05/01/2036	1
31410S-CE-5	FED NATL MTG ASSOC #895669		06/01/2010	SCHEDULED REDEMPTION		70,214	70,214	70,843	70,658		(444)		(444)		70,214				1,972	10/01/2036	1
31410S-PE-1	FED NATL MTG ASSOC #896021		06/01/2010	SCHEDULED REDEMPTION		42,843	42,843	43,919	43,545		(702)		(702)		42,843				1,258	08/01/2036	1
31410T-A8-8	FED NATL MTG ASSOC #896531		06/01/2010	SCHEDULED REDEMPTION		1,833,792	1,833,792	1,850,698	1,842,923		(9,131)		(9,131)		1,833,792				51,396	08/01/2036	1
31410T-BG-9	FED NATL MTG ASSOC #896539		06/01/2010	SCHEDULED REDEMPTION		119,075	119,075	122,066	121,483		(2,407)		(2,407)		119,075				3,356	09/01/2036	1
31410U-EU-2	FED NATL MTG ASSOC #897547		06/01/2010	SCHEDULED REDEMPTION		488	488	506	518		(30)		(30)		488				12	01/01/2022	1
31410V-ZG-8	FED NATL MTG ASSOC #899043		06/01/2010	SCHEDULED REDEMPTION		52,482	52,482	53,841	53,827		(1,345)		(1,345)		52,482				1,088	02/01/2022	1
31410V-ZH-6	FED NATL MTG ASSOC #899044		06/01/2010	SCHEDULED REDEMPTION		102,539	102,539	106,409	106,613		(4,074)		(4,074)		102,539				2,386	02/01/2022	1
31410W-AC-2	FED NATL MTG ASSOC #899203		06/01/2010	SCHEDULED REDEMPTION		507,805	507,805	512,447	511,103		(3,298)		(3,298)		507,805				14,098	10/01/2036	1
31410W-EC-8	FED NATL MTG ASSOC #899331		06/01/2010	SCHEDULED REDEMPTION		163,415	163,415	167,647	168,385		(4,970)		(4,970)		163,415				3,436	05/01/2022	1
31410W-GJ-1	FED NATL MTG ASSOC #899401		06/01/2010	SCHEDULED REDEMPTION		312,135	312,135	323,572	322,993		(10,857)		(10,857)		312,135				7,759	04/01/2022	1
31410W-JM-1	FED NATL MTG ASSOC #899468		06/01/2010	SCHEDULED REDEMPTION		55,143	55,143	57,224	57,505		(2,361)		(2,361)		55,143				1,313	06/01/2022	1
31410W-S9-0	FED NATL MTG ASSOC #899744		06/01/2010	SCHEDULED REDEMPTION		103,380	103,380	96,587	98,227		5,152		5,152		103,380				2,357	07/01/2037	1
31410W-UP-1	FED NATL MTG ASSOC #899790		06/01/2010	SCHEDULED REDEMPTION		112,305	112,305	116,420	116,075		(3,770)		(3,770)		112,305				2,406	07/01/2022	1
31410W-XN-3	FED NATL MTG ASSOC #899885		06/01/2010	SCHEDULED REDEMPTION		62,283	62,283	62,945	63,077		(794)		(794)		62,283				1,649	11/01/2037	1
31410W-5D-6	FED NATL MTG ASSOC #900044		06/01/2010	SCHEDULED REDEMPTION		173,757	173,757	178,121	176,232		(2,476)		(2,476)		173,757				5,352	10/01/2036	1
31410X-TS-5	FED NATL MTG ASSOC #900661		06/01/2010	SCHEDULED REDEMPTION		40,199	40,199	41,209	40,887		(688)		(688)		40,199				1,092	09/01/2036	1
31410X-2T-2	FED NATL MTG ASSOC #900886		06/01/2010	SCHEDULED REDEMPTION		6,781	6,781	7,029	7,042		(262)		(262)		6,781				160	01/01/2022	1
31410X-5X-0	FED NATL MTG ASSOC #900962		06/01/2010	SCHEDULED REDEMPTION		3,051	3,051	3,127	3,149		(98)		(98)		3,051				83	09/01/2036	1
31410Y-R6-3	FED NATL MTG ASSOC #901509		06/01/2010	SCHEDULED REDEMPTION		4,312	4,312	4,475	4,524		(212)		(212)		4,312				107	12/01/2021	1
31411A-DF-9	FED NATL MTG ASSOC #902002		06/01/2010	SCHEDULED REDEMPTION		125,933	125,933	129,096	127,631		(1,698)		(1,698)		125,933				3,417	11/01/2036	1
31411A-LP-8	FED NATL MTG ASSOC #902234		06/01/2010	SCHEDULED REDEMPTION		228,049	228,049	233,777	230,527		(2,477)		(2,477)		228,049				6,183	09/01/2036	1
31411B-DA-8	FED NATL MTG ASSOC #902897		06/01/2010	SCHEDULED REDEMPTION		23,843	23,843	24,717	24,651		(808)		(808)		23,843				544	12/01/2021	1
31411B-EB-5	FED NATL MTG ASSOC #902930		06/01/2010	SCHEDULED REDEMPTION		1,381,586	1,381,586	1,395,796	1,390,180		(8,594)		(8,594)		1,381,586				38,887	12/01/2036	1
31411B-ND-1	FED NATL MTG ASSOC #903188		06/01/2010	SCHEDULED REDEMPTION		92,874	92,874	95,207	93,678		(803)		(803)		92,874				2,521	08/01/2036	1
31411C-E7-2	FED NATL MTG ASSOC #903858		06/01/2010	SCHEDULED REDEMPTION		4,777	4,777	4,897	4,897		(120)		(120)		4,777				130	10/01/2036	1
31411D-B4-0	FED NATL MTG ASSOC #904659		06/01/2010	SCHEDULED REDEMPTION		15,900	15,900	16,482	16,463		(563)		(563)		15,900				382	11/01/2021	1
31411D-T4-1	FED NATL MTG ASSOC #905171		06/01/2010	SCHEDULED REDEMPTION		155,588	155,588	159,496	157,031		(1,443)		(1,443)		155,588				4,441	10/01/2036	1
31411E-PE-1	FED NATL MTG ASSOC #905921		06/01/2010	SCHEDULED REDEMPTION		61,495	61,495	63,040	62,276		(781)		(781)		61,495				1,670	12/01/2036	1
31411E-ZR-1	FED NATL MTG ASSOC #906252		06/01/2010	SCHEDULED REDEMPTION		23,660	23,660	24,527	24,454		(794)		(794)		23,660				584	01/01/2022	1
31411E-3M-7	FED NATL MTG ASSOC #906304		06/01/2010	SCHEDULED REDEMPTION		1,834	1,834	1,903	1,902		(68)		(68)		1,834				44	01/01/2022	1
31411F-6K-5	FED NATL MTG ASSOC #907274		06/01/2010	SCHEDULED REDEMPTION		136,340	136,340	139,765	138,913		(2,573)		(2,573)		136,340				3,699	12/01/2036	1

STATEMENT AS OF JUNE 30, 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31411H-XT-2	FED NATL MTG ASSOC #908890		06/01/2010	SCHEDULED REDEMPTION		9,728	9,728	9,815	9,790		(63)		(63)		9,728				266	02/01/2037	1
31411H-Y5-3	FED NATL MTG ASSOC #908932		06/01/2010	SCHEDULED REDEMPTION		945,163	945,163	953,803	950,805		(5,642)		(5,642)		945,163				27,680	02/01/2037	1
31411J-H5-8	FED NATL MTG ASSOC #909352		06/01/2010	SCHEDULED REDEMPTION		196,027	196,027	203,209	202,466		(6,439)		(6,439)		196,027				4,667	02/01/2022	1
31411J-WR-3	FED NATL MTG ASSOC #909756		06/01/2010	SCHEDULED REDEMPTION		298,239	298,239	305,729	304,009		(5,771)		(5,771)		298,239				8,183	02/01/2037	1
31411K-FF-5	FED NATL MTG ASSOC #910166		06/01/2010	SCHEDULED REDEMPTION		19,525	19,525	20,015	19,849		(325)		(325)		19,525				545	03/01/2037	1
31411K-GX-5	FED NATL MTG ASSOC #910214		06/01/2010	SCHEDULED REDEMPTION		598,824	598,824	613,865	608,615		(9,790)		(9,790)		598,824				16,728	03/01/2037	1
31411K-NJ-8	FED NATL MTG ASSOC #910393		06/01/2010	SCHEDULED REDEMPTION		35,848	35,848	36,749	36,529		(681)		(681)		35,848				980	03/01/2037	1
31411L-ED-9	FED NATL MTG ASSOC #911032		06/01/2010	SCHEDULED REDEMPTION		30,140	30,140	31,244	31,318		(1,179)		(1,179)		30,140				716	07/01/2022	1
31411L-FG-1	FED NATL MTG ASSOC #911067		06/01/2010	SCHEDULED REDEMPTION		114,363	114,363	118,678	117,948		(3,585)		(3,585)		114,363				2,471	11/01/2022	1
31411L-RL-7	FED NATL MTG ASSOC #911391		06/01/2010	SCHEDULED REDEMPTION		33,402	33,402	34,177	34,133		(731)		(731)		33,402				825	03/01/2037	1
31411N-WR-4	FED NATL MTG ASSOC #912456		06/01/2010	SCHEDULED REDEMPTION		2,022,284	2,022,284	2,040,927	2,035,295		(13,011)		(13,011)		2,022,284				56,420	03/01/2037	1
31411N-ZU-4	FED NATL MTG ASSOC #912555		06/01/2010	SCHEDULED REDEMPTION		33,364	33,364	34,623	34,706		(1,341)		(1,341)		33,364				757	02/01/2022	1
31411R-AD-0	FED NATL MTG ASSOC #912704		06/01/2010	SCHEDULED REDEMPTION		77,663	77,663	79,465	79,613		(1,950)		(1,950)		77,663				1,849	03/01/2037	1
31411S-2R-6	FED NATL MTG ASSOC #914384		06/01/2010	SCHEDULED REDEMPTION		122,626	122,626	127,119	126,606		(3,980)		(3,980)		122,626				2,962	03/01/2022	1
31411U-BJ-9	FED NATL MTG ASSOC #914541		06/01/2010	SCHEDULED REDEMPTION		22,653	22,653	23,483	23,524		(872)		(872)		22,653				530	04/01/2022	1
31411U-UC-3	FED NATL MTG ASSOC #915079		06/01/2010	SCHEDULED REDEMPTION		162,418	162,418	168,369	169,605		(7,187)		(7,187)		162,418				3,905	04/01/2022	1
31411U-UH-2	FED NATL MTG ASSOC #915084		06/01/2010	SCHEDULED REDEMPTION		1,491,558	1,491,558	1,505,346	1,503,046		(11,488)		(11,488)		1,491,558				40,097	04/01/2037	1
31411U-ZW-4	FED NATL MTG ASSOC #915257		06/01/2010	SCHEDULED REDEMPTION		131,628	131,628	134,682	134,705		(3,077)		(3,077)		131,628				3,218	05/01/2037	1
31411V-P2-9	FED NATL MTG ASSOC #915841		06/01/2010	SCHEDULED REDEMPTION		57,958	57,958	60,082	60,277		(2,319)		(2,319)		57,958				1,266	03/01/2022	1
31411W-BT-3	FED NATL MTG ASSOC #916350		06/01/2010	SCHEDULED REDEMPTION		8,166	8,166	8,371	8,382		(216)		(216)		8,166				222	04/01/2037	1
31411W-YF-8	FED NATL MTG ASSOC #917010		06/01/2010	SCHEDULED REDEMPTION		49,231	49,231	51,035	50,870		(1,639)		(1,639)		49,231				1,186	04/01/2022	1
31411X-MF-9	FED NATL MTG ASSOC #917558		06/01/2010	SCHEDULED REDEMPTION		57,145	57,145	58,580	58,560		(1,415)		(1,415)		57,145				1,696	04/01/2037	1
31411X-XB-6	FED NATL MTG ASSOC #917874		06/01/2010	SCHEDULED REDEMPTION		368,190	368,190	371,584	371,257		(3,067)		(3,067)		368,190				10,255	05/01/2037	1
31411X-3K-9	FED NATL MTG ASSOC #918002		06/01/2010	SCHEDULED REDEMPTION		144,638	144,638	147,994	147,963		(3,325)		(3,325)		144,638				3,530	05/01/2037	1
31411Y-AD-5	FED NATL MTG ASSOC #918104		06/01/2010	SCHEDULED REDEMPTION		224,746	224,746	233,063	233,944		(9,198)		(9,198)		224,746				5,250	05/01/2022	1
31411Y-NN-9	FED NATL MTG ASSOC #918497		06/01/2010	SCHEDULED REDEMPTION		123,315	123,315	127,833	127,973		(4,658)		(4,658)		123,315				2,882	05/01/2022	1
31411Y-SB-0	FED NATL MTG ASSOC #918614		06/01/2010	SCHEDULED REDEMPTION		17,497	17,497	18,157	18,227		(730)		(730)		17,497				425	06/01/2022	1
31411Y-TV-5	FED NATL MTG ASSOC #918664		06/01/2010	SCHEDULED REDEMPTION		357,462	357,462	366,440	363,312		(5,850)		(5,850)		357,462				9,366	06/01/2037	1
31411Y-3F-8	FED NATL MTG ASSOC #918898		06/01/2010	SCHEDULED REDEMPTION		1,652	1,652	1,695	1,693		(41)		(41)		1,652				34	04/01/2022	1
31411Y-3G-6	FED NATL MTG ASSOC #918899		06/01/2010	SCHEDULED REDEMPTION		57,289	57,289	59,451	59,503		(2,215)		(2,215)		57,289				1,351	04/01/2022	1
31411Y-3H-4	FED NATL MTG ASSOC #918900		06/01/2010	SCHEDULED REDEMPTION		169,396	169,396	175,603	175,435		(6,039)		(6,039)		169,396				4,146	04/01/2022	1
31412A-BG-8	FED NATL MTG ASSOC #919039		06/01/2010	SCHEDULED REDEMPTION		91,117	91,117	91,932	91,660		(543)		(543)		91,117				2,486	05/01/2037	1
31412A-E5-9	FED NATL MTG ASSOC #919156		06/01/2010	SCHEDULED REDEMPTION		119,261	119,261	122,257	121,271		(2,010)		(2,010)		119,261				3,396	04/01/2037	1
31412A-UV-4	FED NATL MTG ASSOC #919596		06/01/2010	SCHEDULED REDEMPTION		32,712	32,712	33,911	33,978		(1,266)		(1,266)		32,712				800	07/01/2022	1
31412A-VY-7	FED NATL MTG ASSOC #919631		06/01/2010	SCHEDULED REDEMPTION		48,000	48,000	49,759	49,466		(1,467)		(1,467)		48,000				1,023	08/01/2022	1
31412A-V5-0	FED NATL MTG ASSOC #919636		06/01/2010	SCHEDULED REDEMPTION		30,272	30,272	31,381	31,316		(1,044)		(1,044)		30,272				698	09/01/2022	1
31412A-V6-8	FED NATL MTG ASSOC #919637		06/01/2010	SCHEDULED REDEMPTION		37,199	37,199	37,594	37,574		(375)		(375)		37,199				996	09/01/2037	1
31412B-KG-6	FED NATL MTG ASSOC #920195		06/01/2010	SCHEDULED REDEMPTION		20,001	20,001	20,734	20,704		(703)		(703)		20,001				474	12/01/2021	1
31412D-2D-9	FED NATL MTG ASSOC #922472		06/01/2010	SCHEDULED REDEMPTION		114,605	114,605	117,483	116,407		(1,802)		(1,802)		114,605				3,258	03/01/2037	1
31412D-3K-2	FED NATL MTG ASSOC #922502		06/01/2010	SCHEDULED REDEMPTION		426,757	426,757	437,476	431,109		(4,351)		(4,351)		426,757				12,484	04/01/2037	1
31412E-FR-2	FED NATL MTG ASSOC #922776		06/01/2010	SCHEDULED REDEMPTION		25,620	25,620	26,263	26,195		(575)		(575)		25,620				744	12/01/2036	1
31412F-JR-5	FED NATL MTG ASSOC #923772		06/01/2010	SCHEDULED REDEMPTION		119,596	119,596	122,600	120,933		(1,337)		(1,337)		119,596				3,439	05/01/2037	1
31412G-LC-3	FED NATL MTG ASSOC #924723		06/01/2010	SCHEDULED REDEMPTION		9,508	9,508	9,856	9,858		(350)		(350)		9,508				225	05/01/2022	1
31412L-LE-8	FED NATL MTG ASSOC #928325		06/01/2010	SCHEDULED REDEMPTION		117,020	117,020	119,959	119,234		(2,214)		(2,214)		117,020				3,174	04/01/2037	1
31412L-R8-5	FED NATL MTG ASSOC #928511		06/01/2010	SCHEDULED REDEMPTION		100,731	100,731	103,261	102,483		(1,752)		(1,752)		100,731				2,820	06/01/2037	1
31412L-SY-7	FED NATL MTG ASSOC #928535		06/01/2010	SCHEDULED REDEMPTION		138,069	138,069	143,128	145,193		(7,124)		(7,124)		138,069				3,417	07/01/2022	1
31412L-ZB-9	FED NATL MTG ASSOC #928738		06/01/2010	SCHEDULED REDEMPTION		21,135	21,135	21,666	21,555		(419)		(419)		21,135				628	10/01/2037	1
31412M-XL-7	FED NATL MTG ASSOC #929583		06/01/2010	SCHEDULED REDEMPTION		22,733	22,733	23,566	23,565		(832)		(832)		22,733				530	06/01/2023	1
31412N-CL-8	FED NATL MTG ASSOC #929875		06/01/2010	SCHEDULED REDEMPTION		139,799	139,799	143,741	143,367		(3,568)		(3,568)		139,799				3,043	06/01/2023	1
31412N-FQ-4	FED NATL MTG ASSOC #929975		06/01/2010	SCHEDULED REDEMPTION		5,014	5,014	5,198	5,204		(190)		(190)		5,014				118	09/01/2023	1
31412N-G4-2	FED NATL MTG ASSOC #930019		06/01/2010	SCHEDULED REDEMPTION		21,749	21,749	22,546	22,600		(851)		(851)		21,749				537	10/01/2023	1
31412N-LF-1	FED NATL MTG ASSOC #930126		06/01/2010	SCHEDULED REDEMPTION		42,319	42,319	43,415	43,491		(1,173)		(1,173)		42,319				906	11/01/2023	1
31412N-LG-9	FED NATL MTG ASSOC #930127		06/01/2010	SCHEDULED REDEMPTION		64,636	64,636	67,004	67,081		(2,445)		(2,445)		64,636				1,511	11/01/2023	1
31412N-RS-7	FED NATL MTG ASSOC #930297		06/01/2010	SCHEDULED REDEMPTION		51,991	51,991	53,458	53,338		(1,346)		(1,346)		51,991				1,060	12/01/2023	1
31412N-W7-7	FED NATL MTG ASSOC #930470		06/01/2010	SCHEDULED REDEMPTION		92,034	92,034	95,507	95,989		(3,955)		(3,955)		92,034				2,149	01/01/2024	1
31412P-E4-9	FED NATL MTG ASSOC #930855		06/01/2010	SCHEDULED REDEMPTION		739	739	751	750		(11)		(11)		739				14	04/01/2024	1
31412P-KR-1	FED NATL MTG ASSOC #931004		06/01/2010	SCHEDULED REDEMPTION		5,400	5,400	5,483	5,481		(81)		(81)		5,400				100	04/01/2024	1
31412Q-BY-4	FED NATL MTG ASSOC #931655		06/01/2010	SCHEDULED REDEMPTION		32,552	32,552	33,048	33,038		(486)		(486)		32,552				628	07/01/2024	1
31412Q-DY-2	FED NATL MTG ASSOC #931719		06/01/2010	SCHEDULED REDEMPTION		3,062	3,062	3,109	3,108		(46)		(46)		3,062				58	08/01/2024	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31412Q-EL-9	FED NATL MTG ASSOC #931739		06/01/2010	SCHEDULED REDEMPTION		2,852	2,852	2,895	2,894		(43)		(43)		2,852				54	08/01/2024	1
31412S-RH-0	FED NATL MTG ASSOC #933488		06/01/2010	SCHEDULED REDEMPTION		44,331	44,331	46,004	46,047		(1,715)		(1,715)		44,331				1,059	03/01/2023	1
31412S-Y3-3	FED NATL MTG ASSOC #933730		06/01/2010	SCHEDULED REDEMPTION		299,831	299,831	306,788	307,137		(7,306)		(7,306)		299,831				7,169	04/01/2038	1
31412S-6X-8	FED NATL MTG ASSOC #933886		06/01/2010	SCHEDULED REDEMPTION		278,940	278,940	286,807	286,476		(7,536)		(7,536)		278,940				5,949	04/01/2023	1
31412T-AQ-6	FED NATL MTG ASSOC #933915		06/01/2010	SCHEDULED REDEMPTION		41,708	41,708	42,788	42,770		(1,061)		(1,061)		41,708				873	06/01/2023	1
31412T-PN-7	FED NATL MTG ASSOC #934329		06/01/2010	SCHEDULED REDEMPTION		37,813	37,813	38,690	38,811		(998)		(998)		37,813				848	07/01/2038	1
31412T-UG-6	FED NATL MTG ASSOC #934483		06/01/2010	SCHEDULED REDEMPTION		27,480	27,480	28,487	28,502		(1,022)		(1,022)		27,480				611	10/01/2023	1
31412T-UZ-4	FED NATL MTG ASSOC #934500		06/01/2010	SCHEDULED REDEMPTION		13,500	13,500	13,994	14,020		(520)		(520)		13,500				310	10/01/2023	1
31412U-L8-1	FED NATL MTG ASSOC #935151		06/01/2010	SCHEDULED REDEMPTION		26,040	26,040	26,437	26,429		(389)		(389)		26,040				489	04/01/2024	1
31412U-N2-2	FED NATL MTG ASSOC #935209		06/01/2010	SCHEDULED REDEMPTION		3,764	3,764	3,901	3,903		(139)		(139)		3,764				89	04/01/2024	1
31412V-B6-4	FED NATL MTG ASSOC #935761		06/01/2010	SCHEDULED REDEMPTION		29,000	29,000	29,442	29,433		(433)		(433)		29,000				545	11/01/2024	1
31412W-PY-6	FED NATL MTG ASSOC #937039		06/01/2010	SCHEDULED REDEMPTION		6,674	6,674	6,919	6,901		(227)		(227)		6,674				158	04/01/2022	1
31412X-H8-0	FED NATL MTG ASSOC #937755		06/01/2010	SCHEDULED REDEMPTION		93,936	93,936	96,115	96,097		(2,161)		(2,161)		93,936				2,244	06/01/2037	1
31412X-JU-9	FED NATL MTG ASSOC #937775		06/01/2010	SCHEDULED REDEMPTION		199,498	199,498	206,807	206,976		(7,478)		(7,478)		199,498				4,589	06/01/2022	1
31412X-JV-7	FED NATL MTG ASSOC #937776		06/01/2010	SCHEDULED REDEMPTION		132,959	132,959	136,298	135,802		(2,843)		(2,843)		132,959				3,747	06/01/2037	1
31412X-MT-8	FED NATL MTG ASSOC #937870		06/01/2010	SCHEDULED REDEMPTION		35,493	35,493	36,794	36,799		(1,305)		(1,305)		35,493				849	07/01/2022	1
31412X-V4-3	FED NATL MTG ASSOC #938135		06/01/2010	SCHEDULED REDEMPTION		84,144	84,144	86,257	85,845		(1,701)		(1,701)		84,144				2,320	07/01/2037	1
31412X-XV-1	FED NATL MTG ASSOC #938192		06/01/2010	SCHEDULED REDEMPTION		64,944	64,944	67,324	67,290		(2,346)		(2,346)		64,944				1,578	07/01/2022	1
31412X-ZF-4	FED NATL MTG ASSOC #938242		06/01/2010	SCHEDULED REDEMPTION		62,549	62,549	64,169	64,199		(1,649)		(1,649)		62,549				1,251	07/01/2022	1
31412X-2U-7	FED NATL MTG ASSOC #938287		06/01/2010	SCHEDULED REDEMPTION		147,819	147,819	153,235	153,856		(6,038)		(6,038)		147,819				3,433	07/01/2022	1
31412Y-GK-2	FED NATL MTG ASSOC #938602		06/01/2010	SCHEDULED REDEMPTION		6,167	6,167	6,326	6,316		(149)		(149)		6,167				124	05/01/2022	1
31413A-3Y-7	FED NATL MTG ASSOC #940115		06/01/2010	SCHEDULED REDEMPTION		15,737	15,737	16,132	16,095		(358)		(358)		15,737				429	09/01/2037	1
31413B-H9-5	FED NATL MTG ASSOC #940456		06/01/2010	SCHEDULED REDEMPTION		91,375	91,375	94,723	94,483		(3,107)		(3,107)		91,375				2,222	06/01/2022	1
31413B-YL-9	FED NATL MTG ASSOC #940915		06/01/2010	SCHEDULED REDEMPTION		349	349	358	357		(8)		(8)		349				7	07/01/2022	1
31413B-4M-0	FED NATL MTG ASSOC #941028		06/01/2010	SCHEDULED REDEMPTION		154,571	154,571	155,996	155,597		(1,027)		(1,027)		154,571				4,274	07/01/2037	1
31413C-SV-2	FED NATL MTG ASSOC #941632		06/01/2010	SCHEDULED REDEMPTION		23,480	23,480	24,366	24,522		(1,042)		(1,042)		23,480				537	06/01/2022	1
31413D-HK-6	FED NATL MTG ASSOC #942234		06/01/2010	SCHEDULED REDEMPTION		9,559	9,559	9,919	9,958		(399)		(399)		9,559				232	07/01/2022	1
31413F-MX-7	FED NATL MTG ASSOC #944174		06/01/2010	SCHEDULED REDEMPTION		33,939	33,939	34,791	34,179		(241)		(241)		33,939				995	06/01/2037	1
31413F-P8-9	FED NATL MTG ASSOC #944247		06/01/2010	SCHEDULED REDEMPTION		64,985	64,985	67,366	67,029		(2,045)		(2,045)		64,985				1,388	06/01/2022	1
31413F-S6-0	FED NATL MTG ASSOC #944341		06/01/2010	SCHEDULED REDEMPTION		170,401	170,401	174,681	173,372		(2,971)		(2,971)		170,401				4,844	06/01/2037	1
31413H-LU-0	FED NATL MTG ASSOC #945939		06/01/2010	SCHEDULED REDEMPTION		153,257	153,257	157,106	156,483		(3,226)		(3,226)		153,257				4,641	08/01/2037	1
31413K-GS-4	FED NATL MTG ASSOC #947609		06/01/2010	SCHEDULED REDEMPTION		74,294	74,294	77,098	77,163		(2,869)		(2,869)		74,294				1,845	10/01/2022	1
31413M-HW-0	FED NATL MTG ASSOC #949445		06/01/2010	SCHEDULED REDEMPTION		39,866	39,866	41,371	41,355		(1,489)		(1,489)		39,866				923	06/01/2023	1
31413S-S5-4	FED NATL MTG ASSOC #954240		06/01/2010	SCHEDULED REDEMPTION		6,239	6,239	6,467	6,435		(196)		(196)		6,239				148	01/01/2023	1
31413T-U4-2	FED NATL MTG ASSOC #955203		06/01/2010	SCHEDULED REDEMPTION		50,825	50,825	52,742	53,586		(2,761)		(2,761)		50,825				1,178	12/01/2022	1
31413T-3R-1	FED NATL MTG ASSOC #955408		06/01/2010	SCHEDULED REDEMPTION		22,684	22,684	23,515	23,665		(981)		(981)		22,684				557	12/01/2022	1
31413U-P4-5	FED NATL MTG ASSOC #955943		06/01/2010	SCHEDULED REDEMPTION		74,064	74,064	76,778	77,001		(2,937)		(2,937)		74,064				1,766	10/01/2022	1
31413U-VQ-9	FED NATL MTG ASSOC #956123		06/01/2010	SCHEDULED REDEMPTION		16,178	16,178	16,771	16,756		(578)		(578)		16,178				347	10/01/2022	1
31414B-WY-2	FED NATL MTG ASSOC #961563		06/01/2010	SCHEDULED REDEMPTION		21,075	21,075	21,871	21,996		(921)		(921)		21,075				508	02/01/2023	1
31414B-ZF-0	FED NATL MTG ASSOC #961642		06/01/2010	SCHEDULED REDEMPTION		40,648	40,648	42,138	42,219		(1,570)		(1,570)		40,648				990	02/01/2023	1
31414B-6U-9	FED NATL MTG ASSOC #961783		06/01/2010	SCHEDULED REDEMPTION		461,165	461,165	474,172	474,197		(13,031)		(13,031)		461,165				9,947	02/01/2023	1
31414C-AV-0	FED NATL MTG ASSOC #961820		06/01/2010	SCHEDULED REDEMPTION		26,568	26,568	27,184	27,191		(623)		(623)		26,568				638	03/01/2038	1
31414C-TX-6	FED NATL MTG ASSOC #962366		06/01/2010	SCHEDULED REDEMPTION		3,774	3,774	3,872	3,872		(98)		(98)		3,774				81	04/01/2023	1
31414D-FE-1	FED NATL MTG ASSOC #962865		06/01/2010	SCHEDULED REDEMPTION		82,203	82,203	80,123	80,367		1,837		1,837		82,203				2,027	05/01/2038	1
31414E-DA-9	FED NATL MTG ASSOC #963697		06/01/2010	SCHEDULED REDEMPTION		1,200	1,200	1,231	1,228		(29)		(29)		1,200				25	06/01/2023	1
31414E-6F-6	FED NATL MTG ASSOC #964470		06/01/2010	SCHEDULED REDEMPTION		40,574	40,574	42,061	42,096		(1,522)		(1,522)		40,574				1,000	08/01/2023	1
31414F-GL-9	FED NATL MTG ASSOC #964703		06/01/2010	SCHEDULED REDEMPTION		39,888	39,888	41,349	41,480		(1,593)		(1,593)		39,888				941	08/01/2023	1
31414F-4K-4	FED NATL MTG ASSOC #965326		06/01/2010	SCHEDULED REDEMPTION		4,821	4,821	4,933	4,935		(114)		(114)		4,821				120	09/01/2038	1
31414F-5Q-0	FED NATL MTG ASSOC #965355		06/01/2010	SCHEDULED REDEMPTION		3,915	3,915	4,063	4,060		(145)		(145)		3,915				93	10/01/2023	1
31414F-6Y-2	FED NATL MTG ASSOC #965387		06/01/2010	SCHEDULED REDEMPTION		102,026	102,026	105,764	105,867		(3,841)		(3,841)		102,026				2,232	10/01/2023	1
31414G-CB-3	FED NATL MTG ASSOC #965466		06/01/2010	SCHEDULED REDEMPTION		701	701	720	717		(16)		(16)		701				14	09/01/2022	1
31414G-DY-2	FED NATL MTG ASSOC #965519		06/01/2010	SCHEDULED REDEMPTION		122,751	122,751	127,305	127,905		(5,154)		(5,154)		122,751				2,879	01/01/2023	1
31414G-ES-4	FED NATL MTG ASSOC #965545		06/01/2010	SCHEDULED REDEMPTION		341,342	341,342	353,849	353,615		(12,273)		(12,273)		341,342				7,928	01/01/2023	1
31414G-VM-8	FED NATL MTG ASSOC #966020		06/01/2010	SCHEDULED REDEMPTION		9,729	9,729	10,086	10,047		(318)		(318)		9,729				230	02/01/2023	1
31414H-M4-6	FED NATL MTG ASSOC #966679		06/01/2010	SCHEDULED REDEMPTION		4,967	4,967	5,155	5,159		(192)		(192)		4,967				105	02/01/2023	1
31414H-NE-3	FED NATL MTG ASSOC #966689		06/01/2010	SCHEDULED REDEMPTION		56,460	56,460	58,529	58,487		(2,027)		(2,027)		56,460				1,323	06/01/2023	1
31414H-PK-7	FED NATL MTG ASSOC #966726		06/01/2010	SCHEDULED REDEMPTION		75,611	75,611	78,464	78,725		(3,114)		(3,114)		75,611				1,877	12/01/2022	1
31414H-QF-7	FED NATL MTG ASSOC #966754		06/01/2010	SCHEDULED REDEMPTION		87,699	87,699	90,912	90,633		(2,934)		(2,934)		87,699				2,164	01/01/2023	1
31414J-H3-0	FED NATL MTG ASSOC #967450		06/01/2010	SCHEDULED REDEMPTION		81,584	81,584	84,573	84,695		(3,111)		(3,111)		81,584				1,944	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 11	12	13	14	15	16	17	18	19	20	21	22
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)
31414J-NW-9	FED NATL MTG ASSOC #967605		06/01/2010	SCHEDULED REDEMPTION		66,234	66,234	68,661	68,628		(2,395)		(2,395)		66,234				1,524	12/01/2022	1
31414J-SN-4	FED NATL MTG ASSOC #967725		06/01/2010	SCHEDULED REDEMPTION		79,892	79,892	82,819	83,027		(3,135)		(3,135)		79,892				1,955	01/01/2023	1
31414J-UC-5	FED NATL MTG ASSOC #967779		06/01/2010	SCHEDULED REDEMPTION		8,739	8,739	9,059	9,193		(454)		(454)		8,739				213	06/01/2023	1
31414J-3Y-7	FED NATL MTG ASSOC #968015		06/01/2010	SCHEDULED REDEMPTION		107,258	107,258	111,188	110,876		(3,617)		(3,617)		107,258				2,296	01/01/2023	1
31414K-GB-0	FED NATL MTG ASSOC #968294		06/01/2010	SCHEDULED REDEMPTION		26,718	26,718	27,338	27,304		(586)		(586)		26,718				634	02/01/2038	1
31414L-P4-4	FED NATL MTG ASSOC #969443		06/01/2010	SCHEDULED REDEMPTION		202,060	202,060	209,512	210,382		(8,322)		(8,322)		202,060				4,666	01/01/2023	1
31414L-RA-8	FED NATL MTG ASSOC #969481		06/01/2010	SCHEDULED REDEMPTION		60,446	60,446	62,661	62,916		(2,469)		(2,469)		60,446				1,382	01/01/2023	1
31414L-3Y-2	FED NATL MTG ASSOC #969815		06/01/2010	SCHEDULED REDEMPTION		84,213	84,213	86,394	86,588		(2,375)		(2,375)		84,213				1,806	02/01/2023	1
31414M-B7-0	FED NATL MTG ASSOC #969962		06/01/2010	SCHEDULED REDEMPTION		269,872	269,872	274,974	274,467		(4,595)		(4,595)		269,872				8,068	04/01/2038	1
31414M-D5-2	FED NATL MTG ASSOC #970024		06/01/2010	SCHEDULED REDEMPTION		8,040	8,040	8,344	8,369		(329)		(329)		8,040				196	06/01/2023	1
31414N-GE-8	FED NATL MTG ASSOC #970997		06/01/2010	SCHEDULED REDEMPTION		4,314	4,314	4,477	4,481		(167)		(167)		4,314				100	01/01/2024	1
31414N-UT-9	FED NATL MTG ASSOC #971394		06/01/2010	SCHEDULED REDEMPTION		5,498	5,498	5,706	5,687		(189)		(189)		5,498				118	05/01/2023	1
31414N-VF-8	FED NATL MTG ASSOC #971414		06/01/2010	SCHEDULED REDEMPTION		15,133	15,133	15,704	15,615		(481)		(481)		15,133				326	05/01/2023	1
31414P-7G-8	FED NATL MTG ASSOC #972595		06/01/2010	SCHEDULED REDEMPTION		18,879	18,879	19,317	19,345		(466)		(466)		18,879				429	04/01/2038	1
31414Q-LX-3	FED NATL MTG ASSOC #972942		06/01/2010	SCHEDULED REDEMPTION		52,664	52,664	54,593	54,690		(2,027)		(2,027)		52,664				1,224	02/01/2023	1
31414Q-RL-3	FED NATL MTG ASSOC #973091		06/01/2010	SCHEDULED REDEMPTION		47,664	47,664	48,770	48,817		(1,153)		(1,153)		47,664				1,155	03/01/2038	1
31414Q-UR-6	FED NATL MTG ASSOC #973192		06/01/2010	SCHEDULED REDEMPTION		5,859	5,859	6,073	6,087		(228)		(228)		5,859				139	03/01/2023	1
31414Q-X2-8	FED NATL MTG ASSOC #973297		06/01/2010	SCHEDULED REDEMPTION		192,103	192,103	197,078	197,104		(5,001)		(5,001)		192,103				4,033	03/01/2023	1
31414R-RN-7	FED NATL MTG ASSOC #973993		06/01/2010	SCHEDULED REDEMPTION		22,228	22,228	23,042	23,012		(785)		(785)		22,228				523	02/01/2023	1
31414S-JX-2	FED NATL MTG ASSOC #974678		06/01/2010	SCHEDULED REDEMPTION		422,015	422,015	433,917	434,461		(12,446)		(12,446)		422,015				8,469	04/01/2023	1
31414S-LZ-4	FED NATL MTG ASSOC #974744		06/01/2010	SCHEDULED REDEMPTION		66,958	66,958	68,512	68,550		(1,592)		(1,592)		66,958				1,552	04/01/2038	1
31414S-VL-4	FED NATL MTG ASSOC #975019		06/01/2010	SCHEDULED REDEMPTION		78,974	78,974	81,201	81,102		(2,128)		(2,128)		78,974				1,689	04/01/2023	1
31414S-YM-9	FED NATL MTG ASSOC #975116		06/01/2010	SCHEDULED REDEMPTION		71,733	71,733	73,397	73,368		(1,635)		(1,635)		71,733				1,745	05/01/2038	1
31414S-3Q-4	FED NATL MTG ASSOC #975207		06/01/2010	SCHEDULED REDEMPTION		30,721	30,721	31,880	32,066		(1,345)		(1,345)		30,721				692	03/01/2023	1
31414S-6Z-1	FED NATL MTG ASSOC #975288		06/01/2010	SCHEDULED REDEMPTION		3,090	3,090	3,170	3,181		(91)		(91)		3,090				66	05/01/2023	1
31414T-7H-8	FED NATL MTG ASSOC #976196		06/01/2010	SCHEDULED REDEMPTION		161,809	161,809	166,372	166,342		(4,533)		(4,533)		161,809				3,391	05/01/2023	1
31414U-G6-9	FED NATL MTG ASSOC #976421		06/01/2010	SCHEDULED REDEMPTION		2,370	2,370	2,432	2,433		(63)		(63)		2,370				50	03/01/2023	1
31414U-LD-8	FED NATL MTG ASSOC #976524		06/01/2010	SCHEDULED REDEMPTION		16,683	16,683	17,294	17,823		(1,140)		(1,140)		16,683				394	05/01/2023	1
31414U-NY-0	FED NATL MTG ASSOC #976607		06/01/2010	SCHEDULED REDEMPTION		35,488	35,488	36,788	36,824		(1,336)		(1,336)		35,488				837	04/01/2023	1
31414U-R7-5	FED NATL MTG ASSOC #976710		06/01/2010	SCHEDULED REDEMPTION		97,247	97,247	99,990	100,001		(2,754)		(2,754)		97,247				1,870	04/01/2023	1
31414U-UN-6	FED NATL MTG ASSOC #976789		06/01/2010	SCHEDULED REDEMPTION		1,852	1,852	1,900	1,895		(43)		(43)		1,852				38	04/01/2023	1
31414X-S8-6	FED NATL MTG ASSOC #979443		06/01/2010	SCHEDULED REDEMPTION		108,439	108,439	112,412	112,325		(3,887)		(3,887)		108,439				2,452	08/01/2023	1
31415A-MG-3	FED NATL MTG ASSOC #981059		06/01/2010	SCHEDULED REDEMPTION		4,422	4,422	4,589	4,599		(177)		(177)		4,422				104	04/01/2023	1
31415A-T5-0	FED NATL MTG ASSOC #981272		06/01/2010	SCHEDULED REDEMPTION		1,187,077	1,187,077	1,220,557	1,219,338		(32,260)		(32,260)		1,187,077				24,713	04/01/2023	1
31415A-W2-3	FED NATL MTG ASSOC #981365		06/01/2010	SCHEDULED REDEMPTION		9,800	9,800	10,054	10,028		(227)		(227)		9,800				192	04/01/2023	1
31415B-AP-4	FED NATL MTG ASSOC #981614		06/01/2010	SCHEDULED REDEMPTION		4,098	4,098	4,252	4,264		(166)		(166)		4,098				93	06/01/2023	1
31415B-B3-2	FED NATL MTG ASSOC #981658		06/01/2010	SCHEDULED REDEMPTION		19,953	19,953	20,684	20,749		(796)		(796)		19,953				491	06/01/2023	1
31415B-C2-3	FED NATL MTG ASSOC #981689		06/01/2010	SCHEDULED REDEMPTION		142,088	142,088	138,347	138,926		3,162		3,162		142,088				3,527	06/01/2038	1
31415B-DU-0	FED NATL MTG ASSOC #981715		06/01/2010	SCHEDULED REDEMPTION		11,585	11,585	12,022	12,035		(450)		(450)		11,585				265	07/01/2023	1
31415B-FP-9	FED NATL MTG ASSOC #981774		06/01/2010	SCHEDULED REDEMPTION		49,121	49,121	50,921	51,376		(2,255)		(2,255)		49,121				1,169	05/01/2023	1
31415B-FW-4	FED NATL MTG ASSOC #981781		06/01/2010	SCHEDULED REDEMPTION		130,478	130,478	135,259	134,682		(4,204)		(4,204)		130,478				3,231	04/01/2023	1
31415B-T3-3	FED NATL MTG ASSOC #982170		06/01/2010	SCHEDULED REDEMPTION		11,848	11,848	12,295	12,306		(457)		(457)		11,848				286	06/01/2023	1
31415B-XU-8	FED NATL MTG ASSOC #982291		06/01/2010	SCHEDULED REDEMPTION		14,360	14,360	14,579	14,575		(215)		(215)		14,360				272	06/01/2024	1
31415B-4R-7	FED NATL MTG ASSOC #982432		06/01/2010	SCHEDULED REDEMPTION		597	597	619	617		(20)		(20)		597				14	05/01/2023	1
31415C-KK-2	FED NATL MTG ASSOC #982798		06/01/2010	SCHEDULED REDEMPTION		202,223	202,223	207,926	207,733		(5,510)		(5,510)		202,223				4,483	05/01/2023	1
31415C-LL-9	FED NATL MTG ASSOC #982831		06/01/2010	SCHEDULED REDEMPTION		99,853	99,853	102,170	102,245		(2,392)		(2,392)		99,853				2,366	05/01/2038	1
31415C-NH-6	FED NATL MTG ASSOC #982892		06/01/2010	SCHEDULED REDEMPTION		1,139,173	1,139,173	1,171,302	1,171,635		(32,462)		(32,462)		1,139,173				23,974	05/01/2023	1
31415L-DH-7	FED NATL MTG ASSOC #983104		06/01/2010	SCHEDULED REDEMPTION		1,125	1,125	1,168	1,167		(42)		(42)		1,125				27	05/01/2023	1
31415L-EC-7	FED NATL MTG ASSOC #983131		06/01/2010	SCHEDULED REDEMPTION		24,812	24,812	25,721	25,660		(848)		(848)		24,812				610	05/01/2023	1
31415L-QX-8	FED NATL MTG ASSOC #983470		06/01/2010	SCHEDULED REDEMPTION		35,376	35,376	36,197	36,190		(815)		(815)		35,376				835	05/01/2038	1
31415L-TF-4	FED NATL MTG ASSOC #983550		06/01/2010	SCHEDULED REDEMPTION		346	346	355	355		(9)		(9)		346				7	05/01/2023	1
31415L-XC-6	FED NATL MTG ASSOC #983675		06/01/2010	SCHEDULED REDEMPTION		14,485	14,485	15,015	15,041		(556)		(556)		14,485				354	11/01/2023	1
31415M-FR-1	FED NATL MTG ASSOC #984076		06/01/2010	SCHEDULED REDEMPTION		598,515	598,515	615,395	614,874		(16,359)		(16,359)		598,515				12,682	06/01/2023	1
31415P-AD-0	FED NATL MTG ASSOC #984804		06/01/2010	SCHEDULED REDEMPTION		70,515	70,515	73,099	73,091		(2,576)		(2,576)		70,515				1,673	06/01/2023	1
31415Q-CT-1	FED NATL MTG ASSOC #985782		06/01/2010	SCHEDULED REDEMPTION		156,443	156,443	160,073	160,254		(3,811)		(3,811)		156,443				3,742	08/01/2038	1
31415Q-M3-7	FED NATL MTG ASSOC #986078		06/01/2010	SCHEDULED REDEMPTION		7,257	7,257	7,523	7,487		(230)		(230)		7,257				172	09/01/2023	1
31415Q-NT-9	FED NATL MTG ASSOC #986102		06/01/2010	SCHEDULED REDEMPTION		18,658	18,658	19,342	19,294		(636)		(636)		18,658				441	09/01/2023	1
31415Q-N7-7	FED NATL MTG ASSOC #986114		06/01/2010	SCHEDULED REDEMPTION		27,624	27,624	28,636	28,525		(901)		(901)		27,624				653	10/01/2023	1
31415Q-XS-0	FED NATL MTG ASSOC #986389		06/01/2010	SCHEDULED REDEMPTION		4,659	4,659	4,830	4,819		(160)		(160)		4,659				110	07/01/2023	1

