PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2010

OF THE CONDITION AND AFFAIRS OF THE

Allstate Insurance Company

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

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

Country of Domicile United States of America

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

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

Main Administrative Office 2775 Sanders Road (Street and Number)

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

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

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

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

Internet Web Site Address www.allstate.com

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

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

OFFICERS

President and Chief Executive Officer	THOMAS JOSEPH WILSON, II	Treasurer	MARIO RIZZO #
Secretary	MARY JOVITA MCGINN	Chief Financial Officer	DOGAN CIVGIN

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Illinois
County of Cook
SS:

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

THOMAS JOSEPH WILSON, II	MARY JOVITA MCGINN	MARIO RIZZO
President and Chief Executive Officer	Secretary	Treasurer

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

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

Linda Schmitz
Notary
9/22/2012

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

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	23,681,519,351		23,681,519,351	22,398,029,989
2.	Stocks:				
	2.1 Preferred stocks	157,276,144		157,276,144	129,243,896
	2.2 Common stocks	7,853,046,104	3,542,972	7,849,503,132	9,431,563,797
3.	Mortgage loans on real estate:				
	3.1 First liens	26,904,737		26,904,737	47,314,453
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)	314,734,062		314,734,062	317,681,613
	4.2 Properties held for the production of income (less $ encumbrances)				
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ (517,814,570)), cash equivalents ($ 108,298,357) and short-term investments ($ 9,660,943)	(399,855,270)		(399,855,270)	(226,844,313)
6.	Contract loans (including $ premium notes)				
7.	Derivatives	14,669,593		14,669,593	159,347,764
8.	Other invested assets	3,031,909,162	6,339,000	3,025,570,162	2,368,802,014
9.	Receivables for securities	82,384,185	211,148	82,173,037	55,113,308
10.	Aggregate write-ins for invested assets				
11.	Subtotals, cash and invested assets (Lines 1 to 10)	34,762,588,067	10,093,120	34,752,494,948	34,680,252,520
12.	Title plants less $ charged off (for Title insurers only)				
13.	Investment income due and accrued	212,669,536	518,249	212,151,287	244,279,281
14.	Premiums and considerations:				
	14.1 Uncollected premiums and agents' balances in the course of collection	798,960,693	12,601,257	786,359,436	799,521,688
	14.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	3,058,951,065	2,310,155	3,056,640,910	3,026,525,143
	14.3 Accrued retrospective premiums	26,313,881	260,174	26,053,707	24,897,256
15.	Reinsurance:				
	15.1 Amounts recoverable from reinsurers	59,024,665		59,024,665	62,424,047
	15.2 Funds held by or deposited with reinsured companies	998,981	154,952	844,029	514,626
	15.3 Other amounts receivable under reinsurance contracts				
16.	Amounts receivable relating to uninsured plans				
17.1	Current federal and foreign income tax recoverable and interest thereon	16,016,853		16,016,853	
17.2	Net deferred tax asset	1,903,015,575	556,166,461	1,346,849,114	1,400,870,966
18.	Guaranty funds receivable or on deposit				
19.	Electronic data processing equipment and software	305,029,364	244,433,780	60,595,584	70,256,100
20.	Furniture and equipment, including health care delivery assets ($)	176,595,065	176,595,065		
21.	Net adjustment in assets and liabilities due to foreign exchange rates				
22.	Receivables from parent, subsidiaries and affiliates	158,494,905	2,343,231	156,151,675	176,744,640
23.	Health care ($) and other amounts receivable				
24.	Aggregate write-ins for other than invested assets	380,361,217	45,315,058	335,046,159	342,227,223
25.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 11 to 24)	41,859,019,868	1,050,791,502	40,808,228,366	40,828,513,489
26.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
27.	Total (Lines 25 and 26)	41,859,019,868	1,050,791,502	40,808,228,366	40,828,513,489
	DETAILS OF WRITE-INS				
1001.					
1002.					
1003.					
1098.	Summary of remaining write-ins for Line 10 from overflow page				
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)				
2401.	Cash surrender value of COLI	216,580,835		216,580,835	219,503,543
2402.	Accounts receivable	55,064,203		55,064,203	59,623,992
2403.	Pension intangible asset	59,372,000	4,850,000	54,522,000	54,522,000
2498.	Summary of remaining write-ins for Line 24 from overflow page	49,344,179	40,465,058	8,879,121	8,577,687
2499.	Totals (Lines 2401 through 2403 plus 2498)(Line 24 above)	380,361,217	45,315,058	335,046,159	342,227,223