STATEMENT AS OF JUNE 30, 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31415R-NN-0	FED NATL MTG ASSOC #986997		06/01/2010	SCHEDULED REDEMPTION		145,774	145,774	151,115	151,582		(5,807)		(5,807)		145,774				3,347	07/01/2023	1
31415R-QZ-0	FED NATL MTG ASSOC #987072		06/01/2010	SCHEDULED REDEMPTION		4,480	4,480	4,596	4,575		(95)		(95)		4,480				95	08/01/2023	1
31415R-VF-8	FED NATL MTG ASSOC #987214		06/01/2010	SCHEDULED REDEMPTION		37,242	37,242	38,607	38,644		(1,402)		(1,402)		37,242				878	07/01/2023	1
31415R-6V-1	FED NATL MTG ASSOC #987484		06/01/2010	SCHEDULED REDEMPTION		79,623	79,623	82,540	82,171		(2,548)		(2,548)		79,623				1,949	08/01/2023	1
31415S-HS-4	FED NATL MTG ASSOC #987741		06/01/2010	SCHEDULED REDEMPTION		135,863	135,863	140,844	140,383		(4,519)		(4,519)		135,863				3,173	08/01/2023	1
31415S-P5-5	FED NATL MTG ASSOC #987944		06/01/2010	SCHEDULED REDEMPTION		21,620	21,620	22,412	22,563		(943)		(943)		21,620				509	12/01/2023	1
31415S-6Z-0	FED NATL MTG ASSOC #988388		06/01/2010	SCHEDULED REDEMPTION		6,862	6,862	7,121	7,119		(257)		(257)		6,862				162	09/01/2023	1
31415T-NQ-9	FED NATL MTG ASSOC #988799		06/01/2010	SCHEDULED REDEMPTION		86,300	86,300	89,462	89,972		(3,672)		(3,672)		86,300				2,036	08/01/2023	1
31415T-QL-7	FED NATL MTG ASSOC #988859		06/01/2010	SCHEDULED REDEMPTION		14,287	14,287	14,505	14,501		(214)		(214)		14,287				278	07/01/2024	1
31415T-SN-1	FED NATL MTG ASSOC #988925		06/01/2010	SCHEDULED REDEMPTION		133,073	133,073	138,095	138,866		(5,793)		(5,793)		133,073				3,138	08/01/2023	1
31415V-BG-9	FED NATL MTG ASSOC #990239		06/01/2010	SCHEDULED REDEMPTION		57,251	57,251	59,351	59,243		(1,992)		(1,992)		57,251				1,256	11/01/2023	1
31415V-ZW-8	FED NATL MTG ASSOC #990957		06/01/2010	SCHEDULED REDEMPTION		145,343	145,343	150,828	151,569		(6,225)		(6,225)		145,343				3,379	09/01/2023	1
31415V-Z2-4	FED NATL MTG ASSOC #990961		06/01/2010	SCHEDULED REDEMPTION		25,642	25,642	26,306	26,331		(689)		(689)		25,642				562	09/01/2023	1
31415V-5L-5	FED NATL MTG ASSOC #991051		06/01/2010	SCHEDULED REDEMPTION		425,795	425,795	430,319	430,829		(5,035)		(5,035)		425,795				10,852	10/01/2038	1
31415V-6B-6	FED NATL MTG ASSOC #991066		06/01/2010	SCHEDULED REDEMPTION		162,213	162,213	168,334	169,079		(6,866)		(6,866)		162,213				3,856	11/01/2023	1
31415W-FY-4	FED NATL MTG ASSOC #991283		06/01/2010	SCHEDULED REDEMPTION		254,866	254,866	264,483	268,148		(13,282)		(13,282)		254,866				5,997	09/01/2023	1
31415W-LM-3	FED NATL MTG ASSOC #991432		06/01/2010	SCHEDULED REDEMPTION		5,367	5,367	5,569	5,589		(223)		(223)		5,367				124	12/01/2023	1
31415W-3G-6	FED NATL MTG ASSOC #991899		06/01/2010	SCHEDULED REDEMPTION		11,334	11,334	11,454	11,468		(135)		(135)		11,334				293	10/01/2038	1
31415W-4P-5	FED NATL MTG ASSOC #991930		06/01/2010	SCHEDULED REDEMPTION		31,313	31,313	32,460	32,534		(1,221)		(1,221)		31,313				694	12/01/2023	1
31415X-Z3-8	FED NATL MTG ASSOC #992762		06/01/2010	SCHEDULED REDEMPTION		2,991	2,991	3,037	3,036		(45)		(45)		2,991				57	02/01/2024	1
31415X-3S-8	FED NATL MTG ASSOC #992809		06/01/2010	SCHEDULED REDEMPTION		2,540	2,540	2,636	2,635		(95)		(95)		2,540				60	11/01/2023	1
31415Y-BZ-1	FED NATL MTG ASSOC #992956		06/01/2010	SCHEDULED REDEMPTION		43,598	43,598	45,195	45,105		(1,507)		(1,507)		43,598				1,038	12/01/2023	1
31415Y-LM-9	FED NATL MTG ASSOC #993232		06/01/2010	SCHEDULED REDEMPTION		21,404	21,404	21,730	21,723		(320)		(320)		21,404				408	07/01/2024	1
31415Y-5S-4	FED NATL MTG ASSOC #993757		06/01/2010	SCHEDULED REDEMPTION		104,574	104,574	108,405	109,109		(4,536)		(4,536)		104,574				2,457	11/01/2023	1
31416A-GT-1	FED NATL MTG ASSOC #994010		06/01/2010	SCHEDULED REDEMPTION		102,878	102,878	104,445	104,415		(1,537)		(1,537)		102,878				2,045	09/01/2024	1
31416A-GY-0	FED NATL MTG ASSOC #994015		06/01/2010	SCHEDULED REDEMPTION		11,586	11,586	11,762	11,759		(173)		(173)		11,586				219	09/01/2024	1
31416B-BM-9	FED NATL MTG ASSOC #994744		06/01/2010	SCHEDULED REDEMPTION		9,388	9,388	9,531	9,528		(140)		(140)		9,388				178	04/01/2024	1
31416B-FM-5	FED NATL MTG ASSOC #994872		06/01/2010	SCHEDULED REDEMPTION		619	619	642	702		(83)		(83)		619				12	11/01/2023	1
31416B-HE-1	FED NATL MTG ASSOC #994929		06/01/2010	SCHEDULED REDEMPTION		7,516	7,516	7,791	7,804		(288)		(288)		7,516				187	12/01/2023	1
31416B-HJ-0	FED NATL MTG ASSOC #994933		06/01/2010	SCHEDULED REDEMPTION		27,898	27,898	28,920	28,851		(954)		(954)		27,898				654	09/01/2023	1
31416B-Z8-4	FED NATL MTG ASSOC #995467		06/01/2010	SCHEDULED REDEMPTION		213,892	213,892	219,924	219,881		(5,989)		(5,989)		213,892				4,566	09/01/2023	1
31416B-2F-4	FED NATL MTG ASSOC #995474		06/01/2010	SCHEDULED REDEMPTION		40,548	40,548	42,033	42,055		(1,507)		(1,507)		40,548				968	02/01/2024	1
31416H-E5-0	FED NATL MTG ASSOC #AA0155		06/01/2010	SCHEDULED REDEMPTION		19,275	19,275	19,981	19,885		(611)		(611)		19,275				456	01/01/2024	1
31416H-PX-7	FED NATL MTG ASSOC #AA0437		06/01/2010	SCHEDULED REDEMPTION		160,597	160,597	166,481	170,120		(9,523)		(9,523)		160,597				3,537	12/01/2023	1
31416H-ZB-4	FED NATL MTG ASSOC #AA0737		06/01/2010	SCHEDULED REDEMPTION		29,610	29,610	30,061	30,053		(443)		(443)		29,610				577	03/01/2024	1
31416H-ZK-4	FED NATL MTG ASSOC #AA0745		06/01/2010	SCHEDULED REDEMPTION		46,172	46,172	47,474	47,516		(1,344)		(1,344)		46,172				997	03/01/2024	1
31416H-2W-4	FED NATL MTG ASSOC #AA0788		06/01/2010	SCHEDULED REDEMPTION		2,922	2,922	2,966	2,965		(44)		(44)		2,922				55	05/01/2024	1
31416J-BE-0	FED NATL MTG ASSOC #AA0936		06/01/2010	SCHEDULED REDEMPTION		38,071	38,071	39,466	39,531		(1,460)		(1,460)		38,071				804	12/01/2023	1
31416K-ZP-6	FED NATL MTG ASSOC #AA2549		06/01/2010	SCHEDULED REDEMPTION		37,528	37,528	38,100	38,089		(561)		(561)		37,528				713	04/01/2024	1
31416L-FM-3	FED NATL MTG ASSOC #AA2871		06/01/2010	SCHEDULED REDEMPTION		93,670	93,670	96,312	96,025		(2,355)		(2,355)		93,670				1,893	03/01/2024	1
31416L-HN-9	FED NATL MTG ASSOC #AA2936		06/01/2010	SCHEDULED REDEMPTION		1,117,740	1,117,740	1,139,265	1,136,607		(18,867)		(18,867)		1,117,740				23,827	04/01/2024	1
31416L-3Q-7	FED NATL MTG ASSOC #AA3506		06/01/2010	SCHEDULED REDEMPTION		18,492	18,492	18,773	18,768		(276)		(276)		18,492				354	03/01/2024	1
31416M-U2-8	FED NATL MTG ASSOC #AA4200		06/01/2010	SCHEDULED REDEMPTION		148,471	148,471	152,659	152,555		(4,084)		(4,084)		148,471				2,955	03/01/2024	1
31416M-WC-4	FED NATL MTG ASSOC #AA4242		06/01/2010	SCHEDULED REDEMPTION		27,841	27,841	28,265	28,257		(416)		(416)		27,841				540	04/01/2024	1
31416M-WL-4	FED NATL MTG ASSOC #AA4250		06/01/2010	SCHEDULED REDEMPTION		432,997	432,997	441,336	440,408		(7,411)		(7,411)		432,997				8,772	04/01/2024	1
31416N-BX-9	FED NATL MTG ASSOC #AA4553		06/01/2010	SCHEDULED REDEMPTION		38,517	38,517	39,926	39,888		(1,371)		(1,371)		38,517				819	08/01/2024	1
31416N-CR-1	FED NATL MTG ASSOC #AA4579		06/01/2010	SCHEDULED REDEMPTION		6,706	6,706	6,809	6,807		(100)		(100)		6,706				127	04/01/2024	1
31416N-V2-5	FED NATL MTG ASSOC #AA5132		06/01/2010	SCHEDULED REDEMPTION		14,115	14,115	14,330	14,326		(211)		(211)		14,115				266	04/01/2024	1
31416N-ZQ-8	FED NATL MTG ASSOC #AA5250		06/01/2010	SCHEDULED REDEMPTION		15,896	15,896	16,138	16,133		(238)		(238)		15,896				303	03/01/2024	1
31416P-GQ-4	FED NATL MTG ASSOC #AA5606		06/01/2010	SCHEDULED REDEMPTION		23,689	23,689	24,303	24,268		(578)		(578)		23,689				516	10/01/2023	1
31416P-MP-9	FED NATL MTG ASSOC #AA5765		06/01/2010	SCHEDULED REDEMPTION		13,986	13,986	14,199	14,195		(209)		(209)		13,986				264	04/01/2024	1
31416P-UQ-8	FED NATL MTG ASSOC #AA5990		06/01/2010	SCHEDULED REDEMPTION		946,277	946,277	980,875	979,979		(33,702)		(33,702)		946,277				20,494	05/01/2024	1
31416P-Y5-0	FED NATL MTG ASSOC #AA6131		06/01/2010	SCHEDULED REDEMPTION		1,242	1,242	1,261	1,261		(19)		(19)		1,242				23	04/01/2024	1
31416Q-MF-9	FED NATL MTG ASSOC #AA6657		06/01/2010	SCHEDULED REDEMPTION		16,002	16,002	16,246	16,241		(239)		(239)		16,002				301	06/01/2024	1
31416Q-QB-4	FED NATL MTG ASSOC #AA6749		06/01/2010	SCHEDULED REDEMPTION		16,610	16,610	16,863	16,858		(248)		(248)		16,610				304	06/01/2024	1
31416Q-SH-9	FED NATL MTG ASSOC #AA6819		06/01/2010	SCHEDULED REDEMPTION		46,877	46,877	47,591	47,577		(700)		(700)		46,877				930	10/01/2024	1
31416Q-7M-1	FED NATL MTG ASSOC #AA7199		06/01/2010	SCHEDULED REDEMPTION		15,712	15,712	15,951	15,947		(235)		(235)		15,712				291	05/01/2024	1
31416R-VA-8	FED NATL MTG ASSOC #AA7808		06/01/2010	SCHEDULED REDEMPTION		773	773	785	785		(12)		(12)		773				14	08/01/2024	1
31416R-XR-9	FED NATL MTG ASSOC #AA7887		06/01/2010	SCHEDULED REDEMPTION		6,472	6,472	6,571	6,569		(97)		(97)		6,472				122	06/01/2024	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31416R-3D-3	FED NATL MTG ASSOC #AA7995		06/01/2010	SCHEDULED REDEMPTION		1,057	1,057	1,073	1,072		(16)		(16)		1,057				20	06/01/2024	1
31416S-XS-5	FED NATL MTG ASSOC #AA8788		06/01/2010	SCHEDULED REDEMPTION		14,268	14,268	14,486	14,481		(213)		(213)		14,268				270	07/01/2024	1
31416S-Z8-7	FED NATL MTG ASSOC #AA8866		06/01/2010	SCHEDULED REDEMPTION		96,032	96,032	97,495	97,474		(1,442)		(1,442)		96,032				1,626	04/01/2024	1
31416T-JX-8	FED NATL MTG ASSOC #AA9277		06/01/2010	SCHEDULED REDEMPTION		12,997	12,997	13,195	13,192		(194)		(194)		12,997				246	09/01/2024	1
31417J-DX-5	FED NATL MTG ASSOC #AC0117		06/01/2010	SCHEDULED REDEMPTION		14,437	14,437	14,657	14,653		(216)		(216)		14,437				274	09/01/2024	1
31417J-D9-8	FED NATL MTG ASSOC #AC0127		06/01/2010	SCHEDULED REDEMPTION		829	829	841	841		(12)		(12)		829				16	11/01/2024	1
31417J-E6-3	FED NATL MTG ASSOC #AC0156		06/01/2010	SCHEDULED REDEMPTION		900	900	914	914		(13)		(13)		900				17	07/01/2024	1
31417J-RJ-1	FED NATL MTG ASSOC #AC0488		06/01/2010	SCHEDULED REDEMPTION		332,758	332,758	344,925	344,604		(11,846)		(11,846)		332,758				6,631	09/01/2024	1
31417J-SJ-0	FED NATL MTG ASSOC #AC0520		06/01/2010	SCHEDULED REDEMPTION		814	814	826	826		(12)		(12)		814				15	07/01/2024	1
31417K-QY-6	FED NATL MTG ASSOC #AC1370		06/01/2010	SCHEDULED REDEMPTION		8,594	8,594	8,725	8,723		(128)		(128)		8,594				164	08/01/2024	1
31417K-Q4-2	FED NATL MTG ASSOC #AC1374		06/01/2010	SCHEDULED REDEMPTION		3,310	3,310	3,360	3,359		(49)		(49)		3,310				63	08/01/2024	1
31417K-VS-3	FED NATL MTG ASSOC #AC1524		06/01/2010	SCHEDULED REDEMPTION		967	967	981	981		(14)		(14)		967				18	09/01/2024	1
31417K-VU-8	FED NATL MTG ASSOC #AC1526		06/01/2010	SCHEDULED REDEMPTION		1,286	1,286	1,305	1,305		(19)		(19)		1,286				25	09/01/2024	1
31417K-3T-2	FED NATL MTG ASSOC #AC1709		06/01/2010	SCHEDULED REDEMPTION		5,404	5,404	5,486	5,485		(81)		(81)		5,404				102	11/01/2024	1
31417K-4D-6	FED NATL MTG ASSOC #AC1719		06/01/2010	SCHEDULED REDEMPTION		16,173	16,173	16,419	16,415		(242)		(242)		16,173				305	08/01/2024	1
31417L-KZ-7	FED NATL MTG ASSOC #AC2111		06/01/2010	SCHEDULED REDEMPTION		24,066	24,066	24,432	24,425		(359)		(359)		24,066				467	08/01/2024	1
31417L-QT-5	FED NATL MTG ASSOC #AC2265		06/01/2010	SCHEDULED REDEMPTION		15,166	15,166	15,397	15,393		(226)		(226)		15,166				287	11/01/2024	1
31417L-YM-1	FED NATL MTG ASSOC #AC2515		06/01/2010	SCHEDULED REDEMPTION		8,367	8,367	8,673	8,665		(298)		(298)		8,367				175	08/01/2024	1
31417M-5Y-5	FED NATL MTG ASSOC #AC3562		06/01/2010	SCHEDULED REDEMPTION		4,750	4,750	4,822	4,821		(71)		(71)		4,750				90	10/01/2024	1
31417N-AJ-0	FED NATL MTG ASSOC #AC3608		06/01/2010	SCHEDULED REDEMPTION		5,476	5,476	5,560	5,558		(82)		(82)		5,476				104	08/01/2024	1
31417N-AS-0	FED NATL MTG ASSOC #AC3616		06/01/2010	SCHEDULED REDEMPTION		712	712	723	723		(11)		(11)		712				13	08/01/2024	1
31417Q-C8-5	FED NATL MTG ASSOC #AC4594		06/01/2010	SCHEDULED REDEMPTION		902	902	915	915		(13)		(13)		902				17	12/01/2024	1
31417Q-GE-8	FED NATL MTG ASSOC #AC4696		06/01/2010	SCHEDULED REDEMPTION		28,282	28,282	28,713	28,705		(422)		(422)		28,282				535	10/01/2024	1
31417Q-MM-3	FED NATL MTG ASSOC #AC4863		06/01/2010	SCHEDULED REDEMPTION		106,148	106,148	107,765	107,733		(1,585)		(1,585)		106,148				1,829	11/01/2024	1
31417Q-PC-2	FED NATL MTG ASSOC #AC4918		06/01/2010	SCHEDULED REDEMPTION		16,980	16,980	17,239	17,234		(254)		(254)		16,980				331	12/01/2024	1
31417Q-XE-9	FED NATL MTG ASSOC #AC5176		06/01/2010	SCHEDULED REDEMPTION		12,661	12,661	12,854	12,850		(189)		(189)		12,661				239	11/01/2024	1
31417S-L5-7	FED NATL MTG ASSOC #AC5747		06/01/2010	SCHEDULED REDEMPTION		50,678	50,678	52,531	52,481		(1,803)		(1,803)		50,678				1,071	12/01/2024	1
31417S-XZ-8	FED NATL MTG ASSOC #AC6095		06/01/2010	SCHEDULED REDEMPTION		12,808	12,808	13,003	12,999		(191)		(191)		12,808				247	11/01/2024	1
31417T-D9-6	FED NATL MTG ASSOC #AC6427		06/01/2010	SCHEDULED REDEMPTION		1,128	1,128	1,145	1,145		(17)		(17)		1,128				21	11/01/2024	1
31417T-GL-6	FED NATL MTG ASSOC #AC6502		06/01/2010	SCHEDULED REDEMPTION		585,284	585,284	594,201	594,025		(8,740)		(8,740)		585,284				10,895	12/01/2024	1
31417T-V8-8	FED NATL MTG ASSOC #AC6938		06/01/2010	SCHEDULED REDEMPTION		835	835	848	848		(12)		(12)		835				16	11/01/2024	1
31417U-CU-7	FED NATL MTG ASSOC #AC7282		06/01/2010	SCHEDULED REDEMPTION		2,741	2,741	2,783	2,782		(41)		(41)		2,741				52	11/01/2024	1
31417U-NW-1	FED NATL MTG ASSOC #AC7604		06/01/2010	SCHEDULED REDEMPTION		38,247	38,247	38,829	38,818		(571)		(571)		38,247				749	11/01/2024	1
31417U-P2-5	FED NATL MTG ASSOC #AC7640		06/01/2010	SCHEDULED REDEMPTION		125,049	125,049	126,954	126,916		(1,868)		(1,868)		125,049				2,410	11/01/2024	1
31417U-RG-2	FED NATL MTG ASSOC #AC7686		06/01/2010	SCHEDULED REDEMPTION		7,563	7,563	7,679	7,676		(113)		(113)		7,563				145	12/01/2024	1
31417U-RL-1	FED NATL MTG ASSOC #AC7690		06/01/2010	SCHEDULED REDEMPTION		32,323	32,323	32,815	32,806		(483)		(483)		32,323				611	11/01/2024	1
31417U-SK-2	FED NATL MTG ASSOC #AC7721		06/01/2010	SCHEDULED REDEMPTION		6,533	6,533	6,633	6,631		(98)		(98)		6,533				129	11/01/2024	1
31417Y-BM-8	FED NATL MTG ASSOC #MA0043		06/01/2010	SCHEDULED REDEMPTION		30,995	30,995	31,468	31,459		(463)		(463)		30,995				585	04/01/2024	1
31417Y-CP-0	FED NATL MTG ASSOC #MA0077		06/01/2010	SCHEDULED REDEMPTION		329,342	329,342	335,684	335,093		(5,751)		(5,751)		329,342				6,676	04/01/2024	1
31417Y-GM-3	FED NATL MTG ASSOC #MA0203		06/01/2010	SCHEDULED REDEMPTION		2,325,509	2,325,509	2,418,166	2,417,621		(92,112)		(92,112)		2,325,509				43,919	10/01/2019	1
31417Y-HK-6	FED NATL MTG ASSOC #MA0233		06/01/2010	SCHEDULED REDEMPTION		1,103	1,103	1,120	1,119		(16)		(16)		1,103				21	11/01/2024	1
31417Y-JL-2	FED NATL MTG ASSOC #MA0266		06/01/2010	SCHEDULED REDEMPTION		1,026,821	1,026,821	1,084,098	1,083,738		(56,918)		(56,918)		1,026,821				22,195	12/01/2019	1
31417Y-JV-0	FED NATL MTG ASSOC #MA0275		06/01/2010	SCHEDULED REDEMPTION		9,502	9,502	9,647	9,644		(142)		(142)		9,502				177	12/01/2024	1
313602-EB-6	FED NATL MTG ASSOC 1988-16 E		06/01/2010	SCHEDULED REDEMPTION		1,068	1,068	1,098	1,106		(38)		(38)		1,068				48	06/25/2018	1
313602-QA-5	FED NATL MTG ASSOC 1989-19 A		06/01/2010	SCHEDULED REDEMPTION		4,834	4,834	5,054	4,896		(62)		(62)		4,834				217	04/25/2019	1
31358F-PH-6	FED NATL MTG ASSOC 1990-139 X		06/01/2010	SCHEDULED REDEMPTION		44,544	44,544	32,841	40,861		3,683		3,683		44,544				1,362	11/25/2020	1
31358N-TD-4	FED NATL MTG ASSOC 1992-103 Z		06/01/2010	SCHEDULED REDEMPTION		60,734	60,734	49,205	57,077		3,657		3,657		60,734				2,134	06/25/2022	1
31358N-US-9	FED NATL MTG ASSOC 1992-98 PZ		06/01/2010	SCHEDULED REDEMPTION		146,476	146,476	135,761	140,834		5,642		5,642		146,476				5,525	06/25/2022	1
31358R-WY-5	FED NATL MTG ASSOC 1992-G 64 Z		06/01/2010	SCHEDULED REDEMPTION		290,580	290,580	269,622	279,808		10,772		10,772		290,580				10,161	11/25/2022	1
31358P-CT-2	FED NATL MTG ASSOC G39 ZB		06/01/2010	SCHEDULED REDEMPTION		85,781	85,781	64,508	75,904		9,877		9,877		85,781				2,769	07/25/2022	1
3133T1-C5-9	FHR 1602 PJ		06/01/2010	SCHEDULED REDEMPTION		37,361	37,361	39,435	38,317		(956)		(956)		37,361				1,159	10/15/2023	1
3133TM-Z3-3	FHR 2205 ZA		06/01/2010	SCHEDULED REDEMPTION		848,431	848,431	789,607	837,450		10,981		10,981		848,431				24,195	08/15/2028	1
313398-QA-0	FHR 2335 PZ		06/01/2010	SCHEDULED REDEMPTION		402,106	402,106	378,380	391,032		11,074		11,074		402,106				11,904	07/15/2031	1
313399-AJ-6	FHR 2344 QG		06/01/2010	SCHEDULED REDEMPTION		401,618	401,618	391,828	397,349		4,269		4,269		401,618				11,329	08/15/2016	1
313399-TE-7	FHR 2345 PZ		06/01/2010	SCHEDULED REDEMPTION		623,428	623,428	588,563	607,753		15,675		15,675		623,428				19,381	08/15/2031	1
313399-FX-0	FHR 2351 AZ		06/01/2010	SCHEDULED REDEMPTION		145,693	145,693	139,741	143,015		2,678		2,678		145,693				4,496	08/15/2031	1
31339N-2C-9	FHR 2398 ZP		06/01/2010	SCHEDULED REDEMPTION		962,895	962,895	919,549	944,187		18,709		18,709		962,895				29,185	01/15/2032	1
31339D-YJ-1	FHR 2412 ZC		06/01/2010	SCHEDULED REDEMPTION		508,997	508,997	486,083	499,544		9,453		9,453		508,997				15,752	02/15/2032	1
31392K-ZE-9	FHR 2448 TN		06/01/2010	SCHEDULED REDEMPTION		552,143	552,143	574,919	560,765		(8,621)		(8,621)		552,143				16,928	05/15/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31392R-PX-3	FHR 2468 PE		05/01/2010	SCHEDULED REDEMPTION		795,867	795,867	818,748	797,264		(1,397)		(1,397)		795,867				6,480	04/15/2031	1
31392T-E2-9	FHR 2480 PD		06/01/2010	SCHEDULED REDEMPTION		719,226	719,226	744,696	722,631		(3,406)		(3,406)		719,226				20,064	11/15/2031	1
31392V-7G-1	FHR 2498 BM		06/01/2010	SCHEDULED REDEMPTION		155,882	155,882	159,475	158,084		(2,202)		(2,202)		155,882				3,975	09/15/2017	1
31392U-XD-1	FHR 2500 MB		06/01/2010	SCHEDULED REDEMPTION		504,610	504,610	521,229	506,977		(2,366)		(2,366)		504,610				14,332	01/15/2032	1
31393F-X6-8	FHR 2539 PC		06/01/2010	SCHEDULED REDEMPTION		1,224,121	1,224,121	1,229,094	1,227,748		(3,628)		(3,628)		1,224,121				31,608	01/15/2032	1
31393H-MW-9	FHR 2547 BE		06/01/2010	SCHEDULED REDEMPTION		277,730	277,730	282,536	279,275		(1,545)		(1,545)		277,730				7,046	03/15/2032	1
31393Q-C3-4	FHR 2612 LN		06/01/2010	SCHEDULED REDEMPTION		2,153,027	2,153,027	2,231,747	2,211,924		(58,897)		(58,897)		2,153,027				53,826	12/15/2031	1
31393R-QU-7	FHR 2630 KS		06/01/2010	SCHEDULED REDEMPTION		109,431	109,431	103,403	107,630		1,801		1,801		109,431				2,085	01/15/2017	1
31393R-YA-2	FHR 2631 TC		06/01/2010	SCHEDULED REDEMPTION		9,145,712	9,145,712	8,413,171	9,034,631		111,081		111,081		9,145,712				180,785	02/15/2028	1
31394T-Y7-4	FHR 2764 YF		06/15/2010	SCHEDULED REDEMPTION		1,232,954	1,232,954	1,232,954	1,232,954						1,232,954				3,769	03/15/2034	1
31395R-RK-6	FHR 2968 MB		06/01/2010	SCHEDULED REDEMPTION		551,703	551,703	566,185	555,240		(3,537)		(3,537)		551,703				14,325	12/15/2028	1
31396G-CC-3	FHR 3087 VJ		06/01/2010	SCHEDULED REDEMPTION		164,008	164,008	155,667	158,091		5,917		5,917		164,008				3,486	06/15/2022	1
31397B-VS-7	FHR 3231 PE		06/01/2010	SCHEDULED REDEMPTION		7,493,390	7,493,390	7,500,871	7,493,785		(395)		(395)		7,493,390				219,395	04/15/2032	1
31395N-PD-3	FNBR 2006-B1 AB		06/01/2010	SCHEDULED REDEMPTION		2,337,253	2,337,253	2,327,392	2,333,614		3,638		3,638		2,337,253				68,302	06/25/2016	1
31393D-ZD-6	FNR 0373A GA		06/01/2010	SCHEDULED REDEMPTION		467,932	467,932	472,611	472,334		(4,402)		(4,402)		467,932				7,676	05/25/2031	1
31358U-7D-2	FNR 1993-70 Z		06/01/2010	SCHEDULED REDEMPTION		16,720	16,720	17,429	17,419		(699)		(699)		16,720				528	05/25/2023	1
31392D-ZN-5	FNR 2002-50 PE		06/01/2010	SCHEDULED REDEMPTION		1,106,940	1,106,940	1,132,538	1,108,674		(1,734)		(1,734)		1,106,940				31,750	05/25/2031	1
31392G-PN-9	FNR 2002-89 CB		06/01/2010	SCHEDULED REDEMPTION		171,784	171,784	169,221	170,768		1,016		1,016		171,784				4,295	01/25/2018	1
31392J-3G-2	FNR 2003-21 QE		06/01/2010	SCHEDULED REDEMPTION		1,104,541	1,104,541	1,111,401	1,106,418		(1,877)		(1,877)		1,104,541				28,645	10/25/2031	1
31394A-L7-9	FNR 2004-67 VE		06/01/2010	SCHEDULED REDEMPTION		420,814	420,814	415,948	418,240		2,574		2,574		420,814				8,944	12/25/2020	1
31394C-PH-9	FNR 2005-16 LC		06/01/2010	SCHEDULED REDEMPTION		1,629,283	1,629,283	1,655,136	1,631,090		(1,808)		(1,808)		1,629,283				44,754	05/25/2028	1
31396K-MG-4	FNR 2006-74 FL		06/25/2010	SCHEDULED REDEMPTION		5,917,227	5,917,227	5,916,302	5,916,498		729		729		5,917,227				14,986	08/25/2036	1
56613Q-AA-1	MARBURY AL WTR SYS SER 2007		06/01/2010	CALLED @ 100.00		4,060,000	4,060,000	4,060,000	4,060,000						4,060,000				211,267	08/15/2037	1FE
718846-AL-2	PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04		04/27/2010	HARRIS TRUST & SAVINGS BANK		2,623,875	2,500,000	2,500,000	2,500,000						2,500,000		123,875	123,875	123,960	07/01/2019	1FE
846565-AB-5	SPARKS REGL MED CTR AR MEDCAP V LLC 02		06/15/2010	CALLED @ 100		300,000	300,000	303,000	301,240		(364)		(364)		300,875		(875)	(875)	9,975	06/15/2012	4FE
010869-CL-7	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP		05/25/2010	PRAGER MCCARTHY & SEALY		20,471	140,000	19,453	27,126		688		688		27,814		(7,343)	(7,343)		10/01/2036	1FE
010869-EC-5	ALAMEDA CORRIDOR TRANSN CA SUB 04B TXBL		06/17/2010	PRAGER MCCARTHY & SEALY		94,383	100,000	65,122	86,904		2,133		2,133		89,037		5,346	5,346		10/01/2012	2FE
13067E-AK-8	CALIFORNIA ST COP JUDGEMENT TRUST 2005		06/01/2010	CALLED @ 100.00		3,000,000	3,000,000	3,097,200	3,041,031		(5,808)		(5,808)		3,035,224		(35,224)	(35,224)	25,446	06/01/2015	2FE
457106-MY-5	INGLEWOOD CA REDEV PROJ 07A-H		06/09/2010	Various		4,694,276	5,735,000	5,735,000	5,735,000						5,735,000		(1,040,724)	(1,040,724)	281,118	05/01/2038	2FE
54474C-AW-7	LOS ANGELES CNTY CA TAXABLE PENSION C		06/30/2010	MATURED		53,265,000	53,265,000	12,998,791	50,937,728		2,327,272		2,327,272		53,265,000					06/30/2010	1FE
672319-AW-0	OAKLAND CA PENSION OBLIG 2001 TXBL		05/25/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,157,650	1,690,000	930,159	1,144,709		26,482		26,482		1,171,191		(13,541)	(13,541)		12/15/2016	1FE
786005-PM-4	SACRAMENTO CA MUN UTIL BABS 09V		06/29/2010	SEIBERT BRANFORD		1,227,000	1,200,000	1,200,000	1,200,000						1,200,000		27,000	27,000	47,836	05/15/2036	1FE
786106-EG-5	SACRAMENTO CNTY CA PENSION 95A CAP		06/25/2010	PRAGER MCCARTHY & SEALY		1,468,755	1,510,000	1,061,470	1,395,955		31,973		31,973		1,427,927		40,827	40,827		08/15/2011	1FE
835574-BU-7	SONOMA CNTY CA PENSION OBLIG 03B		06/25/2010	PRAGER MCCARTHY & SEALY		97,527	100,000	100,000	100,000						100,000		(2,473)	(2,473)	2,972	12/01/2022	1FE
83740N-AB-6	SOUTH COAST CA AIR QUAL MGMT PENSION 04		06/23/2010	STONE & YOUNGBERG		2,284,085	2,155,000	2,155,000	2,155,000						2,155,000		129,085	129,085	103,158	08/01/2012	1FE
83740N-AC-4	SOUTH COAST CA AIR QUAL MGMT PENSION 04		06/28/2010	STONE & YOUNGBERG		2,461,914	2,275,000	2,275,000	2,275,000						2,275,000		186,914	186,914	112,271	08/01/2013	1FE
83740N-AD-2	SOUTH COAST CA AIR QUAL MGMT PENSION 04		06/29/2010	STONE & YOUNGBERG		1,308,648	1,200,000	1,200,000	1,200,000						1,200,000		108,648	108,648	60,207	08/01/2014	1FE
196777-KA-3	COLORADO STUDENT OBLIG BD SR - TRUST 199		06/03/2010	CALLED @ 100.00000000		8,700,000	8,700,000	8,700,000	8,700,000						8,700,000				53,016	12/01/2034	1FE
115065-VV-3	BROWARD CNTY FL SCH COP BABS 09 A		06/17/2010	Various		3,936,848	3,600,000	3,571,452	3,571,730		237		237		3,571,967		364,881	364,881	259,925	07/01/2034	1FE
59333A-JX-0	MIAMI-DADE CNTY FL EDL UNIV OF MIAMI 08B		04/01/2010	CALLED @ 100.00		605,000	605,000	605,000	605,000						605,000				18,453	04/01/2015	1FE
451470-LT-3	IDAHO STATE UNIV GEN REV TXBL 04 C		04/01/2010	SCHEDULED REDEMPTION		110,000	110,000	108,990	109,282		718		718		110,000				2,684	04/01/2022	1FE
515074-AA-0	LOUISIANA ST COP LANDMARK LSG 04		04/01/2010	SCHEDULED REDEMPTION		265,280	265,280	263,892	264,114		1,166		1,166		265,280				8,224	10/01/2022	1FE
606072-GR-1	MISSOURI HIGHER EDUCATION LOAN AUTH -11T		05/11/2010	UNION BANK OF SWITZERLAND		5,400,000	5,400,000	5,400,000	5,400,000						5,400,000				20,994	07/01/2032	1FE
606072-GS-9	MISSOURI HIGHER EDUCATION LOAN AUTH -11T		05/11/2010	UNION BANK OF SWITZERLAND		9,100,000	9,100,000	9,100,000	9,100,000						9,100,000				35,022	07/01/2032	1FE
85088P-AA-8	SPRINGFIELD MO CTR CITY DEV JORDAN 02B		06/01/2010	CALLED @ 100.00		70,000	70,000	70,000	70,000						70,000				2,632	06/01/2028	1FE
85088P-AB-6	SPRINGFIELD MO CTR CITY DEV JORDAN 02C		06/01/2010	CALLED @ 100.00		125,000	125,000	125,000	125,000						125,000				4,700	06/01/2028	1FE
759830-AK-8	RENO NV SPL ASSMT DIST 2 LID RETRAC 06		06/01/2010	CALLED @ 100		15,000	15,000	15,000	15,000						15,000				517	06/01/2016	2FE
759830-AL-6	RENO NV SPL ASSMT DIST 2 LID RETRAC 06		06/01/2010	Various		946,000	970,000	956,727	972,342		41		41		941,650		4,350	4,350	28,343	06/01/2025	2FE
644616-AL-8	NEW HAMPSHIRE HIGHER EDUCATION LOAN CORP		06/08/2010	UNION BANK OF SWITZERLAND		5,650,000	5,650,000	5,650,000	5,650,000						5,650,000				37,076	12/01/2035	1FE
64469D-CB-5	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 06J		05/28/2010	CALLED @ 100		485,000	485,000	485,000	485,000						485,000				26,212	01/01/2037	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
14760N-AS-9	CASINO REINVEST DEV NJ PKG FEE 05 B		06/01/2010	MATURED		405,000	405,000	405,000	405,000						405,000				9,335	06/01/2010	1FE
64578J-AE-6	NEW JERSEY ECON MOTOR VEH SURG 05A		06/10/2010	PRAGER MCCARTHY & SEALY		64,579	100,000	49,344	60,725		1,470		1,470		62,195		2,384	2,384		07/01/2019	1FE
64970M-XT-5	NEW YORK NY HSG DEV CORP MULTI FAM 06A		05/01/2010	CALLED @ 100.00		13,525,000	13,525,000	13,528,803	13,527,749		(28)		(28)		13,527,721		(2,721)	(2,721)	434,153	11/01/2027	1FE
18610R-AA-2	CLEVELAND CUYAHOGA CNTY OH AVERY 05A		04/13/2010	BARCLAYS BANK		8,548,650	8,635,000	7,817,179	7,817,179		33,582		33,582		7,850,762		697,888	697,888	225,757	10/15/2015	2
232263-CU-5	CUYAHOGA CNTY OH ECON DEV BROWNFIELD 04C		06/01/2010	MATURED		835,000	835,000	835,000	835,000						835,000				16,700	06/01/2010	1FE
232263-CM-3	CUYAHOGA CNTY OH ECON DEV GATEWAY 04A		06/01/2010	MATURED		1,630,000	1,630,000	1,630,000	1,630,000						1,630,000				32,600	06/01/2010	1FE
232263-AQ-6	CUYAHOGA CNTY OH ECON DEV GATEWAY 94		06/01/2010	CALLED @ 100.00000000		1,610,000	1,610,000	1,610,000	1,608,581		395		395		1,608,975		1,025	1,025	59,168	06/01/2012	1FE
677555-XN-9	OHIO ECONOMIC DEV ANCHOR ACQ PROJ 08-1		06/01/2010	CALLED @ 100.00		165,000	165,000	165,000	165,000						165,000				4,642	03/01/2018	1FE
180261-BU-2	CLAREMORE OK PUB WRKS CAP IMPT 04B REF		06/01/2010	CALLED @ 100.00		280,000	280,000	276,304	278,669		207		207		278,875		1,125	1,125	7,280	06/01/2014	1FE
20281P-BB-7	PENNSYLVANIA COMWLTH FIN AUTH 2006 B		06/01/2010	CALLED @ 100.00		2,435,000	2,435,000	2,435,000	2,435,000						2,435,000				68,557	06/01/2023	1FE
709163-CH-0	PENNSYLVANIA HIGHER ED ASSIST AGY 1997 M		06/15/2010	CALLED @ 100.00000000		100,000	100,000	100,000	100,000						100,000				1,542	08/01/2041	1FE
71781L-AM-1	PHILADELPHIA PA INDL DEV PENSION FD 99A		06/29/2010	Various		1,857,246	1,855,000	1,860,730	1,852,737		34		34		1,852,771		4,475	4,475	81,315	04/15/2028	1FE
592125-AA-6	MET GOVT-TXB-A2-BABS		04/14/2010	GOLDMAN, SACHS & CO.		8,162,800	8,000,000	8,000,000							8,000,000		162,800	162,800		07/01/2043	1Z
10623P-DE-7	BRAZOS STUDENT FIN CORP SR - TRUST 1995		06/18/2010	CALLED @ 100.00000000		900,000	900,000	900,000	900,000						900,000				3,612	12/01/2042	2FE
106238-HK-7	BRAZOS TX HIGHER ED AUTH STUD LN SR TR 1		06/16/2010	CALLED @ 100.00000000		2,100,000	2,100,000	2,100,000	2,100,000						2,100,000				13,272	12/01/2036	1FE
698476-DA-3	PANHANDLE-PLAINS HIGH ED - TRUST 1993 CD		05/26/2010	CALLED @ 100.00000000		300,000	300,000	300,000	300,000						300,000				2,869	04/01/2031	1FE
698476-DC-9	PANHANDLE-PLAINS HIGH ED - TRUST 1993 CD		06/22/2010	CALLED @ 100.00000000		100,000	100,000	100,000	100,000						100,000				955	10/01/2031	1FE
698476-DR-6	PANHANDLE-PLAINS HIGH ED AUTH -91AB TRUS		04/01/2010	CALLED @ 100.00000000		100,000	100,000	100,000	100,000						100,000				674	06/01/2036	1FE
796245-AH-1	SAN ANTONIO TX CONV CTR HOTEL 05B		04/30/2010	PRAGER MCCARTHY & SEALY		1,026,530	1,000,000	1,000,000	1,000,000						1,000,000		26,530	26,530	39,231	07/15/2014	2FE
917546-GD-9	UTAH STATE BOARD OF REGENTS - 1993 TRUST		06/14/2010	UNION BANK OF SWITZERLAND		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				78,397	05/01/2045	1FE
917546-GG-2	UTAH STATE BOARD OF REGENTS - 1993 TRUST		06/14/2010	UNION BANK OF SWITZERLAND		4,725,000	4,725,000	4,725,000	4,725,000						4,725,000				38,794	11/01/2045	1FE
02554C-AE-9	AMERICAN EAGLE NW LLC WA MILITARY 05B		06/15/2010	CALLED @ 100.00		55,000	55,000	55,000	55,000						55,000				1,449	12/15/2018	1FE
3199999. Bonds - U.S. Special Revenues						300,025,176	300,808,941	259,272,891	290,345,209		926,450		926,450		299,240,926		784,250	784,250	5,593,893	XXX	XXX
88579Y-AB-7	3M COMPANY 0% 11/21/2032		04/09/2010	MCMAHAN SECURITIES CO LP		237,490	254,000	219,710	220,292		392		392		220,684		16,806	16,806		11/21/2032	1FE
04542B-MB-5	ABFC 2005-WF1, M4		06/25/2010	SCHEDULED REDEMPTION		27,114	27,114	27,114	27,114						27,114				115	01/25/2035	4Z*
04541G-EU-2	ABSHE 2003-HE4 M1		06/15/2010	SCHEDULED REDEMPTION		850,567	850,567	851,364	850,608		(41)		(41)		850,567				6,038	08/15/2033	1Z*
04541G-HM-7	ABSHE 2004-HE1, M2		06/15/2010	SCHEDULED REDEMPTION		76,977	76,977	77,598	77,335		(359)		(359)		76,977				1,079	01/15/2034	3Z*
003890-AA-8	ACADEMIC FIN CORP SR - TRUST 2005 - SER		06/25/2010	CALLED @ 100.00000000		100,000	100,000	100,000	100,000						100,000				951	06/01/2041	1FE
004421-BH-5	ACE 2002-HE3, M1		06/25/2010	SCHEDULED REDEMPTION		149,410	149,410	150,064	149,859		(449)		(449)		149,410				1,482	10/25/2032	1Z*
004421-JH-7	ACE 2004-HE4 M1		06/25/2010	Various							(221)		(221)							12/25/2034	1Z*
004421-EX-7	ACE 2004-OP1, M2		06/25/2010	SCHEDULED REDEMPTION		608,455	608,455	607,344	607,941		514		514		608,455				4,180	04/25/2034	3Z*
004421-EY-5	ACE 2004-OP1, M3		06/25/2010	SCHEDULED REDEMPTION		23,011	23,011	23,011	23,011						23,011				153	04/25/2034	5Z*
004406-AA-2	ACE 2006-GP1, A		06/25/2010	SCHEDULED REDEMPTION		234,867	234,867	234,867	234,867						234,867				415	02/25/2031	3Z*
00441Y-AC-6	ACE 2006-OP2, A2B		06/25/2010	SCHEDULED REDEMPTION		297,044	297,044	297,044	297,044						297,044				543	08/25/2036	2Z*
00441W-AA-4	ACE 2006-SL4, A-1		06/25/2010	SCHEDULED REDEMPTION		38,260	38,260	25,941	5,536	22,567	10,157		32,723		38,260				57	09/25/2036	6Z*
005125-9B-7	ACXIOM CORP EXTENDED TERM LOAN TRANCHE 2		06/30/2010	SCHEDULED REDEMPTION		3,928	3,928	3,830			98		98		3,928				95	03/15/2015	3FE
00753*-AK-5	ADVANCED DRAINAGE SYSTEMS, INC. SR NTS		06/27/2010	SCHEDULED REDEMPTION		2,428,571	2,428,571	2,428,571	2,428,571						2,428,571				67,757	06/27/2015	2
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A		05/01/2010	SCHEDULED REDEMPTION		2,206	2,206	1,381	1,951		255		255		2,206					03/01/2017	1
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B		05/01/2010	SCHEDULED REDEMPTION		6,066	6,066	3,797	5,364		702		702		6,066					03/01/2017	1
990427-9B-4	ADVANTAGE SALES & MARKETING, INC		06/30/2010	SCHEDULED REDEMPTION		2,500	2,500	2,488			13		13		2,500				7	05/05/2016	4FE
007634-AA-6	AEGON NV	R	05/19/2010	BARCLAYS BANK		3,044,940	3,000,000	2,997,300	2,997,820		58		58		2,997,877		47,063	47,063	76,188	12/15/2020	1FE
00111@-AA-2	AES HAWAII (HEPCO)		06/30/2010	SCHEDULED REDEMPTION		245,000	245,000	245,000	245,000						245,000				8,416	06/30/2022	2
990501-9C-4	AFFINION GROUP TRANCHE B TERM LOAN		06/30/2010	SCHEDULED REDEMPTION		6,250	6,250	6,188			63		63		6,250					10/09/2016	3FE
02640F-AA-6	AGFMT 2010-1A A1		06/01/2010	SCHEDULED REDEMPTION		314,545	314,545	314,470			76		76		314,545				3,396	01/26/2014	1Z*
026355-9A-7	AGFS FUNDING LOAN		04/19/2010	BANK OF AMERICA		1,708,500	1,700,000	1,674,500			71		71		1,674,571		33,929	33,929	1,401	04/21/2015	4FE
02660T-DD-2	AHM 2005-1 3A1		06/25/2010	SCHEDULED REDEMPTION		35,167	35,167	35,140	35,164		3		3		35,167				83	06/25/2045	1Z*
02660T-JJ-3	AHMT 2006-1 M1		06/25/2010	SCHEDULED REDEMPTION		2,873,070	2,873,070				2,047,988		2,047,988		2,873,070				9,111	03/25/2046	1Z*
C0118#-AA-0	ALBECOUR INC. 7.27% SENIOR NOTES	A	06/15/2010	SCHEDULED REDEMPTION		1,217,391	1,217,391	1,217,391	1,217,391						1,217,391				44,252	12/15/2017	1
01448Q-AA-8	ALESCO PREFERRED FUNDING IV 2034 A-1 PRE		04/30/2010	SCHEDULED REDEMPTION		184,633	184,633	184,633	184,633						184,633				696	07/30/2034	1FE
01639#-AA-1	ALISAL WATER CORPORATION		04/01/2010	SCHEDULED REDEMPTION		55,000	55,000	55,000	55,000						55,000				2,159	01/01/2027	3FE
01741R-AD-4	ALLEGHENY TECHNOLOGIES 4.250000% 06/01/2		05/13/2010	J. P. MORGAN SECURITIES, INC.		1,166,039	800,000	809,625	808,598		(628)		(628)		807,970		358,069	358,069	14,297	06/01/2014	2FE
61753A-AC-2	ALLIANCE/MACES 2007-5 SYNTHETIC CDO, CL		06/21/2010	SCHEDULED REDEMPTION			20,700,000												93,296	06/20/2017	6FE

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Maturity Date	22 NAIC Desig-nation or Market In-dicator (a)
02265Q-AA-6	AMAL LTD	F	05/21/2010	SCHEDULED REDEMPTION		520,419	520,419	520,419	520,419						520,419				9,016	08/21/2021	1
024937-A#-1	AMERICAN CAPITAL STRATEGIES SER 2005-A S		06/28/2010	PRINCIPAL PAYMENT		21,311,512	21,311,512	20,000,000	20,000,000		1,144,012		1,144,012		21,144,012		167,500	167,500	1,431,259	08/01/2010	5
207543-S#-7	AMERICAN ELEC PWR SVCS CORP SEC NTS		04/15/2010	SCHEDULED REDEMPTION		253,263	253,263	253,263	253,263						253,263				13,220	10/15/2017	2
029229-AA-9	AMERICAN RENAL HOLDINGS		04/27/2010	BANK OF AMERICA		90,225	90,000	89,352							89,352		873	873		05/15/2018	1Z
030610-AD-1	AMERICREDIT AUTOMOBILE RECEIVA		06/06/2010	SCHEDULED REDEMPTION		1,617,868	1,617,868	1,661,179	1,657,346		(39,479)		(39,479)		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-JJ-9	AMERICREDIT AUTOMOBILE RECEIVA		05/06/2010	SCHEDULED REDEMPTION		5,413,630	5,413,630	5,339,192	5,378,505		35,125		35,125		5,413,630				6,553	05/06/2012	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
03235M-AA-0	AMTRAK SER. 2001 SECD NTS		06/15/2010	SCHEDULED REDEMPTION		542,667	542,667	542,667	542,667						542,667				25,777	06/15/2017	1
032511-AU-1	ANADARKO PETROLEUM CORP		04/07/2010	TENDER OFFER		4,660,101	4,495,000	4,566,471	4,524,893		(2,721)		(2,721)		4,522,171		137,930	137,930	250,971	10/01/2012	2FE
03663Q-AF-1	ANTARES CLASS C-1 SR NTS LOANS	R	06/14/2010	SCHEDULED REDEMPTION		2,071,076	2,071,076	2,067,751	2,070,909		166		166		2,071,076				57,525	12/14/2011	2FE
037735-CC-9	APPALACHIAN POWER CO		06/01/2010	MATURED		8,000,000	8,000,000	7,984,800	7,998,600		1,400		1,400		8,000,000				176,000	06/01/2010	2FE
677755-C#-5	AQUA OHIO INC 1ST MTG (FORMER CONSUMERS		04/01/2010	SCHEDULED REDEMPTION		494,500	494,500	494,500	496,979		(2,479)		(2,479)		494,500				23,489	04/01/2013	2
990798-9B-8	ARAMARK CORPORATION L/C FACILITY DEPOSIT		06/29/2007	VARIOUS															35	01/26/2014	3FE
990798-9A-0	ARAMARK CORPORATION TERM LOAN		09/28/2007	VARIOUS															453	01/26/2014	3FE
990798-9E-2	ARAMARK CORPORATION US TERM LOAN		06/30/2010	SCHEDULED REDEMPTION		70,010	70,010	68,084			1,925		1,925		70,010				175	01/26/2014	3FE
007036-FW-1	ARMT 2005-1 5A2		06/25/2010	SCHEDULED REDEMPTION		114,883	114,883	115,004	114,965		(82)		(82)		114,883				293	05/25/2035	1Z*
007036-UQ-7	ARMT 2005-11 5A1		06/25/2010	SCHEDULED REDEMPTION		371,835	371,835	174,763	175,088		196,748		196,748		371,835				1,071	02/25/2036	1Z*
2254W0-MM-4	ARMT 2005-12 5A1		06/25/2010	SCHEDULED REDEMPTION		261,912	261,912	118,106	118,138		143,775		143,775		261,912				708	03/25/2036	1Z*
040104-MY-4	ARSI 2005-W1, A2		06/25/2010	SCHEDULED REDEMPTION		39,892	39,892	39,892	39,892						39,892				79	05/25/2035	4Z*
04013B-AB-8	ARSI 2006-M2, A2B		06/25/2010	Various		108,061	108,061	69,771	396,185		85,379		85,379		108,061				359	09/25/2036	3Z*
04541G-HX-3	ASSET BACKED SECURITIES CORP H		06/25/2010	SCHEDULED REDEMPTION		503,159	503,159	506,776	503,656		(497)		(497)		503,159				5,806	04/25/2034	2Z*
001957-A*-0	AT&T FIBER OPTIC EASEMENT AGMT #5		04/01/2010	VARIOUS		483,644	483,644								483,644					07/16/2012	1
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
05368B-AA-8	AVIATION SECURITIZATION II LLC		06/15/2010	SCHEDULED REDEMPTION		22,572	22,572	22,572	22,572						22,572				129	12/15/2023	1
059523-BB-5	BAFC 2007-5 7A5		06/01/2010	SCHEDULED REDEMPTION		138,685	138,685	111,024	115,636		23,049		23,049		138,685				4,305	07/25/2037	4Z*
05955Y-AM-1	BAFC 2010-R3 3A5		06/01/2010	SCHEDULED REDEMPTION		1,761,054	1,761,054	1,756,651			4,403		4,403		1,761,054				21,535	09/26/2037	1Z*
05955Y-AS-8	BAFC 2010-R3 4A4		06/01/2010	Various		670,322	670,322	671,998			(1,676)		(1,676)		670,322				7,842	06/26/2036	2Z*
05948K-BE-8	BANK OF AMERICA ALTERNATIVE LOAN TRUST		06/01/2010	SCHEDULED REDEMPTION		216,133	216,133	217,405	216,654		(521)		(521)		216,133				5,288	04/25/2033	1Z*
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
05532J-DT-8	BCAP 2009-RR13 1A5		06/01/2010	Various		1,565,947	1,565,947	1,579,649			(13,702)		(13,702)		1,565,947				20,719	05/26/2037	2Z*
990923-9A-4	BERRY PLASTICS GROUP, INC. TERM C LOAN		06/30/2010	Various		1,899,770	2,009,770	2,009,770	2,009,770						2,009,770		(110,000)	(110,000)	26,800	04/03/2015	4FE
991200-9A-6	BI-LO LLC FIRST LIEN TERM LOAN		06/30/2010	SCHEDULED REDEMPTION		25,000	25,000	24,250			750		750		25,000					05/12/2015	4FE
991093-9B-3	BIOMET INC DOLLAR TERM LOAN		06/30/2010	SCHEDULED REDEMPTION		2,558	2,558	2,506			51		51		2,558					03/25/2015	4FE
09071*-AA-3	BIRCHWOOD POWER PARTNERS		06/30/2010	SCHEDULED REDEMPTION		30,480	30,480	30,251	30,695		(215)		(215)		30,480				1,505	12/30/2016	2
09201J-AA-4	BLACK DIAMOND INT'L FUNDING, LTD. MTN SE		04/15/2010	SCHEDULED REDEMPTION		6,151,872	6,151,872	6,151,872	6,151,872						6,151,872				20,775	07/17/2017	1FE
990648-9A-7	BLB WORLDWIDE HOLDINGS, INC. 1ST LIEN		05/31/2010	Various		5,915					5,915		5,915		5,915					08/11/2011	6*
05948K-EW-5	BOAA 2003-7 2A1		06/01/2010	SCHEDULED REDEMPTION		419,579	419,579	423,250	422,642		(3,063)		(3,063)		419,579				9,660	09/25/2018	1Z*
05948K-W5-4	BOAA 2005-11 4A5		06/01/2010	SCHEDULED REDEMPTION		213,881	213,881	202,248	206,035		7,847		7,847		213,881				5,808	12/25/2035	3Z*
05948K-E5-4	BOAA 2005-6 2CB1		06/01/2010	SCHEDULED REDEMPTION		522,158	522,158	522,852	522,303		(145)		(145)		522,158				14,420	07/25/2035	4Z*
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*
05949C-GV-2	BOAMS 2005-8 A8		06/01/2010	SCHEDULED REDEMPTION		514,745	514,745	469,705			45,040		45,040		514,745				8,423	09/25/2035	1Z*
100756-AA-3	BOST 2004-1A A LOANS		05/25/2010	SCHEDULED REDEMPTION		784,692	784,692	663,065	595,508		98,454		98,454		784,692				2,553	05/25/2016	1FE
10600P-AA-5	BRAMER 2003-1	F	06/15/2010	SCHEDULED REDEMPTION		509,009	509,009	509,009	509,009						509,009				22,568	06/15/2011	1FE
116663-AC-9	BRUCE MANSFIELD UNIT 1 2		06/01/2010	SCHEDULED REDEMPTION		127,896	127,896	127,896	127,896						127,896				4,380	06/01/2034	2FE
073879-TT-5	BSABS 2005-HE4 M1		06/25/2010	SCHEDULED REDEMPTION		628,035	628,035	626,857	627,735		300		300		628,035				2,058	04/25/2035	1Z*
07388E-AJ-5	BSABS 2006-SD2, A2		06/25/2010	SCHEDULED REDEMPTION		76,263	76,263	76,263	76,263						76,263				166	06/25/2036	1Z*
07384M-6H-0	BSARM 2004-12 2A1		06/01/2010	SCHEDULED REDEMPTION		405,716	405,716	398,933	399,030		6,686		6,686		405,716				7,719	02/25/2035	1Z*
07383F-X3-7	BSCMS 2004-PWR6, A4		06/24/2010	DESCAP SECURITIES INC		1,525,313	1,500,000	1,466,223	1,489,503		2,757		2,757		1,492,260		33,052	33,052	39,182	11/11/2041	1FE
07387K-AG-8	BSCMS 2006-BBA7, B		04/29/2010	MESIROW FINANCIAL, INC.		4,100,000	5,000,000	5,000,000	5,000,000						5,000,000		(900,000)	(900,000)	8,840	03/15/2019	1FE
07387K-AH-6	BSCMS 2006-BBA7, C		04/29/2010	MESIROW FINANCIAL, INC.		2,535,000	3,250,000	3,250,000	3,250,000						3,250,000		(715,000)	(715,000)	5,999	03/15/2019	1FE
07387K-AJ-2	BSCMS 2006-BBA7, D		04/29/2010	MESIROW FINANCIAL, INC.		2,220,000	3,000,000	3,000,000	3,000,000						3,000,000		(780,000)	(780,000)	5,771	03/15/2019	2FE
07388P-AC-5	BSCMS 2006-PW14, A3		06/21/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		25,629,493	24,900,000	24,869,849	24,879,065		5,908		5,908		24,884,973		744,520	744,520	731,387	12/11/2038	1FE
07388Y-AE-2	BSCMS 2007-PW16, A4		06/22/2010	GREENWICH CAPITAL MARKETS, INC.		20,324,191	20,030,000	18,846,618	19,035,112		53,341		53,341		19,088,453		1,235,737	1,235,737	657,885	06/11/2040	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
07400W-AA-8	BSMF 2006-SL1, A		06/25/2010	Various		163,488	607,345	267,652	117,899	317,626	(269,036)		48,590		163,488				1,408	08/25/2036	6Z*
07401U-AA-1	BSSLT 2007-SV1A A1		06/25/2010	SCHEDULED REDEMPTION		221,997	221,997	221,997	221,997						221,997				489	12/25/2036	2Z*
991055-9B-2	BUCYRUS INTERNATIONAL TRANCHE C TERM US		06/21/2010	SCHEDULED REDEMPTION		2,458	2,458	2,446			12		12		2,458				2,640	02/17/2016	3FE
990882-9C-8	BUILDING MATERIALS COPR OF AMERICA TERM		06/30/2010	SCHEDULED REDEMPTION		2,500	2,500	2,478			22		22		2,500				7	02/22/2014	3FE
05567Y-AA-7	BURLINGTN NORTH SANTA FE		04/01/2010	SCHEDULED REDEMPTION		753,876	753,876	753,876	753,876						753,876				18,723	04/01/2023	1FE
12189N-AA-5	BURLINGTON NORTHERN SECD NTS, BNSF 2005-		06/28/2010	SCHEDULED REDEMPTION		1,179,621	1,179,621	1,174,799	1,202,706		(23,086)		(23,086)		1,179,621				50,193	06/28/2012	1
90357#-AN-6	BURLINGTON NORTHERN SECD SER A 2005-AA		04/01/2010	SCHEDULED REDEMPTION		36,090	36,090	36,090	36,090						36,090				951	04/01/2021	1
90357#-AT-3	BURLINGTON NORTHERN SECD SER A 2005-BB		04/01/2010	SCHEDULED REDEMPTION		183,996	183,996	183,996	183,996						183,996				4,847	04/01/2023	1
90357#-AV-8	BURLINGTON NORTHERN SECD SER A 2005-S		04/01/2010	SCHEDULED REDEMPTION		189,476	189,476	189,476	189,476						189,476				4,993	04/01/2023	1
90357#-AE-6	BURLINGTON NORTHERN SECD SER A 2005-T		04/01/2010	SCHEDULED REDEMPTION		120,284	120,284	120,284	120,284						120,284				3,169	04/01/2023	1
90357#-AG-1	BURLINGTON NORTHERN SECD SER A 2005-V		04/01/2010	SCHEDULED REDEMPTION		286,546	286,546	286,546	286,546						286,546				7,550	04/01/2022	1
90357#-AH-9	BURLINGTON NORTHERN SECD SER A 2005-W		04/01/2010	SCHEDULED REDEMPTION		179,238	179,238	179,238	179,238						179,238				4,723	04/01/2023	1
90357#-AJ-5	BURLINGTON NORTHERN SECD SER A 2005-X		04/01/2010	SCHEDULED REDEMPTION		102,040	102,040	102,040	102,040						102,040				2,689	04/01/2023	1
90357#-AM-8	BURLINGTON NORTHERN SECD SER A 2005-Z		04/01/2010	SCHEDULED REDEMPTION		89,863	89,863	89,863	89,863						89,863				2,368	04/01/2023	1
90357#-AP-1	BURLINGTON NORTHERN SECD SER B 2005-AA		04/01/2010	SCHEDULED REDEMPTION		69,933	69,933	69,933	69,933						69,933				1,841	04/01/2020	1
90357#-AU-0	BURLINGTON NORTHERN SECD SER B 2005-BB		04/01/2010	SCHEDULED REDEMPTION		41,099	41,099	41,099	41,099						41,099				1,083	04/01/2023	1
90357#-AL-0	BURLINGTON NORTHERN SECD SER B 2005-Y		04/01/2010	SCHEDULED REDEMPTION		199,928	199,928	199,928	199,928						199,928				5,268	04/01/2022	1
90357#-AQ-9	BURLINGTON NORTHERN SECD SER C 2005-AA		04/01/2010	SCHEDULED REDEMPTION		53,128	53,128	53,128	53,128						53,128				1,398	04/01/2020	1
90357#-AR-7	BURLINGTON NORTHERN SECD SER D 2005-AA		04/01/2010	SCHEDULED REDEMPTION		69,018	69,018	69,018	69,018						69,018				1,819	04/01/2021	1
90357#-AS-5	BURLINGTON NORTHERN SECD SER E 2005-AA		04/01/2010	SCHEDULED REDEMPTION		48,137	48,137	48,137	48,137						48,137				1,268	04/01/2020	1
90357#-AF-3	BURLINGTON NORTHERN SECRD SER A 2005-U		04/01/2010	SCHEDULED REDEMPTION		25,099	25,099	25,099	25,099						25,099				661	04/01/2023	1
74932#-AA-2	BUZZI UNICEM / RC CEMENT 6.60% SERIES A	R	05/29/2010	MATURED		8,666,666	8,666,666	8,666,666	8,666,666						8,666,666				290,333	05/29/2010	2
12682N-AF-6	CABLE & WIRE OPT FIN 144A	F	06/22/2010	MATURED		20,000,000	20,000,000	20,446,120	20,102,041		(102,041)		(102,041)		20,000,000				800,000	06/22/2010	1FE
130789-U*-9	CALIFORNIA WATER SERVICE CO. 4.58% NOTES		06/30/2010	MATURED		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				458,000	06/30/2010	1Z
131347-9A-6	CALPINE CORP FIRST PRIORITY TERM LOANS		05/25/2010	SCHEDULED REDEMPTION		255,586	255,586	250,794			4,792		4,792		255,586				1,477	03/29/2014	4FE
13342B-AB-1	CAMERON INTL CORP 2.500000% 06/15/2026		05/03/2010	Various		3,782,307	2,900,000	3,331,375	3,047,144		(31,761)		(31,761)		3,015,383		766,924	766,924	25,889	06/15/2026	2FE
990364-9A-1	CAPITAL AUTOMOTIVE LP TERM LOAN C		06/30/2010	SCHEDULED REDEMPTION		89,250	89,250	89,449	89,451		(201)		(201)		89,250				125	12/14/2012	4FE
147528-D@-9	CASEY'S GENRL STORES SER A SR NTS		05/15/2010	MATURED		1,428,571	1,428,571	1,430,617	1,428,571						1,428,571				56,357	05/15/2010	1
14911R-AH-2	CATERPILLAR FIN SERV CRP		06/01/2010	MATURED		10,000,000	10,000,000	10,155,200	10,037,984		(37,984)		(37,984)		10,000,000				215,000	06/01/2010	1FE
12489W-QG-2	CBASS 2005-CB8 AF5		06/01/2010	SCHEDULED REDEMPTION		354,127	354,127	340,239	344,820		9,307		9,307		354,127				9,172	12/25/2035	1Z*
124779-AA-7	CBASS 2006-RP1, A-1		05/25/2010	Various		771,283	771,283	771,283	931,181						771,283				976	04/25/2036	1Z*
14983A-AA-7	CBASS 2006-SL1, A-1		06/25/2010	SCHEDULED REDEMPTION		45,665	45,665	26,615	5,450	27,893	12,321		40,214		45,665				60	09/25/2036	6Z*
1248MG-AP-9	CBASS 2007-CB1 AF6		06/01/2010	SCHEDULED REDEMPTION		149,307	149,307	114,321	120,202		34,993		34,993		149,307				3,608	01/25/2037	4Z*
17311Y-AE-3	CBASS 2007-CB3 A5		06/01/2010	SCHEDULED REDEMPTION		235,841	235,841	189,014	199,148		46,078		46,078		235,841				6,302	03/25/2037	4Z*
1248MM-AB-7	C-BASS CBO XVIII-A CLASS A-2 ABS		06/13/2010	SCHEDULED REDEMPTION		11,266	11,266	10,025	479	2,161	9,077		11,238		11,266				312	03/13/2047	6Z*
16678R-AV-9	CCMFC 2004-1A V1		06/01/2010	SCHEDULED REDEMPTION		65,662	65,662	61,770	62,278		3,384		3,384		65,662				164	01/25/2035	3Z*
16678R-BW-6	CCMFC 2004-3 B1		06/01/2010	SCHEDULED REDEMPTION		20,920	20,920	18,279	18,358		2,562		2,562		20,920				46	08/25/2035	1Z*
16678R-CE-5	CCMFC 2004-4A B1		06/01/2010	SCHEDULED REDEMPTION		34,583	34,583	32,415	31,807		2,776		2,776		34,583				111	10/25/2035	1Z*
16678R-BT-3	CCMFC 2004-A B1		06/01/2010	SCHEDULED REDEMPTION		28,638	28,638	25,939	25,449		3,189		3,189		28,638				100	03/25/2035	1Z*
16678R-CM-7	CCMFC 2004-B B1		06/01/2010	SCHEDULED REDEMPTION		48,787	48,787	45,186	44,322		4,466		4,466		48,787				164	10/25/2035	1Z*
16678R-FD-4	CCMFC 2006-1A B1		06/25/2010	SCHEDULED REDEMPTION		33,803	33,803	2,289	1,522		32,281		32,281		33,803				44	12/25/2046	1Z*
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	2Z*
15128@-AH-6	CEMEX ESPANA FINANCE LLC EXCHANGE NOTES	F	06/15/2010	Various		2,140,966	666,308	1,729,483	6,503,890		2,152,665		2,152,665		2,479,540		(338,574)	(338,574)	189,455	02/14/2014	4
152314-JD-3	CENTEX 2004-A, M1		06/25/2010	SCHEDULED REDEMPTION		379,699	379,699	379,699	379,699						379,699				1,465	01/25/2034	1Z*
15672W-AB-0	CEQUEL COM HLDG I/CAP CP		05/18/2010	EXCHANGE		1,121,851	1,100,000	1,122,000			(122)		(122)		1,121,878		(27)	(27)	51,127	11/15/2017	4FE
990532-9C-9	CEQUEL COMMUNICATIONS 2ND LIEN PIK TERM		05/04/2010	Various		3,000,000	3,000,000	3,007,500			(7,500)		(7,500)		3,000,000				133,036	11/05/2013	4FE
12527G-AA-1	CF INDUSTRIES INC		04/20/2010	MORGAN STANLEY DEAN WITTER		92,025	90,000	90,000							90,000		2,025	2,025		05/01/2018	1Z
12527G-AB-9	CF INDUSTRIES INC		04/20/2010	MORGAN STANLEY DEAN WITTER		92,250	90,000	90,000							90,000		2,250	2,250		05/01/2020	1Z
15724*-9A-3	CF INDUSTRIES TERM LOAN B-1		06/22/2010	SCHEDULED REDEMPTION		6,934	6,934	6,934							6,934				35	04/05/2015	3FE
990512-9C-1	CHARTER COMM. OPERATING CO. NEW TERM LOA		06/30/2010	Various		14,805,041	14,875,483	14,804,751	14,798,212		4,423		4,423		14,804,994		47	47	1,611	03/06/2014	3FE
990512-9E-7	CHARTER COMMUNICATIONS OPERATING, LLC TE		06/30/2010	Various		2,029,305	2,069,305	2,059,499			479		479		2,059,977		(30,672)	(30,672)	1,747	09/06/2016	3FE
161630-BD-9	CHASE 2007-A1 11M1		06/01/2010	SCHEDULED REDEMPTION		1,235,104	1,235,104	1,060,646			174,458		174,458		1,235,104				25,616	03/25/2037	1Z*
165167-BE-6	CHESAPEAKE ENERGY CORP		06/21/2010	CALLED @ 102.292		255,730	250,000	263,125	254,599		(1,018)		(1,018)		253,581		2,149	2,149	16,042	01/15/2016	3FE
165167-BG-1	CHESAPEAKE ENERGY CORP		06/21/2010	CALLED @ 102.50		1,921,875	1,875,000	1,959,375	1,908,557		(6,035)		(6,035)		1,902,521		19,354	19,354	72,656	06/15/2014	3FE
995481-9D-2	CHS COMMUNITY HEALTH SYS. INC. TERM LOAN		06/30/2010	SCHEDULED REDEMPTION		10,603	10,603	10,590	10,589		14		14		10,603					07/25/2014	3FE
12669E-T3-0	CHWL 2003-39 A17		06/01/2010	SCHEDULED REDEMPTION		98,307	98,307	93,526	95,852		2,455		2,455		98,307				2,348	10/25/2033	1Z*
F1790#-AC-6	CIMENTS FRANCAIS SR NTS 5.80% 12/19/18	F	04/14/2010	TENDER OFFER		17,040,000	16,000,000	16,000,000	16,000,000						16,000,000		1,040,000	1,040,000	312,444	12/19/2018	2

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Designation or Market Indicator (a)
F1790#-AD-4	CIMENTS FRANCAIS SR NTS 5.90% 12/29/21	F	04/14/2010	TENDER OFFER		14,910,000	14,000,000	14,000,000	14,000,000						14,000,000		910,000	910,000	277,861	12/19/2021	2
12558M-AG-7	CITHE		06/01/2010	SCHEDULED REDEMPTION		198,148	198,148	199,453	204,071		(5,923)		(5,923)		198,148				5,868	02/25/2030	2Z*
12558M-BM-3	CITHE 2003-1		06/01/2010	Various		41,862	41,862	41,857	47,040		4		4		41,862				1,098	10/20/2032	1Z*
12566T-AN-7	CMALT 2006-A7 1A13		06/01/2010	SCHEDULED REDEMPTION		388,000	388,000	157,577	115,904		272,096		272,096		388,000				10,929	12/25/2036	1Z*
201736-AB-1	CMLB 2000-CMLB-1, A2		04/27/2010	GUGGENHEIM CAPITAL MARKETS		7,299,144	6,610,000	6,609,383	6,609,617		14		14		6,609,631		689,513	689,513	200,945	06/20/2031	1FE
172981-AE-2	CMLTI 2006-4 2A1B		06/01/2010	SCHEDULED REDEMPTION		116,585	116,585	42,231	52,300		82,922		82,922		116,585				3,290	12/25/2035	1Z*
17312B-AB-8	CMLTI 2007-WFH2 A2		06/25/2010	SCHEDULED REDEMPTION		1,448,076	1,448,076	1,448,076	1,448,076						1,448,076				2,777	03/25/2037	1Z*
17316D-AG-9	CMLTI 2010-3 2A1		06/01/2010	SCHEDULED REDEMPTION		1,787,090	1,787,090	1,779,830			7,260		7,260		1,787,090				21,386	08/25/2037	1Z*
17316D-AM-6	CMLTI 2010-3 3A1		06/01/2010	SCHEDULED REDEMPTION		370,382	370,382	368,182			2,199		2,199		370,382				4,810	08/25/2037	1Z*
17316D-AV-6	CMLTI 2010-3 5A1		06/01/2010	SCHEDULED REDEMPTION		1,860,628	1,860,628	1,848,999			11,629		11,629		1,860,628				15,505	08/25/2037	1Z*
172973-QE-2	CMSI 2003-6 1A1		06/01/2010	SCHEDULED REDEMPTION		900,399	900,399	896,742	899,085		1,315		1,315		900,399				23,075	05/25/2033	1Z*
20046E-AE-3	COMM 2001-J1A, C		04/27/2010	CANTOR FITZGERALD		8,170,000	8,000,000	8,262,500	8,080,265		(26,021)		(26,021)		8,054,244		115,756	115,756	226,149	02/16/2034	1FE
126169-BG-5	COMM 2005-F10A, AJ2		04/26/2010	MESIROW FINANCIAL, INC.		25,050,000	30,000,000	30,000,000	30,000,000						30,000,000		(4,950,000)	(4,950,000)	47,341	04/15/2017	1FE
2027A0-DH-9	COMMONWEALTH BANK AUST	F	06/29/2010	J. P. MORGAN SECURITIES, INC.		10,229,600	10,000,000	9,969,300	9,970,489		2,854		2,854		9,973,343		256,257	256,257	267,708	10/15/2014	1FE
203372-9A-7	COMMSCOPE INC TERM LOAN B		06/30/2010	Various		166,793	166,793	158,340	406,357		17,909		17,909		166,793				4,520	12/26/2014	3FE
300674-AB-4	CONOCO/EXCEL PARALUBES 7.125% SR NTS		05/01/2010	SCHEDULED REDEMPTION		854,217	854,217	886,848	859,033		(4,817)		(4,817)		854,217				30,431	11/01/2011	2FE
20902#-9E-5	CONSOLIDATED CONTAINER COMPANY 1ST LIEN		06/30/2010	SCHEDULED REDEMPTION		5,464	5,464	5,163			301		301		5,464				13	03/28/2014	4FE
209115-A*-5	CONSOLIDATED EDISON / (FORMERLY HAWKEYE		06/30/2010	SCHEDULED REDEMPTION		38,448	38,448	38,448	38,448						38,448				1,674	06/30/2022	1
210518-BW-5	CONSUMERS ENERGY COMPANY		05/15/2010	MATURED		13,000,000	13,000,000	13,009,670	13,002,175		(2,175)		(2,175)		13,000,000				260,000	05/15/2010	2FE
210805-AM-9	CONTINENTAL AIRLINES		04/15/2010	SCHEDULED REDEMPTION		14,475	14,475	14,250	14,387		89		89		14,475				502	10/15/2013	3FE
12629Y-AA-9	COOPER-STANDARD AUTOMOTI		04/29/2010	DEUTSCHE BANK SECURITIES		92,138	90,000	90,000							90,000		2,138	2,138		05/01/2018	1Z
22237L-PA-4	COUNTRYWIDE FINANCIAL		06/17/2010	BANK OF AMERICA		15,276,750	15,000,000	14,082,900	14,788,717		80,462		80,462		14,869,179		407,571	407,571	450,000	03/22/2011	1FE
12619B-AD-5	CPS AUTO TRUST		06/15/2010	SCHEDULED REDEMPTION		1,387,813	1,387,813	1,413,835	1,412,842		(25,029)		(25,029)		1,387,813				33,382	06/17/2013	2FE
2254C0-FP-7	CREDIT SUISSE NY PRONOTES	F	05/07/2010	CREDIT SUISSE		50,000,000	50,000,000	50,000,000	50,000,000						50,000,000					11/23/2015	1FE
990968-9A-9	CRISTAL INORGANIC CHEMICALS US FIRST LIE		06/30/2010	SCHEDULED REDEMPTION		4,542	4,542	4,540	4,540		2		2		4,542				28	05/15/2014	4FE
173109-AF-6	CRMSI 2007-1 A6		06/01/2010	SCHEDULED REDEMPTION		512,339	512,339	512,318	513,385		(1,047)		(1,047)		512,339				13,790	03/25/2037	1Z*
226829-AA-7	CROCKETT COGENER		06/30/2010	SCHEDULED REDEMPTION		146,261	146,261	146,261	146,261						146,261				4,292	03/30/2025	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
126304-9A-4	CSC HOLDINGS (CABLEVISION) EXTENDED TL B		06/30/2010	SCHEDULED REDEMPTION		5,181	5,181	5,006			175		175		5,181					03/29/2016	3FE
225458-6G-8	CSFB 2005-9 5A9		06/01/2010	SCHEDULED REDEMPTION		313,092	313,092	258,301			54,791		54,791		313,092				6,694	10/25/2035	1Z*
225470-NJ-8	CSFB 2005-C6, A3		05/06/2010	DEUTSCHE BANK SECURITIES		5,187,500	5,000,000	4,990,455	4,995,201		530		530		4,995,732		191,768	191,768	116,222	12/15/2040	1FE
12644J-AE-5	CSMC 10-10R 2A1		06/01/2010	SCHEDULED REDEMPTION		1,224,710	1,224,710	1,233,512			(8,803)		(8,803)		1,224,710				12,247	07/25/2030	2Z*
225470-Q8-9	CSMC 2006-3 5A5		06/01/2010	SCHEDULED REDEMPTION		613,447	613,447	530,632			82,815		82,815		613,447				14,558	04/25/2036	1Z*
22545X-AG-8	CSMC 2007-CA, AJ		04/29/2010	FTN FINANCIAL		4,010,798	10,000,000	7,693,833	8,480,739		37,444		37,444		7,960,453		(3,949,655)	(3,949,655)	277,398	02/15/2040	4FE
12642L-AA-0	CSMC 2009-13R 1A1		06/01/2010	SCHEDULED REDEMPTION		488,474	488,474	497,786			(9,312)		(9,312)		488,474				6,002	09/26/2037	2Z*
12642Y-FC-3	CSMC 2009-16R 8A1		06/01/2010	Various		758,011	758,011	775,540			(17,529)		(17,529)		758,011				10,130	07/26/2037	3Z*
12667F-DN-2	CWALT 2004-3T1 A1		06/25/2010	SCHEDULED REDEMPTION		95,140	95,140	95,288	95,196		(57)		(57)		95,140				327	05/25/2034	1Z*
12667F-XJ-9	CWALT 2004-J11 1CB1		06/01/2010	SCHEDULED REDEMPTION		33,244	33,244	32,294	32,308		937		937		33,244				837	11/25/2034	1Z*
12667G-US-0	CWALT 2005-29 CB A6		06/01/2010	SCHEDULED REDEMPTION		66,644	66,644	66,212	66,244		399		399		66,644				1,527	07/25/2035	4Z*
02149J-AV-8	CWALT 2006-45T1 2A6		06/01/2010	SCHEDULED REDEMPTION		135,095	135,095	41,818	29,484		105,612		105,612		135,095				3,727	02/25/2037	1Z*
02146P-AB-1	CWALT 2006-HY12 A2		06/01/2010	SCHEDULED REDEMPTION		952,378	952,378	946,881	947,385		4,993		4,993		952,378				27,188	08/25/2036	1Z*
02151N-AB-8	CWALT 2007-18C 3FL3		06/25/2010	SCHEDULED REDEMPTION		449,912	449,912	385,232	400,282		59,601		59,601		449,912				1,539	06/25/2037	3Z*
02151L-AA-4	CWALT 2007-20 A1		06/25/2010	SCHEDULED REDEMPTION		274,499	274,499	238,096	240,042		38,774		38,774		274,499				1,107	06/25/2047	3Z*
126673-FH-0	CWHEL 2004-I, A		06/15/2010	SCHEDULED REDEMPTION		63,067	63,067	63,067	63,067						63,067				162	02/15/2034	2Z*
12669E-NQ-5	CWHL 2003-20, 3A1		06/01/2010	SCHEDULED REDEMPTION		426,931	426,931	422,929	424,651		2,280		2,280		426,931				9,509	07/25/2018	1Z*
12669F-J5-3	CWHL 2004-13 1A6		06/01/2010	SCHEDULED REDEMPTION		392,833	392,833	406,460	399,377		(6,543)		(6,543)		392,833				10,200	01/25/2017	2Z*
12669F-NK-5	CWHL 2004-J1 2A3		06/01/2010	SCHEDULED REDEMPTION		542,645	542,645	548,538	544,867		(2,222)		(2,222)		542,645				12,049	01/25/2019	1Z*
12669G-NM-9	CWHL 2005-7 1-A2		06/25/2010	SCHEDULED REDEMPTION		11,848	11,848	11,826	12,023		(175)		(175)		11,848				67	03/25/2035	2Z*
12544W-AG-2	CWHL 2007-HY3 4A1		06/01/2010	SCHEDULED REDEMPTION		221,219	221,219	178,081			43,138		43,138		221,219				4,822	06/25/2047	1Z*
126671-W8-5	CWL 2003-BC6, M1		05/25/2010	SCHEDULED REDEMPTION		131,045	131,045	131,045	131,045						131,045				780	11/25/2033	1Z*
126671-Z4-1	CWL 2004-1, M3		06/25/2010	SCHEDULED REDEMPTION		785,238	785,238	785,238	785,238						785,238				3,349	02/25/2034	1Z*
126671-4B-9	CWL 2004-2, M3		06/25/2010	SCHEDULED REDEMPTION		17,888	17,888	17,888	4,284	13,604			13,604		17,888				95	04/25/2034	6Z*
126670-CL-0	CWL 2005-11, AF6		06/01/2010	SCHEDULED REDEMPTION		169,761	169,761	170,012	170,210		(448)		(448)		169,761				4,105	02/25/2036	3Z*
126670-GT-9	CWL 2005-13, AF6		06/01/2010	SCHEDULED REDEMPTION		24,366	24,366	24,380	24,533		(167)		(167)		24,366				641	04/25/2036	4Z*

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
126670-QV-3	CWL 2005-17, 1AF5		06/01/2010	SCHEDULED REDEMPTION		153,665	153,665	149,158	149,979		3,687		3,687		153,665				4,040	05/25/2036	4Z*
126670-TH-1	CWL 2006-1, AF6		06/01/2010	SCHEDULED REDEMPTION		145,362	145,362	145,359	145,359		3		3		145,362				3,738	07/25/2036	4Z*
12666R-AF-7	CWL 2006-9 1AF6		06/01/2010	SCHEDULED REDEMPTION		56,372	56,372	55,371	56,761		1,121		1,121		56,372				1,582	10/25/2046	4Z*
126683-AD-3	CWL 2006-S5, A3		06/01/2010	Various			1,126,672	637,598	223,876	599,712	(668,720)		(69,008)						30,119	06/25/2035	6Z*
126683-AC-5	CWL 2006-S5, A4		06/01/2010	Various			450,669	254,310	113,866	240,030	(287,666)		(47,636)						11,883	06/25/2035	6Z*
12668X-AF-2	CWL 2006-S8, A6		06/01/2010	SCHEDULED REDEMPTION		295,887	295,887	295,881	295,883		4		4		295,887				7,654	04/25/2036	4Z*
12669R-AC-1	CWL 2007-S1 A3		06/01/2010	SCHEDULED REDEMPTION		739,344	739,344	739,308	739,324		20		20		739,344				19,860	11/25/2036	5Z*
12669R-AD-9	CWL 2007-S1 A4		06/01/2010	SCHEDULED REDEMPTION		575,046	575,046	575,005	575,013		32		32		575,046				15,616	11/25/2036	5Z*
12669R-AF-4	CWL 2007-S1 A6		06/01/2010	SCHEDULED REDEMPTION		845,042	845,042	845,032	845,036		7		7		845,042				22,303	11/25/2036	4Z*
12670B-AF-6	CWL 2007-S2 A6		06/01/2010	SCHEDULED REDEMPTION		720,894	720,894	720,848	720,863		31		31		720,894				19,234	05/25/2037	4Z*
152314-HS-2	CXHE 2003-C, M2		06/25/2010	SCHEDULED REDEMPTION		40,352	40,352	40,554	40,352						40,352				339	09/25/2033	5Z*
152314-JX-9	CXHE 2004-B, M3		06/25/2010	SCHEDULED REDEMPTION		212,265	212,265	212,265	76,001	136,264			136,264		212,265				928	03/25/2034	6Z*
152314-JY-7	CXHE 2004-B, M4		06/25/2010	SCHEDULED REDEMPTION		31,144	31,144	31,144	6,308	24,836			24,836		31,144				183	03/25/2034	6Z*
152314-LQ-1	CXHE 2004-D, MV1		06/25/2010	SCHEDULED REDEMPTION		87,947	87,947	87,947	87,947						87,947				351	09/25/2034	1Z*
152314-LR-9	CXHE 2004-D, MV2		05/25/2010	SCHEDULED REDEMPTION		103,596	103,596	103,596	45,919	57,676			57,676		103,596				488	09/25/2034	6Z*
23918K-AE-8	DAVITA INC		06/07/2010	CALLED @ 101.656		304,968	300,000	300,000	300,000						300,000		4,968	4,968	14,465	03/15/2013	4FE
251510-DP-5	DBALT 2005-2 1A7		06/01/2010	SCHEDULED REDEMPTION		233,779	233,779	227,524	229,633		4,146		4,146		233,779				7,564	04/25/2035	2Z*
23307*-AC-6	DC ARENA LP		05/31/2010	SCHEDULED REDEMPTION		535,920	535,920	530,134	530,477		5,443		5,443		535,920				17,578	11/30/2023	2
990688-9A-3	DEALER COMPUTER SERVICES, INC. 1ST LIEN		04/21/2010	SCHEDULED REDEMPTION		4,971,484	4,971,484	4,941,705	4,938,873		32,611		32,611		4,971,484				6,519	10/26/2012	3FE
990688-9B-1	DEALER COMPUTER SERVICES, INC. 2ND LIEN		04/21/2010	Various		4,500,000	4,500,000	4,534,919	4,537,100		(37,100)		(37,100)		4,500,000				79,783	10/26/2013	4FE
64244*-AA-0	DELAWARE NORTH COMPANIES-BOSTON SR SECD		06/22/2010	SCHEDULED REDEMPTION		410,522	410,522	410,522	406,712		3,811		3,811		410,522				17,345	09/22/2015	3
24823U-AG-3	DENBURY RESOURCES INC		04/27/2010	CALLED @ 100.00000000		2,000	2,000	2,000							2,000				35	02/15/2020	4FE
33632*-PG-6	DETROIT EDISON CO/FIRST SEC BK UTAH		04/26/2010	Various		590,325	590,325	590,325	587,315		2,701		2,701		590,016		308	308	23,613	04/26/2015	1
25152E-AD-4	DEUTSCHE BANK AG PP NOTES	F	09/30/2009	PRINCIPAL PAYMENT		14,250											14,250	14,250		09/30/2031	1FE
991574-9D-8	DEX MEDIA EAST LLC DELAYED DRAW LOAN B F		06/30/2010	SCHEDULED REDEMPTION		118,087	118,087	117,980	117,891	87	109		196		118,087				7,782	10/24/2014	4FE
995761-9B-1	DIRECTV HOLDINGS TERM B (4/05)		05/07/2010	Various		6,311,864	6,312,646	6,310,926	6,310,718		241		241		6,310,959		905	905	29,110	04/13/2013	2FE
25459H-AU-9	DIRECTV HOLDINGS/FING		04/19/2010	CITIBANK		5,288,100	5,000,000	4,962,950	4,963,706		855		855		4,964,561		323,539	323,539	171,354	10/01/2019	2FE
25467L-A*-7	DISCOVERY COMMUNICATIONS SER A SR UNSEC		06/10/2010	PRINCIPAL PAYDOWN		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				2,039,787	12/01/2015	2
25467L-A@-5	DISCOVERY COMMUNICATIONS SER B FLOAT UNS		06/10/2010	PRINCIPAL PAYMENT		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				132,352	12/01/2012	2
23311M-A*-8	DIVERSIFIED COLLECTION SERVICES TERM A		06/25/2010	Various		1,756,034	1,766,594	1,766,594	1,766,594						1,766,594		(10,560)	(10,560)	88,597	02/04/2011	5
251563-CG-5	DMSI		06/01/2010	SCHEDULED REDEMPTION		155,172	155,172	150,638	150,709		4,463		4,463		155,172				3,909	09/25/2033	1Z*
25158J-AA-3	DMSI 2010-RS1 A1		06/01/2010	SCHEDULED REDEMPTION		1,429,289	1,429,289	1,443,582			(14,293)		(14,293)		1,429,289				19,610	10/25/2035	2Z*
25746U-AA-7	DOMINION RESOURCES		06/15/2010	MATURED		12,000,000	12,000,000	11,988,360	11,999,244		756		756		12,000,000				487,500	06/15/2010	2FE
257561-9A-0	DOMTAR COPORATION TERM LOAN B		05/11/2010	Various		736,349	740,941	740,941	740,941						740,941		(4,592)	(4,592)	5,733	03/07/2014	3FE
259603-AA-6	DOUGLAS DYNAMICS LLC		06/09/2010	CALLED @ 101.938		5,377,230	5,275,000	5,356,719	5,291,616		(6,886)		(6,886)		5,284,730		92,499	92,499	367,931	01/15/2012	4FE
26157V-9D-1	DRESSER INC 1ST LIEN TERM LOAN		05/07/2010	SCHEDULED REDEMPTION		16,158	16,158	15,532			626		626		16,158				56	05/04/2014	4FE
26249X-AG-8	DRYDEN XI COMBO NOTE Q2 LOANS		04/12/2010	DISTRIBUTION		67,295		67,295	67,295						67,295					04/12/2020	3FE
23334B-AA-2	DTE ENERGY CNTR		04/30/2010	SCHEDULED REDEMPTION		595,375	595,375	614,540	610,702		(15,327)		(15,327)		595,375				22,202	04/30/2024	3FE
26358B-AA-6	DUANE STREET CLO 2006-3A, CLASS A1 LOANS		06/14/2010	Various		26,932,082	29,868,118	27,329,328			73,950		73,950		27,403,278		(471,196)	(471,196)	29,788	01/11/2021	1FE
26361L-AA-9	DUBAI ELECTRICITY & WATE	F	04/15/2010	NOMURA SECURITIES INTERNATIONAL, INC.		5,162,500	5,000,000	5,000,000							5,000,000		162,500	162,500		04/22/2015	1Z
27002#-AA-5	EAGLE TRUST (VASTAR RESOURCES INC. AS PA	R	06/03/2010	SCHEDULED REDEMPTION		1,328,749	1,328,749	1,324,756	1,327,151		1,598		1,598		1,328,749				50,227	12/03/2010	1
28148V-AA-3	EDUCATIONAL LOAN CO (ELC) - TRUST I - SE		06/08/2010	CALLED @ 100.00000000		700,000	700,000	700,000	700,000						700,000				2,177	08/01/2041	1FE
48003#-AH-5	EDWARD JONES SUB NTS		06/12/2010	SCHEDULED REDEMPTION		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				91,625	06/12/2014	2
991043-9A-0	EDWARDS (CAYMAN ISLANDS II) LIMITED FIRS	F	06/30/2010	SCHEDULED REDEMPTION		12,500	12,500	12,500	12,468		32		32		12,500					05/31/2014	4FE
268648-AM-4	EMC CORP 1.750000% 12/01/2013		06/21/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,315,610	1,000,000	1,292,073	1,190,742		(24,676)		(24,676)		1,166,066		149,544	149,544	9,868	12/01/2013	1FE
290908-AC-6	EMERALD INVESTMENT GRADE CBO DUE 2011	F	06/30/2010	DISTRIBUTION		128,687		128,687	128,687						128,687					05/24/2011	5FE
29364L-AU-6	ENTERGY GULF STATES		06/25/2010	CALLED @ 100.00		4,000,000	4,000,000	3,900,320	3,935,349		4,957		4,957		3,940,306		59,694	59,694	129,200	06/01/2015	2FE
29379V-AE-3	ENTERPRISE PRODUCTS OPER		05/13/2010	GOLDMAN, SACHS & CO.		8,444,960	8,000,000	8,502,080	8,494,857		(71,272)		(71,272)		8,423,584		21,376	21,376	345,511	08/01/2012	2FE
294751-DF-6	EQABS 2003-4, M1		06/01/2010	SCHEDULED REDEMPTION		86,853	86,853	86,236	86,380		474		474		86,853				2,184	10/25/2034	1Z*
28500#-AA-0	ERCOT 6.17% SR NTS		05/15/2010	SCHEDULED REDEMPTION		2,272,833	2,272,833	2,272,833	2,424,310		(151,477)		(151,477)		2,272,833				70,117	05/15/2014	1
295095-BF-9	ERIE CNTY NY TOBACCO ASSET SEC 05 E		06/01/2010	Various		1,470,000	1,470,000	1,447,950	1,455,501		181		181		1,455,682		14,318	14,318	44,100	06/01/2028	2FE
68275C-AC-2	FB 2005-1, A3		04/28/2010	CANTOR FITZGERALD		9,475,000	10,000,000	10,099,300	10,085,087		(1,299)		(1,299)		10,083,788		(608,788)	(608,788)	208,188	08/10/2035	1FE
68275C-AD-0	FB 2005-1, B		04/26/2010	MESIROW FINANCIAL, INC.		4,150,000	5,000,000	5,049,840	5,042,917		(588)		(588)		5,042,329		(892,329)	(892,329)	104,223	08/10/2035	1FE
68275C-AE-8	FB 2005-1, C		04/26/2010	MESIROW FINANCIAL, INC.		3,950,000	5,000,000	5,049,975	5,041,505		(570)		(570)		5,040,936		(1,090,936)	(1,090,936)	104,937	08/10/2035	1FE
31959A-AA-1	FCHT 2005-1A, A		06/15/2010	SCHEDULED REDEMPTION		49,448	49,448	49,448	49,439		9		9		49,448				96	09/15/2022	1Z*

STATEMENT AS OF JUNE 30, 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
97181#-CN-1	FEDERAL EXPRESS/WILM TRUST SECURED NOTES		06/15/2010	MATURED		204,969	204,969	204,802	204,969						204,969				7,943	06/15/2010	2
97181#-CP-6	FEDERAL EXPRESS/WILM TRUST SECURED NOTES		06/15/2010	MATURED		245,725	245,725	245,785	245,725						245,725				9,522	06/15/2010	2
97181#-CQ-4	FEDERAL EXPRESS/WILM TRUST SECURED NOTES		06/15/2010	MATURED		245,725	245,725	245,296	245,725						245,725				9,522	06/15/2010	2
314087-AD-9	FEDERATED CBO CORP CLASS IIIB MEZZANINE		05/13/2010	Various		840,055	3,067,709	1,538,257	666,914	14,884	49,437		64,321		731,235		108,820	108,820	34,287	04/24/2011	6FE
32051D-A7-7	FHASI 2003-7 1A13		06/01/2010	SCHEDULED REDEMPTION		1,714,813	1,714,813	1,714,697	1,712,130		2,683		2,683		1,714,813				42,468	09/25/2033	1Z*
32051D-B7-6	FHASI 2003-7 1A21		06/01/2010	SCHEDULED REDEMPTION		64,571	64,571	61,787	63,169		1,402		1,402		64,571				1,502	09/25/2033	1Z*
251526-E*-6	FINANCIAL FEDERAL CREDIT INC. / DB PERFO		05/17/2010	PRINCIPAL PAYMENT		20,000,000	20,000,000	19,647,350	19,815,014		49,503		49,503		19,864,517		135,483	135,483	92,150	05/17/2011	2
991086-9C-5	FIRST DATA CORPORATION B-2 TERM LOAN FAC		05/17/2010	DEUTSCHE BANK SECURITIES		1,716,199	1,989,796	1,693,814			18,393		18,393		1,712,207		3,992	3,992	26,005	09/27/2014	4FE
337158-AD-1	FIRST TENNESSEE BANK		04/14/2010	FIRST TENNESSEE BANK (THE)		4,862,500	5,000,000	4,994,950	4,997,163		150		150		4,997,314		(134,814)	(134,814)	192,181	01/15/2015	2FE
341135-B*-1	FLORIDA PUBLIC UTILITIES 1ST MTG		05/01/2010	SCHEDULED REDEMPTION		909,000	909,000	909,000	913,899		(4,899)		(4,899)		909,000				43,496	05/01/2018	2
341135-B@-9	FLORIDA PUBLIC UTILITIES 1ST MTG		05/01/2010	SCHEDULED REDEMPTION		500,000	500,000	500,000	500,000						500,000				25,075	05/01/2018	2
34382#-AC-7	FLUID ENTERPRISES CORP. (HOMAX) 1ST LIEN		06/10/2010	SCHEDULED REDEMPTION		79,149	79,149	79,149	79,016		83		83		79,149				23	10/31/2012	5
34640#-AA-9	FORMOSA PLASTICS CORP USA / FORMOSA UTIL		04/15/2010	SCHEDULED REDEMPTION		1,666,667	1,666,667	1,679,590	1,678,461		(11,794)		(11,794)		1,666,667				60,000	10/15/2018	2
302567-AA-0	FPL ENERGY AMER		06/20/2010	SCHEDULED REDEMPTION		2,160,000	2,160,000	2,186,988	2,179,907		(19,907)		(19,907)		2,160,000				143,402	06/20/2023	2FE
35687M-AT-4	FREESCALE SEMICONDUCTOR		04/07/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		176,750	175,000	175,000							175,000		1,750	1,750		04/15/2018	1Z
995101-9E-4	FREESCALE SEMICONDUCTOR EXTENDED TERM LO		06/01/2010	SCHEDULED REDEMPTION		23,321	23,321	21,412			1,909		1,909		23,321				82	12/01/2016	4FE
990398-9A-9	FRESENIUS MEDICAL CARE HOLDINGS TERM B	R	05/11/2010	Various		2,305,407	2,367,556	2,367,556	2,367,556						2,367,556		(62,148)	(62,148)	8,973	03/31/2013	2FE
991154-9B-3	FRESENIUS SE (APP PHARMACEUTICALS) TRANC	R	03/18/2010	Various		175,033	177,233	175,011	174,493		518		518		175,011		22	22	3,599	08/20/2014	2FE
991154-9A-5	FRESENIUS SE (NEW FINCO 1) TRANCHE B1 TE	R	03/18/2010	EXCHANGE		306,637	310,267	306,600	305,137		1,463		1,463		306,600		37	37	4,343	08/20/2014	2FE
991154-9C-1	FRESENIUS SE TRANCHE C1 DOLLAR TERM LOAN		06/10/2010	SCHEDULED REDEMPTION		1,886	1,886	1,864			22		22		1,886				20	09/10/2014	2FE
991154-9D-9	FRESENIUS SE TRANCHE C2 TERM LOAN		06/10/2010	SCHEDULED REDEMPTION		1,077	1,077	1,064			13		13		1,077				11	09/10/2014	2FE
33848J-AE-5	FSTAR 2007-1A AF5		06/01/2010	SCHEDULED REDEMPTION		2,825,382	2,825,382	2,825,326	2,825,349		33		33		2,825,382				73,194	01/25/2035	4Z*
363206-AA-1	GALE FORCE CLO LTD 2007-3A A1		04/23/2010	GOLDMAN, SACHS & CO.		18,300,000	20,000,000	18,200,000							18,200,000		100,000	100,000	3,327	04/19/2021	1FE
36828Q-LX-2	GECMC 2005-C1, AAB		06/01/2010	Various		2,689,725	2,611,082	2,562,052	2,592,197		2,716		2,716		2,594,913		94,812	94,812	52,910	06/10/2048	1FE
990747-9A-7	GENERAC ACQUISITION CORP TERM LOAN		10/05/2009	VARIOUS															3,260	11/09/2013	4FE
370334-AS-3	GENERAL MILLS INC		05/11/2010	TENDER OFFER		27,616,147	26,142,000	28,017,876	27,182,610		(172,611)		(172,611)		27,009,999		606,149	606,149	1,943,222	02/15/2012	2FE
370334-BE-3	GENERAL MILLS INC		05/11/2010	TENDER OFFER		3,748,080	3,500,000	3,494,470	3,496,850		396		396		3,497,245		250,835	250,835	237,383	09/10/2012	2FE
45957@-AD-8	GENERAL PARTS (INT'L GROUP) SER. A SR NT		05/01/2010	SCHEDULED REDEMPTION		1,350,000	1,350,000	1,350,000	1,350,000						1,350,000				35,370	11/01/2011	2
372917-AR-5	GENZYME CORP-GENL DIVISN		06/15/2010	Various		2,994,560	3,000,000	2,975,580			5		5		2,975,585		18,975	18,975	417	06/15/2020	2FE
G3725@-AE-9	GEORGE WIMPEY PLC 5.73% NOTES	F	05/26/2010	Various		117,278	39,093	117,278	78,185						117,278					07/03/2012	4
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		465,022	465,022	465,749	465,562		(540)		(540)		465,022				11,270	01/25/2035	1Z*
36185M-BN-1	GMACM 2005-AR6 4A1		06/01/2010	SCHEDULED REDEMPTION		347,145	347,145	305,488			41,657		41,657		347,145				4,524	11/19/2035	1Z*
38012T-AC-6	GMACM 2006-HE3, A3		06/01/2010	Various		1,105,821	1,566,148	1,248,876	1,394,513		(164,441)		(164,441)		1,105,821				42,632	10/25/2036	4Z*
990468-9A-0	GOLDEN GATE NATIONAL SENIOR CARE (BEVERL		06/30/2010	SCHEDULED REDEMPTION		1,623	1,623	1,623	1,623						1,623					03/14/2011	3FE
38119#-AA-2	GOLDEN SPREAD ELEC COOP SER A 1ST MTG		05/06/2010	SCHEDULED REDEMPTION		528,218	528,218	522,855	523,231		4,987		4,987		528,218				15,061	05/06/2025	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
36230*-AA-4	GPX INTERNATIONAL TIRE CORP. TERM B		06/30/2010	Various		56,632	902,213	275,841	212,278		654,380		654,380				56,632	56,632		03/31/2012	5*
990929-9A-1	GRACEWAY PHARMACEUTICALS TERM B		06/30/2010	SCHEDULED REDEMPTION		545,422	545,422	527,402	525,095		20,327		20,327		545,422				1,167	05/03/2012	5FE
389406-B*-9	GRAYBAR ELECTRIC 6.59% SR NTS		04/01/2010	SCHEDULED REDEMPTION		200,000	200,000	196,784	197,852		2,148		2,148		200,000				6,590	04/01/2013	3
389406-B@-7	GRAYBAR ELECTRIC 6.65% SR NTS		06/01/2010	SCHEDULED REDEMPTION		563,636	563,636	508,930	543,762		19,874		19,874		563,636				18,741	06/01/2013	3
389406-A#-6	GRAYBAR ELECTRIC 7.36% SR NTS		05/01/2010	SCHEDULED REDEMPTION		952,400	952,400	969,326	954,652		(2,252)		(2,252)		952,400				35,048	05/01/2011	3
389914-9A-2	GREAT CANADIAN GAMING CO TRANCH B TERM L	A	05/13/2010	SCHEDULED REDEMPTION		2,500	2,500	2,500	2,500						2,500				10	02/14/2014	3FE
991189-9A-1	GREAT POINT POWER DELAYED DRAW TERM LOAN		02/24/2010	BARCLAYS BANK		2,022,500	2,000,000	1,980,000			67		67		1,980,067		42,433	42,433	(20,000)	03/10/2017	3FE
39248#-9E-8	GREEKTOWN HOLDINGS LLC NEW DIP TERM LOAN		06/30/2010	Various		456,428	456,428	456,428							456,428				32,528	09/30/2010	3Z
39248#-9A-6	GREEKTOWN HOLDINGS, LLC INCREMENTAL TERM		06/30/2010	SCHEDULED REDEMPTION		630,838	1,261,675	630,838	217,685		413,152		413,152		630,838				26,703	12/03/2012	6FE
39278*-AA-1	GREEN COUNTRY ENERGY LLC		05/10/2010	SCHEDULED REDEMPTION		217,476	217,476	217,476	217,476						217,476				7,840	02/10/2024	2FE
36244M-AA-9	GSAMP 2006-S4, A1		06/25/2010	SCHEDULED REDEMPTION		32,236	32,236	14,151	2,767	13,690	18,268		31,959		32,236				45	05/25/2036	6Z*
36246L-AE-1	GSMS 2007-GG10 A4		06/25/2010	Various		58,828,908	60,000,000	55,749,219	56,283,245		164,986		164,986		56,448,231		2,380,677	2,380,677	1,921,316	08/10/2045	1FE
362631-AB-9	GSR 2006-OA1 2A1		06/25/2010	SCHEDULED REDEMPTION		907,541	907,541	642,085	643,092		264,449		264,449		907,541				1,861	08/25/2046	1Z*
3622MP-AA-6	GSR 2007-1F 3A1		06/01/2010	SCHEDULED REDEMPTION		471,078	471,078	403,936			67,142		67,142		471,078				6,236	01/25/2037	1Z*
40281@-AA-2	GUN HILL ROAD II LLC DRAW 1		06/15/2010	PRINCIPAL PAYMENT		845,299	845,299	845,299			(10,473)		(10,473)		834,827		10,473	10,473	3,647	03/02/2014	5*
403660-AA-1	GWF ENERGY LLC		06/30/2010	SCHEDULED REDEMPTION		364,970	364,970	364,970	364,970						364,970				11,188	12/30/2011	2FE
410345-9A-2	HANESBRANDS TERM LOAN B		04/12/2010	SCHEDULED REDEMPTION		38,125	38,125	37,744			381		381		38,125				1,027	12/10/2015	3FE
41242*-AA-0	HARDWOOD FUNDING (NBA) 4.30% SER A NTS		06/07/2010	MATURED		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				129,000	06/07/2010	2
990888-9A-9	HAWKER BEECHCRAFT, INC. TERM LOAN		06/30/2010	SCHEDULED REDEMPTION		8,976	8,976	8,976	8,976						8,976					03/26/2014	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 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)
420781-AC-0	HAYES LEMM INTL 144A		06/25/2010	DISTRIBUTION		317											317	317		06/15/2006	4
197677-9A-7	HCA, INC. TRANCHE B-1 TERM LOAN		04/06/2010	EXCHANGE		3,439,076	3,528,632	3,459,643	3,461,450		(6,923)		(6,923)		3,454,527		(15,452)	(15,452)	44,436	11/17/2013	3FE
437863-AA-1	HCC 2006-1, A		06/01/2010	SCHEDULED REDEMPTION		119,568	119,568	82,258	81,277		38,291		38,291		119,568				2,920	11/11/2038	6FE
43786Y-AA-3	HCC 2007-1A, A		06/15/2010	Various		639,351	695,388	504,676	509,047		137,870		137,870		639,351				17,770	06/11/2039	6FE
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*
127914-AB-5	HELIX ENERGY SOLUTIONS 3.250000% 12/15/2		06/09/2010	MORGAN STANLEY DEAN WITTER		873,750	1,000,000	911,250			227		227		911,477		(37,727)	(37,727)	16,160	12/15/2025	2
225470-QV-8	HEMT 2005-5, A1A		06/25/2010	SCHEDULED REDEMPTION		315,788	315,788	315,788	89,350	226,438			226,438		315,788				671	04/25/2036	6Z*
225470-XH-1	HEMT 2006-1, A-1B		06/25/2010	SCHEDULED REDEMPTION		112,797	112,797	112,797	112,797						112,797				198	05/25/2036	2Z*
225470-W5-8	HEMT 2006-2, 2A1		06/25/2010	SCHEDULED REDEMPTION		76,643	76,643	77,194	21,021	47,984	6,474		54,458		76,643				173	07/25/2036	6Z*
42726#-AA-9	HERITAGE OPERATING SENIOR NOTES		06/30/2010	SCHEDULED REDEMPTION		1,400,000	1,400,000	1,472,510	1,430,498		(30,498)		(30,498)		1,400,000				59,850	06/30/2011	2
990289-9D-4	HERTZ CORP TERM LOAN B		06/30/2010	SCHEDULED REDEMPTION		6,332	6,332	6,079			253		253		6,332					12/21/2012	3FE
990528-9A-1	HEXION SPECIALTY CHEMICALS, INC. TERM C-		04/01/2010	SCHEDULED REDEMPTION		7,695	7,695	7,695	7,695						7,695				26,219	05/05/2015	5FE
990528-9B-9	HEXION SPECIALTY CHEMICALS, INC. TERM C-		06/30/2010	SCHEDULED REDEMPTION		1,761	1,761	1,761	1,761						1,761				18	05/05/2015	5FE
441917-BA-8	HFCHC 2004-1, M		06/21/2010	SCHEDULED REDEMPTION		18,108	18,108	18,108	18,108						18,108				57	09/20/2033	1Z*
40430G-AB-6	HFCHC 2005-1, M		06/21/2010	SCHEDULED REDEMPTION		98,681	98,681	98,681	98,681						98,681				363	01/20/2034	1Z*
40430X-AD-5	HFCHC 2006-3, A2V		06/21/2010	SCHEDULED REDEMPTION		1,077,838	1,077,838	1,077,838	1,077,838						1,077,838				1,938	03/20/2036	1Z*
40431F-AD-3	HFCHC 2007-1 A1V		06/21/2010	SCHEDULED REDEMPTION		115,189	115,189	115,189	115,189						115,189				194	03/20/2036	1Z*
40431M-AD-8	HFCHC 2007-2 A1V		06/21/2010	SCHEDULED REDEMPTION		1,783,812	1,783,812	1,783,812	1,783,812						1,783,812				2,903	07/20/2036	1Z*
43739E-BS-5	HMBT 2005-4 A1		06/25/2010	SCHEDULED REDEMPTION		427,857	427,857	330,787			97,070		97,070		427,857				409	10/25/2035	1Z*
441520-AA-1	HOUGHTON INTL 14.25% SR SUB NTS (HANCOCK		04/06/2010	PRINCIPAL PAYMENT		5,556	5,556										5,556	5,556	207	12/19/2014	4
991022-9A-4	HUB INTERNATIONAL HOLDINGS (6/07) DELAYE		06/30/2010	SCHEDULED REDEMPTION		915	915	915	915						915				6	06/13/2014	4FE
991022-9B-2	HUB INTL. (US SUB) TERM B		06/30/2010	SCHEDULED REDEMPTION		4,085	4,085	4,085	4,085						4,085				29	06/13/2014	4FE
990158-9A-7	HUNTSMAN INTERNATIONAL LLC TERM LOAN		06/23/2010	Various		2,250,044	2,303,994	2,303,994	2,303,994						2,303,994		(53,950)	(53,950)	(1,819)	04/19/2014	4FE
41161P-CX-9	HVMLT 2004-1 1A		06/19/2010	SCHEDULED REDEMPTION		152,772	152,772	152,824	152,818		(46)		(46)		152,772				385	04/19/2034	1Z*
41161P-HD-8	HVMLT 2004-8 2A4B		06/21/2010	SCHEDULED REDEMPTION		87,498	87,498	87,559	21,367	66,130	1		66,130		87,498				288	11/19/2034	6Z*
055443-AA-3	ICA PANAMA, S.A. SEN NOTES DUE 2025	F	05/25/2010	SCHEDULED REDEMPTION		51,033	51,033	51,033	51,033						51,033				1,773	05/25/2025	2FE
Q4877#-AA-8	ILUKA RESOURCES 4.67% SER A SR NST	F	06/12/2010	MATURED		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				206,712	06/12/2010	2
991187-9A-5	IMS HEALTH INC TRANCHE B DOLLAR TERM LOA		04/30/2010	SCHEDULED REDEMPTION		19,520	19,520	19,325			195		195		19,520				7,140	02/29/2016	3FE
44984W-AA-5	INEOS FINANCE PLC	F	05/05/2010	STERNE AGEE & LEACH		177,406	175,000	175,000							175,000		2,406	2,406		05/15/2015	1Z
990347-9C-2	INEOS US FINANCE LLC SR CREDIT TERM A2		05/20/2010	SCHEDULED REDEMPTION		1,199,151	1,199,151	1,199,151	1,199,151						1,199,151				4,091	12/16/2012	5FE
990347-9A-6	INEOS US FINANCE LLC SR CREDIT TERM B2		05/20/2010	SCHEDULED REDEMPTION		248,076	248,076	247,544	247,506		569		569		248,076				17,333	12/16/2013	5FE
990356-9A-7	INFOUSA INC. TERM B (2/06)		06/30/2010	SCHEDULED REDEMPTION		12,375	12,375	12,375	12,375						12,375				195	02/14/2012	3FE
990356-9B-5	INFOUSA INC. TERM B (2/07 ADD-ON)		06/30/2010	SCHEDULED REDEMPTION		6,000	6,000	6,000	6,000						6,000				63	02/14/2012	3FE
45111#-AA-5	INTERCONNECT DEVICES 14% SR SUB NOTES(HA		04/06/2010	CALLED @ 101.00000000		1,357,929	1,344,484	1,316,490	1,302,440		671		671		1,323,053		34,876	34,876	49,844	05/11/2014	5
459745-9A-5	INTERNALTIONAL LEASE FIN CORP TERM LOAN		03/15/2010	BANK OF AMERICA		581,971	576,923	565,385			47		47		565,431		16,540	16,540	37	03/17/2015	3FE
459745-9B-3	INTERNATIONAL LEASE FIN COPR TERM LOAN 2		03/15/2010	BANK OF AMERICA		426,779	423,077	414,615			12		12		414,628		12,151	12,151	(385)	03/17/2016	3FE
46062N-AA-5	INTEROCEANICA IV FINANCE	R	03/29/2010	CITIBANK		(179,077)			5,530,584		81,172		81,172				(179,077)	(179,077)		11/30/2018	2FE
C4861#-AB-9	IRVING OIL LIMITED 4.95% SER B SR NTS	A	06/26/2010	MATURED		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				198,000	06/26/2010	2
46412R-AE-5	IRWHE 2007-1 2A4		06/01/2010	SCHEDULED REDEMPTION		82,844	82,844	82,822	82,832		12		12		82,844				2,423	08/25/2037	5Z*
471171-C*-7	JASON INC. TERM LOAN		03/31/2010	SCHEDULED REDEMPTION		5,648	5,648	5,630	5,632		16		16		5,648				22	04/30/2010	5
708130-AC-3	JC PENNEY CORPORATION IN		05/25/2010	TENDER OFFER		1,016,080	977,000	964,250	964,679		70		70		964,749		51,331	51,331	38,062	10/15/2036	3FE
47580*-BA-6	JELD-WEN, INC. (2006 TRANSACTION) 2012 (		06/30/2010	Various		4,665,240	4,416,106	1,957,296	2,311,913		(242,951)		(242,951)		1,886,934		2,778,306	2,778,306		09/30/2012	4
47714M-AA-7	JETBLUE AIRWAYS CORP (UNITED STATES) APR		04/15/2010	SCHEDULED REDEMPTION		382,133	382,133	382,133	382,133						382,133				12,954	01/15/2018	3
24422E-QA-0	JOHN DEERE CAPITAL CORP		04/07/2010	MATURED		3,500,000	3,500,000	3,493,175	3,499,501		499		499		3,500,000				94,500	04/07/2010	1FE
990410-9B-0	JOHN MANEELY COMPANY TERM LOAN		05/12/2010	Various		990,052	1,015,052	963,661	969,472		3,959		3,959		973,431		16,621	16,621	13,640	12/08/2013	4FE
46628G-AF-6	JPALT		06/01/2010	SCHEDULED REDEMPTION		473,028	473,028	374,807	382,443		90,585		90,585		473,028				13,070	05/25/2036	1Z*
46629B-AF-6	JPMAC 2006-CW2 AF6		06/01/2010	SCHEDULED REDEMPTION		27,298	27,298	24,139	27,560		3,071		3,071		27,298				778	08/25/2036	4Z*
46630M-AG-7	JPMAC 2007-CH2 AF6		06/01/2010	SCHEDULED REDEMPTION		85,344	85,344	80,969	83,919		3,890		3,890		85,344				2,212	01/25/2037	4Z*
46625M-P2-9	JPMCC 2003-CB7, A4		05/04/2010	CITADEL SECURITIES		5,225,196	5,000,000	5,034,961	5,014,894		(1,422)		(1,422)		5,013,473		211,723	211,723	105,712	01/12/2038	1FE
46625M-VR-7	JPMCC 2003-ML1, A2		05/06/2010	DEUTSCHE BANK SECURITIES		5,726,502	5,453,000	5,474,977	5,460,749		(979)		(979)		5,459,771		266,732	266,732	115,500	03/12/2039	1FE
46625M-YT-0	JPMCC 2003-PM1A, A3		06/21/2010	GREENWICH CAPITAL MARKETS, INC.		10,428,125	10,000,000	10,267,188	10,099,920		(25,253)		(25,253)		10,074,666		353,459	353,459	291,474	08/12/2040	1FE
46629Y-AB-5	JPMCC 2007-CB18 A3		04/21/2010	J. P. MORGAN SECURITIES, INC.		19,833,633	19,500,000	19,643,204	19,606,904		(6,765)		(6,765)		19,600,139		233,494	233,494	427,817	06/12/2047	1FE
46632H-AL-5	JPMCC 2007-LD12 AJ		04/21/2010	FTN FINANCIAL		21,569,625	34,650,000	29,995,851	30,563,703		126,098		126,098		30,689,801		(9,120,176)	(9,120,176)	851,738	02/15/2051	2FE
466247-JB-0	JPMMT 2004-S2 2A5		06/01/2010	SCHEDULED REDEMPTION		52,229	52,229	52,075	51,948		282		282		52,229				1,280	11/25/2034	1Z*
466247-J4-6	JPMMT 2006-A2 2A1		06/01/2010	SCHEDULED REDEMPTION		831,418	831,418	756,036			75,382		75,382		831,418				13,063	04/25/2036	1Z*