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 4,190,577,577)	11,611,404,831	11,537,355,291
2.	Reinsurance payable on paid losses and loss adjustment expenses	1,471,034	1,226,835
3.	Loss adjustment expenses	3,007,429,672	2,961,512,762
4.	Commissions payable, contingent commissions and other similar charges	161,772,589	152,187,624
5.	Other expenses (excluding taxes, licenses and fees)	1,069,993,901	1,227,641,568
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	181,888,044	208,010,642
7.1	Current federal and foreign income taxes (including $ on realized capital gains (losses))		358,695,151
7.2	Net deferred tax liability		
8.	Borrowed money $ and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 195,571,329 and including warranty reserves of $)	8,477,366,381	8,411,216,255
10.	Advance premium	273,806,833	257,355,682
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	390,462	1,719,881
13.	Funds held by company under reinsurance treaties	1,387,244	1,570,455
14.	Amounts withheld or retained by company for account of others	24,958,041	25,016,675
15.	Remittances and items not allocated	10,772,638	13,575,630
16.	Provision for reinsurance	60,944,933	60,918,216
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	49,672,690	110,148,628
20.	Derivatives	86,478,995	
21.	Payable for securities	151,509,709	35,101,874
22.	Liability for amounts held under uninsured plans		
23.	Capital notes $ and interest thereon $		
24.	Aggregate write-ins for liabilities	391,839,676	439,186,424
25.	Total liabilities excluding protected cell liabilities (Lines 1 through 24)	25,563,087,673	25,802,439,589
26.	Protected cell liabilities		
27.	Total liabilities (Lines 25 and 26)	25,563,087,673	25,802,439,589
28.	Aggregate write-ins for special surplus funds	206,594,111	229,593,024
29.	Common capital stock	4,200,000	4,200,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	4,237,707,177	4,237,571,271
34.	Unassigned funds (surplus)	10,796,639,405	10,554,709,606
35.	Less treasury stock, at cost:		
	35.1 shares common (value included in Line 29 $)		
	35.2 shares preferred (value included in Line 30 $)		
36.	Surplus as regards policyholders (Lines 28 to 34, less 35)	15,245,140,693	15,026,073,900
37.	Totals	40,808,228,366	40,828,513,489
	DETAILS OF WRITE-INS		
2401.	Accounts payable	217,970,348	219,272,405
2402.	Reserve for uncashed checks	139,534,178	132,468,287
2403.	Deferred gain on intercompany asset transfers	26,326,668	31,941,734
2498.	Summary of remaining write-ins for Line 24 from overflow page	8,008,481	55,503,997
2499.	Totals (Lines 2401 through 2403 plus 2498)(Line 24 above)	391,839,676	439,186,424
2801.	Incremental deferred tax asset	186,969,297	205,727,728
2802.	SCOR retroactive reinsurance account	19,624,814	23,865,296
2803.			
2898.	Summary of remaining write-ins for Line 28 from overflow page		
2899.	Totals (Lines 2801 through 2803 plus 2898)(Line 28 above)	206,594,111	229,593,024
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written $ 7,095,745,718)	7,172,378,376	7,737,374,628	10,208,951,237
1.2 Assumed (written $ 11,147,215,745)	10,989,912,859	10,691,603,693	14,318,887,517
1.3 Ceded (written $ 410,587,779)	394,903,534	409,440,474	543,619,919
1.4 Net (written $ 17,832,373,684)	17,767,387,701	18,019,537,847	23,984,218,835
DEDUCTIONS:			
2. Losses incurred (current accident year $ 10,784,985,867):			
2.1 Direct	4,077,629,215	4,028,961,098	5,449,928,575
2.2 Assumed	6,763,688,532	6,949,513,711	9,096,593,644
2.3 Ceded	92,799,572	133,793,600	261,486,348
2.4 Net	10,748,518,174	10,844,681,208	14,285,035,871
3. Loss adjustment expenses incurred	2,131,390,311	2,252,551,375	2,906,340,447
4. Other underwriting expenses incurred	4,519,528,495	4,502,733,483	5,981,643,006
5. Aggregate write-ins for underwriting deductions	(10,215,258)	8,927,876	12,898,978