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
48122C-AB-1	JRMT 2004-A, A2		06/15/2010	SCHEDULED REDEMPTION		538,052	538,052	471,137	538,042		66,893		66,893		538,052				10,387	04/15/2022	5FE
481927-AE-1	JUNIPER GENERATION LLC SR SECD NTS		06/30/2010	SCHEDULED REDEMPTION		966,000	966,000	966,000	966,000						966,000				24,343	12/31/2014	3FE
481927-AG-6	JUNIPER GENERATION LLC SR. SUB. NTS		06/30/2010	SCHEDULED REDEMPTION		698,755	698,755	687,266	691,104		7,651		7,651		698,755				47,446	12/31/2014	3
48600P-AA-5	KATONAH IV LTD CLASS A FLOAT. RATE LOANS		06/22/2010	SCHEDULED REDEMPTION		2,249,211	2,249,211	2,239,989	2,245,912		3,299		3,299		2,249,211				9,225	02/20/2015	1FE
49306C-AF-8	KEY BANK NA		04/21/2010	FIRST TENNESSEE BANK (THE)		9,994,500	10,000,000	9,962,100	9,976,289		772		772		9,977,061		17,439	17,439	277,083	11/01/2017	2FE
990776-9A-6	KEYSTONE AUTOMOTIVE OPERATIONS, INC. TER		06/30/2010	SCHEDULED REDEMPTION		7,277	7,277	7,277	7,277						7,277				2	01/12/2012	5FE
49567#-AA-6	KINGDOM FILMS LLC (DISNEY) SUB NOTE		04/07/2010	CALLED @ 113.99680000		8,264,768	7,250,000	7,250,000	7,250,000						7,250,000		1,014,768	1,014,768		08/11/2017	4
49725V-AA-0	KIOWA POWER		06/30/2010	SCHEDULED REDEMPTION		569,634	569,634	569,634	569,634						569,634				13,703	12/30/2013	2FE
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
995121-9B-8	LAKE AT LAS VEGAS 1ST LIEN		06/30/2010	Various		1,409,338	(1,409,338)		1,406,372		(1,406,372)		(1,406,372)		1,409,338					06/30/2012	5FE
513075-AG-6	LAMAR MEDIA CORP		04/22/2010	TENDER OFFER		1,984,160	2,000,000	2,000,000							2,000,000		(15,840)	(15,840)	84,708	01/01/2013	4FE
990954-9B-7	LAS VEGAS SANDS LLC DELAYED DRAW TERM LO		06/30/2010	SCHEDULED REDEMPTION		2,000	2,000	2,000	2,000						2,000				20	05/23/2014	4FE
990954-9A-9	LAS VEGAS SANDS LLC TRANCHE B TERM LOAN		06/30/2010	SCHEDULED REDEMPTION		8,000	8,000	8,000	8,000						8,000				82	05/23/2014	4FE
54251R-AC-7	LBMLT 2006-6, 2A2		06/25/2010	SCHEDULED REDEMPTION		370,422	370,422	370,422	370,422						370,422				577	07/25/2036	4Z*
542515-AB-7	LBMLT 2006-A, A2		06/30/2010	Various		216,001	19,875	310									216,001	216,001		05/25/2036	1Z*
50179R-AL-4	LB-UBS 2001-WM, D		05/05/2010	MESIROW FINANCIAL, INC.		7,140,000	7,000,000	7,034,953	7,007,014		(1,581)		(1,581)		7,005,434		134,566	134,566	197,967	07/14/2016	1FE
52108H-ZY-3	LBUBS 2004-C2, A4		05/03/2010	BANK OF AMERICA		3,430,674	3,395,000	3,140,508	3,271,651		8,907		8,907		3,280,558		150,116	150,116	59,716	03/15/2036	1FE
50179A-AK-3	LBUBS 2007-C1, C		05/03/2010	STRUCTURED AND ALTERNATIVE SECURITIES		700,000	4,000,000	4,019,801	4,015,143		(620)		(620)		4,014,523		(3,314,523)	(3,314,523)	59,883	02/15/2040	4FE
50179A-AL-1	LBUBS 2007-C1, D		05/03/2010	STRUCTURED AND ALTERNATIVE SECURITIES		700,000	4,000,000	4,019,964	4,015,273		(624)		(624)		4,014,648		(3,314,648)	(3,314,648)	52,539	02/15/2040	4FE
50179A-AM-9	LBUBS 2007-C1, E		05/03/2010	STRUCTURED AND ALTERNATIVE SECURITIES		711,550	4,066,000	4,086,095	4,090,064		(984)		(984)		4,089,080		(3,377,530)	(3,377,530)	53,589	02/15/2040	4FE
50180J-AK-1	LBUBS 2007-C2, D		06/25/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		3,997,400	19,987,000	12,485,345	15,340,676		(110,879)		(110,879)		15,229,796		(11,232,396)	(11,232,396)	624,233	02/15/2040	4FE
52109P-AH-8	LBUBS 2007-C6 AJ		04/28/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		16,737,500	32,500,000	29,003,320	29,436,396		102,368		102,368		29,538,764		(12,801,264)	(12,801,264)	802,539	07/15/2040	1FE
521615-AA-2	LEA POWER PARTNERS 2033		06/15/2010	SCHEDULED REDEMPTION		85,146	85,146	82,124	82,199		2,946		2,946		85,146				2,808	06/15/2033	2FE
52470@-9A-0	LEGACY PARTNERS REALTY FUND REVOLVER		06/30/2010	DISTRIBUTION		89,360											89,360	89,360		10/01/2010	5Z
991145-9A-3	LENDER PROCESSING SERVICES, INC. TERM LO		05/11/2010	Various		978,816	982,500	975,386	974,864		638		638		975,502		3,313	3,313	5,817	07/02/2014	2FE
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
991096-9A-8	LIBERTY ELECTRIC POWER LLC TERM LOAN		06/30/2010	SCHEDULED REDEMPTION		168,058	168,058	166,443	166,645		1,413		1,413		168,058				1,366	11/02/2014	3FE
532776-AS-0	LIN TELEVISION CORP		04/12/2010	WELLS FARGO		117,444	115,000	115,000							115,000		2,444	2,444	80	04/15/2018	4FE
990594-9A-3	LNR PROPERTY CORP. TERM B		06/29/2010	SCHEDULED REDEMPTION		56,078	56,078	56,078	56,078						56,078				23,940	07/12/2011	6FE
990594-9B-1	LNR PROPERTY CORPORATION A1		06/29/2010	SCHEDULED REDEMPTION		44,345	44,345	44,508	44,367	25	(46)		(22)		44,345				1,110	07/12/2011	6FE
539830-AF-6	LOCKHEED MARTIN CORP		05/25/2010	EXCHANGE		9,339,391	8,000,000	9,609,040	9,359,615		(19,802)		(19,802)		9,339,814		(423)	(423)	351,333	05/01/2026	1FE
539830-AV-1	LOCKHEED MARTIN CORP		05/25/2010	DIRECT		2,516	2,516	2,333							2,333		183	183		06/01/2040	1FE
539830-AE-9	LOCKHEED MARTIN NT		05/25/2010	EXCHANGE		17,630,673	15,205,000	18,065,701	17,778,864		(142,716)		(142,716)		17,636,147		(5,474)	(5,474)	659,137	05/01/2016	1FE
54238R-AD-3	LONG BEACH AUTO RECEIVABLES TR		06/15/2010	SCHEDULED REDEMPTION		871,785	871,785	863,895	865,944		5,841		5,841		871,785				20,505	01/15/2014	1FE
548661-CA-3	LOWES COMPANIES		06/01/2010	MATURED		5,000,000	5,000,000	5,996,000	5,084,514		(84,514)		(84,514)		5,000,000				206,250	06/01/2010	1FE
50243Q-A*-5	LVI SERVICES INC. TERM B		03/31/2010	SCHEDULED REDEMPTION		4,706	4,706	4,706	4,706						4,706				143	11/16/2011	4
52523K-AL-8	LXS 2006-17, WF62		06/01/2010	SCHEDULED REDEMPTION		274,649	274,649	235,361	245,177		17,513		17,513		274,649				7,094	11/25/2036	3Z*
52524M-AX-7	LXS 2007-9 WF5		06/01/2010	SCHEDULED REDEMPTION		37,427	37,427	33,503	36,690		3,578		3,578		37,427				1,121	04/25/2037	3Z*
57643L-BY-1	MABS 2003-WMC2 M1		06/25/2010	SCHEDULED REDEMPTION		836,799	836,799	836,799	836,799						836,799				5,052	08/25/2033	1Z*
57643L-KJ-4	MABS 2005-HE2, A3		06/25/2010	SCHEDULED REDEMPTION		46,967	46,967	46,967	46,967						46,967				111	10/25/2035	1Z*
991006-9A-7	MACKINAW POWER HOLDINGS, LLC		05/04/2010	SCHEDULED REDEMPTION		61,224	61,224	61,224	61,224						61,224				543	06/22/2015	3FE
576434-QD-9	MALT 2004-4 7A1		06/01/2010	SCHEDULED REDEMPTION		318,180	318,180	330,559	330,217		(12,037)		(12,037)		318,180				9,206	05/25/2034	3Z*
576433-UF-1	MARM 2004-13 3A1		06/01/2010	SCHEDULED REDEMPTION		602,937	602,937	583,059	583,309		19,629		19,629		602,937				8,623	11/21/2034	1Z*
576436-AS-8	MARP 2005-1 1A2		06/01/2010	SCHEDULED REDEMPTION		139,185	139,185	144,432	145,573		(6,388)		(6,388)		139,185				4,218	08/25/2034	4Z*
57643Q-BM-6	MARP 2006-1 1A2		06/01/2010	SCHEDULED REDEMPTION		355,609	355,609	369,805	365,050		(9,441)		(9,441)		355,609				12,066	07/25/2035	4Z*
55265K-TK-5	MASTR 2003-3 2A3		06/01/2010	SCHEDULED REDEMPTION		1,285,190	1,285,190	1,261,041	1,273,685		11,505		11,505		1,285,190				30,141	04/25/2018	1Z*
55265K-YV-5	MASTR 2003-6 6A7		06/01/2010	SCHEDULED REDEMPTION		490,213	490,213	468,437	481,830		8,383		8,383		490,213				11,324	07/25/2033	1Z*
57643M-EE-0	MASTR 2004-8 1A1		06/01/2010	SCHEDULED REDEMPTION		1,808,991	1,808,991	1,787,085	1,795,505		13,485		13,485		1,808,991				39,673	08/25/2019	1Z*
995961-9C-5	MEDIACOM BROADBAND (IOWA) TERM LOAN D-1		06/30/2010	SCHEDULED REDEMPTION		14,591	14,591	14,591	14,591						14,591				70	01/31/2015	3FE
995961-9B-7	MEDIACOM LLC GROUP TERM C (10/04)		06/30/2010	SCHEDULED REDEMPTION		12,344	12,344	12,344	12,344						12,344				59	01/31/2015	3FE
585055-D#-0	MEDTRONIC, INC. (UNITED STATES) 2012		06/30/2010	SCHEDULED REDEMPTION		586,627	586,627	588,529	587,857		(1,231)		(1,231)		586,627				16,426	12/30/2012	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 11	12	13	14	15	16	17	18	19	20	21	22
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)
585055-D@-2	MEDTRONIC, INC. (UNITED STATES) 2013		06/30/2010	SCHEDULED REDEMPTION		600,971	600,971	602,701	602,384		(1,413)		(1,413)		600,971				16,827	02/15/2013	1
593171-AS-0	MEZZ 2004-C2, A		06/01/2010	SCHEDULED REDEMPTION		10,017	10,017	8,541	8,533		1,484		1,484		10,017				261	10/15/2040	2FE
61913P-AG-7	MHL 2004-2 A1		06/25/2010	SCHEDULED REDEMPTION		251,897	251,897	252,448	252,024		(127)		(127)		251,897				737	12/25/2034	1Z*
61913P-AQ-5	MHL 2005-1 1A2		06/25/2010	SCHEDULED REDEMPTION		59,319	59,319	59,319	59,319						59,319				181	02/25/2035	1Z*
61913P-AS-1	MHL 2005-1 1M1		06/25/2010	SCHEDULED REDEMPTION		148,297	148,297	148,297	148,297						148,297				515	02/25/2035	4Z*
61915R-AK-2	MHL 2005-3 A1		06/25/2010	SCHEDULED REDEMPTION		569,173	569,173	557,163	557,342		11,830		11,830		569,173				1,502	08/25/2035	1Z*
59020U-SJ-5	MLMI 2005-A2 A2		06/01/2010	SCHEDULED REDEMPTION		375,767	375,767	366,975	367,537		8,231		8,231		375,767				6,246	02/25/2035	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*
59022H-BM-3	MLMT 2003-KEY1, A2		06/01/2010	SCHEDULED REDEMPTION		140,016	140,016	140,715	140,082		(66)		(66)		140,016				2,938	11/12/2035	1FE
59022H-MY-5	MLMT 2005-LC1, A3		05/03/2010	BARCLAYS BANK		7,242,266	7,000,000	7,038,124	7,016,042		(2,455)		(2,455)		7,013,587		228,678	228,678	159,405	01/12/2044	1FE
59025K-AH-5	MLMT 2007-C1 AJ		04/29/2010	BANK OF AMERICA		22,466,400	32,560,000	27,609,864	28,179,278		146,306		146,306		28,325,585		(5,859,185)	(5,859,185)	812,091	06/12/2050	3FE
60686G-AA-7	MMCAPS FUNDING I, INC SENIOR NOTES, DUE		06/15/2010	SCHEDULED REDEMPTION		218,223	218,223	218,223	211,910						218,223				8,762	06/15/2031	1FE
61684#-AB-7	MORENO GROUP LLC DELAYED DRAW TL		06/28/2010	SCHEDULED REDEMPTION		1,389	1,389	1,367	1,369		20		20		1,389				25	05/10/2014	4
61684#-AA-9	MORENO GROUP LLC TERM LOAN B		06/28/2010	SCHEDULED REDEMPTION		11,111	11,111	10,960	10,953		158		158		11,111				1,479	05/10/2014	4
61790R-AG-1	MORGAN STANLEY MTG TR 30 SER 30 CL 6		06/01/2010	SCHEDULED REDEMPTION		14,052	14,052	12,370	14,052						14,052				601	12/01/2018	1Z*
61746R-EJ-6	MSAC 2003-HE3 M2		06/25/2010	SCHEDULED REDEMPTION		450,790	450,790	455,635	450,933		(143)		(143)		450,790				5,701	10/25/2033	4Z*
61746R-GT-2	MSAC 2004-WMC1 M2		06/25/2010	SCHEDULED REDEMPTION		411,492	411,492	414,321	413,085		(1,592)		(1,592)		411,492				5,029	06/25/2034	3Z*
61755E-AB-4	MSAC 2007-NC4 A2A		06/25/2010	SCHEDULED REDEMPTION		99,193	99,193	55,793	51,386		44,507		44,507		99,193				130	05/25/2037	1Z*
57060N-AA-4	MSCLO 2005-1A A LOANS		04/20/2010	SCHEDULED REDEMPTION		29,714	29,714	23,177	23,766		5,948		5,948		29,714				79	04/20/2017	1FE
61746W-HY-9	MSDWC 2001-NC2, M1		06/25/2010	SCHEDULED REDEMPTION		72,614	72,614	72,705	72,693		(79)		(79)		72,614				377	01/25/2032	5Z*
61746W-JJ-0	MSDWC 2001-IQA, A3		06/01/2010	SCHEDULED REDEMPTION		39,105	39,105	40,975	39,358		(253)		(253)		39,105				1,282	12/18/2032	1FE
61746W-WK-2	MSDWC 2002-AM3, M1		06/25/2010	SCHEDULED REDEMPTION		221,163	221,163	222,510	222,037		(874)		(874)		221,163				1,762	02/25/2033	2Z*
61746W-WL-0	MSDWC 2002-AM3, M2		06/25/2010	SCHEDULED REDEMPTION		19,954	19,954	20,119	20,067		(114)		(114)		19,954				323	02/25/2033	5Z*
61746W-D4-9	MSDWC 2003-HQ2, A2		05/06/2010	DEUTSCHE BANK SECURITIES		5,257,032	5,000,000	5,026,530	5,009,247		(923)		(923)		5,008,324		248,707	248,707	109,333	03/12/2035	1FE
61749Q-AC-4	MSIX 2006-1, A2		05/25/2010	SCHEDULED REDEMPTION		229,226	229,226	229,226	229,226						229,226				93	07/25/2036	1Z*
61748H-AN-1	MSM 2004-5AR 1A2		06/01/2010	SCHEDULED REDEMPTION		431,724	431,724	430,295	430,547		1,177		1,177		431,724				2,773	07/25/2034	1Z*
61749T-AA-2	MSM 2006-105L, A1		06/25/2010	SCHEDULED REDEMPTION		95,307	95,307	61,596	12,510	61,065	33,730		94,795		95,307				170	08/25/2036	6Z*
61748H-HC-8	MSMT 2004-11AR I-A2B		06/25/2010	SCHEDULED REDEMPTION		87,336	87,336	87,336	87,359		(23)		(23)		87,336				253	01/25/2035	2Z*
61748H-VW-8	MSMT 2006-2 6PT		06/01/2010	SCHEDULED REDEMPTION		187,501	187,501	181,310	179,767		7,734		7,734		187,501				5,789	02/25/2036	4Z*
62827K-AA-4	MUTUAL FUND FEE TRUST XX		04/19/2010	Various		(980)	860,311	68,315									(980)	(980)	13,945	03/02/2010	1FE
57164R-AJ-1	MVCOT 2004-2A, A		06/01/2010	SCHEDULED REDEMPTION		158,446	158,446	158,446	158,446						158,446				3,136	10/20/2026	1FE
57164R-AS-1	MVCOT 2005-1, A		06/20/2010	SCHEDULED REDEMPTION		488,973	488,973	488,970	488,970		2		2		488,973				10,248	04/20/2027	1FE
57164R-AW-2	MVCOT 2005-2, A		06/01/2010	SCHEDULED REDEMPTION		544,508	544,508	541,243	542,133		2,375		2,375		544,508				13,461	10/20/2027	1FE
57164U-AC-9	MVCOT 2006-2A C		06/01/2010	SCHEDULED REDEMPTION		78,410	78,410	78,409	78,409		1		1		78,410				2,084	10/20/2028	1FE
571628-AC-0	MVCOT 2007-1A C		06/01/2010	SCHEDULED REDEMPTION		56,658	56,658	56,658	56,657		1		1		56,658				1,543	05/20/2029	1Z*
571628-AD-8	MVCOT 2007-1A D		06/01/2010	SCHEDULED REDEMPTION		42,494	42,494	42,493	42,493		1		1		42,494				1,221	05/20/2029	2FE
62911*-9C-4	N.E.W. HOLDINGS I, LLC TERM LOAN (SECURE		06/23/2010	Various		2,504,286	2,514,286	2,489,143			367		367		2,489,510		14,776	14,776	31,538	03/23/2016	4FE
65538P-AG-3	NAA 2007-1 1A6		06/01/2010	SCHEDULED REDEMPTION		176,922	176,922	176,919	176,920		2		2		176,922				5,148	03/25/2047	2Z*
65536V-AD-9	NAAC 2006-AR2 1A4		06/01/2010	SCHEDULED REDEMPTION		293,624	293,624	215,364	222,118		71,506		71,506		293,624				9,441	08/25/2036	3Z*
63166M-BX-6	NASSAU CNTY NY TOBACCO STLMT 06 A-1		06/01/2010	SCHEDULED REDEMPTION		402,000	402,000	403,214	402,878		(878)		(878)		402,000				13,728	06/01/2021	2FE
63250@-AE-3	NATIONAL AMUSEMENTS, INC. SENIOR NOTES S		04/08/2010	Various		17,972,700	17,972,702	11,099,930	2,353,470		6,795,519		6,795,519		14,792,107		3,180,593	3,180,593	1,552,460	12/31/2010	4
990163-9B-5	NATIONAL BEDDING COMPANY, LLC 1ST LIEN T		04/01/2010	SCHEDULED REDEMPTION		2,500	2,500	2,500	2,500						2,500				3	02/28/2013	4FE
990702-9A-2	NATIONAL PROCESSING COMPANY GROUP, INC.		03/31/2010	SCHEDULED REDEMPTION		2,564	2,564	2,564	2,564						2,564				13	09/29/2013	4FE
990963-9A-0	NEFF CORP. SECOND LIEN		05/20/2010	Various		625,000	2,500,000	2,321,459	458,325						300,000		325,000	325,000	(1,678)	11/30/2014	6FE
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION TRANCHE A		06/30/2010	SCHEDULED REDEMPTION		550,633	550,633	540,335	540,827		9,805		9,805		550,633				17,097	06/30/2027	2FE
64408#-AC-4	NEW ENGLAND HYDRO FINANCE SERIES C NTS	R	06/17/2010	SCHEDULED REDEMPTION		343,000	343,000	343,000	341,861		1,139		1,139		343,000				15,244	10/17/2015	1
63615#-AA-9	NFL 6.69% SR NTS		04/15/2010	SCHEDULED REDEMPTION		1,042,807	1,042,807	1,103,745	1,079,045		(36,238)		(36,238)		1,042,807				34,882	10/15/2016	1
63615#-AB-7	NFL SER A 6.56% SR NTS		04/15/2010	SCHEDULED REDEMPTION		620,312	620,312	620,312	620,312						620,312				20,346	10/15/2017	1
990471-9A-4	NISKA GAS STORAGE US LLC US TERM LOAN		11/16/2009	VARIOUS															94	05/12/2013	3FE
64109Y-AB-7	NLFLP 2005-1, A2		06/27/2010	SCHEDULED REDEMPTION		345,326	345,326	345,326	345,326						345,326				7,476	02/27/2014	3FE
65539B-AA-6	NMRR 2010-1R A1		06/01/2010	SCHEDULED REDEMPTION		1,857,547	1,857,547	1,865,674			(8,127)		(8,127)		1,857,547				24,764	07/26/2037	2Z*
65488B-AA-7	NOARK PIPELINE 7.15% NOTES DUE 2018		06/01/2010	SCHEDULED REDEMPTION		150,000	150,000	150,000	149,523		477		477		150,000				5,363	06/01/2018	3
65557C-AA-1	NORDEA BANK NORGE ASA	F	05/06/2010	BANK OF AMERICA		12,209,930	12,000,000	11,982,600	11,983,026		1,151		1,151		11,984,177		225,753	225,753	219,019	11/13/2014	1FE
66858W-AC-7	NORTHWOODS CAPITAL V, LIMITED COMBINATIO		06/07/2010	DISTRIBUTION		115,215		115,215	115,215						115,215					12/07/2020	5FE
991673-9H-9	NRG ENERGY INC		06/30/2010	SCHEDULED REDEMPTION		6,313	6,313	5,982			331		331		6,313				8,373	02/01/2013	3FE
63860F-AB-9	NSTR 2006-B, AV2		06/25/2010	SCHEDULED REDEMPTION		1,337,609	1,337,609	1,337,609	1,337,609						1,337,609				2,398	09/25/2036	1Z*
67058@-9A-8	NUSIL ACQUISITION CORP/NUSIL TECHNOLOGY		06/30/2010	SCHEDULED REDEMPTION		17,143	17,143	16,971			171		171		17,143				4,837	02/18/2015	4FE
67090F-9A-6	NUVEEN INVESTMENTS, INC. TERM LOAN B		04/29/2010	SCHEDULED REDEMPTION		13,514	13,514	13,411	13,405		109		109		13,514				110	11/13/2014	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
67133U-AA-0	OAK HILL CREDIT PARTNERS II, CL. A-1A LO		05/12/2010	SCHEDULED REDEMPTION		770,827	770,827	770,827	770,827						770,827				3,145	02/12/2015	1FE
67134B-AD-5	OAK HILL CREDIT PARTNERS IV, LTD. COMBO		05/17/2010	DISTRIBUTION		2,879		2,879	2,879						2,879					05/17/2021	3FE
674627-A*-5	OCE N.V. SENIOR NOTES DUE 2011	F	05/19/2010	PRINCIPAL PAYDOWN		20,000,000	20,000,000	20,000,000	19,869,458		37,026		37,026		19,906,484		93,516	93,516	1,917,647	04/19/2011	3
674627-A@-3	OCE N.V. SENIOR NOTES DUE 2013	F	05/19/2010	PRINCIPAL PAYDOWN		21,019,114	21,000,000	21,000,000	20,828,984		15,793		15,793		20,827,401		191,713	191,713	3,380,803	04/19/2013	3
67481E-AA-4	OCEAN ENERGY INC		06/25/2010	CALLED @ 107.895442		31,803,230	30,000,000	30,865,500	30,203,729		(54,345)		(54,345)		30,149,384		1,653,845	1,653,845	1,595,000	10/01/2011	2FE
681919-AT-3	OMNICOM GROUP INC 0% 07/01/2038		06/21/2010	TENDER OFFER		11,500,000	11,500,000	11,431,394	11,166,683		(6,249)		(6,249)		11,160,434		339,566	339,566		07/01/2038	1FE
685048-AA-8	ONGLT 2006-A, A		06/01/2010	SCHEDULED REDEMPTION		1,610,684	1,610,684	1,610,641	1,610,661		23		23		1,610,684				42,329	11/15/2021	1FE
68389F-ES-9	OOMLT 2004-1, M1		06/25/2010	SCHEDULED REDEMPTION		79,065	79,065	79,065	79,065						79,065				538	01/25/2034	1Z*
68403B-AG-0	OOMLT 2007-FXD2 2A6		06/01/2010	SCHEDULED REDEMPTION		32,548	32,548	32,548	32,548						32,548				762	03/25/2037	2Z*
68371P-9A-2	OPEN SOLUTIONS INC. TERM LOAN		06/30/2010	SCHEDULED REDEMPTION		5,943	5,943	5,943	5,943						5,943				36	01/23/2014	4FE
68557D-AA-3	ORCAL GEOTHERMAL INC SENIOR SECURED 2020		06/30/2010	SCHEDULED REDEMPTION		228,799	228,799	228,158	228,221		578		578		228,799				7,104	12/30/2020	2FE
688239-9B-0	OSHKOSH TRUCK COPR TERM B LOAN		05/07/2010	Various		137,969	137,969	138,488			(665)		(665)		137,969				2,360	12/06/2013	4FE
69573X-AF-6	PAINEWEBBER CMO TR SER N CL N 3		06/01/2010	SCHEDULED REDEMPTION		7,224	7,224	6,998	7,006		218		218		7,224				281	01/01/2019	1Z*
69763N-AB-7	PAMCO III 1998-1 CLASS B-1 FXD RT NTS LO		06/30/2010	Various		374,516	372,862	222,048	353,685		138,113	92,139	45,974		374,516				16,259	05/01/2010	5Z
69763N-AC-5	PAMCO III 1998-1 CLASS B-2 FLTG RT NTS L		05/01/2010	PRINCIPAL PAYMENT		745,724	745,724	631,746	733,387		(14,963)		(14,963)		745,724				6,900	05/01/2010	5FE
Q7325*-AB-1	PAPERLINX LTD/PAPER AUSTRALIA PTY LTD GT	D	05/13/2010	Various		7,007,586	10,739,641	9,348,821	7,883,448	355,271	436,175		791,447	858,048	9,532,943	(1,717,136)	(808,221)	(2,525,357)	632,424	02/11/2014	4
70319W-AA-6	PATHEON INC	A	05/10/2010	J. P. MORGAN SECURITIES, INC.		178,938	175,000	175,000							175,000		3,938	3,938	839	04/15/2017	4FE
70556J-AC-3	PEGASUS AVIATION LEASE SERIES 1999-1 CLA		06/25/2010	DISTRIBUTION		33,896		33,896	22,597						33,896					03/25/2029	6FE
70556M-AA-0	PEGASUS AVIATION, INC		06/25/2010	SCHEDULED REDEMPTION		131,234	131,234	70,295	65,916		65,318		65,318		131,234				467	03/25/2015	5FE
U70577-AJ-7	PEMEX PROJ FDG MASTER TR	R	06/15/2010	MATURED		5,000,000	5,000,000	5,112,000	5,019,871		(19,871)		(19,871)		5,000,000				39,316	06/15/2010	2FE
707132-AK-2	PENINSULA GAMING LLC		04/29/2010	JEFFERIES & COMPANY, INC.		1,545,000	1,500,000	1,545,000			(1,391)		(1,391)		1,543,609		1,391	1,391	119,444	08/15/2017	4FE
G70464-AC-9	PERU ENHANCED PASS-THRU	F	05/17/2010	CITIBANK		1,760,000	4,000,000	1,530,000	1,820,318		48,684		48,684		1,869,001		(109,001)	(109,001)		06/02/2025	2FE
71645W-AM-3	PETROBRAS INTL FIN CO	F	06/17/2010	BARCLAYS BANK		3,130,500	3,000,000	3,082,500			(2,557)		(2,557)		3,079,943		50,557	50,557	54,344	03/01/2018	2FE
71646Y-AA-4	PETRODRILL FIVE LTD		04/15/2010	SCHEDULED REDEMPTION		499,979	499,979	499,979	499,979						499,979				10,975	04/15/2016	1
743873-AX-9	PFMLT 2005-1 2A1		06/01/2010	SCHEDULED REDEMPTION		475,771	475,771	463,709	463,669		12,102		12,102		475,771				7,522	05/25/2035	1Z*
743873-BX-8	PFMLT 2005-2 2A1B		06/01/2010	SCHEDULED REDEMPTION		319,532	319,532	172,547	174,107		145,425		145,425		319,532				6,470	10/25/2035	1Z*
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*
69336R-BG-4	PHHMC 2005-4 A2		05/01/2010	SCHEDULED REDEMPTION		81,408	81,408	81,861	80,678		730		730		81,408				2,046	07/18/2035	1Z*
69336R-BZ-2	PHHMC 2005-5 A3		05/01/2010	SCHEDULED REDEMPTION		1,000,641	1,000,641	1,003,846	991,397		9,244		9,244		1,000,641				25,704	08/18/2035	1Z*
69336R-CQ-1	PHHMC 2005-6 A4		06/01/2010	SCHEDULED REDEMPTION		1,441,177	1,441,177	1,441,481	1,436,190		4,987		4,987		1,441,177				39,350	11/18/2035	1Z*
69335V-AA-0	PHHMC 2006-3 A1		06/01/2010	SCHEDULED REDEMPTION		600,840	600,840	606,247	602,620		(1,780)		(1,780)		600,840				18,204	10/18/2036	1Z*
69337A-AC-0	PHHMC 2007-1 A5		06/01/2010	SCHEDULED REDEMPTION		2,836,714	2,836,714	2,849,165	2,834,863		1,851		1,851		2,836,714				75,447	02/18/2037	1Z*
69337G-AA-1	PHHMC 2007-2 A1		06/01/2010	SCHEDULED REDEMPTION		1,985,097	1,985,097	2,007,493	1,998,077		(12,981)		(12,981)		1,985,097				55,649	05/18/2037	1Z*
69336Q-AC-6	PHHMC 2007-4 A3		05/01/2010	SCHEDULED REDEMPTION		280,066	280,066	273,019	275,311		4,755		4,755		280,066				8,343	06/18/2037	1Z*
72129#-AB-7	PIKE ELECTRIC TERM LOAN B		04/01/2010	VARIOUS		331,373	331,373								331,373					07/01/2012	3
72129#-AC-5	PIKE ELECTRIC TERM LOAN C (12/04)		04/01/2010	VARIOUS		251,503	251,503								251,503					12/10/2012	3
73316P-GK-0	POPLR 2005-5, AF6		06/01/2010	SCHEDULED REDEMPTION		60,004	60,004	60,038	59,973		32		32		60,004				1,512	11/25/2035	1Z*
73316P-JR-2	POPLR 2005-6 A6		06/01/2010	SCHEDULED REDEMPTION		46,879	46,879	46,923	46,655		(16)		(16)		46,879				1,479	01/25/2036	2Z*
73316P-EL-0	POPLR 2005-B, M1		06/25/2010	SCHEDULED REDEMPTION		296,478	296,478	296,478	296,478						296,478				1,059	08/25/2035	1Z*
73316P-KG-4	POPLR 2006-B, A-2		06/25/2010	SCHEDULED REDEMPTION		2,026,638	2,026,638	2,026,638	2,026,638						2,026,638				3,974	05/25/2036	1Z*
73932L-AA-1	POWER RECEIVABLES FINANC		04/01/2010	SCHEDULED REDEMPTION		458,556	458,556	458,421	458,523		33		33		458,556				14,422	01/01/2012	2FE
78402*-AA-8	PPG INDUSTRIES / SC LEASING LLC SR SECD		06/30/2010	SCHEDULED REDEMPTION		89,942	89,942	87,455	87,692		2,250		2,250		89,942				2,209	12/31/2022	2
70069F-CV-7	PPSI 2004-MHQ1 M1		04/27/2010	DEUTSCHE BANK SECURITIES		19,325,000	20,000,000	19,256,039	20,025,508		7,107		7,107		19,144,905		180,095	180,095	63,919	12/25/2034	1Z*
70069F-EF-0	PPSI 2004-WHQ2, A3D		06/25/2010	SCHEDULED REDEMPTION		403,665	403,665	403,665	403,665						403,665				900	02/25/2035	1Z*
70069F-EG-8	PPSI 2004-WHQ2, A3E		04/27/2010	CITIGROUP GLOBAL MARKETS		1,205,754	1,219,473	1,202,077	1,219,415		4,014		4,014		1,206,033		(279)	(279)	2,731	02/25/2035	1Z*
70069F-EH-6	PPSI 2004-WHQ2, M1		04/27/2010	J. P. MORGAN SECURITIES, INC.		4,765,625	5,000,000	4,785,784	5,000,000		9,138		9,138		4,794,922		(29,297)	(29,297)	14,100	02/25/2035	1Z*
70069F-DJ-3	PPSI 2004-WWF1, M1		04/27/2010	Various		5,111,545	5,152,052	5,076,366	5,152,052		14,339		14,339		5,090,705		20,841	20,841	15,151	12/25/2034	1Z*
74041A-AA-1	PREFERRED TERM SECURITIES XIII PREFERRED	F	06/24/2010	SCHEDULED REDEMPTION		184,813	184,813	184,813	184,813						184,813				753	03/24/2034	1FE
74114#-AA-2	PRESTOLITE ELECTRIC TERM LOAN (5/05)		03/31/2010	SCHEDULED REDEMPTION		61,563	61,563	61,563	57,470		2,046		2,046		61,563				3,497	06/30/2012	5*
741531-EZ-6	PRICOA GLOBAL FUNDING 1		04/06/2010	DEUTSCHE BANK SECURITIES		10,739,300	10,000,000	9,992,200	9,995,384		418		418		9,995,801		743,499	743,499	256,500	10/18/2012	1FE
74153W-AS-8	PRICOA GLOBAL FUNDING I		04/06/2010	DEUTSCHE BANK SECURITIES		15,785,100	15,000,000	14,972,400	14,989,185		1,131		1,131		14,990,316		794,784	794,784	200,417	06/25/2012	1FE
042059-AB-1	PRIMA SYNTHETIC CDO SYNTHETIC		06/22/2010	DISTRIBUTION		23,041		23,041							23,041					12/20/2013	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)
060340-A*-7	PRIMER BANCO DEL ISTMO	F	06/15/2010	SCHEDULED REDEMPTION		496,164	496,164	496,164	496,164						496,164				13,729	12/15/2011	1
742718-DL-0	PROCTER & GAMBLE CO		06/28/2010	CALLED @ 109.1970966		25,202,690	23,080,000	24,783,900	5,439,918		(190,583)		(190,583)		24,577,015		625,675	625,675	1,011,545	01/15/2014	1FE
71880*-AD-8	PRUDENTIAL/PHL FUNDING I INC		04/20/2010	SCHEDULED REDEMPTION		291,699	291,699	255,327	269,271		22,428		22,428		291,699				13,491	07/20/2016	1
748351-AR-4	QUEST 2006-X1, A-2		06/25/2010	SCHEDULED REDEMPTION		73,686	73,686	73,686	73,686						73,686				160	03/25/2036	5Z*
74841#-AB-0	QUIKRETE COMPANIES AMENDED SR. NTS		05/30/2010	MATURED		1,285,714	1,285,714	1,301,228	1,285,714						1,285,714				64,029	05/30/2010	2
74955D-AA-9	R G S (AEGCO) FDG SEC LSE OBLIG SER E		06/07/2010	SCHEDULED REDEMPTION		24,802	24,802	24,802	25,458		(655)		(655)		24,802				1,217	12/07/2022	2FE
74955E-AA-7	R G S (IME) FDG SEC LSE OBLIG SER E		06/07/2010	SCHEDULED REDEMPTION		38,331	38,331	38,942	39,194		(863)		(863)		38,331				1,880	12/07/2022	2FE
76110H-S4-2	RALI 2005-QA2 A1 II		06/01/2010	SCHEDULED REDEMPTION		298,848	298,848	297,584	296,843		2,005		2,005		298,848				4,365	02/25/2035	4Z*
75970H-AJ-9	RAMC 2006-4, AF6		06/01/2010	SCHEDULED REDEMPTION		22,840	22,840	22,840	22,924		(85)		(85)		22,840				610	01/25/2037	5Z*
75970J-AJ-5	RAMC 2007-1 AF6		06/01/2010	SCHEDULED REDEMPTION		187,331	187,331	183,599	188,028		3,024		3,024		187,331				5,064	04/25/2037	5Z*
75970Q-AJ-9	RAMC 2007-2 AF6		06/30/2010	J. P. MORGAN SECURITIES, INC.		5,167,540	10,000,000	9,902,900	10,028,043		(2,280)		(2,280)		9,928,663		(4,761,123)	(4,761,123)	302,115	06/25/2037	1Z*
760985-NC-1	RAMP 2002-RZ3, M1		06/01/2010	SCHEDULED REDEMPTION		259,738	259,738	259,689	259,415		324		324		259,738				7,323	08/25/2032	1Z*
760985-4U-2	RAMP 2004-RZ2 AI6		06/01/2010	Various		243,314	139,926	133,495	133,913		109,099		109,099		243,314				3,785	03/25/2034	1Z*
76110W-PD-2	RASC 2002-KS4		06/01/2010	SCHEDULED REDEMPTION		190,409	223,519	226,556	224,981		(34,572)		(34,572)		190,409				6,148	07/25/2032	3Z*
45660N-VH-5	RAST 2003-A11 A9		06/01/2010	SCHEDULED REDEMPTION		154,044	154,044	155,512	154,739		(695)		(695)		154,044				4,211	11/25/2033	1Z*
45660N-VZ-5	RAST 2003-A13		06/01/2010	SCHEDULED REDEMPTION		245,115	245,115	236,460	239,532		5,584		5,584		245,115				6,662	01/25/2034	1Z*
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*
45660N-K8-7	RAST 2004-A4 A15		06/01/2010	SCHEDULED REDEMPTION		108,854	108,854	107,823	107,874		980		980		108,854				2,910	08/25/2034	1Z*
45660L-EW-5	RAST 2005-A1 A3		06/01/2010	Various		103,425	103,425	85,843			22,330		22,330		103,425				2,580	04/25/2035	1Z*
990809-9A-5	RAVAGO HOLDINGS AMERICA, INC. LOANS		12/17/2007	VARIOUS															649	01/30/2014	4FE
75508A-AB-2	RAYONIER TRS HOLDINGS IN 3.750000% 10/15		04/29/2010	KBC FINANCIAL PRODUCTS USA INC		3,302,081	3,000,000	3,078,044			(2,696)		(2,696)		3,075,348		226,733	226,733	62,063	10/15/2012	2FE
75875#-9C-6	REGAL CINEMAS CORP TERM LOAN		05/19/2010	SCHEDULED REDEMPTION		4,430	4,430	4,430							4,430				45	11/19/2016	4FE
75902X-AA-6	REGIONAL DIVERSIFIED FUNDING LTD 2004-1,	R	05/17/2010	SCHEDULED REDEMPTION		204,278	204,278	204,278	204,278						204,278				838	05/15/2034	3FE
990688-9E-5	REYNOLDS & REYNOLDS (DEALER COMPUTER SER		06/23/2010	Various		1,731,698	1,733,516	1,720,515			2,146		2,146		1,722,661		9,037	9,037	12,851	04/21/2017	3FE
76110V-LA-4	RFMS2 02 HI4 A-6		06/01/2010	SCHEDULED REDEMPTION		167,466	167,466	167,409	167,412		55		55		167,466				4,439	10/25/2027	1Z*
76110V-GP-7	RFMS2 2001-HI3 AI7		06/01/2010	SCHEDULED REDEMPTION		109,659	109,659	113,557	111,720		(2,061)		(2,061)		109,659				3,929	07/25/2026	2Z*
76110V-JX-7	RFMS2 2002-H13		06/01/2010	SCHEDULED REDEMPTION		694,953	694,953	694,803	694,869		84		84		694,953				19,951	06/25/2032	3Z*
76110V-JQ-2	RFMS2 2002-HI2, A7		06/01/2010	SCHEDULED REDEMPTION		165,783	165,783	165,704	165,754		29		29		165,783				6,706	03/25/2032	1Z*
76110V-LM-8	RFMS2 2002-HI5, A7		06/01/2010	SCHEDULED REDEMPTION		397,920	397,920	397,716	397,835		85		85		397,920				12,336	01/25/2028	1Z*
76110V-KG-2	RFMS2 2002-HS2		06/01/2010	SCHEDULED REDEMPTION		80,570	80,570	80,657	80,828		(258)		(258)		80,570				2,332	01/25/2032	1Z*
76110V-MG-0	RFMS2 2003-HI1		06/01/2010	SCHEDULED REDEMPTION		144,499	144,499	144,476	144,489		10		10		144,499				3,626	04/25/2028	1Z*
76110V-NE-4	RFMS2 2003-HI2, A-6		06/01/2010	SCHEDULED REDEMPTION		362,203	362,203	362,121	362,173		30		30		362,203				8,122	07/25/2028	1Z*
43710R-AG-6	RFMS2 2007-HSA2 A6		06/01/2010	SCHEDULED REDEMPTION		107,311	107,311	107,296	107,303		8		8		107,311				3,064	04/25/2037	4Z*
43710W-AF-7	RFMS2 2007-HSA3 AI6		06/01/2010	SCHEDULED REDEMPTION		32,050	32,050	32,039	32,044		6		6		32,050				960	06/25/2037	4Z*
74957V-AJ-8	RFMSI 2006-S6 A9		06/01/2010	SCHEDULED REDEMPTION		657,147	657,147	581,986			75,161		75,161		657,147				8,369	07/25/2036	1Z*
76200R-AV-0	RFMSI 2007-S7 A20		06/01/2010	SCHEDULED REDEMPTION		687,385	687,385	575,685			111,700		111,700		687,385				10,187	07/25/2037	1Z*
77876K-AF-1	ROTHSCHILD L F MTG TR 3 CL 3 F		05/01/2010	SCHEDULED REDEMPTION		3,001	3,001	2,862		2,894	107		3,001		3,001				141	09/01/2017	6*
049771-45-2	ROYAL BK OF SCOTLAND PLC	F	05/18/2010	DIRECT		1,579	1,584	1,569							1,569		9	9		05/17/2015	1FE
78010X-AC-5	ROYAL BK OF SCOTLAND PLC	F	04/22/2010	ROYAL BANK OF SCOTLAND PLC		15,295,650	15,000,000	14,965,200			709		709		14,965,909		329,741	329,741	83,281	03/16/2015	1FE
990965-9B-3	ROYALTY PHARMA FINANCE TRUST ADD-ON TERM		06/30/2010	SCHEDULED REDEMPTION		49,395	49,395	49,059	45,286		258		258		49,395				352	04/16/2013	2FE
75405R-AA-1	RPRO 2005, G		06/21/2010	SCHEDULED REDEMPTION		460,525	460,525	460,525	460,525						460,525				1,542	03/23/2024	1FE
81375W-AC-0	SABR 2004-OP1, M2		06/25/2010	SCHEDULED REDEMPTION		113,317	113,317	113,317	114,500		(1,183)		(1,183)		113,317				1,161	02/25/2034	3Z*
785778-QJ-3	SACO 2006-3, A1		06/25/2010	Various		141,414	328,164	199,616	54,853	254,882	(104,666)		150,216		141,414				894	04/25/2036	6Z*
785779-AA-7	SACO 2006-6, A		06/25/2010	Various		236,267	701,925	342,811	123,728	511,511	(291,490)		220,021		236,267				1,536	06/25/2036	6Z*
86360X-AA-8	SACO 2006-GEL3, A1		06/25/2010	SCHEDULED REDEMPTION		724,971	724,971	724,971	782,621		(57,650)		(57,650)		724,971				1,266	07/25/2036	3Z*
79722#-AA-5	SAN DIEGO BALLPARK FUNDING LLC (STADIUM)		04/15/2010	SCHEDULED REDEMPTION		149,219	149,219	149,219	149,078		141		141		149,219				6,543	07/15/2025	2
79722#-AB-3	SAN DIEGO BALLPARK P-1 (PARKING) FUNDING		04/15/2010	SCHEDULED REDEMPTION		29,844	29,844	29,844	29,844						29,844				1,059	07/15/2025	2
80104M-BG-2	SANKATY HIGH YIELD PARTNERS II, CL B LOA		06/30/2010	SCHEDULED REDEMPTION		6,559,063	6,559,063	5,886,563	5,509,613	765,600	283,850		1,049,450		6,559,063				145,425	12/31/2010	6FE
863579-VQ-8	SARM 2005-17 4A2		06/01/2010	SCHEDULED REDEMPTION		463,146	463,146	448,962	451,620		11,527		11,527		463,146				10,538	08/25/2035	1Z*
86359D-SR-9	SASC 2005-17 5A1		06/01/2010	SCHEDULED REDEMPTION		325,626	325,626	267,827			57,799		57,799		325,626				3,829	10/25/2035	1Z*
86363M-AA-9	SASC 2007-GEL2 A1		06/25/2010	SCHEDULED REDEMPTION		1,080,102	1,080,102	1,080,102	1,080,102						1,080,102				2,043	05/25/2037	1Z*
805564-PF-2	SAST 2003-3 M2		06/25/2010	SCHEDULED REDEMPTION		39,148	39,148	39,466	39,220		(72)		(72)		39,148				312	12/25/2033	5Z*
80556Y-AB-1	SAST 2007-2 A2A		06/25/2010	SCHEDULED REDEMPTION		179,884	179,884	179,884	179,884						179,884				293	05/25/2047	1Z*
80585B-AN-0	SBAC 2006-1A, C		05/15/2010	SCHEDULED REDEMPTION		4,000,000	4,000,000	3,999,946	3,999,978		22		22		4,000,000				235,015	11/15/2036	1FE
80585B-AP-5	SBAC 2006-1A, D		05/15/2010	SCHEDULED REDEMPTION		7,680,000	7,680,000	7,679,903	7,679,961		39		39		7,680,000				461,178	11/15/2036	2FE
87901#-AA-1	SCA PACKAGING N.A. (TEGRANT) 2ND LIEN TE		04/30/2010	DISTRIBUTION		7,200											7,200	7,200		03/08/2015	6

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
806857-AD-0	SCHLUMBERGER LIMITED 2.125000% 06/01/202		06/11/2010	CONVERSION		190,295	200,000	187,778	190,016		279		279		190,295				2,125	06/01/2023	1FE
811904-AK-7	SEACOR HOLDINGS INC		04/30/2010	LIBERTAS		10,462,400	10,000,000	9,932,900	9,934,143		1,610		1,610		9,935,753		526,647	526,647	452,743	10/01/2019	2FE
81237E-AH-7	SEARS MTG FUNDING TR 1988 1 CL Z		05/01/2010	SCHEDULED REDEMPTION		10,992	10,992	9,183	9,885		1,107		1,107		10,992				457	12/01/2018	1FE
995942-9C-5	SEMINOLE TRIBE OF FLORIDA DELAYED DRAW T		06/30/2010	Various		270,335	277,940	277,469	277,566		39		39		277,605		(7,271)	(7,271)	1,380	03/05/2014	2FE
995942-9E-1	SEMINOLE TRIBE OF FLORIDA DELAYED DRAW T		06/30/2010	Various		755,818	775,798	774,482	774,556		159		159		774,714		(18,896)	(18,896)	2,157	03/05/2014	2FE
995942-9D-3	SEMINOLE TRIBE OF FLORIDA TERM LOAN B-2		06/30/2010	Various		974,307	1,001,722	1,000,004	1,000,359		143		143		1,000,501		(26,194)	(26,194)	4,635	03/05/2014	2FE
808086-A#-9	SEMPRA / SDG&E / PORTLAND GEN ELEC / J.H		06/30/2010	SCHEDULED REDEMPTION		2,064,245	2,064,245	2,064,245	2,064,245						2,064,245				125,145	06/30/2013	1
81721M-AB-5	SENIOR HOUSING PROPS TR		05/17/2010	CALLED @ 101.313		3,212,635	3,171,000	3,171,670	3,169,232		(176)		(176)		3,169,055		43,580	43,580	147,055	04/15/2015	3FE
990502-9A-6	SENSATA TECHNOLOGIES US TERM LOAN		06/30/2010	SCHEDULED REDEMPTION		3,579	3,579	3,579	3,579						3,579					04/27/2013	4FE
82101#-AA-0	SHEBOYGAN POWER (WI PWR & LT LEASE) 2005		06/15/2010	SCHEDULED REDEMPTION		329,440	329,440	329,440	329,440						329,440				8,335	06/15/2025	1
83168L-AA-5	SHOME 2004-1, M1		06/25/2010	SCHEDULED REDEMPTION		123,565	123,565	123,565	123,565						123,565				707	07/25/2011	1FE
82668Q-AA-1	SIGNATURE V, CLASS A INVESTMENT GRADE		04/27/2010	SCHEDULED REDEMPTION		141,916	141,916	135,353	136,370		5,547		5,547		141,916				775	10/27/2012	1FE
82671#-AA-0	SIGNUM EMERALD LLC		05/26/2010	PRINCIPAL PAYMENT		24,619,000	27,498,856	25,097,289	25,177,467		32,547		32,547		25,210,014		(591,014)	(591,014)		06/30/2037	1FE
83001W-9A-4	SIX FLAGS THEME PARKS INC. INCREM. TERM		07/27/2009	VARIOUS															13,100	04/30/2015	5FE
83001W-9C-0	SIX FLAGS THEME PARKS, INC TRANCHE B TER		05/21/2010	J. P. MORGAN SECURITIES, INC.		2,005,000	2,000,000	1,980,000			41		41		1,980,041		24,959	24,959	(1,633)	06/30/2016	4FE
990079-9B-3	SKILLED HEALTHCARE GROUP TERM LOAN		06/30/2010	SCHEDULED REDEMPTION		2,084	2,084	2,068			16		16		2,084					04/09/2016	3FE
86386M-AT-1	SLCC STUDENT LOAN TRUST I 2002-2A-17		06/30/2010	TENDER OFFER		10,692,000	12,150,000	12,150,000	12,150,000						12,150,000		(1,458,000)	(1,458,000)	487,501	07/01/2042	1FE
86386M-AC-8	SLCC STUDENT LOAN TRUST I 2002A-3		06/30/2010	TENDER OFFER		4,576,000	5,200,000	5,200,000	5,200,000						5,200,000		(624,000)	(624,000)	216,235	03/01/2042	1FE
863572-AW-3	SLH MTG TRUST 1989-1 Z		06/01/2010	SCHEDULED REDEMPTION		451	451	464	452		(2)		(2)		451					10/25/2020	1Z*
83169W-AA-0	SMART HOME REINSURANCE LIMITED		06/25/2010	SCHEDULED REDEMPTION		1,083,662	1,083,662	1,083,662	1,083,662						1,083,662				5,073	11/25/2012	1Z*
995242-9H-9	SMURFIT STONE CONTAINER - CANADA CANADIA		11/13/2009	VARIOUS															1,564	12/31/2009	6FE
995242-9D-8	SMURFIT STONE CONTAINER SYN. L/C (11/04)		02/11/2009	VARIOUS															3,888	11/01/2010	6FE
995242-9B-2	SMURFIT STONE CONTAINER TERM B (11/04)		05/04/2009	VARIOUS															803	11/01/2011	6FE
995242-9C-0	SMURFIT STONE CONTAINER TERM C (11/04)		03/03/2009	VARIOUS															1,513	11/01/2011	6FE
995242-9G-1	SMURFIT STONE CONTAINER US REVOLVER		11/13/2009	VARIOUS															5,123	12/31/2009	6FE
995242-9F-3	SMURFIT STONE CONTAINER-CANADA TLC-1		05/03/2009	VARIOUS															458	11/01/2011	6FE
834376-9B-3	SOLUTIA INC TERM LOAN		06/30/2010	SCHEDULED REDEMPTION		875	875	871			4		4		875					03/17/2017	3FE
84533T-GN-0	SOUTHWN BELL CAP		05/24/2010	MATURED		5,000,000	5,000,000	4,986,162	4,999,561		439		439		5,000,000				268,479	05/24/2010	1FE
84533T-GR-1	SOUTHWN BELL CAP		06/02/2010	MATURED		10,000,000	10,000,000	9,857,900	9,987,762		12,238		12,238		10,000,000				544,258	06/02/2010	1FE
991185-9A-9	SPANSION LLC TERM LOAN		05/31/2010	Various		30,000									30,000					02/09/2015	3FE
84861#-AA-6	SPIRITS OF ST. LOUIS BASKETBALL CLUB		06/30/2010	SCHEDULED REDEMPTION		282,161	282,161	280,422	280,599		1,562		1,562		282,161				8,592	12/31/2021	2
84860R-AA-1	SPMF 2006-1A, A		06/01/2010	SCHEDULED REDEMPTION		110,596	110,596	110,561	110,568		28		28		110,596				3,009	03/20/2024	2FE
991056-9A-2	STALLION OILFIELD SERVICES TERM LOANS		09/29/2009	JEFFERIES & COMPANY, 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
864720-AG-2	SUFFIELD CLO CLASS K COMBO NOTES LOANS		06/30/2010	DISTRIBUTION		1,910,663		1,910,663	1,910,663						1,910,663					09/26/2014	4FE
86771*-AA-4	SUNRISE POWER CO. LLC, DUE 2011		04/30/2010	SCHEDULED REDEMPTION		1,431,750	1,431,750	1,431,750	1,431,750						1,431,750				50,756	10/31/2011	2
869237-AD-9	SUSSER HOLDINGS & FINANC		05/11/2010	RBC DOMINION SECURITIES		351,750	350,000	345,958			10		10		345,967		5,783	5,783	578	05/15/2016	4FE
83611M-PG-7	SVHE 2006-OPT3, 2A2		06/25/2010	SCHEDULED REDEMPTION		1,208,367	1,208,367	1,208,367	1,208,367						1,208,367				2,075	06/25/2036	1Z*
78487T-AA-2	SVOVM 2005-A, A		06/01/2010	SCHEDULED REDEMPTION		569,693	569,693	569,551	569,612		80		80		569,693				14,028	02/20/2021	1FE
870537-AA-5	SWEETWATER INVESTORS SR SEC NOTES		05/15/2010	SCHEDULED REDEMPTION		514,986	514,986	514,986	514,986						514,986				15,128	05/15/2014	2FE
990258-9B-3	SWETT & CRAWFORD (HSMC) FIRST LIEN (2007		04/05/2010	Various					27,913		367		367						182	04/03/2014	4FE
990957-9D-6	SWIFT TRANSPORTATION CO TERM LOAN		04/05/2010	SCHEDULED REDEMPTION		45,335	45,335	40,378	40,245		5,090		5,090		45,335				61,484	05/10/2014	4FE
89578V-AD-8	TAROT 2006-B, A4		06/12/2010	SCHEDULED REDEMPTION		2,009,583	2,009,583	2,009,325	2,009,532		51		51		2,009,583				51,795	11/12/2012	1FE
991181-9B-6	TASC INC TERM LOAN A		06/30/2010	SCHEDULED REDEMPTION		8,750	8,750	8,663			88		88		8,750				209	12/18/2014	3FE
991181-9A-8	TASC INC TERM LOAN B		06/30/2010	SCHEDULED REDEMPTION		1,625	1,625	1,609			16		16		1,625				17	12/18/2015	3FE
G8692#-AA-3	TAYLOR WOODROW PLC SER. A SR NTS, DUE 20	F	05/26/2010	DISTRIBUTION		566,887		566,887	566,887						566,887					07/03/2012	4
G8692#-AB-1	TAYLOR WOODROW PLC SER. B SR NTS, DUE 20	F	05/26/2010	Various		239,885		239,885	239,885						239,885					07/03/2012	4
87235M-AJ-4	TCW LEVERAGED INCOME TRUST II SUB SEC NT		04/30/2010	Various		1,311	1,311								1,311					12/15/2009	6Z
67109@-AC-1	TECHTRONIC INDUSTRIES CO SER C SR NTS	R	06/30/2010	PRINCIPAL PAYMENT		12,500,000	12,500,000	12,478,715	12,371,496		26,907		26,907		12,398,404		101,596	101,596	674,396	03/22/2012	3Z
67109@-AD-9	TECHTRONIC INDUSTRIES CO SER D SR NTS	R	06/30/2010	PRINCIPAL PAYMENT		12,500,000	12,500,000	13,004,401	12,885,479		(31,230)		(31,230)		12,854,248		(354,248)	(354,248)	700,458	03/22/2015	3Z
87938W-AA-1	TELEFONICA EMISIONES SAU	F	04/13/2010	BARCLAYS BANK		7,891,125	7,500,000	7,500,000	7,500,000						7,500,000		391,125	391,125	144,613	06/20/2011	1FE
87938W-AJ-2	TELEFONICA SA	F	04/13/2010	WARBURG DILLION READ LLC		10,584,700	10,000,000	10,369,320	10,356,748		(18,901)		(18,901)		10,337,848		246,852	246,852	384,922	01/15/2015	1FE
88031V-AA-7	TENASKA GATEWAY		03/31/2010	SCHEDULED REDEMPTION		168,952	168,952	164,971	165,236		3,716		3,716		168,952				7,669	12/31/2023	2FE
88031Q-AA-8	TENASKA VIRGINIA		06/30/2010	SCHEDULED REDEMPTION		185,978	185,978	186,368	186,271		(293)		(293)		185,978				5,690	03/30/2024	2FE
991099-9C-8	TEXAS COMPETITIVE ELECTRIC HOLDINGS COMP		06/30/2010	SCHEDULED REDEMPTION		7,429	7,429	6,916	6,916		513		513		7,429					10/10/2014	4FE