6. Total underwriting deductions (Lines 2 through 5)	17,389,221,723	17,608,893,943	23,185,918,303
7. Net income of protected cells			
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	378,165,979	410,643,904	798,300,533
INVESTMENT INCOME			
9. Net investment income earned	805,985,892	827,592,065	1,100,261,249
10. Net realized capital gains (losses) less capital gains tax of $ (29,539,098)	(78,498,883)	(345,584,105)	(329,389,139)
11. Net investment gain (loss) (Lines 9 + 10)	727,487,010	482,007,960	770,872,109
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ (59,131,422))	(59,131,422)	(96,775,416)	(111,337,162)
13. Finance and service charges not included in premiums	209,469,348	219,645,664	285,702,529
14. Aggregate write-ins for miscellaneous income	(4,208,193)	(5,444,981)	(8,787,463)
15. Total other income (Lines 12 through 14)	146,129,733	117,425,267	165,577,903
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	1,251,782,721	1,010,077,131	1,734,750,545
17. Dividends to policyholders			(9,802)
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	1,251,782,721	1,010,077,131	1,734,760,347
19. Federal and foreign income taxes incurred	291,458,612	331,297,938	449,711,856
20. Net income (Line 18 minus Line 19)(to Line 22)	960,324,109	678,779,194	1,285,048,492
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	15,026,073,900	13,021,075,073	13,021,075,073
22. Net income (from Line 20)	960,324,109	678,779,194	1,285,048,492
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains (losses) less capital gains tax of $ 24,599,358	(150,770,543)	(47,260,725)	(215,185,509)
25. Change in net unrealized foreign exchange capital gain (loss)	(3,881,858)	6,214,885	41,782,357
26. Change in net deferred income tax	(56,483,926)	(23,751,492)	(293,733,893)
27. Change in nonadmitted assets	88,528,253	353,289,966	302,837,689
28. Change in provision for reinsurance	(26,717)	(55,412,776)	19,550,728
29. Change in surplus notes			
30. Surplus (contributed to) withdrawn from protected cells			
31. Cumulative effect of changes in accounting principles		(11,962,678)	(11,962,678)
32. Capital changes:			
32.1 Paid in			
32.2 Transferred from surplus (Stock Dividend)			
32.3 Transferred to surplus			
33. Surplus adjustments:			
33.1 Paid in	135,906	871,989,527	873,895,909
33.2 Transferred to capital (Stock Dividend)			
33.3 Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders	(600,000,000)		
36. Change in treasury stock			
37. Aggregate write-ins for gains and losses in surplus	(18,758,431)	(11,847)	2,765,731
38. Change in surplus as regards policyholders (Lines 22 through 37)	219,066,793	1,771,874,055	2,004,998,826
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	15,245,140,693	14,792,949,128	15,026,073,900
DETAILS OF WRITE-INS			
0501. 2008 NC private passenger auto escrow	(10,215,258)	8,927,876	12,898,978
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page			
0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	(10,215,258)	8,927,876	12,898,978
1401. Retroactive reinsurance gain	(3,049,867)	(1,499,984)	(2,712,821)
1402. Allocated share of loss on sale of fixed assets	(1,049,838)	(3,758,500)	(5,805,879)
1403. CNA renewal rights and option agreement	(76,805)	(170,666)	(210,877)
1498. Summary of remaining write-ins for Line 14 from overflow page	(31,683)	(15,832)	(57,885)
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(4,208,193)	(5,444,981)	(8,787,463)
3701. Incremental deferred tax asset	(18,758,431)		205,727,728
3702. Additional minimum pension liability			(202,950,150)
3703. OPEB liability transferred to affiliate		(11,847)	(11,847)
3798. Summary of remaining write-ins for Line 37 from overflow page			
3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	(18,758,431)	(11,847)	2,765,731