STATEMENT AS OF JUNE 30, 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Maturity Date	22 NAIC Desig-nation or Market In-dicator (a)
991099-9A-2	TEXAS COMPETITIVE ELECTRIC HOLDINGS COMP		06/30/2010	Various		1,683,477	2,005,977	1,922,681	1,935,885		4,923		4,923		1,940,808		(257,331)	(257,331)	64,974	10/10/2014	4FE
991099-9B-0	TEXAS COMPETITIVE ELECTRIC HOLDINGS COMP		06/30/2010	SCHEDULED REDEMPTION		20,000	20,000	20,000	20,000						20,000				188	10/10/2014	4FE
990573-9C-3	TEXAS PETROCHEMICALS INCREMENTAL TERM LO		06/30/2010	SCHEDULED REDEMPTION		2,438	2,438	2,423	2,421		17		17		2,438					06/27/2013	4FE
990573-9A-7	TEXAS PETROCHEMICALS LP TERM LOAN		06/30/2010	SCHEDULED REDEMPTION		7,224	7,224	7,179	7,177		46		46		7,224				1,925	06/27/2013	4FE
883199-A@-0	TEXTRON FINANCIAL CORP 4.39% SR. NTS		06/24/2010	SCHEDULED REDEMPTION		1,052,632	1,052,632	1,035,913	1,039,833		12,799		12,799		1,052,632				23,105	12/24/2013	3
990771-9A-7	TISHMAN SPEYER REAL ESTATE D.C. AREA		06/10/2010	SCHEDULED REDEMPTION		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				132,400	12/27/2012	6Z
88157G-AA-8	TMTS 2007-1SL A1		06/25/2010	SCHEDULED REDEMPTION		180,017	180,017	180,017	180,017						180,017				314	01/25/2038	3Z*
991180-9A-0	TOWERCO LLC TERM LOAN		06/30/2010	SCHEDULED REDEMPTION		5,000	5,000	5,000	5,000						5,000					11/24/2014	3FE
893830-AV-1	TRANSOCEAN INC 1.500000% 12/15/2037		06/07/2010	Various		5,783,750	6,500,000	6,920,275	6,681,122		(51,740)		(51,740)		6,629,383		(845,633)	(845,633)	46,792	12/15/2037	2FE
89578P-AD-1	TRIAD AUTO RECEIVABLES OWNER T		06/12/2010	SCHEDULED REDEMPTION		2,371,284	2,371,284	2,361,457	2,365,805		5,479		5,479		2,371,284				58,792	05/13/2013	2FE
89609G-AB-8	TRICAHUE LEASING LLC		05/26/2010	SCHEDULED REDEMPTION		124,330	124,330	124,330							124,330				659	02/26/2022	1Z
89655N-AA-8	TRL 2004-1		06/14/2010	SCHEDULED REDEMPTION		67,441	67,441	67,441	67,441						67,441				1,679	08/14/2027	1FE
89655X-AA-6	TRL 2006-1A, A1		06/14/2010	SCHEDULED REDEMPTION		287,702	287,702	287,702	301,100		(13,399)		(13,399)		287,702				5,995	05/14/2036	2FE
89655V-AA-0	TRLT II 2003-1		06/12/2010	SCHEDULED REDEMPTION		116,066	116,066	116,066	108,604		7,073		7,073		116,066				2,540	10/12/2026	1FE
89861*-AC-5	TUB-TEX SR SEC TERM A (NAVIS)		04/30/2010	PRINCIPAL PAYMENT		17,649	17,649	17,649		17,649			17,649		17,649				530	05/31/2010	6
873168-AL-2	TXU CORP		06/16/2010	JEFFERIES & COMPANY, INC.		7,075,000	10,000,000	9,638,460	9,787,162		17,830		17,830		9,804,992		(2,729,992)	(2,729,992)	330,688	11/15/2014	5FE
873168-AN-8	TXU CORP		06/14/2010	MORGAN STANLEY DEAN WITTER		900,000	2,000,000	1,948,520	1,955,331		825		825		1,956,155		(1,056,155)	(1,056,155)	76,556	11/15/2024	5FE
903329-AA-8	U.S. CAPITAL FUNDING I, CORP, CLASS A-1	R	05/03/2010	SCHEDULED REDEMPTION		87,074	87,074	87,074	87,074						87,074				392	05/01/2034	1FE
90781#-AC-6	UNION PACIFIC RAILROAD LEASE-BACKED NOTE		06/18/2010	PRINCIPAL PAYMENT		1,976	1,976	1,976	1,976						1,976				54	07/30/2012	1
908594-AC-8	UNION TANK CAR CO. SR NTS		05/15/2010	SCHEDULED REDEMPTION		1,818,182	1,818,182	1,799,967	1,803,192		14,990		14,990		1,818,182				42,818	05/15/2020	1
908594-A*-5	UNION TANK CAR SECD. NTS		06/01/2010	SCHEDULED REDEMPTION		448,626	448,626	448,626	448,626						448,626				15,298	06/01/2016	1
908594-AB-0	UNION TANK CAR SR UNSEC. NTS, DUE 2019		06/01/2010	SCHEDULED REDEMPTION		3,181,818	3,181,818	3,201,045	3,198,675		(16,857)		(16,857)		3,181,818				89,727	06/01/2019	1
913017-BG-3	UNITED TECHNOLOGIES CORP		05/01/2010	MATURED		10,000,000	10,000,000	10,215,100	10,044,085		(44,085)		(44,085)		10,000,000				218,750	05/01/2010	1FE
990846-9A-7	UNIVISION COMMUNICATIONS FIRST LIEN TERM		06/01/2010	SCHEDULED REDEMPTION		72,127	72,127	71,373	71,408		719		719		72,127				523	09/29/2014	4FE
91630*-AA-5	UPPER PENINSULA POWER WPS F.M.B.		05/01/2010	SCHEDULED REDEMPTION		278,000	278,000	278,000	283,288		(5,288)		(5,288)		278,000				12,955	11/01/2021	5*
991841-9F-6	US SHIPPING PARTNERS LP SR SEC CLOSING L		05/13/2010	SCHEDULED REDEMPTION		5,998	5,998	3,356	3,411		2,587		2,587		5,998				215	08/07/2013	4FE
990936-9A-6	USI HOLDINGS CORP. TRANCHE B		06/30/2010	SCHEDULED REDEMPTION		3,750	3,750	3,728	3,733		17		17		3,750				28	05/04/2014	4FE
91802M-AA-8	UTILITY CONTRACT FUNDING		04/01/2010	SCHEDULED REDEMPTION		539,904	539,904	539,607	539,753		152		152		539,904				21,445	10/01/2016	2FE
922463-AA-2	VEER 2008-1A SENIOR INCOME NOTES LOANS		04/19/2010	SCHEDULED REDEMPTION		164,195	164,195	147,728	149,060		15,135		15,135		164,195				1,384	07/19/2017	1FE
911760-AP-1	VENDEE MTG TR 1992-1 2-Z		06/01/2010	SCHEDULED REDEMPTION		116,993	116,993	108,118	112,713		4,280		4,280		116,993				4,232	05/15/2022	5Z*
991076-9A-0	VERTRUE, INC. FIRST LIEN TERM FACILITY		04/05/2010	SCHEDULED REDEMPTION		20,930	20,930	20,490	20,468		463		463		20,930				15	08/16/2014	4FE
925524-AQ-3	VIACOM INC		04/28/2010	TENDER OFFER		2,321,988	2,262,000	2,300,545	2,283,202		(4,863)		(4,863)		2,278,339		43,649	43,649	143,596	05/15/2011	2FE
925524-AT-7	VIACOM INC		04/28/2010	TENDER OFFER		5,248,481	5,445,000	5,496,183	5,463,605		(2,169)		(2,169)		5,461,436		(212,954)	(212,954)	378,598	08/15/2012	2FE
92966*-AB-5	WABASH VALLEY POWER ASSOC. SERIES B		04/30/2010	SCHEDULED REDEMPTION		349,078	349,078	349,078	349,078						349,078				8,011	04/30/2019	1
990457-9G-0	WARNER CHILCOTT ADDITIONAL TERM LOAN		06/30/2010	SCHEDULED REDEMPTION		42	42	42							42					04/30/2015	4FE
990457-9F-2	WARNER CHILCOTT TERM A LOAN		06/30/2010	SCHEDULED REDEMPTION		16,499	16,499	16,499							16,499					10/30/2014	4FE
990457-9H-8	WARNER CHILCOTT TERM B-1 LOAN		06/30/2010	SCHEDULED REDEMPTION		577	577	577							577					04/30/2015	4FE
990457-9I-6	WARNER CHILCOTT TERM B-2 LOAN		06/30/2010	SCHEDULED REDEMPTION		961	961	961							961					04/30/2015	4FE
863572-L9-2	WASHINGTON MUTUAL 2000-1 M2		06/25/2010	SCHEDULED REDEMPTION		36,855	36,855	36,855	36,855						36,855				269	01/25/2040	1Z*
94106L-B#-5	WASTE MANAGEMENT CREDIT-LINKED NTS		06/30/2010	MATURED		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				207,289	06/30/2010	2
991143-9B-6	WASTEQUIP, INC. (BIG DUMPSTER) DELAYED D		04/30/2010	SCHEDULED REDEMPTION		8,621	8,621	7,646	7,601		1,020		1,020		8,621				1,129	02/05/2013	5FE
991143-9C-4	WASTEQUIP, INC. (BIG DUMPSTER) TERM B LO		04/30/2010	SCHEDULED REDEMPTION		20,474	20,474	18,167	18,060		2,415		2,415		20,474				2,682	02/05/2013	5FE
952355-9B-3	WEST CORPORATION B-3 TERM LOAN		06/30/2010	SCHEDULED REDEMPTION		15,306	15,306	15,373			(67)		(67)		15,306				20	10/24/2013	4FE
952355-9A-5	WEST CORPORATION TERM B-4		06/29/2010	SCHEDULED REDEMPTION		7,692	7,692	7,154			538		538		7,692				29	07/15/2016	4FE
88880L-AB-9	WEST VIRGINIA TOBACCO STLEMNT FIN 07B		04/15/2010	MESIROW FINANCIAL, INC.		12,775,000	695,456,771	20,186,417	10,085,815		284,511		284,511		17,807,977		(5,032,977)	(5,032,977)		06/01/2047	3FE
G9546#-AA-9	WESTBURY PLC SER A	F	04/16/2010	MATURED		10,000,000	10,000,000	10,000,000	9,972,556		27,444		27,444		10,000,000				392,500	04/16/2010	3
G9546#-AB-7	WESTBURY PLC SER B	F	06/21/2010	PRINCIPAL PAYDOWN		25,000,000	25,000,000	25,000,000	24,792,145		25,999		25,999		24,818,144		181,856	181,856	4,384,315	04/16/2013	3
961815-A#-4	WESTWOOD ONE, INC. 15.00% SENIOR SECURED		06/04/2010	CALLED @ 100.00000000		1,428,305	1,428,305	476,075	606,740		895,203		895,203		1,428,305				111,379	07/15/2012	5
94979R-AD-2	WFMBS 2003-8 A4		06/01/2010	SCHEDULED REDEMPTION		225,203	225,203	216,758	221,611		3,592		3,592		225,203				4,780	08/25/2018	1Z*
949757-AG-3	WFMBS 2004-6 A7		06/01/2010	SCHEDULED REDEMPTION		122,733	122,733	120,585	121,730		1,003		1,003		122,733				3,172	06/25/2034	1Z*
94981Q-AU-2	WFMBS 2005-AR16 6A3		06/01/2010	SCHEDULED REDEMPTION		487,127	487,127	486,119	486,430		697		697		487,127				10,642	10/25/2035	1Z*
94984M-AE-4	WFMBS 2006-AR14 1A5		06/01/2010	SCHEDULED REDEMPTION		646,177	646,177	592,867			53,310		53,310		646,177				7,649	10/25/2036	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*
94983P-AA-6	WFMBS 2006-AR4 1A1		06/01/2010	SCHEDULED REDEMPTION		307,376	307,376	268,185			39,190		39,190		307,376				7,232	04/25/2036	1Z*
949837-BY-3	WFMBS 2007-10 2A5		06/01/2010	SCHEDULED REDEMPTION		392,614	392,614	369,548			23,066		23,066		392,614				4,089	07/25/2037	1Z*
94985W-DZ-1	WFMBS 2007-11 A96		06/01/2010	SCHEDULED REDEMPTION		463,111	463,111	414,484			48,627		48,627		463,111				4,629	08/25/2037	1Z*

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
94985L-AG-0	WFMBS 2007-13 A7		06/01/2010	SCHEDULED REDEMPTION		321,459	321,459	290,017			31,443		31,443		321,459				3,214	09/25/2037	1Z*
94983U-AD-9	WFMBS 2007-AR3 A4		06/01/2010	SCHEDULED REDEMPTION		112,657	112,657	97,871			14,786		14,786		112,657				556	04/27/2037	1Z*
990577-9B-6	WINDSTREAM CORP TRANCH B-2 TERM LOAN		06/30/2010	Various		19,794	19,794	19,794	39,589						19,794				328	07/17/2013	3FE
982526-9B-3	WRIGLEY WM JR CO TERM B-1		06/28/2010	SCHEDULED REDEMPTION		1,488,750	1,488,750	1,488,750							1,488,750				28,255	12/17/2012	2FE
982526-9C-1	WRIGLEY WM JR CO TERM B-2		06/28/2010	Various		2,481,250	2,481,250	2,481,250							2,481,250				50,284	12/17/2014	2FE
17309D-AM-5	CGCMT 2006-C4, E		06/30/2010	DISTRIBUTION		152,835		152,835	152,835						152,835					01/01/9999	3FE
17311Q-BK-5	CGCMT 2007-C6, A4		05/03/2010	BARCLAYS BANK		11,356,625	11,200,000	10,702,125	10,779,945		16,015		16,015		10,795,959		560,666	560,666	276,615	01/01/9999	1FE
61754K-AH-8	MSC 2007-IQ14, AJ		03/17/2010	MORGAN STANLEY DEAN WITTER					8,717,760		133,332		133,332						252,557	01/01/9999	2FE
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						1,580,861,710	2,372,507,047	1,625,847,577	1,465,145,597	3,784,873	16,040,464	92,139	19,733,197	858,048	1,636,402,177	(1,717,136)	(53,823,331)	(55,540,467)	52,231,095	XXX	XXX
52468#-AA-0	AT&T INC / AT&T MOBILITY (FKA CINGULAR W		06/15/2010	SCHEDULED REDEMPTION		169,132	169,132	184,831	180,940		(11,809)		(11,809)		169,132				5,657	07/15/2016	1
160841-AA-0	BANK OF AMERICA/CHARLOTTE GATEWAY 6.41%		06/01/2010	SCHEDULED REDEMPTION		254,521	254,521	254,521	254,521						254,521				7,707	12/01/2016	1FE
09776@-AB-7	BON SECOURS HEALTH SYSTEM LEASE-COLLATER		06/15/2010	SCHEDULED REDEMPTION		99,550	99,550	114,132	110,458		(10,908)		(10,908)		99,550				3,621	09/15/2021	1
97181#-HV-8	BORDERS GROUP SR SEC NTS		06/01/2010	SCHEDULED REDEMPTION		88,736	88,736	87,901	88,206		530		530		88,736				2,871	12/01/2017	2
94978#-AQ-0	BURLINGTON NORTHERN LEASE-BACKED CRTS.		06/01/2010	SCHEDULED REDEMPTION		21,473	21,473	21,473	21,473						21,473				692	08/01/2022	2
90218#-AA-3	CALAMOS COURT LLC, CTL PASS THRU TR. CER		06/10/2010	SCHEDULED REDEMPTION		31,285	31,285	31,285	31,285						31,285				889	05/10/2025	2
857449-*S-3	CITIGROUP/CONN. RIVER PLAZA SER A SR NTS		06/09/2010	SCHEDULED REDEMPTION		2,023,444	2,023,444	2,103,703	2,030,255		(6,811)		(6,811)		2,023,444				76,662	07/09/2010	1
94978#-CC-9	COCA-COLA ENT. INC. LEASE-BACKED NTS DUE		06/10/2010	SCHEDULED REDEMPTION		49,910	49,910	49,910	49,910						49,910				1,442	06/10/2024	1
126650-BC-3	CVS CORP. (DE)/CVS LEASE PASSTHROUGH TRU		06/10/2010	SCHEDULED REDEMPTION		358,826	358,826	358,826	358,826						358,826				9,966	01/10/2028	2FE
33632*-UQ-8	CVS CTL CERTS/FIRST SEC. BK DUE 2024		06/10/2010	SCHEDULED REDEMPTION		46,644	46,644	46,644	46,644						46,644				1,604	01/10/2024	2
36312K-AA-0	GENERAL ELECTRIC LEASE / SFHI 7.01% CERT		06/11/2010	SCHEDULED REDEMPTION		218,304	218,304	224,529	224,369		(6,065)		(6,065)		218,304				7,317	04/11/2014	1
94978#-CG-0	GENERAL ELECTRIC/WACHOVIA CTL PASS-THRU		06/10/2010	SCHEDULED REDEMPTION		283,156	283,156	283,156	283,156						283,156				7,334	06/10/2030	1
94978#-AJ-6	HY-VEE INC 7.42% SR SECD NTS (CTL)		06/05/2010	SCHEDULED REDEMPTION		120,414	120,414	120,414	120,414						120,414				4,221	10/05/2021	1
12495*-AA-5	LEE MEMORIAL 2 (2007 CTL TRANSACTION) 20		06/10/2010	SCHEDULED REDEMPTION		6,264	6,264	7,657	7,611		(1,347)		(1,347)		6,264				124	01/10/2034	1
12484@-AA-6	LEE MEMORIAL CTL (2006 TRANSACTION)		06/15/2010	SCHEDULED REDEMPTION		15,928	15,928	15,928	15,928						15,928				457	08/15/2033	1
22538#-AA-9	LEHIGH VALLEY HOSPITAL LEASE-BACKED PASS		06/05/2010	SCHEDULED REDEMPTION		14,961	14,961	14,961	14,961						14,961				256	02/05/2027	1
96122#-AA-5	MOTIVA ENT. LLC (ASHBURN VA) CTL SERIES		06/05/2010	SCHEDULED REDEMPTION		50,624	50,624	48,424	48,963		1,661		1,661		50,624				1,279	01/05/2025	1
04854*-AA-7	MOTOROLA/ AFI PH 1B SEC LSE NTS		06/01/2010	SCHEDULED REDEMPTION		21,258	21,258	21,506	21,402		(144)		(144)		21,258				616	02/01/2015	2
04853#-AA-4	MOTOROLA/AFG PH 1A SEC LSE NTS		06/01/2010	SCHEDULED REDEMPTION		115,071	115,071	103,605	109,319		5,752		5,752		115,071				3,499	10/01/2014	2
04853#-AB-2	MOTOROLA/AFG PH 1B SEC LSE NTS		06/01/2010	SCHEDULED REDEMPTION		369,531	369,531	369,531	371,879		(2,348)		(2,348)		369,531				11,290	02/01/2015	2
40700#-AA-3	PHARMACIA/HAMILTON ASSOC SR SECD		06/02/2010	SCHEDULED REDEMPTION		292,024	292,024	292,024	292,024						292,024				9,988	07/01/2010	1
898613-AA-2	QWEST/TUCKAHOE CTL		06/20/2010	SCHEDULED REDEMPTION		92,204	92,204	96,635	95,527		(3,324)		(3,324)		92,204				4,104	10/20/2025	3FE
96928*-BA-4	ST. LUKE'S EPISCOPAL HOSPITAL SYSTEM CTL		06/15/2010	SCHEDULED REDEMPTION		87,196	87,196	88,132	88,004		(807)		(807)		87,196				2,202	04/15/2028	1
89222*-AA-3	TYCO INT'L - U.S. SURGICAL 7.20% SR NTS		06/30/2010	SCHEDULED REDEMPTION		93,489	93,489	93,489	93,489						93,489				3,180	03/31/2021	2
92948#-AF-5	WAL-MART WESTMINSTER CTL		05/15/2010	SCHEDULED REDEMPTION		83,686	83,686	83,906	83,836		(150)		(150)		83,686				2,816	05/15/2023	1
96928*-BD-8	WESTCHESTER COUNTY OF NY CTL 5.57% 12/15		06/15/2010	SCHEDULED REDEMPTION		89,098	89,098	90,049	89,846		(749)		(749)		89,098				2,352	05/15/2028	1
4199999. Bonds - Credit Tenant Loans						5,096,729	5,096,729	5,207,173	5,133,248		(36,519)		(36,519)		5,096,729				172,145	XXX	XXX
0557X2-AB-4	BTMU (CURACAO) HLDG NV	F	04/15/2010	MORGAN STANLEY DEAN WITTER		4,962,500	5,000,000	4,989,069	4,991,987		342		342		4,992,330		(29,830)	(29,830)	9,614	12/19/2016	1FE
225313-AB-1	CREDIT AGRICOLE SA	F	05/13/2010	CF GLOBAL TRADING		505,000	500,000	500,000	500,000						500,000		5,000	5,000	25,009	12/13/2049	1FE
251594-AC-1	DEV BK SINGAPORE 144A	F	04/15/2010	MATURED		10,000,000	10,000,000	9,924,400	9,996,913		3,087		3,087		10,000,000				393,750	04/15/2010	1FE
453414-AA-2	INDEPENDENCE COMM BANK	R	06/21/2010	CALLED @ 100.00		3,500,000	3,500,000	3,373,048	3,442,787		7,423		7,423		3,450,211		49,789	49,789	40,863	06/20/2013	2FE
743315-AM-5	PROGRESSIVE CORP		04/09/2010	FIRST TENNESSEE BANK (THE)		4,963,000	5,000,000	4,986,450	4,986,844		49		49		4,986,893		(23,893)	(23,893)	110,736	06/15/2037	2FE
749770-AQ-6	RABOBANK NEDERLAND	F	06/29/2010	Various		23,590,500	19,000,000	19,000,000	19,000,000						19,000,000		4,590,500	4,590,500	865,639	12/29/2049	1FE
80281R-AC-6	SANTANDER FIN PFD SA UNI	F	06/04/2010	MORGAN STANLEY DEAN WITTER		3,060,000	3,000,000	3,000,000	3,000,000						3,000,000		60,000	60,000	218,750	12/31/2049	1FE
84603M-EX-0	SOVEREIGN BANK	R	06/30/2010	CANTOR, FITZGERALD & CO.		506,250	500,000	500,558	500,246		(37)		(37)		500,209		6,041	6,041	20,714	03/15/2013	1FE
92931B-AC-0	WPS RESOURCES CORP		04/09/2010	MORGAN STANLEY DEAN WITTER		3,101,357	3,333,000	3,332,267	3,332,271						3,332,271		(230,915)	(230,915)	75,236	12/01/2066	2FE
98952L-AA-3	ZFS FINANCE USA TRST III	R	04/09/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		4,775,500	5,000,000	5,000,000	5,000,000						5,000,000		(224,500)	(224,500)	16,363	12/15/2065	2FE
001822-AB-1	AUST & NZ BANKING GROUP	R	04/09/2010	NOMURA SECURITIES INTERNATIONAL, INC.		987,500	1,000,000	980,740	982,300		36		36		982,336		5,164	5,164	17,718	01/01/9999	1FE
G07672-AB-7	BANK OF IRELAND PERP	F	06/15/2010	TENDER OFFER		2,600,000	5,000,000	1,508,487	1,575,000						1,575,000		1,025,000	1,025,000	300,000	01/01/9999	6FE
G40096-AA-0	BANK OF SCOTLAND PERP	F	06/02/2010	MORGAN STANLEY DEAN WITTER		3,432,800	6,130,000	2,898,054	2,970,261						2,970,261		462,539	462,539		01/01/9999	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
05568A-AA-8	BOI CAPITAL FUNDING NO 3	F	06/14/2010	TENDER OFFER		3,450,000	5,000,000	1,872,923	1,875,007						1,875,007		1,574,993	1,574,993	150,000	01/01/9999	6FE
124789-AA-6	CBA CAPITAL TRUST I	R	04/21/2010	MORGAN STANLEY DEAN WITTER		3,009,000	3,000,000	3,012,420	3,008,794		(442)		(442)		3,008,352		648	648	143,190	01/01/9999	1FE
456837-AC-7	ING GROEP NV	F	04/09/2010	BARCLAYS BANK		2,128,125	2,500,000	1,598,122	1,600,000						1,600,000		528,125	528,125	50,531	01/01/9999	3FE
58551T-AA-5	MELLON CAPITAL IV		04/09/2010	FIRST TENNESSEE BANK (THE)		4,725,500	5,000,000	5,000,000	5,000,000						5,000,000		(274,500)	(274,500)	98,863	01/01/9999	1FE
606859-AA-4	MIZUHO CAP INV 1 LTD	F	04/26/2010	MORGAN STANLEY DEAN WITTER		14,025,000	15,000,000	15,000,000	15,000,000						15,000,000		(975,000)	(975,000)	310,620	01/01/9999	3FE
G63812-AG-9	NATIONAL WESTMINSTER BANK PLC	F	05/18/2010	EXCHANGE		5,964,057	10,000,000	4,995,208	5,110,840						5,110,840		853,217	853,217	79,787	01/01/9999	3FE
66567E-AW-5	NORTHERN ROCK PLC	F	06/17/2010	TENDER OFFER		1,400,000	7,000,000	629,694	630,000						630,000		770,000	770,000	350,000	01/01/9999	6FE
66567F-AA-0	NORTHERN ROCK PLC	F	06/17/2010	TENDER OFFER		3,000,000	15,000,000	1,350,000	1,350,000						1,350,000		1,650,000	1,650,000	750,000	01/01/9999	6FE
66644P-AA-5	NORTHGROUP PFD CAP CORP	I	04/09/2010	PARIBAS CAPITAL MARKETS		4,713,500	5,000,000	5,000,000	5,000,000						5,000,000		(286,500)	(286,500)	158,564	01/01/9999	1FE
G76891-AD-5	ROYAL BANK OF SCOTLAND PLC PERP	F	05/18/2010	EXCHANGE		3,578,434	6,000,000	2,835,282	2,908,074						2,908,074		670,360	670,360	15,104	01/01/9999	3FE
83367T-AA-7	SOCIETE GENERALE	F	04/09/2010	BARCLAYS BANK		4,481,250	5,000,000	5,000,000	5,000,000						5,000,000		(518,750)	(518,750)	155,453	01/01/9999	2FE
4899999. Bonds - Hybrid Securities						116,459,273	145,463,000	106,286,722	106,761,324		10,460		10,460		106,771,784		9,687,489	9,687,489	4,356,504	XXX	XXX
5599999. Bonds - Parent, Subsidiaries and Affiliates																				XXX	XXX
8399997. Total - Bonds - Part 4						2,704,739,864	3,503,308,752	2,674,625,117	2,506,382,132	3,784,873	17,824,152	92,139	21,516,885	(374,084)	2,736,236,898	1,606,043	(33,103,076)	(31,497,033)	72,598,213	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						2,704,739,864	3,503,308,752	2,674,625,117	2,506,382,132	3,784,873	17,824,152	92,139	21,516,885	(374,084)	2,736,236,898	1,606,043	(33,103,076)	(31,497,033)	72,598,213	XXX	XXX
00169X-20-3	AFFILIATED MANAGERS GROU		04/26/2010	MCMAHAN SECURITIES CO LP	25,000.000	1,184,981	0.00	1,376,748	1,372,882						1,372,882		(187,901)	(187,901)	31,875		RP3LFE
053611-30-7	AVERY DENNISON CORP		06/25/2010	GOLDMAN, SACHS & CO.	20,000.000	778,989	0.00	1,002,380	1,000,880		(518)		(518)		1,000,361		(221,372)	(221,372)	39,375		RP3LFE
44938@-11-1	INTERCONNECT DEVICES INC SERIES A PRF(HA		04/06/2010	DIRECT	4,597.580	605,106	0.00	459,758	348,864	110,894			110,894		459,758		145,348	145,348			P5A
8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						2,569,076	XXX	2,838,886	2,722,626	110,894	(518)		110,375		2,833,001		(263,925)	(263,925)	71,250	XXX	XXX
8599999. Preferred Stocks - Parent, Subsidiaries and Affiliates							XXX													XXX	XXX
8999997. Total - Preferred Stocks - Part 4						2,569,076	XXX	2,838,886	2,722,626	110,894	(518)		110,375		2,833,001		(263,925)	(263,925)	71,250	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						2,569,076	XXX	2,838,886	2,722,626	110,894	(518)		110,375		2,833,001		(263,925)	(263,925)	71,250	XXX	XXX
H0023R-10-5	ACE LIMITED		06/25/2010	DISTRIBUTION	0.000	11											11	11			L
294087-10-1	ENVIRONMENTAL SYS PRODUCT CMN STK		04/07/2010	WRITE OFF OF INVESTMENT	7,403.000																U
464287-43-2	ISHARES BARLCAYS 20+ YR TR ETF		06/23/2010	CITIGROUP GLOBAL MARKETS	380.000	37,439		36,414	34,151	2,264			2,264		36,414		1,024	1,024	677		L
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		06/23/2010	CITIGROUP GLOBAL MARKETS	2,515.000	179,744		150,552	124,568	(8,005)			(8,005)		150,552		29,193	29,193	372		L
749121-10-9	QWEST COMM UNICATIONS INTL INC COM		04/09/2010	DISTRIBUTION	0.000	8,940											8,940	8,940			L
78462F-10-3	SPDR S&P 500 ETF TRUST		04/20/2010	CITIGROUP GLOBAL MARKETS	290.000	35,034		33,400							33,400		1,634	1,634	48		L
89708X-10-5	TROPICANA ENTERTAINMENT INC		03/08/2010	EXCHANGE	0.000																U
989209-10-1	ZEBU INC		05/24/2010	DISTRIBUTION	0.000	7,386											7,386	7,386			A
44938@-10-3	INTERCONNECT DEVICES INC COMMON STK(HANC		04/06/2010	DIRECT	94,543.980	808,494		9,454		9,454			9,454		9,454		799,040	799,040			A
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						1,077,049	XXX	229,821	158,718	3,713			3,713		229,821		847,228	847,228	1,097	XXX	XXX
9199999. Common Stocks - Parent, Subsidiaries and Affiliates							XXX													XXX	XXX
9299999. Common Stocks - Mutual Funds							XXX													XXX	XXX
261934-10-3	DREYFUS MONEY MARKET		06/02/2010	DIRECT	35,737.300	35,737		35,737	35,718						35,737				17		L
9399999. Common Stocks - Money Market Mutual Funds						35,737	XXX	35,737	35,718						35,737				17	XXX	XXX
9799997. Total - Common Stocks - Part 4						1,112,786	XXX	265,558	194,436	3,713			3,713		265,558		847,228	847,228	1,114	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						1,112,786	XXX	265,558	194,436	3,713			3,713		265,558		847,228	847,228	1,114	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
9899999. Total - Preferred and Common Stocks						3,681,863	XXX	3,104,444	2,917,062	114,606	(518)		114,088		3,098,559		583,303	583,303	72,364	XXX	XXX
9999999 - Totals						2,708,421,727	XXX	2,677,729,562	2,509,299,195	3,899,479	17,823,633	92,139	21,630,973	(374,084)	2,739,335,457	1,606,043	(32,519,773)	(30,913,730)	72,670,578	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 2

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium Received (Paid)	12 Current Year Initial Cost of Premium Received (Paid)	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
S&P500 CLIQUET 07/02/2010 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	07/10/2009	07/02/2010		2,700,000	S&P 500	(65,610)		(173,096)	2,562		2,562			(173,096)				100.00/100.00
S&P500 CLIQUET 07/09/2010 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	07/17/2009	07/09/2010		2,300,000	S&P 500	(62,100)		(166,031)						(166,031)				100.00/100.00
S&P500 CLIQUET 07/23/2010 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	07/31/2009	07/23/2010		2,600,000	S&P 500	(66,560)		(169,990)	16,120		16,120			(169,990)				100.00/100.00
S&P500 CLIQUET 07/30/2010 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	08/07/2009	07/30/2010		2,000,000	S&P 500	(53,400)		(103,054)						(103,054)				100.00/100.00
S&P500 CLIQUET 08/06/2010 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	08/14/2009	08/06/2010		1,700,000	S&P 500	(39,780)		(102,880)	3,015		3,015			(102,880)				100.00/100.00
S&P500 CLIQUET 08/13/2010 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	08/21/2009	08/13/2010		1,700,000	S&P 500	(39,270)		(96,138)	1,213		1,213			(96,138)				100.00/100.00
S&P500 CLIQUET 08/26/2010 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	08/28/2009	08/26/2010		1,500,000	S&P 500	(30,900)		(72,065)	7,347		7,347			(72,065)				100.00/100.00
S&P500 CLIQUET 08/20/2010 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	08/28/2009	08/20/2010		1,600,000	S&P 500	(36,800)		(77,263)	721		721			(77,263)				100.00/100.00
S&P500 INDEX 12/17/2010 1025 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/28/2009	12/17/2010	550		1,025.00	(6,161,100)		(3,478,750)	4,466,000		4,466,000			(3,478,750)				100.00/100.00
S&P500 INDEX 12/17/2010 1025 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/04/2009	12/17/2010	650		1,025.00	(6,741,800)		(4,111,250)	5,278,000		5,278,000			(4,111,250)				100.00/100.00
S&P500 INDEX 12/17/2010 1100 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/22/2010	12/17/2010	600		1,100.00		(4,861,200)	(2,251,200)	2,610,000		2,610,000			(2,251,200)				100.00/100.00
S&P500 INDEX 12/17/2010 1100 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/29/2010	12/17/2010	500		1,100.00		(3,406,000)	(1,231,000)	2,175,000		2,175,000			(1,231,000)				100.00/100.00
S&P500 INDEX 12/17/2010 1100 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/02/2009	12/17/2010	350		1,100.00	(3,675,700)		(1,933,750)	1,522,500		1,522,500			(1,933,750)				100.00/100.00
S&P500 INDEX 12/17/2010 1100 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/04/2009	12/17/2010	500		1,100.00	(5,001,000)		(2,762,500)	2,175,000		2,175,000			(2,762,500)				100.00/100.00
S&P500 INDEX 12/17/2010 1100 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/11/2009	12/17/2010	700		1,100.00	(7,141,400)		(3,867,500)	3,045,000		3,045,000			(3,867,500)				100.00/100.00
S&P500 INDEX 12/17/2010 1100 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/08/2010	12/17/2010	500		1,100.00		(5,191,000)	(3,016,000)	2,175,000		2,175,000			(3,016,000)				100.00/100.00
S&P500 CLIQUET 08/27/2010 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	09/04/2009	08/27/2010		3,200,000	S&P 500	(52,800)		(137,733)	29,134		29,134			(137,733)				100.00/100.00
S&P500 CLIQUET 09/03/2010 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	09/11/2009	09/03/2010		1,300,000	S&P 500	(29,250)		(47,414)	14,910		14,910			(47,414)				100.00/100.00
S&P500 CLIQUET 09/10/2010 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	09/18/2009	09/10/2010		2,400,000	S&P 500	(52,800)		(100,210)	22		22			(100,210)				100.00/100.00
S&P500 INDEX 12/17/2010 1050 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/18/2009	12/17/2010	500		1,050.00	(5,846,000)		(3,052,500)	3,365,000		3,365,000			(3,052,500)				100.00/100.00
S&P500 INDEX 12/17/2010 1050 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/06/2009	12/17/2010	600		1,050.00	(6,481,200)		(3,663,000)	4,038,000		4,038,000			(3,663,000)				100.00/100.00
S&P500 INDEX 12/17/2010 1125 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/04/2010	12/17/2010	600		1,125.00		(5,581,200)	(3,553,200)	2,028,000		2,028,000			(3,553,200)				100.00/100.00
S&P500 INDEX 12/17/2010 1125 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/15/2010	12/17/2010	500		1,125.00		(4,166,000)	(2,476,000)	1,690,000		1,690,000			(2,476,000)				100.00/100.00
S&P500 CLIQUET 09/17/2010 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	09/25/2009	09/17/2010		2,700,000	S&P 500	(44,280)		(88,290)	4,172		4,172			(88,290)				100.00/100.00
S&P500 INDEX 09/17/2010 1050 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/25/2009	09/17/2010	350		1,050.00	(3,266,200)		(2,542,750)	1,529,500		1,529,500			(2,542,750)				100.00/100.00
S&P500 INDEX 09/17/2010 1050 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/30/2009	09/17/2010	700		1,050.00	(5,748,400)		(5,085,500)	3,059,000		3,059,000			(5,085,500)				100.00/100.00
S&P500 CLIQUET 09/24/2010 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	10/02/2009	09/24/2010		2,300,000	S&P 500	(46,460)		(91,944)	6,502		6,502			(91,944)				100.00/100.00
S&P500 INDEX 09/17/2010 1025 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/04/2010	09/17/2010	500		1,025.00		(8,301,000)	(5,416,000)	2,885,000		2,885,000			(5,416,000)				100.00/100.00
S&P500 INDEX 09/17/2010 1025 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/05/2010	09/17/2010	500		1,025.00		(8,001,000)	(5,116,000)	2,885,000		2,885,000			(5,116,000)				100.00/100.00
S&P500 INDEX 09/17/2010 1025 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/06/2010	09/17/2010	500		1,025.00		(7,251,000)	(4,366,000)	2,885,000		2,885,000			(4,366,000)				100.00/100.00

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium Received (Paid)	12 Current Year Initial Cost of Premium Received (Paid)	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
S&P500 INDEX 09/17/2010 1025 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/02/2009	09/17/2010	650		1,025.00	(6,306,300)		(4,904,250)	3,750,500		3,750,500			(4,904,250)				100.00/100.00
S&P500 CLIQUET 10/01/2010 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	10/09/2009	10/01/2010		1,900,000	S&P 500	(42,180)		(59,823)	7,906		7,906			(59,823)				100.00/100.00
S&P500 INDEX 09/17/2010 1075 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/09/2009	09/17/2010	200		1,075.00	(1,736,400)		(1,378,000)	632,000		632,000			(1,378,000)				100.00/100.00
S&P500 INDEX 09/17/2010 1075 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/23/2009	09/17/2010	700		1,075.00	(6,245,400)		(4,823,000)	2,212,000		2,212,000			(4,823,000)				100.00/100.00
S&P500 CLIQUET 10/08/2010 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	10/23/2009	10/08/2010		2,700,000	S&P 500	(59,130)		(90,579)						(90,579)				100.00/100.00
S&P500 CLIQUET 10/22/2010 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAY'S BANK PLC	10/30/2009	10/22/2010		3,700,000	S&P 500	(46,250)		(104,211)	5,762		5,762			(104,211)				100.00/100.00
S&P500 CLIQUET 10/29/2010 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	11/06/2009	10/29/2010		2,800,000	S&P 500	(53,480)		(97,936)						(97,936)				100.00/100.00
S&P500 CLIQUET 11/05/2010 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	11/13/2009	11/05/2010		2,100,000	S&P 500	(45,360)		(63,197)	693		693			(63,197)				100.00/100.00
S&P500 CLIQUET 11/12/2010 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	11/20/2009	11/12/2010		3,000,000	S&P 500	(58,800)		(86,806)	2,976		2,976			(86,806)				100.00/100.00
S&P500 INDEX 12/17/2010 1075 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/20/2009	12/17/2010	650		1,075.00	(7,060,300)		(3,792,750)	3,555,500		3,555,500			(3,792,750)				100.00/100.00
S&P500 CLIQUET 11/19/2010 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	12/02/2009	11/19/2010		3,400,000	S&P 500	(71,060)		(84,732)	5,750		5,750			(84,732)				100.00/100.00
S&P500 CLIQUET 12/10/2010 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	12/18/2009	12/10/2010		3,300,000	S&P 500	(62,040)		(74,518)	635		635			(74,518)				100.00/100.00
S&P500 CLIQUET 12/30/2010 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	01/04/2010	12/30/2010		1,700,000	S&P 500		(35,190)	(35,190)						(35,190)				100.00/100.00
S&P500 CLIQUET 12/23/2010 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	01/04/2010	12/23/2010		4,200,000	S&P 500		(84,000)	(81,640)	2,360		2,360			(81,640)				100.00/100.00
S&P500 CLIQUET 12/17/2010 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	01/04/2010	12/17/2010		2,000,000	S&P 500		(41,200)	(38,136)	3,064		3,064			(38,136)				100.00/100.00
S&P500 CLIQUET 12/31/2010 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	01/08/2010	12/31/2010		1,600,000	S&P 500		(32,640)	(32,640)						(32,640)				100.00/100.00
S&P500 CLIQUET 01/07/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	01/15/2010	01/07/2011		3,800,000	S&P 500		(66,500)	(66,500)						(66,500)				100.00/100.00
S&P500 CLIQUET 01/21/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAY'S BANK PLC	01/29/2010	01/21/2011		3,200,000	S&P 500		(41,920)	(35,912)	6,008		6,008			(35,912)				100.00/100.00
S&P500 INDEX 06/17/2011 1050 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/05/2010	06/17/2011	500		1,050.00		(5,136,000)	(276,000)	4,860,000		4,860,000			(276,000)				100.00/100.00
S&P500 INDEX 06/17/2011 1125 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/15/2010	06/17/2011	550		1,125.00		(5,693,600)	(2,278,100)	3,415,500		3,415,500			(2,278,100)				100.00/100.00
S&P500 INDEX 06/17/2011 1125 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/25/2010	06/17/2011	650		1,125.00		(4,941,300)	(904,800)	4,036,500		4,036,500			(904,800)				100.00/100.00
S&P500 INDEX 06/17/2011 1075 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/12/2010	06/17/2011	500		1,075.00		(4,816,000)	(586,000)	4,230,000		4,230,000			(586,000)				100.00/100.00
S&P500 INDEX 06/17/2011 1075 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/28/2010	06/17/2011	600		1,075.00		(7,363,200)	(2,287,200)	5,076,000		5,076,000			(2,287,200)				100.00/100.00
S&P500 INDEX 06/17/2011 1075 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/11/2010	06/17/2011	600		1,075.00		(6,613,200)	(1,537,200)	5,076,000		5,076,000			(1,537,200)				100.00/100.00
S&P500 CLIQUET 02/11/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAY'S BANK PLC	02/19/2010	02/11/2011		3,200,000	S&P 500		(71,680)	(55,058)	16,622		16,622			(55,058)				100.00/100.00
S&P500 INDEX 06/17/2011 1100 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/26/2010	06/17/2011	500		1,100.00		(4,656,000)	(1,016,000)	3,640,000		3,640,000			(1,016,000)				100.00/100.00
S&P500 INDEX 06/17/2011 1100 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/07/2010	06/17/2011	550		1,100.00		(6,931,100)	(2,927,100)	4,004,000		4,004,000			(2,927,100)				100.00/100.00
S&P500 INDEX 06/17/2011 1100 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/04/2010	06/17/2011	600		1,100.00		(5,653,200)	(1,285,200)	4,368,000		4,368,000			(1,285,200)				100.00/100.00
S&P500 INDEX 06/17/2011 1100 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/18/2010	06/17/2011	600		1,100.00		(6,271,200)	(1,903,200)	4,368,000		4,368,000			(1,903,200)				100.00/100.00
S&P500 CLIQUET 02/18/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	JP MORGAN CHASE BANK	02/26/2010	02/18/2011		1,600,000	S&P 500		(32,480)	(22,367)	10,113		10,113			(22,367)				100.00/100.00

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium Received (Paid)	12 Current Year Initial Cost of Premium Received (Paid)	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
S&P500 CLIQUET 02/25/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	03/05/2010	02/25/2011		3,100,000	S&P 500		(73,160)	(62,098)	11,062		11,062			(62,098)				100.00/100.00
S&P500 CLIQUET 03/04/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	JP MORGAN CHASE BANK	03/15/2010	03/04/2011		2,600,000	S&P 500		(54,080)	(40,479)	13,601		13,601			(40,479)				100.00/100.00
S&P500 CLIQUET 03/11/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAY'S CAPITAL	03/19/2010	03/11/2011		4,200,000	S&P 500		(92,400)	(73,977)	18,423		18,423			(73,977)				100.00/100.00
S&P500 INDEX 03/18/2011 1175 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/26/2010	03/18/2011	250		1,175.00		(1,885,500)	(1,090,500)	795,000		795,000			(1,090,500)				100.00/100.00
S&P500 INDEX 03/18/2011 1175 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/05/2010	03/18/2011	550		1,175.00		(4,698,100)	(2,949,100)	1,749,000		1,749,000			(2,949,100)				100.00/100.00
S&P500 INDEX 03/18/2011 1175 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/23/2010	03/18/2011	500		1,175.00		(5,001,000)	(3,411,000)	1,590,000		1,590,000			(3,411,000)				100.00/100.00
S&P500 INDEX 03/18/2011 1100 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/25/2010	03/18/2011	500		1,100.00		(6,001,000)	(3,021,000)	2,980,000		2,980,000			(3,021,000)				100.00/100.00
S&P500 CLIQUET 03/25/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAY'S CAPITAL	04/05/2010	03/25/2011		2,700,000	S&P 500		(65,880)	(56,524)	9,356		9,356			(56,524)				100.00/100.00
S&P500 CLIQUET 04/01/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	JP MORGAN CHASE BANK	04/12/2010	04/01/2011		3,500,000	S&P 500		(80,500)	(64,159)	16,341		16,341			(64,159)				100.00/100.00
S&P500 INDEX 03/18/2011 1200 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/30/2010	03/18/2011	150		1,200.00		(1,252,800)	(879,300)	373,500		373,500			(879,300)				100.00/100.00
S&P500 CLIQUET 04/08/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAY'S CAPITAL	04/16/2010	04/08/2011		3,400,000	S&P 500		(74,800)	(63,924)	10,876		10,876			(63,924)				100.00/100.00
S&P500 CLIQUET 04/21/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	04/23/2010	04/21/2011		4,000,000	S&P 500		(82,800)	(70,437)	12,363		12,363			(70,437)				100.00/100.00
S&P500 CLIQUET 05/05/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAY'S CAPITAL	05/07/2010	05/05/2011		2,900,000	S&P 500		(43,500)	(29,588)	13,912		13,912			(29,588)				100.00/100.00
S&P500 INDEX 03/18/2011 1125 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/14/2010	03/18/2011	600		1,125.00		(6,061,200)	(3,115,200)	2,946,000		2,946,000			(3,115,200)				100.00/100.00
S&P500 CLIQUET 05/12/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAY'S CAPITAL	05/14/2010	05/12/2011		2,700,000	S&P 500		(46,170)	(32,531)	13,639		13,639			(32,531)				100.00/100.00
S&P500 CLIQUET 05/13/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	05/21/2010	05/13/2011		4,600,000	S&P 500		(51,520)	(23,235)	28,285		28,285			(23,235)				100.00/100.00
S&P500 CLIQUET 05/24/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAY'S CAPITAL	05/28/2010	05/24/2011		3,000,000	S&P 500		(61,800)	(15,394)	46,406		46,406			(15,394)				100.00/100.00
S&P500 CLIQUET 05/20/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAY'S CAPITAL	05/28/2010	05/20/2011		2,700,000	S&P 500		(55,350)	(20,951)	34,399		34,399			(20,951)				100.00/100.00
S&P500 CLIQUET 05/27/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	06/04/2010	05/27/2011		3,300,000	S&P 500		(52,800)	(16,025)	36,775		36,775			(16,025)				100.00/100.00
S&P500 INDEX 09/17/2010 900 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/08/2010	09/17/2010	500		900.00		(8,301,000)	(851,000)	7,450,000		7,450,000			(851,000)				100.00/100.00
S&P500 INDEX 08/20/2010 1075 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/09/2010	08/20/2010	250		1,075.00		(1,188,000)	(630,500)	557,500		557,500			(630,500)				100.00/100.00
S&P500 INDEX 09/17/2010 875 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/10/2010	09/17/2010	650		875.00		(13,651,300)	(2,588,300)	11,063,000		11,063,000			(2,588,300)				100.00/100.00
S&P500 INDEX 08/20/2010 1100 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/10/2010	08/20/2010	500		1,100.00		(1,821,000)	(1,143,500)	677,500		677,500			(1,143,500)				100.00/100.00
S&P500 CLIQUET 06/10/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	06/18/2010	06/10/2011		3,700,000	S&P 500		(85,470)	(17,855)	67,615		67,615			(17,855)				100.00/100.00
S&P500 CLIQUET 06/17/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	06/25/2010	06/17/2011		2,700,000	S&P 500		(37,800)	10,478	48,278		48,278			10,478				100.00/100.00
0019999. Subtotal - Purchased Options - Hedging Effective - Call Options and Warrants										(72,469,510)	(156,057,740)	(110,533,153)	131,745,436	XXX	131,745,436			(110,533,153)			XXX	XXX
S&P500 INDEX 07/16/2010 1100 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/22/2010	07/16/2010	250		1,100.00		(458,000)	1,352,000	1,810,000		1,810,000			1,352,000				100.00/100.00
S&P500 INDEX 07/16/2010 1075 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/25/2010	07/16/2010	250		1,075.00		(578,000)	727,000	1,305,000		1,305,000			727,000				100.00/100.00
0029999. Subtotal - Purchased Options - Hedging Effective - Put Options											(1,036,000)	2,079,000	3,115,000	XXX	3,115,000			2,079,000			XXX	XXX
0079999. Subtotal - Purchased Options - Hedging Effective										(72,469,510)	(157,093,740)	(108,454,153)	134,860,436	XXX	134,860,436			(108,454,153)			XXX	XXX
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	UBS AG	11/12/2009	05/15/2013		250,000,000	5.80	(5,940,000)			2,665,348		2,665,348	(4,344,962)						0001

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3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	UBS AG	11/12/2009	05/16/2011		250,000,000	5.80	(2,150,000)			90,248		90,248	(2,543,660)						0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	UBS AG	11/12/2009	05/15/2012		250,000,000	5.80	(4,270,000)			1,255,663		1,255,663	(3,961,853)						0001
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										(12,360,000)			4,011,258	XXX	4,011,258	(10,850,474)					XXX	XXX
INT RATE CAP0145 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	07/07/2010		5,100,000	3.87	(115,974)			(38,654)		(38,654)	(63)						0002
INT RATE CAP0145 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	07/05/2005	07/07/2010		7,600,000	3.87	(172,824)			(57,603)		(57,603)	(94)						0002
INT RATE CAP0146 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	07/21/2010		8,600,000	4.00	(190,920)			(63,621)		(63,621)	(106)						0002
INT RATE CAP0146 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	07/19/2005	07/21/2010		8,200,000	4.00	(182,040)			(60,662)		(60,662)	(101)						0002
INT RATE CAP0147 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/01/2009	08/29/2010		8,000,000	4.05	(162,000)			(53,953)		(53,953)	(102)						0002
INT RATE CAP0147 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	08/25/2005	08/29/2010		2,300,000	4.05	(46,575)			(15,511)		(15,511)	(29)						0002
INT RATE CAP0148 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/01/2009	09/01/2010		2,000,000	4.02	(40,800)			(13,588)		(13,588)	(26)						0002
INT RATE CAP0148 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	08/30/2005	09/01/2010		3,000,000	4.02	(61,200)			(20,382)		(20,382)	(39)						0002
INT RATE CAP0149 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	09/16/2010		5,300,000	3.93	(117,024)			(38,964)		(38,964)	(79)						0002
INT RATE CAP0149 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	09/14/2005	09/16/2010		9,500,000	3.93	(209,760)			(69,841)		(69,841)	(141)						0002
INT RATE CAP0150 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	09/23/2010		2,000,000	4.00	(43,500)			(14,482)		(14,482)	(30)						0002
INT RATE CAP0150 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	09/21/2005	09/23/2010		3,000,000	4.00	(65,250)			(21,723)		(21,723)	(46)						0002
INT RATE CAP0151 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/01/2009	09/29/2010		3,000,000	4.12	(65,430)			(21,781)		(21,781)	(47)						0002
INT RATE CAP0151 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	09/27/2005	09/29/2010		4,000,000	4.12	(87,240)			(29,041)		(29,041)	(63)						0002
INT RATE CAP0152 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	10/13/2010		5,000,000	4.25	(103,050)			(34,296)		(34,296)	(79)						0002
INT RATE CAP0152 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	10/11/2005	10/13/2010		10,000,000	4.25	(206,100)			(68,592)		(68,592)	(158)						0002
INT RATE CAP0153 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	11/03/2010		5,000,000	4.46	(107,700)			(35,830)		(35,830)	(91)						0002
INT RATE CAP0154 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/01/2009	11/16/2010		11,000,000	4.50	(242,220)			(80,562)		(80,562)	(216)						0002
INT RATE CAP0155 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	11/23/2010		12,000,000	4.38	(259,740)			(86,378)		(86,378)	(241)						0002
INT RATE CAP0155 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/21/2005	11/23/2010		5,000,000	4.38	(108,225)			(35,991)		(35,991)	(101)						0002
INT RATE CAP0156 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/01/2009	12/01/2010		9,000,000	4.37	(191,430)			(63,651)		(63,651)	(186)						0002
INT RATE CAP0156 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/29/2005	12/01/2010		5,000,000	4.37	(106,350)			(35,362)		(35,362)	(103)						0002
INT RATE CAP0157 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	12/07/2010		13,000,000	4.47	(278,850)			(92,707)		(92,707)	(278)						0002
INT RATE CAP0158 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	12/08/2010		4,000,000	4.46	(84,840)			(28,206)		(28,206)	(85)						0002
INT RATE CAP0158 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	12/06/2005	12/08/2010		9,000,000	4.46	(190,890)			(63,463)		(63,463)	(192)						0002
INT RATE CAP0159 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	12/15/2010		5,000,000	4.43	(106,350)			(35,352)		(35,352)	(110)						0002
INT RATE CAP0159 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	12/13/2005	12/15/2010		6,000,000	4.43	(127,620)			(42,422)		(42,422)	(133)						0002

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INT RATE CAP0160 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	CITIBANK	11/01/2009	12/21/2010		5,000,000	4.37	(100,500)			(33,403)		(33,403)	(108)						0002
INT RATE CAP0160 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	CITIBANK	12/19/2005	12/21/2010		6,000,000	4.37	(120,600)			(40,084)		(40,084)	(130)						0002
INT RATE CAP0161 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/01/2009	12/30/2010		16,000,000	4.31	(312,000)			(103,680)		(103,680)	(353)						0002
INT RATE CAP0161 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	12/28/2005	12/30/2010		7,000,000	4.31	(136,500)			(45,360)		(45,360)	(154)						0002
INT RATE CAP0162 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	01/05/2011		6,000,000	4.36	(76,560)	(38,280)		(38,158)		(38,158)	(136)						0002
INT RATE CAP0162 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	01/03/2006	01/05/2011		2,000,000	4.36	(25,520)	(12,760)		(12,719)		(12,719)	(45)						0002
INT RATE CAP0163 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	01/25/2011		6,000,000	4.32	(75,840)	(37,920)		(37,783)		(37,783)	(155)						0002
INT RATE CAP0163 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	01/23/2006	01/25/2011		3,000,000	4.32	(37,920)	(18,960)		(18,891)		(18,891)	(77)						0002
INT RATE CAP0164 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	02/02/2011		3,000,000	4.46	(39,240)	(19,620)		(19,546)		(19,546)	(87)						0002
INT RATE CAP0164 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	01/31/2006	02/02/2011		3,000,000	4.46	(39,240)	(19,620)		(19,546)		(19,546)	(87)						0002
INT RATE CAP0165 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	02/09/2011		4,000,000	4.49	(50,000)	(25,000)		(24,902)		(24,902)	(128)						0002
INT RATE CAP0165 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	02/07/2006	02/09/2011		1,000,000	4.49	(12,500)	(6,250)		(6,225)		(6,225)	(32)						0002
INT RATE CAP0166 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	02/15/2011		6,000,000	4.58	(71,400)	(35,700)		(35,555)		(35,555)	(209)						0002
INT RATE CAP0166 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	02/13/2006	02/15/2011		2,000,000	4.58	(23,800)	(11,900)		(11,852)		(11,852)	(70)						0002
INT RATE CAP0167 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	02/23/2011		6,000,000	4.55	(67,200)	(33,600)		(33,457)		(33,457)	(281)						0002
INT RATE CAP0167 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	02/21/2006	02/23/2011		3,000,000	4.55	(33,600)	(16,800)		(16,729)		(16,729)	(140)						0002
INT RATE CAP0168 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	03/01/2011		7,000,000	4.65	(78,680)	(39,340)		(39,168)		(39,168)	(376)						0002
INT RATE CAP0168 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	02/27/2006	03/01/2011		5,000,000	4.65	(56,200)	(28,100)		(27,977)		(27,977)	(268)						0002
INT RATE CAP0169 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	03/08/2011		8,000,000	4.72	(98,400)	(49,200)		(48,977)		(48,977)	(551)						0002
INT RATE CAP0169 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	03/06/2006	03/08/2011		2,000,000	4.72	(24,600)	(12,300)		(12,244)		(12,244)	(138)						0002
INT RATE CAP0171 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	03/17/2011		10,000,000	4.75	(120,880)	(60,440)		(60,154)		(60,154)	(1,026)						0002
INT RATE CAP0171 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	03/14/2006	03/17/2011		4,000,000	4.75	(48,352)	(24,176)		(24,062)		(24,062)	(411)						0002
INT RATE CAP0172 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/01/2009	03/15/2012		1,000,000,000	7.20	(5,620,000)			69,397		69,397	(1,415,964)						0002
INT RATE CAP0173 ON IDENTIFIED-STRIKE 3MLIBOR	COMMERCIAL MORTGAGES	SCHEDULE B	Interest	JP MORGAN CHASE BANK	03/15/2006	03/01/2011		6,800,000	6.80	(31,620)						(44)						0003
INT RATE CAP0173 ON IDENTIFIED-STRIKE 3MLIBOR	COMMERCIAL MORTGAGES	SCHEDULE B	Interest	JP MORGAN CHASE BANK	02/01/2010	03/01/2011		10,700,000	6.80	(49,755)						(68)						0003
INT RATE CAP0175 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	03/22/2011		8,000,000	4.60	(97,920)	(48,960)		(48,723)		(48,723)	(1,168)						0002
INT RATE CAP0175 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	03/20/2006	03/22/2011		9,000,000	4.60	(110,160)	(55,080)		(54,814)		(54,814)	(1,315)						0002
INT RATE CAP0176 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	03/29/2011		9,000,000	4.68	(108,000)	(54,000)		(53,730)		(53,730)	(1,506)						0002
INT RATE CAP0176 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	03/27/2006	03/29/2011		10,000,000	4.68	(120,000)	(60,000)		(59,700)		(59,700)	(1,673)						0002
INT RATE CAP0177 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	04/05/2011		14,000,000	4.83	(177,520)	(88,760)		(88,302)		(88,302)	(2,332)						0002

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)
INT RATE CAP0177 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	04/03/2006	04/05/2011		9,000,000	4.83	(114,120)	(57,060)		(56,766)		(56,766)	(1,499)						0002
INT RATE CAP0178 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	04/12/2011		8,000,000	4.89	(102,800)	(51,400)		(51,127)		(51,127)	(1,495)						0002
INT RATE CAP0178 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	04/10/2006	04/12/2011		23,000,000	4.89	(295,550)	(147,775)		(146,990)		(146,990)	(4,298)						0002
INT RATE CAP0179 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	04/19/2011		8,000,000	4.92	(103,360)	(51,680)		(51,398)		(51,398)	(1,647)						0002
INT RATE CAP0179 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	04/17/2006	04/19/2011		16,000,000	4.92	(206,720)	(103,360)		(102,797)		(102,797)	(3,294)						0002
INT RATE CAP0180 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	04/24/2011		6,000,000	4.89	(76,500)	(38,250)		(38,036)		(38,036)	(1,468)						0002
INT RATE CAP0180 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	04/24/2006	04/24/2011		16,000,000	4.89	(204,000)	(102,000)		(101,428)		(101,428)	(3,915)						0002
INT RATE CAP0181 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	05/04/2011		5,000,000	5.01	(65,200)	(32,600)		(32,410)		(32,410)	(1,194)						0002
INT RATE CAP0181 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	05/02/2006	05/04/2011		18,000,000	5.01	(234,720)	(117,360)		(116,677)		(116,677)	(4,297)						0002
INT RATE CAP0183 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	05/10/2011		2,000,000	5.01	(26,240)	(13,120)		(13,042)		(13,042)	(534)						0002
INT RATE CAP0183 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	05/08/2006	05/10/2011		18,000,000	5.01	(236,160)	(118,080)		(117,377)		(117,377)	(4,802)						0002
INT RATE CAP0184 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	05/18/2011		8,000,000	5.01	(108,960)	(54,480)		(54,145)		(54,145)	(2,462)						0002
INT RATE CAP0184 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	05/16/2006	05/18/2011		25,000,000	5.01	(340,500)	(170,250)		(169,204)		(169,204)	(7,695)						0002
INT RATE CAP0185 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	05/24/2011		8,000,000	4.90	(105,200)	(52,600)		(52,269)		(52,269)	(3,106)						0002
INT RATE CAP0185 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	05/22/2006	05/24/2011		29,000,000	4.90	(381,350)	(190,675)		(189,477)		(189,477)	(11,260)						0002
INT RATE CAP0186 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	06/01/2011		24,000,000	4.95	(325,200)	(162,600)		(161,547)		(161,547)	(9,753)						0002
INT RATE CAP0186 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	05/30/2006	06/01/2011		29,000,000	4.95	(392,950)	(196,475)		(195,203)		(195,203)	(11,785)						0002
INT RATE CAP0187 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	06/07/2011		5,000,000	4.94	(64,250)	(32,125)		(31,912)		(31,912)	(2,255)						0002
INT RATE CAP0187 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	06/05/2006	06/07/2011		20,000,000	4.94	(257,000)	(128,500)		(127,649)		(127,649)	(9,022)						0002
INT RATE CAP0188 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	06/14/2011		8,000,000	4.94	(94,240)	(47,120)		(46,800)		(46,800)	(3,955)						0002
INT RATE CAP0188 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	06/12/2006	06/14/2011		32,000,000	4.94	(376,960)	(188,480)		(187,200)		(187,200)	(15,822)						0002
INT RATE CAP0189 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	06/21/2011		9,000,000	5.11	(109,080)	(54,540)		(54,160)		(54,160)	(3,959)						0002
INT RATE CAP0189 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	06/19/2006	06/21/2011		30,000,000	5.11	(363,600)	(181,800)		(180,534)		(180,534)	(13,198)						0002
INT RATE CAP0190 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	06/28/2011		8,000,000	5.21	(96,000)	(48,000)		(47,657)		(47,657)	(3,415)						0002
INT RATE CAP0190 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	06/26/2006	06/28/2011		31,000,000	5.21	(372,000)	(186,000)		(184,672)		(184,672)	(13,235)						0002
INT RATE CAP0191 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	07/07/2011		4,000,000	5.19	(48,240)			(48,060)		(48,060)	(1,964)						0002
INT RATE CAP0191 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	07/05/2006	07/07/2011		33,000,000	5.19	(397,980)			(396,495)		(396,495)	(16,200)						0002
INT RATE CAP0192 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	07/12/2011		4,000,000	5.11	(48,000)			(47,816)		(47,816)	(2,326)						0002
INT RATE CAP0192 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	07/10/2006	07/12/2011		18,000,000	5.11	(216,000)			(215,173)		(215,173)	(10,468)						0002
INT RATE CAP0193 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	07/19/2011		5,000,000	5.04	(60,400)			(60,160)		(60,160)	(3,407)						0002

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INT RATE CAP0193 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	07/17/2006	07/19/2011		21,000,000	5.04	(253,680)			(252,674)		(252,674)	(14,311)						0002
INT RATE CAP0194 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	07/19/2006	07/21/2011		34,000,000	5.06	(411,400)			(409,752)		(409,752)	(24,022)						0002
INT RATE CAP0195 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	07/25/2006	07/27/2011		24,000,000	5.01	(290,160)			(288,962)		(288,962)	(18,572)						0002
INT RATE CAP0196 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	08/02/2011		4,000,000	4.92	(50,120)			(49,907)		(49,907)	(3,642)						0002
INT RATE CAP0196 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	07/31/2006	08/02/2011		25,000,000	4.92	(313,250)			(311,919)		(311,919)	(22,763)						0002
INT RATE CAP0197 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	08/09/2011		5,000,000	4.85	(60,400)			(60,135)		(60,135)	(5,233)						0002
INT RATE CAP0197 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	08/07/2006	08/09/2011		23,000,000	4.85	(277,840)			(276,619)		(276,619)	(24,073)						0002
INT RATE CAP0198 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	08/31/2011		5,000,000	4.77	(58,250)			(57,968)		(57,968)	(6,909)						0002
INT RATE CAP0198 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	08/29/2006	08/31/2011		14,000,000	4.77	(163,100)			(162,310)		(162,310)	(19,345)						0002
INT RATE CAP0199 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	09/07/2011		4,000,000	4.72	(48,480)			(48,238)		(48,238)	(6,095)						0002
INT RATE CAP0199 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	09/05/2006	09/07/2011		22,000,000	4.72	(266,640)			(265,310)		(265,310)	(33,525)						0002
INT RATE CAP0200 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	09/11/2011		1,000,000	4.72	(12,180)			(12,118)		(12,118)	(1,609)						0002
INT RATE CAP0200 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	09/07/2006	09/11/2011		14,000,000	4.72	(170,520)			(169,650)		(169,650)	(22,531)						0002
INT RATE CAP0201 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	09/13/2011		6,000,000	4.73	(72,360)			(71,990)		(71,990)	(9,586)						0002
INT RATE CAP0201 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	09/11/2006	09/13/2011		13,000,000	4.73	(156,780)			(155,979)		(155,979)	(20,769)						0002
INT RATE CAP0202 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	09/20/2011		2,000,000	4.80	(23,500)			(23,376)		(23,376)	(3,143)						0002
INT RATE CAP0202 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	09/18/2006	09/20/2011		12,000,000	4.80	(141,000)			(140,258)		(140,258)	(18,855)						0002
INT RATE CAP0203 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	09/27/2011		2,000,000	4.52	(24,100)			(23,969)		(23,969)	(4,287)						0002
INT RATE CAP0203 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	09/25/2006	09/27/2011		12,000,000	4.52	(144,600)			(143,816)		(143,816)	(25,721)						0002
INT RATE CAP0204 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	10/04/2011		2,000,000	4.55	(24,880)			(24,741)		(24,741)	(4,379)						0002
INT RATE CAP0204 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	10/02/2006	10/04/2011		10,000,000	4.55	(124,400)			(123,705)		(123,705)	(21,896)						0002
INT RATE CAP0205 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	10/25/2011		1,000,000	4.79	(11,900)			(11,828)		(11,828)	(2,007)						0002
INT RATE CAP0205 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	10/23/2006	10/25/2011		4,000,000	4.79	(47,600)			(47,311)		(47,311)	(8,029)						0002
INT RATE CAP0206 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	11/08/2011		2,000,000	4.70	(23,160)			(22,932)		(22,932)	(4,670)						0002
INT RATE CAP0206 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/06/2006	11/08/2011		13,000,000	4.70	(150,540)			(149,056)		(149,056)	(30,356)						0002
INT RATE CAP0207 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	11/15/2011		2,000,000	4.61	(23,080)			(22,928)		(22,928)	(5,212)						0002
INT RATE CAP0207 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/13/2006	11/15/2011		2,000,000	4.61	(23,080)			(22,928)		(22,928)	(5,212)						0002
INT RATE CAP0208 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	11/27/2011		1,000,000	4.56	(11,300)			(11,222)		(11,222)	(2,876)						0002
INT RATE CAP0208 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/22/2006	11/27/2011		7,000,000	4.56	(79,100)			(78,551)		(78,551)	(20,130)						0002
INT RATE CAP0209 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/28/2006	11/30/2011		6,000,000	4.50	(69,600)			(69,112)		(69,112)	(18,340)						0002

STATEMENT AS OF JUNE 30, 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

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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 (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
INT RATE CAP0210 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	12/06/2011		2,000,000	4.38	(23,600)			(23,430)		(23,430)	(6,859)						0002
INT RATE CAP0210 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	12/04/2006	12/06/2011		6,000,000	4.38	(70,800)			(70,289)		(70,289)	(20,578)						0002
INT RATE CAP0212 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	12/20/2006	12/22/2011		6,000,000	4.56	(66,840)			(66,323)		(66,323)	(19,367)						0002
INT RATE CAP0213 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	01/04/2007	01/08/2012		11,000,000	4.61	(59,950)	(59,950)		(118,885)		(118,885)	(36,355)						0002
INT RATE CAP0214 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	01/10/2012		1,000,000	4.66	(5,350)	(5,350)		(10,610)		(10,610)	(3,194)						0002
INT RATE CAP0214 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	01/08/2007	01/10/2012		4,000,000	4.66	(21,400)	(21,400)		(42,440)		(42,440)	(12,777)						0002
INT RATE CAP0215 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	01/24/2012		1,000,000	4.76	(5,175)	(5,175)		(10,257)		(10,257)	(3,118)						0002
INT RATE CAP0215 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	01/22/2007	01/24/2012		5,000,000	4.76	(25,875)	(25,875)		(51,285)		(51,285)	(15,591)						0002
INT RATE CAP0216 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	02/08/2012		1,000,000	4.77	(4,925)	(4,925)		(9,753)		(9,753)	(3,248)						0002
INT RATE CAP0216 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	02/06/2007	02/08/2012		5,000,000	4.77	(24,625)	(24,625)		(48,765)		(48,765)	(16,239)						0002
INT RATE CAP0217 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	03/07/2012		1,000,000	4.45	(5,850)	(5,850)		(11,541)		(11,541)	(4,438)						0002
INT RATE CAP0217 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	03/05/2007	03/07/2012		7,000,000	4.45	(40,950)	(40,950)		(80,784)		(80,784)	(31,063)						0002
INT RATE CAP0218 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	03/13/2012		2,000,000	4.45	(11,140)	(11,140)		(21,955)		(21,955)	(9,055)						0002
INT RATE CAP0218 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	03/13/2007	03/13/2012		8,000,000	4.45	(44,560)	(44,560)		(87,819)		(87,819)	(36,220)						0002
INT RATE CAP0219 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	03/21/2012		1,000,000	4.50	(5,510)	(5,510)		(10,854)		(10,854)	(4,504)						0002
INT RATE CAP0219 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	03/19/2007	03/21/2012		11,000,000	4.50	(60,610)	(60,610)		(119,398)		(119,398)	(49,547)						0002
INT RATE CAP0221 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	03/28/2012		1,000,000	4.46	(5,840)	(5,840)		(11,491)		(11,491)	(4,766)						0002
INT RATE CAP0221 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	03/26/2007	03/28/2012		10,000,000	4.46	(58,400)	(58,400)		(114,907)		(114,907)	(47,664)						0002
INT RATE CAP0222 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	04/04/2012		1,000,000	4.55	(5,815)	(5,815)		(11,440)		(11,440)	(4,596)						0002
INT RATE CAP0222 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	04/03/2007	04/04/2012		14,000,000	4.55	(81,410)	(81,410)		(160,161)		(160,161)	(64,349)						0002
INT RATE CAP0223 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	04/10/2007	04/12/2012		12,000,000	4.63	(68,160)	(68,160)		(134,028)		(134,028)	(53,504)						0002
INT RATE CAP0224 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	04/16/2007	04/18/2012		7,000,000	4.68	(38,185)	(38,185)		(75,049)		(75,049)	(30,776)						0002
INT RATE CAP0225 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	04/25/2012		1,000,000	4.54	(5,750)	(5,750)		(11,272)		(11,272)	(4,959)						0002
INT RATE CAP0225 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	04/23/2007	04/25/2012		10,000,000	4.54	(57,500)	(57,500)		(112,718)		(112,718)	(49,585)						0002
INT RATE CAP0226 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	05/02/2012		1,000,000	4.53	(5,720)	(5,720)		(11,196)		(11,196)	(5,111)						0002
INT RATE CAP0226 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	04/30/2007	05/02/2012		9,000,000	4.53	(51,480)	(51,480)		(100,767)		(100,767)	(46,002)						0002
INT RATE CAP0227 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	05/24/2012		1,000,000	4.75	(5,485)	(5,485)		(10,730)		(10,730)	(4,732)						0002
INT RATE CAP0227 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	05/22/2007	05/24/2012		3,000,000	4.75	(16,455)	(16,455)		(32,189)		(32,189)	(14,195)						0002
INT RATE CAP0228 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	05/31/2012		1,000,000	4.82	(5,420)	(5,420)		(10,602)		(10,602)	(4,615)						0002
INT RATE CAP0228 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	05/29/2007	05/31/2012		8,000,000	4.82	(43,360)	(43,360)		(84,813)		(84,813)	(36,921)						0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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)
INT RATE CAP0229 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	06/14/2012		1,000,000	5.16	(6,590)	(6,590)		(10,625)		(10,625)	(5,076)						0002
INT RATE CAP0229 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	06/12/2007	06/14/2012		18,000,000	5.16	(118,620)	(118,620)		(191,246)		(191,246)	(91,366)						0002
INT RATE CAP0230 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	06/27/2012		2,000,000	4.99	(12,840)	(12,840)		(21,160)		(21,160)	(11,073)						0002
INT RATE CAP0230 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	06/25/2007	06/27/2012		26,000,000	4.99	(166,920)	(166,920)		(275,080)		(275,080)	(143,946)						0002
INT RATE CAP0231 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	07/11/2012		7,000,000	5.07	(46,025)			(135,905)		(135,905)	(31,877)						0002
INT RATE CAP0231 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	07/09/2007	07/11/2012		24,000,000	5.07	(157,800)			(465,959)		(465,959)	(109,294)						0002
INT RATE CAP0232 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	07/25/2012		15,000,000	4.86	(99,450)			(292,449)		(292,449)	(81,099)						0002
INT RATE CAP0232 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	07/23/2007	07/25/2012		35,000,000	4.86	(232,050)			(682,381)		(682,381)	(189,230)						0002
INT RATE CAP0233 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	08/02/2012		2,000,000	4.66	(14,800)			(43,360)		(43,360)	(12,522)						0002
INT RATE CAP0233 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	07/31/2007	08/02/2012		15,000,000	4.66	(111,000)			(325,203)		(325,203)	(93,913)						0002
INT RATE CAP0234 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	08/07/2007	08/07/2012		23,000,000	4.56	(171,235)			(500,331)		(500,331)	(155,842)						0002
INT RATE CAP0235 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	08/13/2012		3,000,000	4.57	(23,355)			(68,211)		(68,211)	(20,586)						0002
INT RATE CAP0235 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	08/13/2007	08/13/2012		14,000,000	4.57	(108,990)			(318,317)		(318,317)	(96,070)						0002
INT RATE CAP0236 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	08/24/2012		1,000,000	4.34	(8,100)			(23,470)		(23,470)	(8,123)						0002
INT RATE CAP0236 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	08/22/2007	08/24/2012		23,000,000	4.34	(186,300)			(539,814)		(539,814)	(186,827)						0002
INT RATE CAP0237 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	08/30/2012		1,000,000	4.22	(7,970)			(22,982)		(22,982)	(8,824)						0002
INT RATE CAP0237 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	08/28/2007	08/30/2012		17,000,000	4.22	(135,490)			(390,699)		(390,699)	(150,012)						0002
INT RATE CAP0238 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	09/10/2007	09/12/2012		21,000,000	3.98	(169,260)			(481,337)		(481,337)	(218,623)						0002
INT RATE CAP0239 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	09/17/2007	09/19/2012		17,000,000	4.20	(135,575)			(388,412)		(388,412)	(159,141)						0002
INT RATE CAP0240 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	09/27/2012		1,000,000	4.26	(8,720)			(25,053)		(25,053)	(9,227)						0002
INT RATE CAP0240 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	09/25/2007	09/27/2012		21,000,000	4.26	(183,120)			(526,106)		(526,106)	(193,765)						0002
INT RATE CAP0241 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	10/09/2007	10/11/2012		32,000,000	4.38	(250,240)			(716,873)		(716,873)	(282,008)						0002
INT RATE CAP0242 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	10/24/2012		1,000,000	4.06	(8,390)			(23,671)		(23,671)	(10,832)						0002
INT RATE CAP0242 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	10/22/2007	10/24/2012		22,000,000	4.06	(184,580)			(520,763)		(520,763)	(238,309)						0002
INT RATE CAP0250 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	11/19/2012		3,000,000	3.57	(28,800)			(78,680)		(78,680)	(44,052)						0002
INT RATE CAP0250 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/19/2007	11/19/2012		17,000,000	3.57	(163,200)			(445,852)		(445,852)	(249,627)						0002
INT RATE CAP0251 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	01/10/2008	10/10/2012		150,000,000	4.50	(585,000)			(1,633,141)		(1,633,141)	(1,211,691)						0002
INT RATE CAP0252 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	BANK OF AMERICA	01/11/2008	01/11/2013		150,000,000	4.10		(911,250)		(2,435,844)		(2,435,844)	(1,809,781)						0002
INT RATE CAP0255 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	02/05/2013		5,000,000	2.73	(207,000)			34,093		34,093	(117,732)						0002
INT RATE CAP0256 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	02/20/2013		10,000,000	2.85	(387,000)			63,972		63,972	(230,226)						0002

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INT RATE CAP0257 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	03/08/2013		10,000,000	2.48	(492,000)			94,427		94,427	(280,860)						0002
INT RATE CAP0258 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	03/18/2013		5,000,000	2.35	(266,000)		286	57,736		57,736	(146,994)						0002
INT RATE CAP0259 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	03/25/2013		10,000,000	2.56	(475,000)			96,589		96,589	(273,398)						0002
INT RATE CAP0260 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	04/08/2013		15,000,000	2.66	(676,000)		1,729	131,877		131,877	(406,783)						0002
INT RATE CAP0261 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	04/22/2013		5,000,000	3.00	(184,000)			33,955		33,955	(118,477)						0002
INT RATE CAP0262 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	05/13/2013		15,000,000	3.09	(529,000)			100,300		100,300	(351,445)						0002
INT RATE CAP0263 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	05/28/2013		5,000,000	3.26	(159,000)			30,285		30,285	(110,238)						0002
INT RATE CAP0264 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	06/05/2013		5,000,000	3.31	(155,000)			29,741		29,741	(109,320)						0002
INT RATE CAP0265 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	06/18/2013		15,000,000	3.62	(377,000)			71,894		71,894	(289,112)						0002
INT RATE CAP0266 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	06/26/2013		5,000,000	3.47	(141,000)			27,756		27,756	(104,504)						0002
INT RATE CAP0267 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	06/30/2013		5,000,000	3.34	(154,000)			31,030		31,030	(111,241)						0002
INT RATE CAP0268 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	07/03/2013		15,000,000	3.30	(478,000)			97,415		97,415	(341,514)						0002
INT RATE CAP0269 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	07/12/2013		10,000,000	3.20	(343,000)			71,753		71,753	(240,713)						0002
INT RATE CAP0270 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	07/24/2013		10,000,000	3.41	(300,000)			62,281		62,281	(222,803)						0002
INT RATE CAP0271 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	08/05/2013		5,000,000	3.23	(171,000)			36,988		36,988	(122,303)						0002
INT RATE CAP0272 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	08/15/2013		5,000,000	3.15	(181,000)			40,284		40,284	(127,573)						0002
INT RATE CAP0273 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	08/26/2013		7,000,000	3.07	(268,000)			61,522		61,522	(186,034)						0002
INT RATE CAP0274 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	11/01/2009	01/28/2013		5,000,000	2.94	(179,000)			27,073		27,073	(104,387)						0002
INT RATE CAP0275 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	11/01/2009	04/01/2013		5,000,000	2.56	(238,000)		500	48,164		48,164	(138,876)						0002
INT RATE CAP0276 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	11/01/2009	05/28/2013		5,000,000	3.25	(160,000)			30,526		30,526	(110,818)						0002
INT RATE CAP0277 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	11/01/2009	08/08/2013		6,500,000	3.19	(228,000)			49,997		49,997	(162,453)						0002
INT RATE CAP0278 ON LIABILITY-STRIKE 2YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	02/25/2013		7,000,000	2.75	(227,000)			19,693		19,693	(110,796)						0002
INT RATE CAP0288 ON IDENTIFIED-STRIKE 1MYR LIBOR	COMMERCIAL MORTGAGES	SCHEDULE B	Interest	BARCLAY'S CAPITAL	09/18/2008	06/01/2012		8,750,000	7.00	(18,400)			203		203	(8,251)						0003
INT RATE CAP0289 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	09/15/2013		3,700,000	2.88				(20,566)		(20,566)	(109,367)						0002
INT RATE CAP0289 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	01/16/2009	09/15/2013		7,300,000	2.88				(40,575)		(40,575)	(215,779)						0002
INT RATE CAP0290 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	10/15/2013		3,600,000	2.74				(23,269)		(23,269)	(114,293)						0002
INT RATE CAP0291 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	01/16/2009	10/15/2013		6,100,000	2.76				(37,317)		(37,317)	(192,276)						0002
INT RATE CAP0294 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	11/15/2013		2,200,000	2.30				(62,356)		(62,356)	(80,731)						0002
INT RATE CAP0294 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	02/11/2009	11/15/2013		3,600,000	2.30				(102,036)		(102,036)	(132,104)						0002
INT RATE CAP0297 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	12/15/2013		2,600,000	1.53			9,490	(89,944)		(89,944)	(115,931)						0002

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INT RATE CAP0297 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	03/11/2009	12/15/2013		6,000,000	1.53			21,900	(207,564)		(207,564)	(267,532)						0002
INT RATE CAP0302 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/01/2009	01/15/2014		2,200,000	2.83				(122,249)		(122,249)	(84,049)						0002
INT RATE CAP0302 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	05/27/2009	01/15/2014		4,300,000	2.83				(238,941)		(238,941)	(164,277)						0002
INT RATE CAP0303 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/01/2009	02/15/2014		5,200,000	2.83				(253,362)		(253,362)	(206,834)						0002
INT RATE CAP0303 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	05/27/2009	02/15/2014		3,700,000	2.83				(180,277)		(180,277)	(147,171)						0002
INT RATE CAP0304 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/01/2009	03/15/2014		2,400,000	2.83				(118,510)		(118,510)	(97,959)						0002
INT RATE CAP0304 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	05/27/2009	03/15/2014		7,200,000	2.83				(355,530)		(355,530)	(293,878)						0002
INT RATE CAP0305 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/01/2009	04/15/2014		3,500,000	2.83				(174,874)		(174,874)	(146,454)						0002
INT RATE CAP0305 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	05/27/2009	04/15/2014		3,100,000	2.83				(154,889)		(154,889)	(129,717)						0002
INT RATE CAP0307 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/01/2009	06/11/2014		2,000,000	3.42				(117,502)		(117,502)	(71,740)						0002
INT RATE CAP0307 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	06/09/2009	06/11/2014		2,500,000	3.42				(146,878)		(146,878)	(89,675)						0002
INT RATE CAP0309 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	03/15/2014		2,300,000	2.89				(107,366)		(107,366)	(91,736)						0002
INT RATE CAP0309 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	07/16/2009	03/15/2014		2,900,000	2.89				(135,374)		(135,374)	(115,667)						0002
INT RATE CAP0310 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	05/15/2014		2,500,000	2.89				(120,345)		(120,345)	(104,455)						0002
INT RATE CAP0310 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	07/16/2009	05/15/2014		2,500,000	2.89				(120,345)		(120,345)	(104,455)						0002
INT RATE CAP0311 ON LIABILITY-STRIKE 5YRCMS EFF.07/15/10	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	07/15/2014		5,400,000	2.83				(280,444)		(280,444)	(238,297)						0002
INT RATE CAP0311 ON LIABILITY-STRIKE 5YRCMS EFF.07/15/10	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	08/14/2009	07/15/2014		6,000,000	2.83				(311,605)		(311,605)	(264,774)						0002
INT RATE CAP0312 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	04/15/2014		1,200,000	2.83				(60,423)		(60,423)	(50,226)						0002
INT RATE CAP0312 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	08/14/2009	04/15/2014		4,800,000	2.83				(241,692)		(241,692)	(200,905)						0002
INT RATE CAP0313 ON LIABILITY-STRIKE 5YRCMS EFF.08/15/10	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	08/15/2014		4,800,000	2.77				(208,338)		(208,338)	(218,087)						0002
INT RATE CAP0313 ON LIABILITY-STRIKE 5YRCMS EFF.08/15/10	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	09/21/2009	08/15/2014		5,400,000	2.77				(234,380)		(234,380)	(245,348)						0002
INT RATE CAP0314 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	05/15/2014		1,275,000	2.77				(54,726)		(54,726)	(55,181)						0002
INT RATE CAP0314 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	09/21/2009	05/15/2014		2,625,000	2.77				(112,670)		(112,670)	(113,608)						0002
INT RATE CAP0315 ON LIABILITY-STRIKE 5YRCMS EFF.09/15/10	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	09/15/2014		3,000,000	2.74				(119,580)		(119,580)	(138,853)						0002
INT RATE CAP0315 ON LIABILITY-STRIKE 5YRCMS EFF.09/15/10	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	10/19/2009	09/15/2014		5,000,000	2.74				(199,299)		(199,299)	(231,422)						0002
INT RATE CAP0316 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	06/15/2014		2,000,000	2.74				(78,119)		(78,119)	(88,435)						0002
INT RATE CAP0316 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	10/19/2009	06/15/2014		4,000,000	2.74				(156,237)		(156,237)	(176,870)						0002

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)
INT RATE CAP0317 ON LIABILITY-STRIKE 5YRCMS EFF.10/15/10	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/23/2009	10/15/2014		1,440,000	2.49				(48,123)		(48,123)	(70,806)						0002
INT RATE CAP0317 ON LIABILITY-STRIKE 5YRCMS EFF.10/15/10	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/23/2009	10/15/2014		160,000	2.49				(5,347)		(5,347)	(7,867)						0002
INT RATE CAP0317 ON LIABILITY-STRIKE 5YRCMS EFF.10/15/10	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/23/2009	10/15/2014		4,500,000	2.49				(150,385)		(150,385)	(221,268)						0002
INT RATE CAP0318 ON LIABILITY-STRIKE 5Y CMS EFF.11/15/10	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	12/21/2009	11/15/2014		1,400,000	2.73				(63,034)		(63,034)	(66,084)						0002
INT RATE CAP0318 ON LIABILITY-STRIKE 5Y CMS EFF.11/15/10	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	12/21/2009	11/15/2014		3,600,000	2.73				(162,087)		(162,087)	(169,930)						0002
INT RATE CAP0319 ON LIABILITY-STRIKE 5YRCMS EFF.12/15/10	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	01/22/2010	12/15/2014		800,000	2.68				(32,098)		(32,098)	(32,098)						0002
INT RATE CAP0319 ON LIABILITY-STRIKE 5YRCMS EFF.12/15/10	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	01/22/2010	12/15/2014		6,000,000	2.68				(240,733)		(240,733)	(240,733)						0002
INT RATE CAP0321 ON LIABILITY-STRIKE 5YRCMS EFF.01/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	02/17/2010	01/15/2015		1,600,000	2.67				(62,296)		(62,296)	(62,296)						0002
INT RATE CAP0321 ON LIABILITY-STRIKE 5YRCMS EFF.01/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	02/17/2010	01/15/2015		2,900,000	2.67				(112,912)		(112,912)	(112,912)						0002
INT RATE CAP0323 ON LIABILITY-STRIKE 5YRCMS EFF.02/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	03/17/2010	02/15/2015		1,500,000	2.61				(50,132)		(50,132)	(50,132)						0002
INT RATE CAP0323 ON LIABILITY-STRIKE 5YRCMS EFF.02/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	03/17/2010	02/15/2015		2,900,000	2.61				(96,921)		(96,921)	(96,921)						0002
INT RATE CAP0325 ON LIABILITY-STRIKE 5YRCMS EFF.03/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	04/21/2010	03/15/2015		2,300,000	2.67				(74,099)		(74,099)	(74,099)						0002
INT RATE CAP0325 ON LIABILITY-STRIKE 5YRCMS EFF.03/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	04/21/2010	03/15/2015		5,400,000	2.67				(173,970)		(173,970)	(173,970)						0002
INT RATE CAP0327 ON LIABILITY-STRIKE 5YRCMS EFF.04/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	05/18/2010	04/15/2015		9,700,000	2.46				(255,384)		(255,384)	(255,384)						0002
INT RATE CAP0327 ON LIABILITY-STRIKE 5YRCMS EFF.04/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	05/18/2010	04/15/2015		8,700,000	2.46				(229,056)		(229,056)	(229,056)						0002
INT RATE CAP0329 ON LIABILITY-STRIKE 5YRCMS EFF.05/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	06/17/2010	05/15/2015		4,250,000	2.26				(59,662)		(59,662)	(59,662)						0002
INT RATE CAP0329 ON LIABILITY-STRIKE 5YRCMS EFF.05/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	06/17/2010	05/15/2015		650,000	2.26				(9,125)		(9,125)	(9,125)						0002
INT RATE CAP0329 ON LIABILITY-STRIKE 5YRCMS EFF.05/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	06/17/2010	05/15/2015		7,800,000	2.26				(109,498)		(109,498)	(109,498)						0002
0109999. Subtotal - Purchased Options - Hedging Other - Caps										(32,232,649)	(5,304,216)	33,905	(27,777,964)	XXX	(27,777,964)	(20,147,244)					XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										(44,592,649)	(5,304,216)	33,905	(23,766,706)	XXX	(23,766,706)	(30,997,718)					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										(84,829,510)	(156,057,740)	(110,533,153)	135,756,694	XXX	135,756,694	(10,850,474)		(110,533,153)			XXX	XXX

STATEMENT AS OF JUNE 30, 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

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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0379999. Total Purchased Options - Put Options											(1,036,000)	2,079,000	3,115,000	XXX	3,115,000			2,079,000			XXX	XXX
0389999. Total Purchased Options - Caps										(32,232,649)	(5,304,216)	33,905	(27,777,964)	XXX	(27,777,964)	(20,147,244)					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										(117,062,159)	(162,397,956)	(108,420,248)	111,093,730	XXX	111,093,730	(30,997,718)		(108,454,153)			XXX	XXX
S&P500 INDEX 09/17/2010 1125 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/25/2009	09/17/2010	600		1,125.00	3,538,800		3,492,000	(843,000)		(843,000)			3,492,000				100.00/100.00
S&P500 INDEX 09/17/2010 1125 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/30/2009	09/17/2010	700		1,125.00	3,428,600		4,074,000	(983,500)		(983,500)			4,074,000				100.00/100.00
S&P500 INDEX 09/17/2010 1100 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/04/2010	09/17/2010	450		1,100.00		4,814,100	3,837,600	(976,500)		(976,500)			3,837,600				100.00/100.00
S&P500 INDEX 09/17/2010 1100 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/05/2010	09/17/2010	500		1,100.00		5,099,000	4,014,000	(1,085,000)		(1,085,000)			4,014,000				100.00/100.00
S&P500 INDEX 09/17/2010 1100 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/06/2010	09/17/2010	500		1,100.00		4,549,000	3,464,000	(1,085,000)		(1,085,000)			3,464,000				100.00/100.00
S&P500 INDEX 09/17/2010 1150 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/09/2009	09/17/2010	700		1,150.00	3,708,600		3,619,000	(584,500)		(584,500)			3,619,000				100.00/100.00
S&P500 INDEX 09/17/2010 1150 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/23/2009	09/17/2010	700		1,150.00	3,778,600		3,619,000	(584,500)		(584,500)			3,619,000				100.00/100.00
S&P500 INDEX 09/17/2010 1175 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/16/2009	09/17/2010	700		1,175.00	3,428,600		3,108,000	(325,500)		(325,500)			3,108,000				100.00/100.00
S&P500 INDEX 12/17/2010 1175 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/22/2010	12/17/2010	600		1,175.00		2,776,800	1,657,800	(1,119,000)		(1,119,000)			1,657,800				100.00/100.00
S&P500 INDEX 12/17/2010 1175 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/29/2010	12/17/2010	500		1,175.00		1,849,000	916,500	(932,500)		(932,500)			916,500				100.00/100.00
S&P500 INDEX 12/17/2010 1175 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/13/2009	12/17/2010	650		1,175.00	4,093,700		2,821,000	(1,212,250)		(1,212,250)			2,821,000				100.00/100.00
S&P500 INDEX 12/17/2010 1175 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/02/2009	12/17/2010	900		1,175.00	6,208,200		3,906,000	(1,678,500)		(1,678,500)			3,906,000				100.00/100.00
S&P500 INDEX 12/17/2010 1175 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/04/2009	12/17/2010	500		1,175.00	3,249,000		2,170,000	(932,500)		(932,500)			2,170,000				100.00/100.00
S&P500 INDEX 12/17/2010 1175 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/11/2009	12/17/2010	700		1,175.00	4,618,600		3,038,000	(1,305,500)		(1,305,500)			3,038,000				100.00/100.00
S&P500 INDEX 12/17/2010 1150 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/08/2010	12/17/2010	350		1,150.00		2,659,300	1,766,800	(892,500)		(892,500)			1,766,800				100.00/100.00
S&P500 INDEX 12/17/2010 1200 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/15/2010	12/17/2010	500		1,200.00		2,399,000	1,736,500	(662,500)		(662,500)			1,736,500				100.00/100.00
S&P500 INDEX 12/17/2010 1200 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/18/2009	12/17/2010	800		1,200.00	3,998,400		3,096,000	(1,060,000)		(1,060,000)			3,096,000				100.00/100.00
S&P500 INDEX 12/17/2010 1200 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/04/2010	12/17/2010	900		1,200.00		5,128,200	3,935,700	(1,192,500)		(1,192,500)			3,935,700				100.00/100.00
S&P500 INDEX 12/17/2010 1225 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/04/2010	12/17/2010	800		1,225.00		3,790,400	3,066,400	(724,000)		(724,000)			3,066,400				100.00/100.00
S&P500 INDEX 06/17/2011 1150 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/28/2010	06/17/2011	500		1,150.00		4,149,000	1,534,000	(2,615,000)		(2,615,000)			1,534,000				100.00/100.00
S&P500 INDEX 06/17/2011 1150 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/11/2010	06/17/2011	600		1,150.00		4,318,800	1,180,800	(3,138,000)		(3,138,000)			1,180,800				100.00/100.00
S&P500 INDEX 06/17/2011 1200 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/25/2010	06/17/2011	550		1,200.00		2,385,900	422,400	(1,963,500)		(1,963,500)			422,400				100.00/100.00
S&P500 INDEX 06/17/2011 1175 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/07/2010	06/17/2011	550		1,175.00		4,833,400	2,440,900	(2,392,500)		(2,392,500)			2,440,900				100.00/100.00
S&P500 INDEX 06/17/2011 1175 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/04/2010	06/17/2011	600		1,175.00		3,598,800	988,800	(2,610,000)		(2,610,000)			988,800				100.00/100.00
S&P500 INDEX 06/17/2011 1175 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/18/2010	06/17/2011	600		1,175.00		3,898,800	1,288,800	(2,610,000)		(2,610,000)			1,288,800				100.00/100.00
S&P500 INDEX 06/17/2011 1250 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/19/2010	06/17/2011	500		1,250.00		2,499,000	1,344,000	(1,155,000)		(1,155,000)			1,344,000				100.00/100.00
S&P500 INDEX 03/18/2011 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/26/2010	03/18/2011	750		1,275.00		2,548,500	1,764,750	(783,750)		(783,750)			1,764,750				100.00/100.00

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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)
S&P500 INDEX 03/18/2011 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/12/2010	03/18/2011	600		1,275.00		2,458,800	1,831,800	(627,000)		(627,000)			1,831,800				100.00/100.00
S&P500 INDEX 03/18/2011 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/30/2010	03/18/2011	650		1,275.00		3,183,700	2,504,450	(679,250)		(679,250)			2,504,450				100.00/100.00
S&P500 INDEX 03/18/2011 1250 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/05/2010	03/18/2011	50		1,250.00		244,900	173,650	(71,250)		(71,250)			173,650				100.00/100.00
S&P500 INDEX 06/17/2011 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/16/2010	06/17/2011	550		1,300.00		2,638,900	1,871,650	(767,250)		(767,250)			1,871,650				100.00/100.00
S&P500 INDEX 03/18/2011 1225 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/23/2010	03/18/2011	500		1,225.00		3,624,000	2,671,500	(952,500)		(952,500)			2,671,500				100.00/100.00
S&P500 INDEX 06/17/2011 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/23/2010	06/17/2011	600		1,275.00		3,898,800	2,809,800	(1,089,000)		(1,089,000)			2,809,800				100.00/100.00
S&P500 INDEX 06/17/2011 1225 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/21/2010	06/17/2011	600		1,225.00		3,358,800	1,624,800	(1,734,000)		(1,734,000)			1,624,800				100.00/100.00
S&P500 INDEX 09/17/2010 975 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/10/2010	09/17/2010	400		975.00		5,023,200	1,399,200	(3,624,000)		(3,624,000)			1,399,200				100.00/100.00
S&P500 INDEX 07/16/2010 1100 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/10/2010	07/16/2010	500		1,100.00		1,149,000	1,020,250	(128,750)		(128,750)			1,020,250				100.00/100.00
S&P500 FUTURES 07/16/2010 1100 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CME	06/09/2010	07/16/2010	50		1,100.00		248,565	215,440	(33,125)		(33,125)			215,440				100.00/100.00
S&P500 FUTURES 07/16/2010 1125 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CME	06/09/2010	07/16/2010	50		1,125.00		137,315	124,815	(12,500)		(12,500)			124,815				100.00/100.00
S&P500 INDEX 07/16/2010 1075 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/09/2010	07/16/2010	250		1,075.00		849,500	663,250	(186,250)		(186,250)			663,250				100.00/100.00
S&P500 FUTURES 07/16/2010 1150 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CME	06/10/2010	07/16/2010	75		1,150.00		130,973	124,410	(6,563)		(6,563)			124,410				100.00/100.00
0439999. Subtotal - Written Options - Hedging Effective - Call Options and Warrants										40,051,100	88,243,453	85,337,765	(45,358,438)	XXX	(45,358,438)			85,337,765			XXX	XXX
S&P500 FUTURES 07/16/2010 975 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CME	06/10/2010	07/16/2010	75		975.00		202,223	(20,903)	(223,125)		(223,125)			(20,903)				100.00/100.00
S&P500 INDEX 07/16/2010 1050 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/22/2010	07/16/2010	250		1,050.00		199,500	(708,000)	(907,500)		(907,500)			(708,000)				100.00/100.00
S&P500 INDEX 07/16/2010 1025 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/25/2010	07/16/2010	250		1,025.00		249,500	(365,500)	(615,000)		(615,000)			(365,500)				100.00/100.00
0449999. Subtotal - Written Options - Hedging Effective - Put Options											651,223	(1,094,403)	(1,745,625)	XXX	(1,745,625)			(1,094,403)			XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										40,051,100	88,894,675	84,243,363	(47,104,063)	XXX	(47,104,063)			84,243,363			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										40,051,100	88,243,453	85,337,765	(45,358,438)	XXX	(45,358,438)			85,337,765			XXX	XXX
0799999. Total Written Options - Put Options											651,223	(1,094,403)	(1,745,625)	XXX	(1,745,625)			(1,094,403)			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										40,051,100	88,894,675	84,243,363	(47,104,063)	XXX	(47,104,063)			84,243,363			XXX	XXX
INT RATE SWAP0221 ON FIXED RATE SECURITIES	210805DE4	D 1	Interest	CREDIT SUISSE FB	11/22/2000	10/02/2010		15,000,000	US0003M(6.8000%)			(489,103)			(239,261)					38,061		99.84/99.57
INT RATE SWAP0239 ON FIXED RATE SECURITIES	844895AR3	D 1	Interest	BANK OF AMERICA	02/14/2001	02/15/2011		18,000,000	US0003M(6.1140%)			(525,992)			(613,770)					71,443		99.77/99.81
INT RATE SWAP0239 ON FIXED RATE SECURITIES	02360XAF4	D 1	Interest	BANK OF AMERICA	02/14/2001	02/15/2011		4,900,000	US0003M(6.1140%)			(143,187)			(167,082)					19,448		99.70/98.63
INT RATE SWAP0246 ON FIXED RATE SECURITIES	74836JAA1	D 1	Interest	BANK OF AMERICA	03/06/2001	03/01/2011		20,000,000	US0003M(5.9030%)			(560,070)			(699,038)					81,761		99.77/99.76

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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)
INT RATE SWAP0246 ON FIXED RATE SECURITIES	44949RAD4	D 1	Interest	BANK OF AMERICA	03/06/2001	03/01/2011		9,000,000	US0003M(5.9030%)			(252,032)			(314,567)					36,793		97.48/99.75
INT RATE SWAP0247 ON FIXED RATE SECURITIES	494550AH9	D 1	Interest	UBS AG	03/09/2001	02/15/2011		8,000,000	US0003M(5.8540%)			(223,317)			(259,836)					31,752		99.73/99.79
INT RATE SWAP0253 ON FIXED RATE SECURITIES	02360XAF4	D 1	Interest	SALOMON SWAPCO	03/16/2001	09/01/2010		5,000,000	US0003M(5.7130%)			(39,252)			(43,567)					10,386		99.65/99.14
INT RATE SWAP0263 ON FIXED RATE SECURITIES	049560AB1	D 1	Interest	MORGAN STANLEY	07/29/2002	06/01/2011		10,000,000	US0003M(6.1600%)			(292,885)			(498,495)					47,973		98.91/99.79
INT RATE SWAP0267 ON FIXED RATE SECURITIES	87971MAC7	D 1	Interest	UBS AG	07/29/2002	06/01/2011		8,592,000	US0003M(6.1120%)			(183,043)			(424,534)					41,218		99.69/99.77
INT RATE SWAP0269 ON FIXED RATE SECURITIES	361849TR3	D 1	Interest	CREDIT SUISSE FB	03/18/2009	04/15/2011		4,750,000	US0003M(6.1370%)			(139,168)			(204,599)					21,133		89.73/97.51
INT RATE SWAP0272 ON FIXED RATE SECURITIES	42218SAA6	D 1	Interest	JP MORGAN CHASE BANK	06/21/2001	04/01/2011		20,000,000	US0003M(6.0350%)			(576,198)			(803,475)					86,800		99.85/99.37
INT RATE SWAP0309 ON FIXED RATE SECURITIES	61746WJK7	D 1	Interest	AIG	03/23/2009	02/01/2011		10,000,000	US0003M(5.8790%)			(279,533)			(307,156)					38,464		99.76/99.58
INT RATE SWAP0309 ON FIXED RATE SECURITIES	780641AG1	D 1	Interest	AIG	03/23/2009	02/01/2011		5,000,000	US0003M(5.8790%)			(139,766)			(153,578)					19,232		95.43/99.21
INT RATE SWAP0311 ON FIXED RATE SECURITIES	52108HFU3	D 1	Interest	SALOMON SWAPCO	12/14/2001	10/15/2011		5,000,000	US0003M(5.8890%)			(140,293)			(328,512)					28,429		99.80/99.52
INT RATE SWAP0311 ON FIXED RATE SECURITIES	52108HFT6	D 1	Interest	SALOMON SWAPCO	12/14/2001	10/15/2011		5,000,000	US0003M(5.8890%)			(140,293)			(328,512)					28,429		99.80/99.52
INT RATE SWAP0311 ON FIXED RATE SECURITIES	52108HFV1	D 1	Interest	SALOMON SWAPCO	12/14/2001	10/15/2011		5,000,000	US0003M(5.8890%)			(140,293)			(328,512)					28,429		99.80/99.52
INT RATE SWAP0312 ON FIXED RATE SECURITIES	22540VLT7	D 1	Interest	BANK OF AMERICA	12/21/2001	12/15/2011		10,000,000	US0003M(5.8750%)			(279,651)			(731,217)					60,421		99.80/99.64
INT RATE SWAP0343 ON FIXED RATE SECURITIES	244217BG9	D 1	Interest	MORGAN STANLEY	03/18/2009	06/01/2012		5,000,000	US0003M(6.1290%)			(145,668)			(491,081)					34,671		99.42/99.77
INT RATE SWAP0343 ON FIXED RATE SECURITIES	244217BG9	D 1	Interest	MORGAN STANLEY	03/18/2009	06/01/2012		2,000,000	US0003M(6.1290%)			(58,267)			(196,432)					13,868		99.42/99.77
INT RATE SWAP0409 ON FIXED RATE SECURITIES	15769#AE5	D 1	Interest	GOLDMAN SACHS	07/31/2003	07/20/2010		5,000,000	US0003M(4.4830%)			(30,119)			(11,574)					5,852		99.87/99.08
INT RATE SWAP0422 ON FIXED RATE SECURITIES	LOAN # 122326	SCHEDULE B	Interest	CREDIT SUISSE FB	09/08/2003	06/01/2011		19,864,000	US0003M(4.6390%)			(430,721)			(715,163)					95,293		99.06/99.50
INT RATE SWAP0432 ON FIXED RATE SECURITIES	G2978#AC7	D 1	Interest	BANK OF AMERICA	03/18/2009	12/15/2015		47,000,000	US0003M(4.8125%)			(1,064,674)			(6,382,638)					549,268		99.97/99.93
INT RATE SWAP0434 ON FIXED RATE SECURITIES	80689#AU0	D 1	Interest	UBS AG	12/12/2003	12/15/2010		11,000,000	US0003M(4.0750%)			(145,022)			(174,046)					37,314		99.96/99.55
INT RATE SWAP0445 ON FIXED RATE SECURITIES	LOAN # 122405	SCHEDULE B	Interest	UBS AG	01/29/2004	05/11/2014		4,305,000	US0003M(4.6200%)			(92,838)			(478,282)					42,321		99.75/99.88