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	17,832,285,117	18,107,216,342	23,930,514,593
2. Net investment income	905,512,935	852,331,058	1,152,274,278
3. Miscellaneous income	146,129,733	117,425,267	165,577,903
4. Total (Lines 1 to 3)	18,883,927,785	19,076,972,667	25,248,366,774
5. Benefit and loss related payments	10,671,069,255	11,012,936,953	14,379,790,159
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	6,754,715,496	7,697,869,447	9,723,208,968
8. Dividends paid to policyholders			(9,802)
9. Federal and foreign income taxes paid (recovered) net of $ (7,854,720) tax on capital gains (losses)	630,190,076	(424,664,429)	(470,919,938)
10. Total (Lines 5 through 9)	18,055,974,827	18,286,141,971	23,632,069,387
11. Net cash from operations (Line 4 minus Line 10)	827,952,958	790,830,697	1,616,297,387
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	8,859,510,081	6,206,475,790	8,460,196,859
12.2 Stocks	4,091,584,804	4,016,426,307	6,240,982,307
12.3 Mortgage loans	37,008,402	27,340,040	54,760,247
12.4 Real estate			78,510
12.5 Other invested assets	93,089,291	80,380,504	180,140,175
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	438,807	(4,516,857)	(4,832,511)
12.7 Miscellaneous proceeds			
12.8 Total investment proceeds (Lines 12.1 to 12.7)	13,081,631,385	10,326,105,784	14,931,325,587
13. Cost of investments acquired (long-term only):			
13.1 Bonds	9,856,519,151	7,727,198,829	9,100,526,022
13.2 Stocks	2,555,187,498	5,514,222,534	8,421,320,981
13.3 Mortgage loans	13,984,080		
13.4 Real estate	16,649,426	28,065,939	34,444,437
13.5 Other invested assets	769,096,166	587,948,067	631,671,419
13.6 Miscellaneous applications	249,246,308	98,946,325	326,005,969
13.7 Total investments acquired (Lines 13.1 to 13.6)	13,460,682,629	13,956,381,693	18,513,968,828
14. Net increase (or decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(379,051,244)	(3,630,275,909)	(3,582,643,242)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock	135,906	871,989,527	873,895,909
16.3 Borrowed funds		751,767,708	
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders	600,000,000		
16.6 Other cash provided (applied)	(22,048,578)	71,195,662	(168,675,924)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(621,912,672)	1,694,952,898	705,219,985
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(173,010,957)	(1,144,492,315)	(1,261,125,870)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	(226,844,313)	1,034,281,557	1,034,281,557
19.2 End of period (Line 18 plus Line 19.1)	(399,855,270)	(110,210,758)	(226,844,313)

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

20.0001. Proceeds from bonds sold, matured or repaid	154,060,579	123,551,823	171,658,516
20.0002. Proceeds from equities sold	53,099,169	92,563,545	125,991,986
20.0003. Cost of bonds acquired	80,836,091	191,765,129	293,190,530
20.0004. Cost of equities acquired	41,390,062	321,557,182	898,623,261

NOTES TO FINANCIAL STATEMENTS

There have been no material changes to the following December 31, 2009 Annual Statement notes: 1(B, C), 2-4, 5(A-C, E-G), 6A, 7, 8, 9(A, B, E, F), 10(F-L), 11, 12, 13(1-9, 11-13), 14(B-D), 15, 16(2), 17(A, B), 18, 19, 20(A-B, D-F, G1, G2, G4), 22, 23 and 25-34.

1. Summary of Significant Accounting Policies

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

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

5. Investments

   D. Loan-Backed Securities

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

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

($ in millions)	2010			2009		
Basis of Impairment	**Amortized Cost Before OTTI**	**OTTI**	**Fair Value**	**Amortized Cost Before OTTI**	**OTTI**	**Fair Value**
1st Quarter						
Non-interest related	$ 299	$ (35)	$ 165	n/a	n/a	n/a
Intent to sell	73	(1)	73	n/a	n/a	n/a
Total 1st Quarter	$ 372	$ (36)	$ 238	n/a	n/a	n/a
2nd Quarter						
Non-interest related	$ 186	$ (18)	$ 100	n/a	n/a	n/a
Intent to sell	5	(2)	3	n/a	n/a	n/a
Total 2nd Quarter	$ 191	$ (20)	$ 103	n/a	n/a	n/a
3rd Quarter						
Non-interest related	$ 257	$ (30)	$ 153	$ 243	$ (40)	$ 99
Intent to sell	15	(5)	9	-	-	-
Total 3rd Quarter	$ 272	$ (35)	$ 162	$ 243	$ (40)	$ 99
Total year-to-date		$ (91)			$ (40)	

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

In accordance with the guidance of SSAP No. 43, the Company recognized $7 million of OTTI losses on loan-backed and structured securities due to the undiscounted estimated cash flows for each of these securities being less than their book values for the quarter ended June 30, 2009. The amortized cost of these loan-backed and structured securities at June 30, 2009 before OTTI adjustments was $117 million. For the quarter ended March 31, 2009, the Company recognized $14 million of OTTI losses on loan-backed and structured securities due to the undiscounted estimated cash flows for each of these securities being less than their book values. The amortized cost of these loan-backed and structured securities at March 31, 2009 before OTTI adjustments was $41 million.

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

($ in millions)

2010 Reporting Period	CUSIP	Amortized Cost Before OTTI Adjustments	OTTI Adjustments Recognized as Realized Losses	Amortized Cost after OTTI Adjustments	Fair Value
Quarter ended March 31, 2010	00442BAD3	$ 4	$ -	$ 4	$ 2
	00442BAE1	16	(1)	15	7
	007037BL7	1	(1)	-	1
	02151LAA4	10	-	10	6
	04013BAB8	5	-	5	2
	05948KF95	12	-	12	11
	073873AB7	1	-	1	-
	07388AAB0	17	-	17	9
	12666RAF7	4	-	4	3
	126673WJ7	1	-	1	-
	126673ZZ8	3	(1)	2	1
	126685AB2	3	-	3	1
	126685CZ7	14	(2)	12	11
	126685DW3	14	(1)	13	11
	12668BKC6	7	-	7	6
	14983AAA7	1	-	1	-
	25151EAA1	3	-	3	4
	32029GAC8	9	(1)	8	4
	36244MAA9	1	-	1	-
	456610AC8	-	-	-	-
	46629BAF6	3	(1)	2	2
	46629QAH9	2	-	2	-
	46629QAJ5	1	-	1	-
	46629QAK2	1	-	1	-