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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)
INT RATE SWAP0445 ON FIXED RATE SECURITIES	46625MP52	D 1	Interest	UBS AG	01/29/2004	05/11/2014		3,000,000	US0003M(4.6200%)			(64,695)			(333,298)					29,492		99.97/99.87
INT RATE SWAP0445 ON FIXED RATE SECURITIES	46625MP52	D 1	Interest	UBS AG	01/29/2004	05/11/2014		1,000,000	US0003M(4.6200%)			(21,565)			(111,099)					9,831		99.97/99.87
INT RATE SWAP0445 ON FIXED RATE SECURITIES	46625MP52	D 1	Interest	UBS AG	01/29/2004	05/11/2014		1,000,000	US0003M(4.6200%)			(21,565)			(111,099)					9,831		99.97/99.87
INT RATE SWAP0455 ON FIXED RATE SECURITIES	LOAN # 122422	SCHEDULE B	Interest	BANK OF AMERICA	03/17/2009	05/01/2014		8,971,000	US0003M(4.5075%)			(190,373)			(955,949)					87,879		99.79/99.91
INT RATE SWAP0466 ON FIXED RATE SECURITIES	741933AE5	D 1	Interest	JP MORGAN CHASE BANK	03/08/2004	03/31/2011		4,855,000	US0003M(3.7340%)			(84,002)			(110,876)					21,032		99.79/98.42
INT RATE SWAP0472 ON FIXED RATE SECURITIES	LOAN # 122437	SCHEDULE B	Interest	UBS AG	03/17/2009	07/01/2014		3,300,000	US0003M(4.1500%)			(63,970)			(314,271)					33,023		99.97/99.88
INT RATE SWAP0472 ON FIXED RATE SECURITIES	34486#AA6	D 1	Interest	UBS AG	03/17/2009	07/01/2014		5,000,000	US0003M(4.1500%)			(96,924)			(476,169)					50,034		99.96/99.87
INT RATE SWAP0480 ON FIXED RATE SECURITIES	48203@AA0	D 1	Interest	UBS AG	03/18/2009	05/01/2013		6,200,000	US0003M(3.9460%)			(114,067)			(461,854)					52,227		99.98/99.70
INT RATE SWAP0480 ON FIXED RATE SECURITIES	48203@AB8	D 1	Interest	UBS AG	03/18/2009	05/01/2013		2,300,000	US0003M(3.9460%)			(42,315)			(171,333)					19,375		99.99/99.75
INT RATE SWAP0481 ON FIXED RATE SECURITIES	LOAN # 122445	SCHEDULE B	Interest	CREDIT SUISSE FB	03/17/2009	04/15/2012		2,594,000	US0003M(3.7870%)			(45,521)			(132,280)					17,375		99.98/98.77
INT RATE SWAP0487 ON FIXED RATE SECURITIES	N6510*AB1	D 1	Interest	CREDIT SUISSE FB	03/26/2004	05/04/2011		10,000,000	US0003M(3.7160%)			(171,425)			(255,797)					45,930		99.98/99.20
INT RATE SWAP0492 ON FIXED RATE SECURITIES	05947URE0	D 1	Interest	CREDIT SUISSE FB	03/18/2009	02/10/2014		14,000,000	US0003M(4.5390%)			(297,259)			(1,469,516)					133,169		99.97/99.76
INT RATE SWAP0492 ON FIXED RATE SECURITIES	05947URG5	D 1	Interest	CREDIT SUISSE FB	03/18/2009	02/10/2014		11,000,000	US0003M(4.5390%)			(233,561)			(1,154,620)					104,633		99.97/99.91
INT RATE SWAP0492 ON FIXED RATE SECURITIES	05947URH3	D 1	Interest	CREDIT SUISSE FB	03/18/2009	02/10/2014		6,811,000	US0003M(4.5390%)			(144,617)			(714,920)					64,787		99.97/99.94
INT RATE SWAP0495 ON FIXED RATE SECURITIES	LOAN # 122454	SCHEDULE B	Interest	UBS AG	03/17/2009	06/10/2014		2,412,000	US0003M(4.6730%)			(52,868)			(275,264)					23,963		99.93/99.87
INT RATE SWAP0495 ON FIXED RATE SECURITIES	LOAN # 122458	SCHEDULE B	Interest	UBS AG	03/17/2009	06/10/2014		2,415,000	US0003M(4.6730%)			(52,933)			(275,606)					23,992		99.94/99.89
INT RATE SWAP0495 ON FIXED RATE SECURITIES	LOAN # 122462	SCHEDULE B	Interest	UBS AG	03/17/2009	06/10/2014		6,000,000	US0003M(4.6730%)			(131,512)			(684,735)					59,608		99.98/99.89
INT RATE SWAP0495 ON FIXED RATE SECURITIES	75884RAL7	D 1	Interest	UBS AG	03/17/2009	06/10/2014		5,000,000	US0003M(4.6730%)			(109,593)			(570,613)					49,674		99.98/99.87
INT RATE SWAP0513 ON FIXED RATE SECURITIES	52108HE59	D 1	Interest	UBS AG	05/26/2004	08/15/2014		2,000,000	US0003M(5.1980%)			(48,944)			(275,027)					20,319		99.98/99.82
INT RATE SWAP0513 ON FIXED RATE SECURITIES	52108HE67	D 1	Interest	UBS AG	05/26/2004	08/15/2014		1,500,000	US0003M(5.1980%)			(36,708)			(206,270)					15,240		99.98/99.82

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INT RATE SWAP0513 ON FIXED RATE SECURITIES	52108HE75	D 1	Interest	UBS AG	05/26/2004	08/15/2014		1,700,000	US0003M(5.1980%)			(41,602)			(233,773)					17,271		99.98/99.81
INT RATE SWAP0516 ON FIXED RATE SECURITIES	Q1403*AB9	D 1	Interest	UBS AG	03/18/2009	09/24/2014		16,000,000	US0003M(5.2460%)			(397,414)			(2,258,060)					164,698		99.99/99.77
INT RATE SWAP0522 ON FIXED RATE SECURITIES	52108HYK4	D 1	Interest	UBS AG	03/18/2009	10/15/2013		15,000,000	US0003M(4.9750%)			(352,329)			(1,710,240)					136,159		99.89/99.71
INT RATE SWAP0522 ON FIXED RATE SECURITIES	52108HZY3	D 1	Interest	UBS AG	03/18/2009	10/15/2013		15,000,000	US0003M(4.9750%)			(352,329)			(1,710,240)					136,159		99.90/99.71
INT RATE SWAP0525 ON FIXED RATE SECURITIES	743759AJ1	D 1	Interest	JP MORGAN CHASE BANK	03/18/2009	08/09/2014		1,000,000	US0003M(4.9910%)			(23,493)			(129,010)					10,139		99.98/99.95
INT RATE SWAP0529 ON FIXED RATE SECURITIES	98259@AA8	D 1	Interest	UBS AG	07/28/2004	09/15/2011		15,000,000	US0003M(4.7370%)			(334,127)			(714,881)					82,533		99.99/99.51
INT RATE SWAP0529 ON FIXED RATE SECURITIES	N4345#AA5	D 1	Interest	UBS AG	07/28/2004	09/15/2011		15,000,000	US0003M(4.7370%)			(334,127)			(714,881)					82,533		99.99/99.62
INT RATE SWAP0529 ON FIXED RATE SECURITIES	15189PAE5	D 1	Interest	UBS AG	07/28/2004	09/15/2011		4,000,000	US0003M(4.7370%)			(89,101)			(190,635)					22,009		99.98/99.55
INT RATE SWAP0530 ON FIXED RATE SECURITIES	879369C#1	D 1	Interest	JP MORGAN CHASE BANK	03/18/2009	06/16/2014		15,000,000	US0003M(5.0800%)			(359,960)			(1,950,578)					149,331		99.99/99.90
INT RATE SWAP0547 ON FIXED RATE SECURITIES	78387GAP8	D 1	Interest	JP MORGAN CHASE BANK	03/18/2009	09/15/2014		8,000,000	US0003M(4.4700%)			(167,521)			(872,538)					82,109		99.68/99.87
INT RATE SWAP0562 ON FIXED RATE SECURITIES	481927AE1	D 1	Interest	CREDIT SUISSE FB	03/16/2009	12/31/2014		4,983,780	US0003M(4.0100%)			(111,100)			(268,579)					52,901		99.91/97.96
INT RATE SWAP0568 ON FIXED RATE SECURITIES	Q8815#AA4	D 1	Interest	MORGAN STANLEY	03/18/2009	12/21/2014		8,333,333	US0003M(4.5910%)			(179,643)			(972,749)					88,186		99.97/99.89
INT RATE SWAP0576 ON FIXED RATE SECURITIES	44841SAA7	D 1	Interest	JP MORGAN CHASE BANK	01/21/2005	01/12/2011		10,000,000	US0003M(4.1440%)			(194,668)			(187,547)					36,640		99.99/98.58
INT RATE SWAP0587 ON FIXED RATE SECURITIES	806605AE1	D 1	Interest	MORGAN STANLEY	03/18/2009	10/16/2013		10,000,000	US0003M(4.2980%)			(202,189)			(941,175)					90,811		99.93/99.71
INT RATE SWAP0588 ON FIXED RATE SECURITIES	LOAN # 122544	SCHEDULE B	Interest	MORGAN STANLEY	03/17/2009	01/18/2015		4,000,000	US0003M(4.5240%)			(85,433)			(458,190)					42,690		99.97/99.71
INT RATE SWAP0588 ON FIXED RATE SECURITIES	20557#AC5	D 1	Interest	MORGAN STANLEY	03/17/2009	01/18/2015		12,000,000	US0003M(4.5240%)			(256,300)			(1,374,569)					128,071		99.99/99.83
INT RATE SWAP0598 ON FIXED RATE SECURITIES	LOAN # 122615	SCHEDULE B	Interest	MORGAN STANLEY	03/24/2009	04/04/2015		5,300,000	US0003M(4.9740%)			(125,289)			(725,666)					57,843		99.80/99.88
INT RATE SWAP0598 ON FIXED RATE SECURITIES	42545#AA8	D 1	Interest	MORGAN STANLEY	03/24/2009	04/04/2015		3,500,000	US0003M(4.9740%)			(82,738)			(479,214)					38,198		99.99/99.88
INT RATE SWAP0598 ON FIXED RATE SECURITIES	319460AF8	D 1	Interest	MORGAN STANLEY	03/24/2009	04/04/2015		9,000,000	US0003M(4.9740%)			(212,756)			(1,232,263)					98,224		99.99/99.85
INT RATE SWAP0601 ON FIXED RATE SECURITIES	92345NAA8	D 1	Interest	UBS AG	03/31/2005	05/15/2013		10,000,000	US0003M(4.8640%)			(228,020)			(1,009,961)					84,804		99.97/99.83

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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)
INT RATE SWAP0602 ON FIXED RATE SECURITIES	LOAN # 122611	SCHEDULE B	Interest	JP MORGAN CHASE BANK	03/16/2009	08/15/2012		15,800,000	US0003M(4.8255%)			(313,577)			(1,261,975)					115,263		99.96/99.77
INT RATE SWAP0619 ON FIXED RATE SECURITIES	46625MRB7	D 1	Interest	MORGAN STANLEY	03/18/2009	07/11/2012		5,000,000	US0003M(4.3600%)			(90,965)			(338,473)					35,645		99.89/99.65
INT RATE SWAP0619 ON FIXED RATE SECURITIES	084670AS7	D 1	Interest	MORGAN STANLEY	03/18/2009	07/11/2012		12,000,000	US0003M(4.3600%)			(218,316)			(812,336)					85,547		99.99/99.44
INT RATE SWAP0628 ON FIXED RATE SECURITIES	LOAN # 122645	SCHEDULE B	Interest	JP MORGAN CHASE BANK	03/17/2009	09/01/2012		20,920,000	US0003M(4.1810%)			(408,985)			(1,369,134)					154,275		99.96/99.86
INT RATE SWAP0635 ON FIXED RATE SECURITIES	LOAN # 122660	SCHEDULE B	Interest	MORGAN STANLEY	03/17/2009	07/27/2012		9,000,000	US0003M(4.3890%)			(184,866)			(625,507)					64,849		99.98/99.81
INT RATE SWAP0635 ON FIXED RATE SECURITIES	00760HB*2	D 1	Interest	MORGAN STANLEY	03/17/2009	07/27/2012		10,000,000	US0003M(4.3890%)			(205,406)			(695,008)					72,054		99.99/99.80
INT RATE SWAP0637 ON FIXED RATE SECURITIES	173067GZ6	D 1	Interest	CITIBANK	03/18/2009	06/13/2015		7,000,000	US0003M(4.6950%)			(154,395)			(881,180)					77,919		99.98/99.78
INT RATE SWAP0637 ON FIXED RATE SECURITIES	46625YNE9	D 1	Interest	CITIBANK	03/18/2009	06/13/2015		2,900,000	US0003M(4.6950%)			(63,964)			(365,060)					32,281		99.98/99.87
INT RATE SWAP0637 ON FIXED RATE SECURITIES	74432QAG0	D 1	Interest	CITIBANK	03/18/2009	06/13/2015		10,000,000	US0003M(4.6950%)			(220,564)			(1,258,828)					111,312		99.99/99.93
INT RATE SWAP0662 ON VARIABLE RATE SECURITIES	G9020*AA8	D 1	Interest	MORGAN STANLEY	12/01/2005	01/26/2013		39,000,000	US0003M(5.0500%)			(930,246)			(3,822,401)					313,100		99.99/99.85
INT RATE SWAP0664 ON FIXED RATE SECURITIES	G9020*AB6	D 1	Interest	UBS AG	03/23/2009	12/15/2015		6,000,000	US0003M(5.1000%)			(144,541)			(904,573)					70,119		99.99/99.93
INT RATE SWAP0669 ON FIXED RATE SECURITIES	49446QBD2	D 1	Interest	CREDIT SUISSE FB	03/16/2009	11/15/2015		5,000,000	US0003M(5.0850%)			(119,535)			(745,813)					57,992		99.99/99.97
INT RATE SWAP0669 ON FIXED RATE SECURITIES	49446QBD2	D 1	Interest	CREDIT SUISSE FB	03/16/2009	11/15/2015		5,000,000	US0003M(5.0850%)			(119,535)			(745,813)					57,992		99.99/99.97
INT RATE SWAP0669 ON FIXED RATE SECURITIES	980888AA9	D 1	Interest	CREDIT SUISSE FB	03/16/2009	11/15/2015		10,000,000	US0003M(5.0850%)			(239,070)			(1,491,625)					115,983		99.99/99.97
INT RATE SWAP0669 ON FIXED RATE SECURITIES	980888AA9	D 1	Interest	CREDIT SUISSE FB	03/16/2009	11/15/2015		10,000,000	US0003M(5.0850%)			(239,070)			(1,491,625)					115,983		99.99/99.97
INT RATE SWAP0671 ON FIXED RATE SECURITIES	15405EAF5	D 1	Interest	MORGAN STANLEY	03/16/2009	01/15/2016		30,000,000	US0003M(5.0985%)			(723,183)			(4,547,517)					353,311		99.99/99.87
INT RATE SWAP0674 ON FIXED RATE SECURITIES	L9385#AB5	D 1	Interest	MORGAN STANLEY	12/02/2005	09/17/2011		12,000,000	US0003M(4.9960%)			(283,008)			(611,754)					66,175		99.99/99.68
INT RATE SWAP0676 ON FIXED RATE SECURITIES	LOAN # 122759	SCHEDULE B	Interest	JP MORGAN CHASE BANK	03/17/2009	09/01/2015		22,000,000	US0003M(5.0330%)			(528,346)			(3,143,499)					250,243		99.73/99.95
INT RATE SWAP0677 ON FIXED RATE SECURITIES	LOAN # 500002	SCHEDULE B	Interest	UBS AG	03/17/2009	10/01/2012		19,000,000	US0003M(5.0170%)			(450,678)			(1,672,857)					142,738		99.90/99.73
INT RATE SWAP0682 ON FIXED RATE SECURITIES	126650BC3	D 1	Interest	CITIBANK	03/16/2009	01/10/2028		44,820,000	US0003M(5.1625%)			(1,101,488)			(7,989,730)					938,614		99.18/99.89

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INT RATE SWAP0689 ON FIXED RATE SECURITIES	46648@AL3	D 1	Interest	UBS AG	03/23/2009	06/01/2014		5,000,000	US0003M(4.9000%)			(114,943)			(611,919)					49,518		99.89/99.72
INT RATE SWAP0689 ON FIXED RATE SECURITIES	88947EAE0	D 1	Interest	UBS AG	03/23/2009	06/01/2014		4,000,000	US0003M(4.9000%)			(91,954)			(489,535)					39,615		99.92/99.75
INT RATE SWAP0689 ON FIXED RATE SECURITIES	05461TAA5	D 1	Interest	UBS AG	03/23/2009	06/01/2014		6,000,000	US0003M(4.9000%)			(137,931)			(734,302)					59,422		99.89/99.76
INT RATE SWAP0694 ON FIXED RATE SECURITIES	743759AK8	D 1	Interest	JP MORGAN CHASE BANK	03/23/2009	09/15/2015		1,165,000	US0003M(4.8580%)			(20,606)			(158,416)					13,301		99.98/99.93
INT RATE SWAP0697 ON FIXED RATE SECURITIES	52108MDS9	D 1	Interest	UBS AG	03/23/2009	01/15/2016		8,000,000	US0003M(4.8255%)			(168,586)			(1,107,182)					94,216		99.97/99.82
INT RATE SWAP0717 ON FIXED RATE SECURITIES	86771*AA4	D 1	Interest	CITIBANK	03/16/2009	10/31/2011		4,332,600	US0003M(5.2375%)			(129,287)			(162,271)					25,049		99.98/88.69
INT RATE SWAP0724 ON FIXED RATE SECURITIES	526057AW4	D 1	Interest	UBS AG	03/23/2009	04/15/2016		10,000,000	US0003M(5.6280%)			(267,536)			(1,831,768)					120,388		99.98/99.89
INT RATE SWAP0725 ON FIXED RATE SECURITIES	68402LAC8	D 1	Interest	UBS AG	03/16/2009	01/15/2016		20,000,000	US0003M(5.6200%)			(534,272)			(3,581,668)					235,541		99.98/99.86
INT RATE SWAP0728 ON FIXED RATE SECURITIES	152312AT1	D 1	Interest	UBS AG	03/23/2009	05/11/2016		2,000,000	US0003M(5.6335%)			(53,265)			(369,076)					24,225		99.98/99.97
INT RATE SWAP0729 ON FIXED RATE SECURITIES	902671AA4	D 1	Interest	MORGAN STANLEY	03/23/2009	05/01/2013		10,000,000	US0003M(5.5560%)			(264,926)			(1,193,788)					84,237		99.99/99.81
INT RATE SWAP0737 ON FIXED RATE SECURITIES	151895B*9	D 1	Interest	JP MORGAN CHASE BANK	05/24/2006	06/15/2013		19,000,000	US0003M(5.5080%)			(496,473)			(2,309,819)					163,490		99.98/99.87
INT RATE SWAP0743 ON FIXED RATE SECURITIES	69352JAH0	D 1	Interest	CREDIT SUISSE FB	03/23/2009	06/13/2016		3,000,000	US0003M(5.5785%)			(79,422)			(547,695)					36,616		99.98/99.93
INT RATE SWAP0743 ON FIXED RATE SECURITIES	48121CJN7	D 1	Interest	CREDIT SUISSE FB	03/23/2009	06/13/2016		29,000,000	US0003M(5.5785%)			(767,743)			(5,294,387)					353,958		99.99/99.95
INT RATE SWAP0743 ON FIXED RATE SECURITIES	00817YAE8	D 1	Interest	CREDIT SUISSE FB	03/23/2009	06/13/2016		15,000,000	US0003M(5.5785%)			(397,109)			(2,738,476)					183,082		99.98/99.95
INT RATE SWAP0745 ON FIXED RATE SECURITIES	LOAN # 122821	SCHEDULE B	Interest	MORGAN STANLEY	03/17/2009	08/01/2013		23,250,000	US0001M(5.4600%)			(604,203)			(2,974,487)					204,362		98.68/99.60
INT RATE SWAP0745 ON FIXED RATE SECURITIES	02635PTD5	D 1	Interest	MORGAN STANLEY	03/17/2009	08/01/2013		10,000,000	US0001M(5.4600%)			(259,872)			(1,279,349)					87,898		99.99/99.47
INT RATE SWAP0747 ON FIXED RATE SECURITIES	87938WAB9	D 1	Interest	MORGAN STANLEY	03/23/2009	06/20/2016		20,000,000	US0003M(5.5170%)			(523,742)			(3,587,196)					244,501		99.98/99.92
INT RATE SWAP0751 ON FIXED RATE SECURITIES	94403*AY2	D 1	Interest	UBS AG	03/16/2009	05/04/2016		15,000,000	US0003M(5.6285%)			(400,575)			(2,082,337)					181,390		99.92/99.85
INT RATE SWAP0753 ON FIXED RATE SECURITIES	59023BAJ3	D 1	Interest	JP MORGAN CHASE BANK	03/23/2009	04/20/2016		9,000,000	US0001M(5.6020%)			(240,237)			(1,694,158)					108,477		99.89/99.73
INT RATE SWAP0753 ON FIXED RATE SECURITIES	92976VAJ7	D 1	Interest	JP MORGAN CHASE BANK	03/23/2009	04/20/2016		10,000,000	US0001M(5.6020%)			(266,930)			(1,882,397)					120,530		99.90/99.74

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INT RATE SWAP0754 ON FIXED RATE SECURITIES	60687UAJ6	D 1	Interest	CITIBANK	03/16/2009	08/12/2015		19,000,000	US0001M(5.6410%)			(510,563)			(3,410,787)					214,972		99.95/99.65
INT RATE SWAP0754 ON FIXED RATE SECURITIES	60687UAK3	D 1	Interest	CITIBANK	03/16/2009	08/12/2015		11,113,000	US0001M(5.6410%)			(298,626)			(1,994,952)					125,736		99.95/99.65
INT RATE SWAP0757 ON FIXED RATE SECURITIES	07387BAA1	D 1	Interest	BANK OF AMERICA	03/23/2009	06/11/2015		5,000,000	US0001M(5.6525%)			(134,599)			(885,752)					55,625		99.96/99.62
INT RATE SWAP0757 ON FIXED RATE SECURITIES	59022HFY3	D 1	Interest	BANK OF AMERICA	03/23/2009	06/11/2015		7,500,000	US0001M(5.6525%)			(201,899)			(1,328,627)					83,438		99.95/99.15
INT RATE SWAP0758 ON FIXED RATE SECURITIES	52108RAH5	D 1	Interest	BANK OF AMERICA	06/21/2006	06/15/2016		5,000,000	US0001M(5.6738%)			(382,162)			(972,508)					61,055		99.96/99.72
INT RATE SWAP0758 ON FIXED RATE SECURITIES	52108RAJ1	D 1	Interest	BANK OF AMERICA	06/21/2006	06/15/2016		12,000,000	US0001M(5.6738%)			(917,188)			(2,334,020)					146,533		99.96/99.73
INT RATE SWAP0758 ON FIXED RATE SECURITIES	52108RAK8	D 1	Interest	BANK OF AMERICA	06/21/2006	06/15/2016		6,000,000	US0001M(5.6738%)			(458,594)			(1,167,010)					73,266		99.96/99.73
INT RATE SWAP0759 ON FIXED RATE SECURITIES	22545DAJ6	D 1	Interest	GOLDMAN SACHS	03/23/2009	06/15/2016		5,000,000	US0001M(5.7000%)			(135,886)			(979,940)					61,055		99.91/99.73
INT RATE SWAP0760 ON FIXED RATE SECURITIES	LOAN # 122833	SCHEDULE B	Interest	UBS AG	07/05/2006	07/01/2011		15,750,000	US0001M(5.6530%)			(424,497)			(799,754)					78,858		99.96/98.91
INT RATE SWAP0761 ON FIXED RATE SECURITIES	20173MAK6	D 1	Interest	UBS AG	03/23/2009	07/10/2016		14,000,000	US0001M(5.7380%)			(383,447)			(2,789,336)					171,933		99.86/99.73
INT RATE SWAP0761 ON FIXED RATE SECURITIES	20173MAL4	D 1	Interest	UBS AG	03/23/2009	07/10/2016		10,000,000	US0001M(5.7380%)			(273,891)			(1,992,383)					122,810		99.86/99.73
INT RATE SWAP0762 ON FIXED RATE SECURITIES	963320AN6	D 1	Interest	UBS AG	03/16/2009	06/15/2016		10,000,000	US0003M(5.8445%)			(278,126)			(1,976,332)					122,110		99.97/99.93
INT RATE SWAP0762 ON FIXED RATE SECURITIES	792860AJ7	D 1	Interest	UBS AG	03/16/2009	06/15/2016		5,000,000	US0003M(5.8445%)			(139,063)			(988,166)					61,055		99.97/99.94
INT RATE SWAP0772 ON FIXED RATE SECURITIES	880591CW0	D 1	Interest	MORGAN STANLEY	08/15/2006	04/01/2013		27,500,000	US0001M(5.4130%)			(708,186)			(3,196,059)					228,273		99.58/99.41
INT RATE SWAP0772 ON FIXED RATE SECURITIES	65473QA*4	D 1	Interest	MORGAN STANLEY	11/01/2009	04/01/2013		25,000,000	US0001M(5.4130%)			(453,519)			(2,905,508)					207,521		99.43/99.05
INT RATE SWAP0773 ON FIXED RATE SECURITIES	87305QBW0	D 1	Interest	MORGAN STANLEY	11/01/2009	02/01/2015		40,000,000	US0001M(5.4525%)			(1,037,989)			(6,410,505)					428,697		99.36/99.70
INT RATE SWAP0773 ON FIXED RATE SECURITIES	31677AAA2	D 1	Interest	MORGAN STANLEY	11/01/2009	02/01/2015		11,725,000	US0001M(5.4525%)			(304,260)			(1,879,079)					125,662		99.98/99.68
INT RATE SWAP0774 ON FIXED RATE SECURITIES	G2044@AP0	D 1	Interest	CITIBANK	11/01/2009	11/21/2010		28,000,000	US0001M(5.3050%)			(502,747)			(532,530)					87,935		99.93/98.58
INT RATE SWAP0774 ON FIXED RATE SECURITIES	49427RA*3	D 1	Interest	CITIBANK	11/01/2009	11/21/2010		25,000,000	US0001M(5.3050%)			(448,881)			(475,474)					78,514		99.25/98.78
INT RATE SWAP0774 ON FIXED RATE SECURITIES	98374PAZ9	D 1	Interest	CITIBANK	11/01/2009	11/21/2010		25,000,000	US0001M(5.3050%)			(448,881)			(475,474)					78,514		99.25/98.70

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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)
INT RATE SWAP0777 ON FIXED RATE SECURITIES	LOAN # 122597	SCHEDULE B	Interest	UBS AG	08/16/2006	05/01/2015		26,700,000	US0001M(5.3875%)			(688,176)			(4,316,223)					293,650		99.98/99.72
INT RATE SWAP0778 ON FIXED RATE SECURITIES	11778BAA0	D 1	Interest	UBS AG	08/16/2006	12/20/2015		20,500,000	US0001M(5.4000%)			(526,502)			(3,512,896)					239,874		99.98/99.69
INT RATE SWAP0779 ON FIXED RATE SECURITIES	LOAN # 122660	SCHEDULE B	Interest	UBS AG	11/01/2009	09/05/2012		28,190,226	US0001M(5.2800%)			(711,552)			(2,588,855)					208,412		99.98/99.81
INT RATE SWAP0781 ON FIXED RATE SECURITIES	LOAN # 122661	SCHEDULE B	Interest	UBS AG	11/01/2009	08/05/2010		30,249,772	US0001M(5.2350%)			(755,461)			(143,084)					47,500		99.94/97.85
INT RATE SWAP0785 ON FIXED RATE SECURITIES	81683RAB0	D 1	Interest	UBS AG	08/16/2006	10/01/2013		22,245,332	US0001M(5.3320%)			(563,857)			(1,711,248)					200,749		99.98/96.77
INT RATE SWAP0787 ON FIXED RATE SECURITIES	908594AB0	D 1	Interest	UBS AG	08/16/2006	06/01/2019		20,454,545	US0001M(5.3910%)			(573,237)			(3,021,909)					305,555		99.98/98.06
INT RATE SWAP0812 ON FIXED RATE SECURITIES	602720B*4	D 1	Interest	BANK OF AMERICA	03/16/2009	12/15/2021		17,000,000	US0003M(4.9840%)			(399,673)			(2,644,236)					287,854		98.75/99.94
INT RATE SWAP0816 ON FIXED RATE SECURITIES	LOAN # 122935	SCHEDULE B	Interest	JP MORGAN CHASE BANK	03/17/2009	02/01/2014		34,750,000	US0003M(4.8420%)			(791,197)			(4,003,801)					329,416		98.31/99.90
INT RATE SWAP0816 ON FIXED RATE SECURITIES	LOAN # 122936	SCHEDULE B	Interest	JP MORGAN CHASE BANK	03/17/2009	02/01/2014		24,000,000	US0003M(4.8420%)			(546,438)			(2,765,215)					227,511		98.31/99.90
INT RATE SWAP0816 ON FIXED RATE SECURITIES	LOAN # 122937	SCHEDULE B	Interest	JP MORGAN CHASE BANK	03/17/2009	02/01/2014		10,420,000	US0003M(4.8420%)			(237,245)			(1,200,564)					98,778		98.31/99.90
INT RATE SWAP0828 ON FIXED RATE SECURITIES	61750HAG1	D 1	Interest	MORGAN STANLEY	03/23/2009	11/15/2016		10,000,000	US0003M(5.0620%)			(229,533)			(1,587,831)					126,329		99.95/99.96
INT RATE SWAP0828 ON FIXED RATE SECURITIES	61750HAH9	D 1	Interest	MORGAN STANLEY	03/23/2009	11/15/2016		3,000,000	US0003M(5.0620%)			(68,860)			(476,349)					37,899		91.73/99.96
INT RATE SWAP0828 ON FIXED RATE SECURITIES	17310MAJ9	D 1	Interest	MORGAN STANLEY	03/23/2009	11/15/2016		10,000,000	US0003M(5.0620%)			(229,533)			(1,587,831)					126,329		99.94/99.96
INT RATE SWAP0828 ON FIXED RATE SECURITIES	17310MAK6	D 1	Interest	MORGAN STANLEY	03/23/2009	11/15/2016		10,000,000	US0003M(5.0620%)			(229,533)			(1,587,831)					126,329		99.94/99.96
INT RATE SWAP0843 ON FIXED RATE SECURITIES	LOAN # 122976	SCHEDULE B	Interest	MORGAN STANLEY	03/17/2009	06/01/2014		25,500,000	US0003M(4.9130%)			(587,864)			(3,150,900)					252,543		98.99/99.92
INT RATE SWAP0848 ON FIXED RATE SECURITIES	574599BF2	D 1	Interest	BANK OF AMERICA	03/23/2009	02/11/2017		5,000,000	US0003M(5.0800%)			(94,165)			(800,949)					64,346		99.96/99.98
INT RATE SWAP0852 ON FIXED RATE SECURITIES	LOAN # 122983	SCHEDULE B	Interest	UBS AG	03/24/2009	03/15/2017		15,000,000	US0003M(5.1375%)			(379,597)			(2,471,046)					194,311		99.71/99.95
INT RATE SWAP0853 ON FIXED RATE SECURITIES	55312TAH6	D 1	Interest	JP MORGAN CHASE BANK	03/23/2009	03/12/2017		10,013,000	US0003M(5.1670%)			(244,516)			(1,667,210)					129,630		99.88/99.93
INT RATE SWAP0856 ON FIXED RATE SECURITIES	49307RAD9	D 1	Interest	MERRILL LYNCH	03/23/2009	04/15/2017		5,344,000	US0003M(5.1800%)			(226,893)			(908,241)					69,663		99.95/99.85
INT RATE SWAP0856 ON FIXED RATE SECURITIES	49307RAE7	D 1	Interest	MERRILL LYNCH	03/23/2009	04/15/2017		5,640,000	US0003M(5.1800%)			(239,460)			(958,548)					73,522		99.95/99.85

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INT RATE SWAP0856 ON FIXED RATE SECURITIES	50180JAJ4	D 1	Interest	MERRILL LYNCH	03/23/2009	04/15/2017		10,000,000	US0003M(5.1800%)			(424,575)			(1,699,553)					130,358		99.87/99.85
INT RATE SWAP0857 ON FIXED RATE SECURITIES	LOAN # 123001	SCHEDULE B	Interest	UBS AG	03/17/2009	04/01/2014		31,050,000	US0003M(5.0375%)			(739,685)			(3,890,857)					300,887		99.94/99.88
INT RATE SWAP0857 ON FIXED RATE SECURITIES	LOAN # 123013	SCHEDULE B	Interest	UBS AG	03/17/2009	04/01/2014		16,950,000	US0003M(5.0375%)			(403,790)			(2,123,994)					164,253		99.87/99.90
INT RATE SWAP0859 ON FIXED RATE SECURITIES	LOAN # 123010	SCHEDULE B	Interest	JP MORGAN CHASE BANK	03/17/2009	12/01/2017		19,353,000	US0001M(5.1175%)			(471,207)			(3,267,264)					263,716		99.93/99.51
INT RATE SWAP0863 ON FIXED RATE SECURITIES	LOAN # 122945	SCHEDULE B	Interest	UBS AG	03/16/2009	05/01/2012		8,000,000	US0003M(4.9720%)			(187,346)			(590,451)					54,234		99.20/99.62
INT RATE SWAP0863 ON FIXED RATE SECURITIES	LOAN # 122999	SCHEDULE B	Interest	UBS AG	03/16/2009	05/01/2012		10,000,000	US0003M(4.9720%)			(234,183)			(738,064)					67,793		98.15/99.82
INT RATE SWAP0863 ON FIXED RATE SECURITIES	743759AG7	D 1	Interest	UBS AG	03/16/2009	05/01/2012		1,155,000	US0003M(4.9720%)			(27,048)			(85,246)					7,830		97.95/99.21
INT RATE SWAP0863 ON FIXED RATE SECURITIES	F6132#AA6	D 1	Interest	UBS AG	03/16/2009	05/01/2012		2,740,000	US0003M(4.9720%)			(64,166)			(202,230)					18,575		98.98/99.53
INT RATE SWAP0863 ON FIXED RATE SECURITIES	L6346#AA1	D 1	Interest	UBS AG	03/16/2009	05/01/2012		5,760,000	US0003M(4.9720%)			(134,889)			(425,125)					39,049		98.98/99.53
INT RATE SWAP0866 ON FIXED RATE SECURITIES	LOAN # 123035	SCHEDULE B	Interest	BARCLAY'S CAPITAL	03/17/2009	07/01/2012		19,700,000	US0003M(5.1520%)			(480,579)			(1,631,560)					139,491		99.03/99.78
INT RATE SWAP0869 ON FIXED RATE SECURITIES	751028A@0	D 1	Interest	UBS AG	05/31/2007	07/01/2010		2,400,000	US0003M(5.3145%)			(16,806)			(334)					628		98.09/87.61
INT RATE SWAP0874 ON FIXED RATE SECURITIES	84604KAE9	D 1	Interest	CREDIT SUISSE FB	03/16/2009	06/22/2014		24,205,000	US0003M(5.6370%)			(648,683)			(3,694,910)					241,469		99.75/99.45
INT RATE SWAP0882 ON FIXED RATE SECURITIES	90269QAP4	D 1	Interest	CREDIT SUISSE FB	03/23/2009	06/15/2017		10,000,000	US0003M(5.7580%)			(210,034)			(2,090,078)					131,951		99.58/99.95
INT RATE SWAP0884 ON FIXED RATE SECURITIES	46625YNF6	D 1	Interest	JP MORGAN CHASE BANK	03/23/2009	06/15/2015		10,000,000	US0003M(5.6630%)			(269,051)			(1,731,677)					111,374		99.59/99.81
INT RATE SWAP0884 ON FIXED RATE SECURITIES	52108H2W3	D 1	Interest	JP MORGAN CHASE BANK	03/23/2009	06/15/2015		15,000,000	US0003M(5.6630%)			(403,577)			(2,597,516)					167,061		99.58/99.74
INT RATE SWAP0884 ON FIXED RATE SECURITIES	9297667L1	D 1	Interest	JP MORGAN CHASE BANK	03/23/2009	06/15/2015		3,325,000	US0003M(5.6630%)			(89,460)			(575,783)					37,032		99.63/99.89
INT RATE SWAP0885 ON FIXED RATE SECURITIES	05947UPS1	D 1	Interest	MORGAN STANLEY	03/23/2009	01/15/2014		2,500,000	US0003M(5.5790%)			(66,272)			(349,957)					23,545		99.86/99.32
INT RATE SWAP0885 ON FIXED RATE SECURITIES	05947UPU6	D 1	Interest	MORGAN STANLEY	03/23/2009	01/15/2014		500,000	US0003M(5.5790%)			(13,254)			(69,991)					4,709		88.17/99.78
INT RATE SWAP0887 ON FIXED RATE SECURITIES	225470AS2	D 1	Interest	MORGAN STANLEY	03/23/2009	09/15/2015		12,600,000	US0003M(5.6330%)			(337,115)			(2,215,705)					143,851		99.86/99.88
INT RATE SWAP0888 ON FIXED RATE SECURITIES	61750CAH0	D 1	Interest	JP MORGAN CHASE BANK	03/23/2009	12/15/2016		9,940,000	US0003M(5.6345%)			(246,028)			(1,931,456)					126,376		99.70/99.85

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INT RATE SWAP0894 ON FIXED RATE SECURITIES	LOAN # 123072	SCHEDULE B	Interest	GOLDMAN SACHS	03/17/2009	09/01/2017		21,900,000	US0003M(5.6690%)			(587,654)			(4,506,990)					293,372		99.91/99.84
INT RATE SWAP0927 ON FIXED RATE SECURITIES	LOAN # 123144	SCHEDULE B	Interest	ROYAL BANK OF SCTLND	11/21/2007	01/01/2013		5,000,000	US0003M(4.3650%)			(102,299)			(396,391)					39,604		99.79/99.17
INT RATE SWAP0996 ON FIXED RATE SECURITIES	49328CAA3	D 1	Interest	JP MORGAN CHASE BANK	04/21/2009	06/15/2012		14,861,000	US0003M(1.9600%)			(124,686)			(285,074)					104,071		95.85/95.23
INT RATE SWAP0996 ON FIXED RATE SECURITIES	36967HAH0	D 1	Interest	JP MORGAN CHASE BANK	04/21/2009	06/15/2012		10,000,000	US0003M(1.9600%)			(83,901)			(191,827)					70,029		97.88/98.08
INT RATE SWAP0996 ON FIXED RATE SECURITIES	38146FAA9	D 1	Interest	JP MORGAN CHASE BANK	04/21/2009	06/15/2012		10,000,000	US0003M(1.9600%)			(83,901)			(191,827)					70,029		95.13/94.76
INT RATE SWAP1052 ON FIXED RATE SECURITIES	29379VAJ2	D 1	Interest	MORGAN STANLEY	03/22/2010	02/15/2013		8,000,000	US0003M(1.7090%)			(29,097)			(104,337)					64,905		86.70/85.19
INT RATE SWAP1052 ON FIXED RATE SECURITIES	66586GCA3	D 1	Interest	MORGAN STANLEY	03/22/2010	02/15/2013		5,000,000	US0003M(1.7090%)			(18,186)			(65,210)					40,565		92.72/91.92
INT RATE SWAP1052 ON FIXED RATE SECURITIES	66586GCA3	D 1	Interest	MORGAN STANLEY	03/22/2010	02/15/2013		5,000,000	US0003M(1.7090%)			(18,186)			(65,210)					40,565		92.72/91.92
INT RATE SWAP1052 ON FIXED RATE SECURITIES	37943TAB4	D 1	Interest	MORGAN STANLEY	03/22/2010	02/15/2013		10,000,000	US0003M(1.7090%)			(36,371)			(130,421)					81,131		95.52/95.19
INT RATE SWAP1052 ON FIXED RATE SECURITIES	701094AG9	D 1	Interest	MORGAN STANLEY	03/22/2010	02/15/2013		5,000,000	US0003M(1.7090%)			(18,186)			(65,210)					40,565		95.01/94.58
INT RATE SWAP1052 ON FIXED RATE SECURITIES	50540RAD4	D 1	Interest	MORGAN STANLEY	03/22/2010	02/15/2013		13,000,000	US0003M(1.7090%)			(47,283)			(169,547)					105,470		92.65/91.84
INT RATE SWAP1052 ON FIXED RATE SECURITIES	50540RAD4	D 1	Interest	MORGAN STANLEY	03/22/2010	02/15/2013		14,023,000	US0003M(1.7090%)			(51,004)			(182,889)					113,770		92.65/91.84
INT RATE SWAP1052 ON FIXED RATE SECURITIES	677415CD1	D 1	Interest	MORGAN STANLEY	03/22/2010	02/15/2013		7,530,000	US0003M(1.7090%)			(27,388)			(98,207)					61,091		89.43/88.25
INT RATE SWAP1052 ON FIXED RATE SECURITIES	7425A0A59	D 1	Interest	MORGAN STANLEY	03/22/2010	02/15/2013		10,000,000	US0003M(1.7090%)			(36,371)			(130,421)					81,131		91.79/90.83
INT RATE SWAP1052 ON FIXED RATE SECURITIES	3133XP2W3	D 1	Interest	MORGAN STANLEY	03/22/2010	02/15/2013		50,000,000	US0003M(1.7090%)			(181,857)			(652,105)					405,654		96.25/96.10
INT RATE SWAP1052 ON FIXED RATE SECURITIES	3134A4SA3	D 1	Interest	MORGAN STANLEY	03/22/2010	02/15/2013		50,000,000	US0003M(1.7090%)			(181,857)			(652,105)					405,654		89.25/87.98
INT RATE SWAP1053 ON FIXED RATE SECURITIES	649902CQ4	D 1	Interest	MORGAN STANLEY	03/22/2010	03/15/2013		10,190,000	US0003M(1.7460%)			(38,884)			(139,482)					83,868		93.20/92.94
INT RATE SWAP1053 ON FIXED RATE SECURITIES	649902EZ2	D 1	Interest	MORGAN STANLEY	03/22/2010	03/15/2013		14,460,000	US0003M(1.7460%)			(55,178)			(197,931)					119,012		90.42/89.77
INT RATE SWAP1053 ON FIXED RATE SECURITIES	Q8977*AA2	D 1	Interest	MORGAN STANLEY	03/22/2010	03/15/2013		5,000,000	US0003M(1.7460%)			(19,080)			(68,441)					41,152		95.94/96.31
INT RATE SWAP1053 ON FIXED RATE SECURITIES	Q8977*AA2	D 1	Interest	MORGAN STANLEY	03/22/2010	03/15/2013		7,000,000	US0003M(1.7460%)			(26,711)			(95,817)					57,613		95.94/96.31

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INT RATE SWAP1053 ON FIXED RATE SECURITIES	253651A@2	D 1	Interest	MORGAN STANLEY	03/22/2010	03/15/2013		20,000,000	US0003M(1.7460%)			(76,318)			(273,763)					164,608		93.44/93.24
INT RATE SWAP1053 ON FIXED RATE SECURITIES	75944RA*2	D 1	Interest	MORGAN STANLEY	03/22/2010	03/15/2013		25,000,000	US0003M(1.7460%)			(95,398)			(342,204)					205,760		92.21/91.82
INT RATE SWAP1053 ON FIXED RATE SECURITIES	71343XAD6	D 1	Interest	MORGAN STANLEY	03/22/2010	03/15/2013		6,000,000	US0003M(1.7460%)			(22,896)			(82,129)					49,382		93.37/93.15
INT RATE SWAP1053 ON FIXED RATE SECURITIES	136375BH4	D 1	Interest	MORGAN STANLEY	03/22/2010	03/15/2013		6,000,000	US0003M(1.7460%)			(22,896)			(82,129)					49,382		93.57/93.37
INT RATE SWAP1053 ON FIXED RATE SECURITIES	577081AS1	D 1	Interest	MORGAN STANLEY	03/22/2010	03/15/2013		5,000,000	US0003M(1.7460%)			(19,080)			(68,441)					41,152		90.61/89.98
INT RATE SWAP1054 ON FIXED RATE SECURITIES	001192AC7	D 1	Interest	MORGAN STANLEY	03/22/2010	04/15/2013		15,000,000	US0003M(1.7950%)			(60,692)			(219,964)					125,376		95.34/95.01
INT RATE SWAP1054 ON FIXED RATE SECURITIES	587405AB7	D 1	Interest	MORGAN STANLEY	03/22/2010	04/15/2013		15,200,000	US0003M(1.7950%)			(61,502)			(222,897)					127,048		97.88/97.58
INT RATE SWAP1054 ON FIXED RATE SECURITIES	524660AS6	D 1	Interest	MORGAN STANLEY	03/22/2010	04/15/2013		5,000,000	US0003M(1.7950%)			(20,231)			(73,321)					41,792		94.84/94.45
INT RATE SWAP1054 ON FIXED RATE SECURITIES	001192AC7	D 1	Interest	MORGAN STANLEY	03/22/2010	04/15/2013		16,500,000	US0003M(1.7950%)			(66,762)			(241,960)					137,914		95.34/95.01
INT RATE SWAP1054 ON FIXED RATE SECURITIES	91324PAE2	D 1	Interest	MORGAN STANLEY	03/22/2010	04/15/2013		5,000,000	US0003M(1.7950%)			(20,231)			(73,321)					41,792		92.40/92.03
INT RATE SWAP1054 ON FIXED RATE SECURITIES	02666QB69	D 1	Interest	MORGAN STANLEY	03/22/2010	04/15/2013		5,000,000	US0003M(1.7950%)			(20,231)			(73,321)					41,792		93.15/92.78
INT RATE SWAP1054 ON FIXED RATE SECURITIES	592179JG1	D 1	Interest	MORGAN STANLEY	03/22/2010	04/15/2013		5,000,000	US0003M(1.7950%)			(20,231)			(73,321)					41,792		90.67/90.38
INT RATE SWAP1054 ON FIXED RATE SECURITIES	592179JG1	D 1	Interest	MORGAN STANLEY	03/22/2010	04/15/2013		5,000,000	US0003M(1.7950%)			(20,231)			(73,321)					41,792		90.67/90.38
INT RATE SWAP1054 ON FIXED RATE SECURITIES	6944P0AH8	D 1	Interest	MORGAN STANLEY	03/22/2010	04/15/2013		5,000,000	US0003M(1.7950%)			(20,231)			(73,321)					41,792		94.08/93.76
INT RATE SWAP1054 ON FIXED RATE SECURITIES	6944P0AH8	D 1	Interest	MORGAN STANLEY	03/22/2010	04/15/2013		5,000,000	US0003M(1.7950%)			(20,231)			(73,321)					41,792		94.08/93.76
INT RATE SWAP1054 ON FIXED RATE SECURITIES	50065AAA2	D 1	Interest	MORGAN STANLEY	03/22/2010	04/15/2013		5,000,000	US0003M(1.7950%)			(20,231)			(73,321)					41,792		97.82/97.51
INT RATE SWAP1055 ON FIXED RATE SECURITIES	36239YAB8	D 1	Interest	MORGAN STANLEY	03/22/2010	04/30/2013		15,000,000	US0003M(1.8150%)			(60,284)			(226,836)					126,295		97.68/97.44
INT RATE SWAP1055 ON FIXED RATE SECURITIES	369550AK4	D 1	Interest	MORGAN STANLEY	03/22/2010	04/30/2013		5,000,000	US0003M(1.8150%)			(20,095)			(75,612)					42,098		94.25/93.99
INT RATE SWAP1055 ON FIXED RATE SECURITIES	369550AK4	D 1	Interest	MORGAN STANLEY	03/22/2010	04/30/2013		14,000,000	US0003M(1.8150%)			(56,265)			(211,713)					117,875		94.25/93.99
INT RATE SWAP1055 ON FIXED RATE SECURITIES	36962G3T9	D 1	Interest	MORGAN STANLEY	03/22/2010	04/30/2013		8,500,000	US0003M(1.8150%)			(34,161)			(128,540)					71,567		95.00/94.67

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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)
INT RATE SWAP1055 ON FIXED RATE SECURITIES	74254PYE6	D 1	Interest	MORGAN STANLEY	03/22/2010	04/30/2013		5,000,000	US0003M(1.8150%)			(20,095)			(75,612)					42,098		92.27/91.91
INT RATE SWAP1055 ON FIXED RATE SECURITIES	46849LSB8	D 1	Interest	MORGAN STANLEY	03/22/2010	04/30/2013		10,000,000	US0003M(1.8150%)			(40,189)			(151,224)					84,196		93.45/93.15
INT RATE SWAP1055 ON FIXED RATE SECURITIES	912828HY9	D 1	Interest	MORGAN STANLEY	03/22/2010	04/30/2013		50,000,000	US0003M(1.8150%)			(200,946)			(756,119)					420,982		96.54/96.24
INT RATE SWAP1055 ON FIXED RATE SECURITIES	912828HY9	D 1	Interest	MORGAN STANLEY	03/22/2010	04/30/2013		50,000,000	US0003M(1.8150%)			(200,946)			(756,119)					420,982		96.54/96.24
INT RATE SWAP1055 ON FIXED RATE SECURITIES	912828HY9	D 1	Interest	MORGAN STANLEY	03/22/2010	04/30/2013		50,000,000	US0003M(1.8150%)			(200,946)			(756,119)					420,982		96.54/96.24
INT RATE SWAP1055 ON FIXED RATE SECURITIES	912828HY9	D 1	Interest	MORGAN STANLEY	03/22/2010	04/30/2013		50,000,000	US0003M(1.8150%)			(200,946)			(756,119)					420,982		96.54/96.24
INT RATE SWAP1055 ON FIXED RATE SECURITIES	912828HY9	D 1	Interest	MORGAN STANLEY	03/22/2010	04/30/2013		50,000,000	US0003M(1.8150%)			(200,946)			(756,119)					420,982		96.54/96.24
INT RATE SWAP1055 ON FIXED RATE SECURITIES	912828HY9	D 1	Interest	MORGAN STANLEY	03/22/2010	04/30/2013		50,000,000	US0003M(1.8150%)			(200,946)			(756,119)					420,982		96.54/96.24
INT RATE SWAP1055 ON FIXED RATE SECURITIES	912828HY9	D 1	Interest	MORGAN STANLEY	03/22/2010	04/30/2013		50,000,000	US0003M(1.8150%)			(200,946)			(756,119)					420,982		96.54/96.24
INT RATE SWAP1055 ON FIXED RATE SECURITIES	912828HY9	D 1	Interest	MORGAN STANLEY	03/22/2010	04/30/2013		50,000,000	US0003M(1.8150%)			(200,946)			(756,119)					420,982		96.54/96.24
INT RATE SWAP1056 ON FIXED RATE SECURITIES	445681B@7	D 1	Interest	MORGAN STANLEY	03/22/2010	06/13/2013		5,000,000	US0003M(1.8790%)			(20,837)			(80,839)					42,984		97.50/98.15
INT RATE SWAP1056 ON FIXED RATE SECURITIES	445681B@7	D 1	Interest	MORGAN STANLEY	03/22/2010	06/13/2013		5,000,000	US0003M(1.8790%)			(20,837)			(80,839)					42,984		97.50/98.15
INT RATE SWAP1056 ON FIXED RATE SECURITIES	41242*AE2	D 1	Interest	MORGAN STANLEY	03/22/2010	06/13/2013		10,000,000	US0003M(1.8790%)			(41,675)			(161,678)					85,968		93.20/93.09
INT RATE SWAP1056 ON FIXED RATE SECURITIES	224044BF3	D 1	Interest	MORGAN STANLEY	03/22/2010	06/13/2013		12,000,000	US0003M(1.8790%)			(50,010)			(194,014)					103,161		95.02/94.91
INT RATE SWAP1056 ON FIXED RATE SECURITIES	224044BF3	D 1	Interest	MORGAN STANLEY	03/22/2010	06/13/2013		8,000,000	US0003M(1.8790%)			(33,340)			(129,343)					68,774		95.02/94.91
INT RATE SWAP1056 ON FIXED RATE SECURITIES	14040EHG0	D 1	Interest	MORGAN STANLEY	03/22/2010	06/13/2013		5,000,000	US0003M(1.8790%)			(20,837)			(80,839)					42,984		90.10/89.41
INT RATE SWAP1056 ON FIXED RATE SECURITIES	14040EHG0	D 1	Interest	MORGAN STANLEY	03/22/2010	06/13/2013		5,000,000	US0003M(1.8790%)			(20,837)			(80,839)					42,984		90.10/89.41
INT RATE SWAP1056 ON FIXED RATE SECURITIES	14040EHG0	D 1	Interest	MORGAN STANLEY	03/22/2010	06/13/2013		5,000,000	US0003M(1.8790%)			(20,837)			(80,839)					42,984		90.10/89.41
INT RATE SWAP1056 ON FIXED RATE SECURITIES	92334NAA1	D 1	Interest	MORGAN STANLEY	03/22/2010	06/13/2013		5,000,000	US0003M(1.8790%)			(20,837)			(80,839)					42,984		93.00/92.58
INT RATE SWAP1056 ON FIXED RATE SECURITIES	92334NAA1	D 1	Interest	MORGAN STANLEY	03/22/2010	06/13/2013		5,000,000	US0003M(1.8790%)			(20,837)			(80,839)					42,984		93.00/92.58