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	46630MAG7		2		-		2		1
	52522QAP7		12		(3)		9		9
	576449AB8		7		-		7		3
	59023FAB1		4		(1)		3		2
	61749QAD2		15		-		15		7
	61750SAE2		14		(1)		13		6
	61751JAF8		13		(1)		12		13
	643528AB8		10		-		10		10
	75156VAB1		5		-		5		5
	76110VSS8		9		(1)		8		3
	76110VTA6		5		-		5		2
	785778QJ3		5		(1)		4		1
	785779AA7		5		(1)		4		1
	83612LAE9		3		(1)		2		-
	84751WAD6		13		(1)		12		5
	86359PAD2		7		(2)		5		1
	86364CAB8		5		(3)		2		1
	872224AE0		30		(11)		19		12
	92926WAB3		2		-		2		2
Total 1st quarter 2010		$	299	$	(35)	$	264	$	165
Quarter ended June 30, 2010	007037BL7	$	-	$	-	$	-	$	-
	04013BAB8		4		(1)		3		2
	073873AB7		-		-		-		-
	07388AAB0		16		(1)		15		8
	07400WAA8		4		(1)		3		1
	12666RAF7		4		-		4		2
	126670PA0		19		(3)		16		9
	126670QS0		9		-		9		7
	14983AAA7		1		-		1		-
	22944BAF5		-		-		-		-
	22944BAK4		1		-		1		1
	36244MAA9		1		-		1		-
	40431KAG5		-		-		-		-
	456610AC8		-		-		-		-
	46629BAF6		3		-		3		2
	46629QAH9		1		-		1		-
	46629QAJ5		1		-		1		-
	46629QAK2		1		-		1		-
	46630MAG7		2		-		2		1
	52522QAP7		8		(2)		6		10
	576449AB8		7		-		7		3
	59020U6K6		4		(1)		3		3
	59023FAB1		4		(1)		3		2
	61748BAC8		16		(1)		15		11
	61749GAC6		9		-		9		5
	61749QAD2		14		(1)		13		7
	61750SAE2		13		-		13		5
	643528AB8		6		(1)		5		5
	69763NAC5		1		-		1		1
	748351AR4		5		-		5		2
	76110VTA6		5		-		5		2
	785778QJ3		4		-		4		1
	785779AA7		4		(1)		3		1
	805564PP0		2		-		2		-
	83612LAE9		2		(2)		-		-
	84751PLM9		6		-		6		5
	86359PAD2		5		(1)		4		-
	86364CAB8		2		(1)		1		3
	92926WAB3		2		-		2		1
Total 2nd quarter 2010		$	186	$	(18)	$	168	$	100
Quarter ended September 30, 2010	00442BAD3	$	4	$	-	$	4	$	1
	00442BAE1		15		(1)		14		6
	007037BL7		-		-		-		-
	02151LAA4		10		(1)		9		3
	04013BAB8		3		-		3		2
	073873AB7		-		-		-		-
	07388AAB0		15		(2)		13		8
	07400WAA8		2		(1)		1		1
	12666RAF7		4		-		4		2
	126670PA0		17		-		17		10
	126673ZY1		4		(1)		3		1
	126673ZZ8		3		(1)		2		1
	12668WAR8		6		(2)		4		5
	12668WAS6		4		(1)		3		3
	14983AAA7		1		-		1		-
	161630BD9		5		(1)		4		5
	225470M42		10		(2)		8		8
	225470W58		2		(1)		1		1
	22944BAF5		-		-		-		-
	22944BAK4		-		-		-		-
	32029GAC8		8		(1)		7		4
	32052JAA6		10		(1)		9		8
	36244MAA9		-		-		-		-
	40431KAG5		-		-		-		-
	456610AC8		-		-		-		-
	46629QAH9		1		-		1		1
	46629QAJ5		1		-		1		-
	46629QAK2		1		-		1		-
	576449AB8		7		-		6		3
	59023FAB1		2		(1)		1		2
	61748BAC8		15		(1)		14		10
	61749GAC6		8		-		8		6
	61749QAD2		12		(1)		11		7

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	61750SAE2	12	(1)	11	5
	61755EAB4	3	(1)	2	2
	65537MAC0	14	(2)	12	9
	73316PCL2	4	-	4	1
	748351AR4	4	-	4	2
	75156VAB1	3	-	3	3
	7609854U2	5	-	5	4
	76110VSS8	9	(1)	8	6
	785778QJ3	2	(1)	1	1
	785779AA7	2	(1)	1	1
	83612LAE9	-	-	-	-
	84751WAD6	12	(2)	10	6
	86364CAB8	2	(2)	-	-
	92926WAB3	2	-	2	1
	94985WDZ1	14	-	14	14
Total 3rd quarter 2010		$ 257	$ (30)	$ 227	$ 153
Total year-to-date 2010			$ (83)		
2009 Reporting Period					
Quarter ended September 30, 2009	02151LAA4	$ 11	$ (1)	$ 10	$ 4
	073873AB7	2	(1)	1	-
	07388AAB0	18	-	18	7
	07400WAA8	3	1	4	1
	126685DW3	18	-	18	14
	126694GD4	13	(10)	3	4
	14983AAA7	3	(1)	2	-
	225470W58	3	-	3	1
	22944BAF5	2	(1)	1	-
	22944BAK4	3	(2)	1	2
	361856EC7	15	(3)	12	4
	36244MAA9	3	(1)	2	-
	40431KAG5	2	(1)	1	-
	456610AC8	1	-	1	-
	52524VAL3	37	(7)	30	13
	59020U6G5	8	(4)	4	6
	59020U6K6	8	(1)	7	4
	59023FAB1	8	(3)	5	2
	61755EAB4	6	(1)	5	2
	65537MAC0	9	-	9	4
	76110VSR0	17	(1)	16	12
	76110VSS8	10	(1)	9	4
	76110VTA6	6	(1)	5	2
	785778QJ3	6	(1)	5	1
	785779AA7	3	2	5	1
	80104MBG2	3	-	3	2
	80104MBH0	1	(1)	-	-
	84751PLM9	9	-	9	5
	86359PAD2	10	-	10	1
	86360KBL1	2	(1)	1	1
	92926WAB3	3	-	3	2
Total 3rd quarter 2009		$ 243	$ (40)	$ 203	$ 99
Total year-to-date 2009			$ (40)		