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INT RATE SWAP1057 ON FIXED RATE SECURITIES	127391AA8	D 1	Interest	MORGAN STANLEY	03/22/2010	07/22/2013		7,500,000	US0003M(1.9350%)			(32,920)			(129,990)					65,631		98.62/98.42
INT RATE SWAP1057 ON FIXED RATE SECURITIES	25156PAF0	D 1	Interest	MORGAN STANLEY	03/22/2010	07/22/2013		5,000,000	US0003M(1.9350%)			(21,947)			(86,660)					43,754		94.02/93.80
INT RATE SWAP1057 ON FIXED RATE SECURITIES	25156PAF0	D 1	Interest	MORGAN STANLEY	03/22/2010	07/22/2013		10,000,000	US0003M(1.9350%)			(43,894)			(173,320)					87,507		94.02/93.80
INT RATE SWAP1057 ON FIXED RATE SECURITIES	25156PAF0	D 1	Interest	MORGAN STANLEY	03/22/2010	07/22/2013		5,000,000	US0003M(1.9350%)			(21,947)			(86,660)					43,754		94.02/93.80
INT RATE SWAP1057 ON FIXED RATE SECURITIES	12572QAA3	D 1	Interest	MORGAN STANLEY	03/22/2010	07/22/2013		5,000,000	US0003M(1.9350%)			(21,947)			(86,660)					43,754		91.49/91.36
INT RATE SWAP1058 ON MTN LIAB	02003MBQ6	Exhibit 7	Interest	MORGAN STANLEY	03/22/2010	04/30/2013		976,398,000	1.8140%(US0003M)						14,738,232					8,220,924		90.73/90.56
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate												(52,066,997)		XXX	(224,309,877)					34,300,941	XXX	XXX
INT RATE SWAP213 ON MTN LIAB	FA0041013	Exhibit 7	Currency	MERRILL LYNCH	11/16/2000	01/17/2011		213,450,000	GBP 6.375%(US0003M+ 0.50)				10,664,747	@	17,058,634		(16,996,293)			791,986		99.16/99.81
INT RATE SWAP241 ON EMTN LIAB	FA0041019	Exhibit 7	Currency	MERRILL LYNCH	02/16/2001	01/17/2011		74,715,940	GBP 6.375%(US0003M+ 0.45)				(11,025)	@	2,131,591		(5,665,431)			277,227		99.98/99.09
INT RATE SWAP248 ON EMTN LIAB	FA0041020	Exhibit 7	Currency	MORGAN STANLEY	03/09/2001	01/17/2011		88,080,000	GBP 6.375%(US0003M+ 0.44)				1,565,899	@	4,145,705		(6,798,517)			326,813		99.98/90.56
INT RATE SWAP0300 ON EMTN LIAB	FA0041032	Exhibit 7	Currency	MORGAN STANLEY	11/08/2001	01/17/2011		58,592,000	GBP 6.375%(US0003M+ 0.45)				1,171,933	@	2,888,838		(4,532,345)			217,400		99.95/99.77
INT RATE SWAP0504 ON FIXED RATE SECURITIES	706327AB9	SCHEDULE D	Currency	UBS AG	04/30/2004	06/15/2014		1,892,285	USD 5.790%(CAD 5.990%)			(21,111)	(550,061)		(600,664)		20,941			18,832		100.00/100.00
INT RATE SWAP0504 ON FIXED RATE SECURITIES	706327AB9	SCHEDULE D	Currency	UBS AG	04/23/2008	06/15/2014		7,569,141	USD 5.790%(CAD 5.990%)			(84,444)	(2,200,245)		(2,402,654)		83,764			75,328		100.00/100.00
INT RATE SWAP0571 ON FIXED RATE SECURITIES	D2488*AA1	SCHEDULE D	Currency	DEUTSCHE BANK	11/01/2009	02/09/2012		18,576,410	USD 4.820%(EUR 3.870%)			111,675	1,034,556		1,246,874		3,025,967			117,989		100.00/100.00
INT RATE SWAP0571 ON FIXED RATE SECURITIES	G3107#AA3	SCHEDULE D	Currency	DEUTSCHE BANK	11/01/2009	02/09/2012		4,423,590	USD 4.820%(EUR 3.870%)			26,593	246,358		296,917		720,572			28,097		100.00/100.00
INT RATE SWAP0597 ON VARIABLE RATE SECURITIES	Q7160#AC3	SCHEDULE D	Currency	CITIBANK	03/23/2005	05/05/2015		10,000,000	USD 5.500%(ADBB6M+0.65)			(42,072)	(923,317)		437,071		667,030			110,106		100.00/100.00
INT RATE SWAP0647 ON VARIABLE RATE SECURITIES	Q3915#AC0	SCHEDULE D	Currency	CITIBANK	08/25/2005	10/27/2017		30,000,000	USD 5.250%(ADBB6M+0.83)			(243,918)	(3,314,677)		576,478		2,034,355			406,151		100.00/100.00
INT RATE SWAP0648 ON VARIABLE RATE SECURITIES	Q3915#AD8	SCHEDULE D	Currency	CITIBANK	08/25/2005	10/27/2015		10,000,000	USD 5.100%(NDBB6M+0.71)			71,916	152,200		1,433,215		506,143			115,421		100.00/100.00
INT RATE SWAP0700 ON FIXED RATE SECURITIES	D8355*AA8	SCHEDULE D	Currency	JP MORGAN CHASE BANK	02/10/2006	03/01/2016		60,000,000	USD 5.920%(EUR 4.485%)			404,278	(1,552,986)		812,196		10,617,879			714,603		100.00/100.00
INT RATE SWAP0711 ON FIXED RATE SECURITIES	G6043#AA3	SCHEDULE D	Currency	BARCLAY'S CAPITAL	03/06/2006	04/20/2016		15,759,000	USD 5.521%(GBP 4.860%)			108,604	2,312,115		3,229,124		1,019,778			189,943		100.00/100.00
INT RATE SWAP0741 ON FIXED RATE SECURITIES	81725TC@7	SCHEDULE D	Currency	BARCLAY'S CAPITAL	06/02/2006	11/28/2011		25,000,000	USD 7.350%(EUR 5.780%)			245,756	1,356,290		1,869,852		4,078,536			148,624		100.00/100.00
INT RATE SWAP0752 ON FIXED RATE SECURITIES	C5864@AD1	SCHEDULE D	Currency	JP MORGAN CHASE BANK	06/16/2006	06/30/2018		18,696,581	USD 6.440%(CAD 5.760%)			33,930	(1,030,064)		294,432		169,139			264,500		100.00/100.00
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange												611,206	8,921,722	XXX	33,417,610		(11,048,483)			3,803,019	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective												(51,455,791)	8,921,722	XXX	(190,892,267)		(11,048,483)			38,103,960	XXX	XXX

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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)
INT RATE SWAP0018 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	AIG	06/08/1992	06/11/2018		1,000,000	8.6750%(US0001M)			145,338	2,658,380		2,658,380	573,049		(46,045)		14,101		0004
INT RATE SWAP0019 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	AIG	06/08/1992	06/10/2019		1,000,000	8.6950%(US0001M)			146,267	3,000,252		3,000,252	675,755		(46,211)		14,959		0004
INT RATE SWAP0020 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	AIG	06/08/1992	06/10/2020		1,000,000	8.7150%(US0001M)			147,072	3,352,256		3,352,256	787,732		(46,507)		15,775		0004
INT RATE SWAP0021 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	AIG	06/08/1992	06/10/2021		1,000,000	8.7350%(US0001M)			147,716	3,713,966		3,713,966	902,700		(46,969)		16,548		0004
INT RATE SWAP0022 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	AIG	06/08/1992	06/10/2022		1,000,000	8.7550%(US0001M)			148,233	4,092,897		4,092,897	1,022,980		(47,562)		17,287		0004
INT RATE SWAP0239 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	BANK OF AMERICA	02/14/2001	02/15/2011		100,000	US0003M(6.1140%)			(2,922)	(3,410)		(3,410)	2,569				397		0005
INT RATE SWAP0245 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	AIG	10/09/2002	03/01/2011		56,500,000	US0003M(5.7980%)			(461,514)	(1,935,225)		(1,935,225)	254,611		1,091,021	(981,388)	230,976		0005
INT RATE SWAP0253 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	SALOMON SWAPCO	03/16/2001	09/01/2010		15,000,000	US0003M(5.7130%)			(117,757)	(130,702)		(130,702)	12,830		384,061		31,159		0005
INT RATE SWAP0257 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	AIG	05/10/2002	02/14/2011		12,155,000	US0003M(5.8930%)			(159,027)	(396,835)		(396,835)	119,325		180,573		48,139		0005
INT RATE SWAP0267 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	UBS AG	07/29/2002	06/01/2011		3,688,000	US0003M(6.1120%)			(78,569)	(182,225)		(182,225)	(11,252)		95,104		17,692		0005
INT RATE SWAP0270 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	MERRILL LYNCH	06/11/2001	05/15/2011		10,000,000	US0003M(6.0850%)			(98,707)	(470,176)		(470,176)	4,438		190,363	(664,977)	46,743		0005
INT RATE SWAP0293 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	CREDIT SUISSE FB	03/18/2009	10/01/2011		10,000,000	US0003M(5.3360%)			(255,457)	(567,456)		(567,456)	255		(2,308)	(565,403)	56,009		0005
INT RATE SWAP0359 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	DEUTSCHE BANK	08/16/2002	08/01/2011		1,200,000	H15I5Y(US0003M)			2,544	10,934		10,934	(10,345)		(9,098)		6,257		0004
INT RATE SWAP0402 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	GOLDMAN SACHS	07/31/2003	11/15/2010		11,190,320	US0003M(4.4650%)			(26,503)	(163,828)		(163,828)	9,948		206,334		34,404		0005
INT RATE SWAP0406 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	SALOMON SWAPCO	07/31/2003	10/01/2010		39,487,600	US0003M(4.4350%)			(393,447)	(388,249)		(388,249)	14,180		428,286	(830,697)	99,661		0005
INT RATE SWAP0409 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	GOLDMAN SACHS	07/31/2003	07/20/2010		28,956,000	US0003M(4.4830%)			(174,426)	(67,029)		(67,029)	82,784		509,638		33,890		0005
INT RATE SWAP0434 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	UBS AG	12/12/2003	12/15/2010		9,000,000	US0003M(4.0750%)			(118,654)	(142,402)		(142,402)	8,651		115,626	(266,679)	30,530		0005
INT RATE SWAP0530 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	JP MORGAN CHASE BANK	03/18/2009	06/16/2014		25,000,000	US0003M(5.0800%)			(599,934)	(3,250,963)		(3,250,963)	(800,467)				248,885		0005
INT RATE SWAP0554 ON GMTN LIABILITIES CPI	IM Contracts	Exhibit 7	Interest	MERRILL LYNCH	01/01/2005	11/25/2016		85,000,000	CPURNSA(US0003M +0.19%)			825,064	3,478,062		3,478,062	929,314				1,076,095		0006
INT RATE SWAP0578 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	JP MORGAN CHASE BANK	03/18/2009	02/17/2015		12,500,000	US0003M(4.6070%)			(148,685)	(1,486,047)		(1,486,047)	(650,034)		120,269		134,605		0005

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INT RATE SWAP0602 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	JP MORGAN CHASE BANK	03/16/2009	08/15/2012		15,000,000	US0003M(4.8255%)			(297,700)	(1,198,077)		(1,198,077)	(140,377)		89,223	(1,146,923)	109,427		0005
INT RATE SWAP0619 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	MORGAN STANLEY	03/18/2009	07/11/2012		5,000,000	US0003M(4.3600%)			(90,965)	(338,473)		(338,473)	(67,760)		49,548		35,645		0005
INT RATE SWAP0673 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	CREDIT SUISSE FB	12/02/2005	12/01/2010		27,700,000	US0003M(4.9740%)			(93,031)	(506,203)		(506,203)	48,081		553,999		89,963		0005
INT RATE SWAP0675 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	UBS AG	12/02/2005	10/13/2010		20,000,000	US0003M(4.9675%)			(57,450)	(253,453)		(253,453)	33,062		411,771		53,635		0005
INT RATE SWAP0694 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	JP MORGAN CHASE BANK	03/23/2009	09/15/2015		5,000,000	US0003M(4.8580%)			(88,437)	(679,895)		(679,895)	(272,485)		32,013		57,084		0005
INT RATE SWAP0697 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	UBS AG	03/23/2009	01/15/2016		2,000,000	US0003M(4.8255%)			(42,146)	(276,795)		(276,795)	(119,141)		16,679		23,554		0005
INT RATE SWAP0755 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	GOLDMAN SACHS	06/19/2006	06/21/2011		30,000,000	5.6400%(US0001M)			806,489	1,476,268		1,476,268	(571,028)				148,139		0004
INT RATE SWAP0768 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	UBS AG	08/02/2006	08/04/2011		50,000,000	5.4225%(US0001M)			1,290,486	2,627,145		2,627,145	(809,304)				261,712		0004
INT RATE SWAP0772 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	MORGAN STANLEY	11/01/2009	04/01/2013		25,000,000	US0001M(5.4130%)			(453,519)	(2,905,508)		(2,905,508)	(450,782)		380,573	(2,835,299)	207,521		0005
INT RATE SWAP0774 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	CITIBANK	11/01/2009	11/21/2010		32,000,000	US0001M(5.3050%)			(574,567)	(608,606)		(608,606)	(4,467)		797,801	(1,401,941)	100,497		0005
INT RATE SWAP0780 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	UBS AG	08/16/2006	10/01/2012		13,338,857	US0001M(5.3400%)			(88,055)	(1,306,998)		(1,306,998)	(303,264)		250,581		100,209		0005
INT RATE SWAP0782 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	UBS AG	11/01/2009	09/01/2012		27,465,084	US0001M(5.2825%)			(251,830)	(2,535,679)		(2,535,679)	(489,310)		439,978		202,542		0005
INT RATE SWAP0783 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	UBS AG	08/16/2006	09/01/2012		28,195,288	US0001M(5.2825%)			(258,526)	(2,603,094)		(2,603,094)	(502,318)		451,675		207,927		0005
INT RATE SWAP0791 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	UBS AG	09/18/2006	09/20/2011		50,000,000	5.3050%(US0001M)			1,260,400	2,844,134		2,844,134	(685,466)				276,661		0004
INT RATE SWAP0828 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	MORGAN STANLEY	03/23/2009	11/15/2016		5,000,000	US0003M(5.0620%)			(114,766)	(793,916)		(793,916)	(326,390)		31,870		63,164		0005
INT RATE SWAP0832 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	MORGAN STANLEY	01/09/2007	01/11/2012		50,000,000	5.0480%(US0001M)			1,194,866	3,301,491		3,301,491	(361,573)				309,662		0004
INT RATE SWAP0835 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	MORGAN STANLEY	01/26/2007	01/30/2012		30,000,000	5.3030%(US0001M)			755,796	2,161,043		2,161,043	(230,046)				188,923		0004
INT RATE SWAP0848 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	BANK OF AMERICA	03/23/2009	02/11/2017		23,748,000	US0003M(5.0800%)			(447,244)	(3,804,189)		(3,804,189)	(1,614,163)		144,665		305,618		0005
INT RATE SWAP0852 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	UBS AG	03/24/2009	03/15/2017		16,928,000	US0003M(5.1375%)			(428,388)	(2,788,657)		(2,788,657)	(271,446)		(32,848)	(2,484,364)	219,287		0005
INT RATE SWAP0856 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	MERRILL LYNCH	03/23/2009	04/15/2017		20,033,000	US0003M(5.1800%)			(850,552)	(3,404,715)		(3,404,715)	(1,220,535)		192,517		261,146		0005

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INT RATE SWAP0869 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	UBS AG	05/31/2007	07/01/2010		20,511,000	US0003M(5.3145%)			(143,630)	(2,855)		(2,855)	90,356		417,090		5,368		0005
INT RATE SWAP0888 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	JP MORGAN CHASE BANK	03/23/2009	12/15/2016		3,000,000	US0003M(5.6345%)			(74,254)	(582,934)		(582,934)	(181,656)		26,027	(291,136)	38,142		0005
INT RATE SWAP0889 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	GOLDMAN SACHS	03/23/2009	06/15/2017		37,212,000	US0003M(5.6210%)			(567,412)	(7,445,605)		(7,445,605)	(2,765,567)		425,967		491,015		0005
INT RATE SWAP0896 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	GOLDMAN SACHS	03/23/2009	02/15/2017		7,576,000	US0003M(5.6319%)			(146,386)	(1,487,890)		(1,487,890)	(438,317)		55,449	(1,105,022)	97,578		0005
INT RATE SWAP1025 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	MORGAN STANLEY	02/01/2010	10/23/2013		350,000,000	2.3625%(US0003M)			3,039,476	10,249,021		10,249,021	10,249,021				3,187,599		0004
INT RATE SWAP1026 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	JP MORGAN CHASE BANK	02/01/2010	10/26/2013		300,000,000	2.3910%(US0003M)			2,640,729	9,055,755		9,055,755	9,055,755				2,735,610		0004
INT RATE SWAP1027 ON VARIABLE RATE SECURITIES	IM Contracts	Exhibit 7	Interest	JP MORGAN CHASE BANK	10/23/2009	10/27/2012		300,000,000	1.9880%(US0003M)			2,560,689	6,169,612		6,169,612	5,832,812				2,289,045		0007
INT RATE SWAP1028 ON VARIABLE RATE SECURITIES	IM Contracts	Exhibit 7	Interest	UBS AG	10/23/2009	10/27/2012		350,000,000	1.9775%(US0003M)			2,970,096	7,113,539		7,113,539	6,822,309				2,670,552		0007
INT RATE SWAP1029 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	MORGAN STANLEY	10/27/2009	04/30/2013		500,000,000	2.2550%(US0003M)			4,923,082	13,694,930		13,694,930	13,169,027				4,209,822		0004
INT RATE SWAP1030 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	BARCLAY'S CAPITAL	10/27/2009	04/30/2013		500,000,000	2.2090%(US0003M)			4,808,082	13,053,675		13,053,675	13,271,509				4,209,822		0004
INT RATE SWAP1031 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	CREDIT SUISSE FB	10/28/2009	04/30/2013		500,000,000	2.1250%(US0003M)			4,598,082	11,882,687		11,882,687	13,458,649				4,209,822		0004
INT RATE SWAP1032 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	UBS AG	10/29/2009	04/30/2013		250,000,000	2.1538%(US0003M)			3,113,496	6,141,736		6,141,736	6,753,780				2,104,911		0004
INT RATE SWAP1054 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	MORGAN STANLEY	03/22/2010	04/15/2013		21,000,000	US0003M(1.7950%)			(84,969)	(307,949)		(307,949)	(341,255)		(3,185)	36,491	175,527		0005
INT RATE SWAP1063 ON FIXED RATE SECURITIES EFF.06/01/11	FIXED INCOME	SCHEDULE D	Interest	DEUTSCHE BANK	05/27/2010	06/01/2021		375,000,000	US0003M(3.8300%)				(14,453,111)		(14,453,111)	(14,453,111)				6,198,504		0005
INT RATE SWAP1064 ON FIXED RATE SECURITIES EFF.06/01/11	FIXED INCOME	SCHEDULE D	Interest	MORGAN STANLEY	05/27/2010	06/01/2021		75,000,000	US0003M(3.8360%)				(2,929,198)		(2,929,198)	(11,716,794)				1,239,701		0005
INT RATE SWAP1064 ON FIXED RATE SECURITIES EFF.06/01/11	FIXED INCOME	SCHEDULE D	Interest	MORGAN STANLEY	05/27/2010	06/01/2021		300,000,000	US0003M(3.8360%)				(11,716,794)		(11,716,794)	(2,929,198)				4,958,803		0005
INT RATE SWAP1065 ON FIXED RATE SECURITIES EFF.06/02/11	FIXED INCOME	SCHEDULE D	Interest	GOLDMAN SACHS	05/28/2010	06/02/2021		250,000,000	US0003M(3.8100%)				(9,184,350)		(9,184,350)	(9,184,350)				4,132,854		0005
INT RATE SWAP1066 ON FIXED RATE SECURITIES EFF.06/02/11	FIXED INCOME	SCHEDULE D	Interest	UBS AG	05/28/2010	06/02/2021		540,000,000	US0003M(3.8200%)				(20,301,066)		(20,301,066)	(20,301,066)				8,926,964		0005
INT RATE SWAP1067 ON FIXED RATE SECURITIES EFF.06/02/11	FIXED INCOME	SCHEDULE D	Interest	BANK OF AMERICA	05/28/2010	06/02/2021		175,000,000	US0003M(3.8300%)				(6,729,053)		(6,729,053)	(6,729,053)				2,892,998		0005
INT RATE SWAP0882 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	CREDIT SUISSE FB	03/23/2009	06/15/2017		15,000,000	US0003M(5.7580%)			(315,051)	(3,135,116)		(3,135,116)	(989,916)		159,418	(2,304,619)	197,926		0005
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												27,419,524	(1,386,945)	XXX	(1,386,945)	4,243,247		7,967,385	(14,841,958)	60,368,986	XXX	XXX

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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 CS1937941 ON FREESCALE 500 12/20/13	Bond Portfolio	Schedule D	Credit	JP MORGAN CHASE BANK	01/29/2009	12/20/2013		4,000,000	0.0000%(5.0000%)	(1,720,000)		(276,465)	(52,602)		(52,602)	(158,165)		(175,909)			4FE	0009
CDS CS1937958 ON BERRY 500 3/20/12	Bond Portfolio	Schedule D	Credit	MORGAN STANLEY	01/29/2009	03/20/2012		2,000,000	0.0000%(5.0000%)	(380,000)		(110,809)	(85,734)		(85,734)	66,071		(60,531)			4FE	0009
CDS CS1996814 ON YELFIN 500 6/20/2012	Bond Portfolio	Schedule D	Credit	BARCLAY'S CAPITAL	03/12/2009	06/20/2012		2,000,000	0.0000%(5.0000%)	(620,000)		(145,095)	374,830		374,830	55,204		(94,817)			3FE	0009
CDS CS2518476 ON CITIZENS COMMUNICATIONS	Bond Portfolio	Schedule D	Credit	BARCLAY'S CAPITAL	09/18/2008	09/20/2013		4,000,000	0.0000%(3.5200%)			(70,791)	(25,076)		(25,076)	114,157					3FE	0009
CDS CS2523542 ON MORGAN STANLEY	Bond Portfolio	Schedule D	Credit	CITIBANK	09/19/2008	09/20/2013		25,000,000	0.0000%(5.7500%)			(722,743)	(2,343,024)		(2,343,024)	1,861,239					1FE	0009
CDS CS2533764 ON SMITHFIELD FOODS, INC.	Bond Portfolio	Schedule D	Credit	GOLDMAN SACHS	09/25/2008	12/20/2011		3,000,000	0.0000%(5.6500%)			(85,221)	(89,254)		(89,254)	(21,032)					5FE	0009
CDS CS2546584 ON UNUMPROVIDENT CORPORATI	Bond Portfolio	Schedule D	Credit	CREDIT SUISSE FB	10/03/2008	12/20/2013		2,500,000	0.0000%(2.2500%)			(28,281)	64,210		64,210	77,169					2FE	0009
CDS CS2554281 ON WINDSTREAM CORP	Bond Portfolio	Schedule D	Credit	GOLDMAN SACHS	10/08/2008	12/20/2013		3,000,000	0.0000%(3.5500%)			(53,546)	6,273		6,273	132,698					4FE	0009
CDS CS2559371 ON DEERE & COMPANY	Bond Portfolio	Schedule D	Credit	BARCLAY'S CAPITAL	10/10/2008	12/20/2013		15,000,000	0.0000%(0.9500%)			(71,646)	(196,582)		(196,582)	130,947					1FE	0009
CDS CS2564488 ON UNION PACIFIC CORPORATI	Bond Portfolio	Schedule D	Credit	BARCLAY'S CAPITAL	10/15/2008	12/20/2013		10,000,000	0.0000%(0.8800%)			(44,244)	(168,212)		(168,212)	17,779					2FE	0009
CDS CS2567044 ON KB HOME	Bond Portfolio	Schedule D	Credit	GOLDMAN SACHS	10/17/2008	12/20/2011		3,000,000	0.0000%(6.6500%)			(100,304)	(147,517)		(147,517)	95,691					3FE	0009
CDS CS2595201 ON BANCO BILBAO VIZCAYA AR	Bond Portfolio	Schedule D	Credit	CITIBANK	11/13/2008	12/20/2013		10,000,000	0.0000%(0.8200%)			(41,228)	568,791		568,791	608,391					1FE	0009
CDS CS2638720 ON TGT 243 12/20/2013	Bond Portfolio	Schedule D	Credit	GOLDMAN SACHS	12/11/2008	12/20/2013		20,000,000	0.0000%(2.4300%)			(244,350)	(1,382,274)		(1,382,274)	135,299					1FE	0009
CDS CS2641286 ON MHK 405 03/20/2014	Bond Portfolio	Schedule D	Credit	DEUTSCHE BANK	12/16/2008	03/20/2014		10,000,000	0.0000%(4.0500%)			(203,625)	(798,915)		(798,915)	67,381					3FE	0009
CDS CS2648968 ON EOP-EOPOPL 110 09/20/2011	Bond Portfolio	Schedule D	Credit	GOLDMAN SACHS	01/05/2009	09/20/2011		2,500,000	0.0000%(1.1000%)			(13,826)	(17,973)		(17,973)	19,648					2FE	0009
CDS CS2654099 ON GA PACIFIC LLC	Bond Portfolio	Schedule D	Credit	DEUTSCHE BANK	01/07/2009	03/20/2013		3,000,000	0.0000%(7.0500%)			(106,338)	(401,918)		(401,918)	85,547					3FE	0009
CDS CS2700173 ON TYELETD 245 03/20/2014	Bond Portfolio	Schedule D	Credit	GOLDMAN SACHS	01/29/2009	03/20/2014		10,000,000	0.0000%(2.4500%)			(123,181)	(629,502)		(629,502)	127,084					2FE	0009
CDS CS2776967 ON FRCA 445 03/20/2014	Bond Portfolio	Schedule D	Credit	JP MORGAN CHASE BANK	03/19/2009	03/20/2014		3,000,000	0.0000%(4.4500%)			(67,121)	(85,287)		(85,287)	121,901					3FE	0009
CDS CS2899843 UBS300 09/20/2014	Bond Portfolio	Schedule D	Credit	GOLDMAN SACHS	06/22/2009	09/20/2014		10,000,000	0.0000%(3.0000%)	465,325		(106,446)	(368,853)		(368,853)	579,299		44,387			1FE	0009
CDS CS2899850 BACR-BANK 300 09/20/2014	Bond Portfolio	Schedule D	Credit	GOLDMAN SACHS	06/22/2009	09/20/2014		10,000,000	0.0000%(3.0000%)	275,721		(124,532)	(613,977)		(613,977)	332,552		26,301			1FE	0009
CDS CS2920326 ON UBS 100 09/20/2014	Bond Portfolio	Schedule D	Credit	ROYAL BANK OF SCTLND	07/20/2009	09/20/2014		10,000,000	0.0000%(1.0000%)	(394,830)		(88,508)	422,092		422,092	413,050		(38,230)			1FE	0009
CDS CS2997142 ON HOV-K 500 12/20/2014	Bond Portfolio	Schedule D	Credit	GOLDMAN SACHS	09/30/2009	12/20/2014		2,000,000	0.0000%(5.0000%)	(385,000)		(87,159)	506,863		506,863	198,058		(36,881)			6FE	0009
CDS CS2999684 ON HOV-K 500 12/20/2014	Bond Portfolio	Schedule D	Credit	GOLDMAN SACHS	10/06/2009	12/20/2014		2,000,000	0.0000%(5.0000%)	(345,000)		(83,433)	506,863		506,863	194,333		(33,155)			6FE	0009
CDS CS3030430 ON LEN 100 03/20/2015	Bond Portfolio	Schedule D	Credit	GOLDMAN SACHS	12/10/2009	03/20/2015		9,000,000	0.0000%(1.0000%)	(903,101)		(130,852)	1,353,162		1,353,162	606,362		(85,602)			3FE	0009
CDS CS3030448 ON BWA 100 12/20/2014	Bond Portfolio	Schedule D	Credit	GOLDMAN SACHS	12/10/2009	12/20/2014		5,000,000	0.0000%(1.0000%)	(34,757)		(28,597)	34,922		34,922	50,679		(3,458)			2FE	0009
CDS CS3071368 ON CTX 100 03/20/2015	Bond Portfolio	Schedule D	Credit	GOLDMAN SACHS	01/29/2010	03/20/2015		2,000,000	0.0000%(1.0000%)		(34,522)	(11,211)	60,840		60,840	29,084		(2,766)			3FE	0009
CDS CS3135379 ON BACF 100 06/20/2017	Bond Portfolio	Schedule D	Credit	DEUTSCHE BANK	04/13/2010	06/20/2017		15,000,000	0.0000%(1.0000%)		(84,187)	(34,944)	492,218		492,218	410,475		(2,444)			1FE	0009
CDS CS3137920 ON WFC 100 06/20/2017	Bond Portfolio	Schedule D	Credit	GOLDMAN SACHS	04/16/2010	06/20/2017		10,000,000	0.0000%(1.0000%)		146,040	(16,870)	114,098		114,098	256,174		3,964			1FE	0009
CDS CS3155963 ON MAS 100 06/20/2015	Bond Portfolio	Schedule D	Credit	MORGAN STANLEY	05/07/2010	06/20/2015		2,000,000	0.0000%(1.0000%)		(91,010)	(5,426)	138,413		138,413	49,830		(2,426)			3FE	0009
CDS CS3171200 ON RIG-TRANS 100 06/20/2013	Bond Portfolio	Schedule D	Credit	DEUTSCHE BANK	05/24/2010	06/20/2013		10,000,000	0.0000%(1.0000%)		(11,892)	(10,644)	258,960		258,960	247,435		(367)			2FE	0009
CDS CS3178890 ON KMG 100 06/20/2015	Bond Portfolio	Schedule D	Credit	MORGAN STANLEY	06/03/2010	06/20/2015		10,000,000	0.0000%(1.0000%)		(183,977)	(9,835)	1,266,338		1,266,338	1,084,697		(2,335)			2FE	0009

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)
CDS CS3181449 ON GSF 100 12/20/2014	Bond Portfolio	Schedule D	Credit	MORGAN STANLEY	06/04/2010	12/20/2014		10,000,000	0.0000%(1.0000%)		(167,816)	(9,486)	332,707		332,707	167,155		(2,264)			2FE	0009
CDS CS3184005 ON BACORP 100 06/20/2020	Bond Portfolio	Schedule D	Credit	GOLDMAN SACHS	06/07/2010	06/20/2020		25,000,000	0.0000%(1.0000%)		(1,235,054)	(23,156)	1,106,074		1,106,074	(121,795)		(7,185)			1FE	0009
CDS CXB536030 ON CDX.NA.IG.14-V1 5Y	Bond Portfolio	Schedule D	Credit	BANK OF AMERICA	03/25/2010	06/20/2015		100,000,000	0.0000%(1.0000%)		605,266	(240,178)	1,044,509		1,044,509	1,620,509		29,266			2FE	0009
CDS CXB536030 ON CDX.NA.IG.14-V1 5Y	Bond Portfolio	Schedule D	Credit	CREDIT SUISSE FB	06/03/2010	06/20/2015		200,000,000	0.0000%(1.0000%)		(1,486,300)	(168,845)	2,089,019		2,089,019	621,564		(18,845)			2FE	0009
0929999. Subtotal - Swaps - Hedging Other - Credit Default										(4,041,642)	(2,543,452)	(3,688,937)	3,334,484	XXX	3,334,484	10,276,468		(463,297)			XXX	XXX
INT RATE SWAP0678 ON FIXED RATE SECURITIES	BOND PORTFOLIO	SCHEDULE D	Currency	BARCLAY'S CAPITAL	12/08/2005	12/20/2012		20,148,000	USD US0006M0.76(GBP 5.			(277,595)	1,657,869		1,657,869		1,061,321	61,155		158,540		0008
INT RATE SWAP0679 ON FIXED RATE SECURITIES	BOND PORTFOLIO	SCHEDULE D	Currency	BARCLAY'S CAPITAL	12/08/2005	12/20/2015		20,148,000	USD US0006M0.82(GBP 5.			(294,648)	1,095,416		1,095,416		533,757	37,620		235,756		0008
INT RATE SWAP0925 ON VARIABLE RATE SECURITIES	BOND PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK	11/16/2007	06/30/2012		49,793,000	USD US0003M1.79(EUR 006			40,780	8,382,332		8,382,332		7,116,947			352,331		0008
0939999. Subtotal - Swaps - Hedging Other - Foreign Exchange												(531,462)	11,135,617	XXX	11,135,617		8,712,026	98,775		746,627	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										(4,041,642)	(2,543,452)	23,199,125	13,083,157	XXX	13,083,157	14,519,715	8,712,026	7,602,863	(14,841,958)	61,115,613	XXX	XXX
CDS CN9297281 ON FTD BASKET			Credit	MERRILL LYNCH	07/19/2007	07/20/2017		100,000,000	0.7000%(0.0000%)			351,944			(39,319,627)					100,000,000	1FE	
CDS CS2211205 ON MBIA INSURANCE CORPORATION			Credit	BANK OF AMERICA	11/01/2009	09/20/2012		10,000,000	1.2500%(0.0000%)			62,847			(5,403,570)					10,000,000	3FE	
CDS CS2275200 ON CITY OF NEW YORK RR40%			Credit	CITIBANK	11/08/2007	12/20/2017		25,000,000	1.3000%(0.0000%)			163,403			(7,518,118)					25,000,000	1FE	
CDS CS2986889 ON PG 100 12/20/2014			Credit	JP MORGAN CHASE BANK	10/19/2009	12/20/2014		10,000,000	1.0000%(0.0000%)	(267,130)		24,426	231,082		223,425			(25,851)		10,000,000	1FE	
CDS CS2986897 ON WAL MART STORES INC			Credit	GOLDMAN SACHS	10/19/2009	12/20/2014		10,000,000	1.0000%(0.0000%)	(252,241)		25,867	218,202		251,739			(24,410)		10,000,000	1FE	
CDS CS2989446 ON CAT-FINSER 100 12/20/2014			Credit	GOLDMAN SACHS	10/20/2009	12/20/2014		10,000,000	1.0000%(0.0000%)			50,278			15,626					10,000,000	1FE	
CDS CS2994560 ON MMM 100 12/20/2014			Credit	GOLDMAN SACHS	10/22/2009	12/20/2014		10,000,000	1.0000%(0.0000%)	(311,989)		20,037	270,323		296,473			(30,241)		10,000,000	1FE	
CDS CS3009921 ON IBM 100 12/20/2014			Credit	BANK OF AMERICA	11/05/2009	12/20/2014		20,000,000	1.0000%(0.0000%)	(659,555)		36,174	575,501		533,698			(64,382)		20,000,000	1FE	
CDS CS3035520 ON AMKR 500 12/20/2014			Credit	DEUTSCHE BANK	12/16/2009	12/20/2014		2,000,000	5.0000%(0.0000%)	35,000		53,772	(31,234)		(68,249)			3,494		2,000,000	4FE	
CDS CS3038086 ON IRMD 500 12/20/2014			Credit	DEUTSCHE BANK	12/17/2009	12/20/2014		2,000,000	5.0000%(0.0000%)	(69,467)		43,339	62,027		39,231			(6,939)		2,000,000	4FE	
CDS CS3038094 ON GE-CAPCORP 100 12/20/2014			Credit	GOLDMAN SACHS	12/17/2009	12/20/2014		10,000,000	1.0000%(0.0000%)	336,893		109,207	(300,811)		(451,412)			33,652		10,000,000	1FE	
CDS CS3107220 ON MCCC-MEDCOMLLC 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 CS3155930 ON MHK 100 06/20/2015			Credit	JP MORGAN CHASE BANK	05/07/2010	06/20/2015		2,000,000	1.0000%(0.0000%)		91,010	5,426	(88,584)		(94,193)			2,426		2,000,000	3FE	
CDS CS3199367 ON ACE 100 09/20/2015			Credit	JP MORGAN CHASE BANK	06/21/2010	09/20/2015		10,000,000	1.0000%(0.0000%)		48,422	2,680	(48,242)		(139,661)			180		10,000,000	1FE	
CDS CX4722570 ON ALLSTATE BESPOKE AA			Credit	GOLDMAN SACHS	03/20/2009	06/20/2014		65,000,000	0.6300%(0.0000%)	52,338,615		5,190,517	(39,572,424)		(34,957,300)			4,984,630		65,000,000	3FE	
CDS CXS379938 ON CDX.NA.IG.13-V1 5Y			Credit	JP MORGAN CHASE BANK	11/17/2009	12/20/2014		100,000,000	1.0000%(0.0000%)			502,778			(600,036)					100,000,000	2FE	
CDS SP1500V82 ON JOHN DEERE CAPITAL CORP			Credit	DEUTSCHE BANK	06/07/2005	06/20/2012		5,000,000	0.3700%(0.0000%)			9,301			(6,822)					5,000,000	1FE	
CDS SPG4023G8 ON PARKER HANNIFIN CORP			Credit	MORGAN STANLEY	09/21/2005	09/20/2010		10,000,000	0.2300%(0.0000%)			11,564			(377)					10,000,000	1FE	
CDS SPG4025B7 ON SOUTH CAROLINA ELECTRIC			Credit	MERRILL LYNCH	10/14/2005	09/20/2010		6,250,000	0.3000%(0.0000%)			9,427			(4,143)					6,250,000	2FE	
CDS SPG4025N1 ON CONAGRA FOODS INC			Credit	JP MORGAN CHASE BANK	10/19/2005	12/20/2010		10,000,000	0.5400%(0.0000%)			27,150			17,118					10,000,000	2FE	

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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CDS SPH300L81 ON CVX,UPS,CLX,ADM,			Credit	MERRILL LYNCH	06/10/2005	09/20/2010		15,000,000	0.5000%(0.0000%)			37,708			(29,594)					15,000,000	1FE	
CDS SPH300MI8 ON GENERAL MILLS INC			Credit	JP MORGAN CHASE BANK	07/22/2005	09/20/2012		10,000,000	0.5000%(0.0000%)			25,139			35,588					10,000,000	2FE	
CDS SPH402610 ON EQUITABLE RESOURCES INC			Credit	MERRILL LYNCH	12/14/2005	12/20/2010		10,000,000	0.2800%(0.0000%)			14,078			(35,088)					10,000,000	2FE	
CDS SPI200TT8 ON LOWES COMPANIES			Credit	DEUTSCHE BANK	11/01/2009	09/20/2014		5,000,000	0.3500%(0.0000%)			8,799			(47,951)					5,000,000	1FE	
CDS SPM401X05 ON MASCO CORP			Credit	MERRILL LYNCH	11/15/2005	12/20/2010		5,000,000	0.6200%(0.0000%)			15,586			(20,926)					5,000,000	3FE	
CDS SPS500V67 ON CONOCO PHILLIPS			Credit	GOLDMAN SACHS	01/21/2005	03/20/2012		10,000,000	0.2800%(0.0000%)			14,078			(12,171)					10,000,000	1FE	
CDS SPZ500FI1 ON BELLSOUTH CORP			Credit	JP MORGAN CHASE BANK	11/01/2009	09/20/2011		5,000,000	0.5200%(0.0000%)			13,072			20,482					5,000,000	1FE	
0989999. Subtotal - Swaps - Replication - Credit Default										51,150,125	266,932	6,858,869	(38,804,304)	XXX	(87,464,089)			4,879,913		478,750,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										51,150,125	266,932	6,858,869	(38,804,304)	XXX	(87,464,089)			4,879,913		478,750,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate												(24,647,473)	(1,386,945)	XXX	(225,696,822)	4,243,247		7,967,385	(14,841,958)	94,669,927	XXX	XXX
1169999. Total Swaps - Credit Default										47,108,483	(2,276,520)	3,169,932	(35,469,820)	XXX	(84,129,604)	10,276,468		4,416,615		478,750,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange												79,744	20,057,339	XXX	44,553,227		(2,336,458)	98,775		4,549,646	XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps										47,108,483	(2,276,520)	(21,397,797)	(16,799,426)	XXX	(265,273,199)	14,519,715	(2,336,458)	12,482,775	(14,841,958)	577,969,573	XXX	XXX
1269999. Subtotal - Forwards														XXX							XXX	XXX
1399999. Subtotal - Hedging Effective										(32,418,410)	(68,199,065)	(75,666,581)	96,678,096	XXX	(103,135,893)		(11,048,483)	(24,210,790)		38,103,960	XXX	XXX
1409999. Subtotal - Hedging Other										(48,634,291)	(7,847,668)	23,233,030	(10,683,550)	XXX	(10,683,550)	(16,478,003)	8,712,026	7,602,863	(14,841,958)	61,115,613	XXX	XXX
1419999. Subtotal - Replication										51,150,125	266,932	6,858,869	(38,804,304)	XXX	(87,464,089)			4,879,913		478,750,000	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										(29,902,576)	(75,779,801)	(45,574,683)	47,190,241	XXX	(201,283,532)	(16,478,003)	(2,336,458)	(11,728,015)	(14,841,958)	577,969,573	XXX	XXX

(a)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	Change in Variation Margin				18	19
													14	15	16	17		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Book/ Adjusted Carrying Value	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (a)
EDU0	3		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	09/13/2010	CME	06/10/2010	99	99		181	181			3,645	100.00/100.00
EDU0	2		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	09/13/2010	CME	06/10/2010	99	99		120	120			2,430	100.00/100.00
EDU0	3		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	09/13/2010	CME	06/10/2010	99	99		181	181			3,645	100.00/100.00
EDU0	3		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	09/13/2010	CME	06/10/2010	99	99		181	181			3,645	100.00/100.00
EDU0	10		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	09/13/2010	CME	06/10/2010	99	99		602	602			12,150	100.00/100.00
EDU0	17		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	09/13/2010	CME	06/10/2010	99	99		1,023	1,023			20,655	100.00/100.00
EDU0	7		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	09/13/2010	CME	06/10/2010	99	99		421	421			8,505	100.00/100.00
EDU0	2		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	09/13/2010	CME	06/10/2010	99	99		120	120			2,430	100.00/100.00
EDU0	3		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	09/13/2010	CME	06/10/2010	99	99		181	181			3,645	100.00/100.00
EDU0	5		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	09/13/2010	CME	06/10/2010	99	99		364	364			6,075	100.00/100.00
EDU0	1		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	09/13/2010	CME	06/10/2010	99	99		73	73			1,215	100.00/100.00
EDU0	1		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	09/13/2010	CME	06/10/2010	99	99		73	73			1,215	100.00/100.00
EDU0	11		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	09/13/2010	CME	06/10/2010	99	99		800	800			13,365	100.00/100.00
EDU0	1		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	09/13/2010	CME	06/10/2010	99	99		73	73			1,215	100.00/100.00
EDU0	4		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	09/13/2010	CME	06/10/2010	99	99		291	291			4,860	100.00/100.00
EDU0	2		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	09/13/2010	CME	06/10/2010	99	99		145	145			2,430	100.00/100.00
SPU0	100		INDEX FUTURES - S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	09/17/2010	CME	06/03/2010	1,092	1,027		(1,645,370)	(1,645,370)			2,812,500	100.00/100.00
SPU0	100		INDEX FUTURES - S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	09/17/2010	CME	06/07/2010	1,062	1,027		(881,620)	(881,620)			2,812,500	100.00/100.00
SPU0	100		INDEX FUTURES - S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	09/17/2010	CME	06/08/2010	1,044	1,027		(427,870)	(427,870)			2,812,500	100.00/100.00
SPU0	100		INDEX FUTURES - S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	09/17/2010	CME	06/09/2010	1,055	1,027		(707,870)	(707,870)			2,812,500	100.00/100.00
SPU0	100		INDEX FUTURES - S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	09/17/2010	CME	06/09/2010	1,055	1,027		(707,870)	(707,870)			2,812,500	100.00/100.00
SPU0	75		INDEX FUTURES - S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	09/17/2010	CME	06/10/2010	1,051	1,027		(461,528)	(461,528)			2,109,375	100.00/100.00
1279999. Subtotal - Long Futures - Hedging Effective													(4,827,300)	(4,827,300)			16,263,000	XXX
EDH1	220		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	03/14/2011	CME	04/30/2010	99	99		117,634	117,634			267,300	0001
EDH2	220		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	03/19/2012	CME	04/30/2010	98	99		461,384	461,384			267,300	0001
EDH3	220		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	03/18/2013	CME	04/30/2010	97	98		541,134	541,134			267,300	0001
EDM1	220		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/13/2011	CME	04/30/2010	99	99		244,134	244,134			267,300	0001
EDM2	220		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	04/30/2010	97	98		491,634	491,634			267,300	0001
EDU0	220		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/13/2010	CME	04/30/2010	99	99		(55,616)	(55,616)			267,300	0001
EDU1	220		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/19/2011	CME	04/30/2010	98	99		348,634	348,634			267,300	0001
EDU2	220		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	04/30/2010	97	98		513,634	513,634			267,300	0001
EDZ0	220		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	12/13/2010	CME	04/30/2010	99	99		(616)	(616)			267,300	0001
EDZ1	220		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	12/19/2011	CME	04/30/2010	98	99		411,884	411,884			267,300	0001
EDZ2	220		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	12/17/2012	CME	04/30/2010	97	98		530,134	530,134			267,300	0001
1289999. Subtotal - Long Futures - Hedging Other													3,603,974	3,603,974			2,940,300	XXX
1329999. Subtotal - Long Futures													(1,223,326)	(1,223,326)			19,203,300	XXX
ESU0	(7)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	09/17/2010	CME	06/25/2010	1,079	1,027		18,150	18,150			39,375	100.00/100.00
ESU0	(17)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	09/17/2010	CME	06/25/2010	1,079	1,027		44,079	44,079			95,625	100.00/100.00
ESU0	(6)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	09/17/2010	CME	06/25/2010	1,079	1,027		15,557	15,557			33,750	100.00/100.00
ESU0	(44)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	09/17/2010	CME	06/30/2010	1,034	1,027		16,738	16,738			247,500	100.00/100.00
ESU0	(2)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	09/17/2010	CME	06/30/2010	1,034	1,027		761	761			11,250	100.00/100.00
ESU0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	09/17/2010	CME	06/30/2010	1,034	1,027		380	380			5,625	100.00/100.00
ESU0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	09/17/2010	CME	06/30/2010	1,034	1,027		380	380			5,625	100.00/100.00
ESU0	(10)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	09/17/2010	CME	06/30/2010	1,034	1,027		3,804	3,804			56,250	100.00/100.00
ESU0	(10)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	09/17/2010	CME	06/30/2010	1,034	1,027		3,804	3,804			56,250	100.00/100.00
ESU0	(2)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	09/17/2010	CME	06/30/2010	1,034	1,027		761	761			11,250	100.00/100.00
ESU0	(26)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	09/17/2010	CME	06/30/2010	1,024	1,027		(3,760)	(3,760)			146,250	100.00/100.00
ESU0	(1)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	09/17/2010	CME	06/30/2010	1,024	1,027		(145)	(145)			5,625	100.00/100.00

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Hedged Item(s)	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Book/ Adjusted Carrying Value	Change in Variation Margin: 14 Cumulative	15 Gain (Loss) Recognized in Current Year	16 Gain (Loss) Used to Adjust Basis of Hedged Item	17 Deferred	18 Potential Exposure	19 Hedge Effectiveness at Inception and at Quarter-end (a)
ESU0	(2)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	09/17/2010	CME	06/30/2010	1,024	1,027		(289)	(289)			11,250	100.00/100.00
ESU0	(31)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	09/17/2010	CME	06/30/2010	1,024	1,027		(4,483)	(4,483)			174,375	100.00/100.00
1339999. Subtotal - Short Futures - Hedging Effective													95,739	95,739			900,000	XXX
EDH1	(150)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	03/14/2011	CME	03/04/2010	99	99		(124,170)	(124,170)			182,250	0001
EDM1	(100)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/13/2011	CME	03/04/2010	98	99		(147,780)	(147,780)			121,500	0001
EDU0	(37)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/13/2010	CME	09/10/2009	99	99		(57,454)	(57,454)			44,955	0001
EDU1	(150)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/19/2011	CME	03/04/2010	98	99		(298,545)	(298,545)			182,250	0001
EDZ0	(150)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	12/13/2010	CME	11/17/2009	99	99		(187,920)	(187,920)			182,250	0001
EDZ1	(100)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	12/19/2011	CME	03/04/2010	98	99		(235,280)	(235,280)			121,500	0001
1349999. Subtotal - Short Futures - Hedging Other													(1,051,149)	(1,051,149)			834,705	XXX
1389999. Subtotal - Short Futures													(955,410)	(955,410)			1,734,705	XXX
1399999. Subtotal - Hedging Effective													(4,731,561)	(4,731,561)			17,163,000	XXX
1409999. Subtotal - Hedging Other													2,552,825	2,552,825			3,775,005	XXX
1419999. Subtotal - Replication																		XXX
1429999. Subtotal - Income Generation																		XXX
1439999. Subtotal - Other																		XXX
1449999 - Totals													(2,178,736)	(2,178,736)			20,938,005	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.

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
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX		134,331,500	(47,104,063)	134,331,500	134,331,500	(47,104,063)	134,331,500	20,938,005	20,938,005
AMERICAN INTERNATIONAL GROUP	Y	N		16,817,751	(2,332,060)	14,485,691	16,817,751	(2,792,794)	14,024,957	415,480	415,480
BANK OF AMERICA	Y	Y		1,620,011	(12,972,496)		1,578,208	(38,373,429)		34,878,142	23,525,657
BARCLAYS BANK	Y	Y	9,495,236	20,025,801	(389,870)	10,140,695	21,456,371	(2,021,430)	9,939,706	5,082,175	5,082,175
CITI BANK	Y	Y		720,991	(7,263,112)		3,015,555	(28,089,521)		27,503,020	20,960,899
CREDIT SUISSE	Y	Y		12,174,936	(4,208,775)	7,966,160	12,174,936	(28,203,933)		6,422,025	6,422,025
DEUTSCHE BANK	Y	Y		10,487,386	(15,685,178)		10,727,468	(15,776,965)		20,703,178	15,505,386
GOLDMAN SACHS CAPITAL MARKETS LP	Y	Y		5,653,888	(71,347,261)		5,729,200	(72,461,502)		121,798,158	56,104,785
GOLDMAN SACHS & COMPANY	Y	Y		85,440		85,440	85,440		85,440		
JP MORGAN CHASE & COMPANY	Y	Y		17,585,523	(23,937,153)		18,757,683	(58,333,803)		156,638,552	150,286,922
MERRILL LYNCH	Y	Y	2	15,492,160	(3,885,916)	11,606,242	24,017,638	(46,850,612)		138,976,739	138,976,739
MORGAN STANLEY	Y	Y		33,881,776	(19,402,911)	14,478,865	52,916,718	(86,148,559)		45,097,682	45,097,682
ROYAL BANK	Y	Y		422,092		422,092	422,092	(396,391)	25,701	39,604	39,604
SALOMON SWAPCO INC.	N	N			(518,951)			(1,548,056)		226,494	226,494
UBS AG	Y	Y		22,807,209	(35,868,475)		22,807,209	(98,020,245)		20,188,323	7,127,057
0299999. Total NAIC 1 Designation			9,495,238	157,774,961	(197,812,157)	59,185,185	190,506,270	(479,017,240)	24,075,803	577,969,573	469,770,905
0899999 - Totals			9,495,238	292,106,461	(244,916,220)	193,516,685	324,837,770	(526,121,302)	158,407,303	598,907,578	490,708,910

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Allstate Bank	Northbrook, Illinois								XXX
Bank of New York Mellon	New York, New York		0.000			852,816	101,180	93,912	XXX
Citibank, N.A	New York, New York		0.050	9,214		92,876,828	64,055,340	164,782,447	XXX
Harris N.A	Chicago, Illinois		0.010	61		(15,485,277)	(36,716,204)	(32,807,436)	XXX
J.P. Morgan Chase Bank N.A	New York, New York		0.010	16		12,458,422	16,814,563	11,357,672	XXX
The Northern Trust Company	Chicago, Illinois					(19,443,326)	(16,820,660)	(18,268,303)	XXX
Wells Fargo Bank N.A	Charlotte, North Carolina					(33,577,015)	(39,577,075)	(33,876,739)	XXX
UMB Bank N.A	Kansas City, Missouri					166,012	(2,671,654)	(46,474)	XXX
US Bank	St Paul, Minnesota					386,841	447,067	440,397	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	9,291		38,235,301	(14,367,443)	91,675,476	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	9,291		38,235,301	(14,367,443)	91,675,476	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	9,291		38,235,301	(14,367,443)	91,675,476	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
0399999. Total - U.S. Government Bonds							
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							
AT&T INC		06/30/2010	0.000	07/28/2010	24,997,563		90
AMERICAN ELECTRIC POWER CO.		06/30/2010	0.000	07/13/2010	9,998,566		119
ATLANTIC CITY ELECTRIC COMPANY		06/24/2010	0.000	07/08/2010	9,999,261		739
ATLANTIC CITY ELECTRIC COMPANY		06/30/2010	0.000	07/09/2010	9,999,178		103
COLONIAL PIPELINE CO		06/30/2010	0.000	07/12/2010	6,499,603		36
DEUTSCHE TELEKOM		06/29/2010	0.000	07/13/2010	19,995,800		700
E.ON AG		06/30/2010	0.000	07/06/2010	23,398,992		202
E.ON AG		06/29/2010	0.000	07/13/2010	4,999,500		83
ENTERPRISE RENT-A-CAR COMPANY		06/30/2010	0.000	07/06/2010	4,999,722		56
ENTERPRISE RENT-A-CAR COMPANY		06/30/2010	0.000	07/13/2010	12,923,190		151
ENBRIDGE ENERGY PARTNERS		06/30/2010	0.000	07/01/2010	20,000,000		234
EXCEL PARALUBES FUNDING		06/24/2010	0.000	07/08/2010	11,099,136		864
EXCEL PARALUBES FUNDING		06/25/2010	0.000	07/09/2010	12,698,815		889
EXCEL PARALUBES FUNDING		06/29/2010	0.000	07/13/2010	5,999,140		143
FMC TECHNOLOGIE		06/23/2010	0.000	07/07/2010	19,998,600		1,866
FLORIDA POWER & LIGHT CO		06/23/2010	0.000	07/19/2010	17,197,248		1,223
FLORIDA POWER & LIGHT CO		06/30/2010	0.000	07/28/2010	13,296,609		126
GDF SUEZ		06/30/2010	0.000	07/13/2010	9,998,900		92
ILLINOIS TOOL WORKS INC		06/29/2010	0.000	07/08/2010	9,999,631		106
NATIONAL RURAL UTILITIES		05/28/2010	0.000	07/19/2010	9,998,500		2,833
PACIFIC GAS & ELEC CO		06/30/2010	0.000	07/12/2010	13,998,320		197
PROCTOR & GAMBLE		06/30/2010	0.000	07/30/2010	39,994,846		178
QUESTAR CORP		06/30/2010	0.000	07/06/2010	19,998,888		222
SAN DIEGO GAS & ELECTRIC CO		06/30/2010	0.000	07/07/2010	24,999,291		118
SEMPRA ENERGY		06/23/2010	0.000	07/06/2010	9,999,375		1,000
SIGMA-ALDRICH CORP		06/24/2010	0.000	07/09/2010	4,999,767		204
STANDARD CHARTERED BANK		06/17/2010	0.000	07/19/2010	29,993,851		4,783
UNITED HEALTHCARE		06/30/2010	0.000	07/01/2010	20,000,000		234
UNITED PARCEL SERVICE		06/30/2010	0.000	07/07/2010	29,999,851		25
WHEELS INC.		06/29/2010	0.000	07/29/2010	14,996,734		233
NATIONAL RURAL UTILITIES		06/22/2010	0.320	07/06/2010	15,000,000	1,200	
DEER PARK REFINING LP		06/25/2010	0.300	07/02/2010	15,000,000	750	
ARMY & AIRFORCE EXCHANGE SERVICE		06/29/2010	0.370	07/29/2010	20,000,000	411	
ARMY & AIRFORCE EXCHANGE SERVICE		06/30/2010	0.370	07/14/2010	25,000,000	257	
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					542,078,875	2,618	17,849
3899999. Total - Industrial and Miscellaneous Bonds (Unaffiliated)					542,078,875	2,618	17,849
4199999. Total - Credit Tenant Loans							
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					542,078,875	2,618	17,849
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					542,078,875	2,618	17,849
8699999 - Total Cash Equivalents					542,078,875	2,618	17,849