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

(in millions)	**September 30, 2010**		**December 31, 2009**	
	Fair Value	**Unrealized Losses**	**Fair Value**	**Unrealized Losses**
Less than 12 months	$ 510	$ (12)	$ 415	$ (13)
12 months or more	924	(342)	1,350	(513)
Total	$ 1,434	$ (354)	$ 1,765	$ (526)

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

6. Joint Ventures, Partnerships and Limited Liability Companies

B. The Company recognized impairment write-downs totaling $18 million on nine partnership investments during the first nine months of 2010. An impairment write-down of $14 million was recognized on four partnerships which experienced a large decrease in value due to exposure to market conditions. An impairment write-down of $2 million was recognized on four partnerships that were nearing liquidation and the Company believes it to be unlikely those partnerships will recover their carrying value. Another impairment write-down of $2 million was recognized on one partnership that was impacted by weak market conditions and near-term debt maturities. The fair value of these nine partnerships was determined by assessing the market value of the investments that the partnerships were holding.

The Company recognized impairment write-downs totaling $133 million on 35 partnership investments for the first nine months of 2009. Impairment write-downs of $122 million were recognized on 26 partnerships deemed to be OTTI due to the length of time and extent to which fair values of their underlying investments were depressed. Impairment write-downs of $7 million were recognized on seven partnerships that were nearing liquidation and the Company believed it to be unlikely those partnerships will recover their carrying value. An impairment write-down of $1 million was recognized on a partnership which experienced impairments during the quarter and impacted the recovery of its carrying value. The fair value of these 34 partnerships was determined by assessing the market value of the investments that the partnerships were holding. There was also an impairment write-down of $3 million recognized on a partnership which experienced a large decrease in its value due to exposure to market conditions. The fair value of this partnership was determined by performing an updated cash flow analysis.

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

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes

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

(in millions)	2010	2009
Federal income tax – excluding net capital gains (losses)	$ 292	$ 331
Federal income tax on net capital gains (losses)	(30)	81
Federal income taxes incurred	$ 262	$ 412

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

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

(in millions)	September 30, 2010	December 31, 2009
Deferred tax assets:		
Adjustment for unearned premiums	$ 618	$ 611
Additional minimum pension liability	583	583
Investments	430	449
Reserve discounting	302	309
Unrealized losses	242	248
Employee benefits	219	232
Nonadmitted assets	171	185
Alternative minimum tax	147	139
Contingency accruals	37	51
Fixed assets	19	13
Other	52	56
Total deferred tax assets	2,820	2,876
Nonadmitted deferred tax assets	556	608
Admitted deferred tax assets	2,264	2,268
Deferred tax liabilities:		
Employee benefits	(605)	(567)
Investments	(136)	(130)
Unrealized gains	(83)	(65)
Fixed assets	(64)	(70)
Premium acquisition expense	(10)	(11)
Premium taxes	(9)	(12)
Salvage and subrogation discounting	(9)	(9)
Other	(1)	(3)
Total deferred tax liabilities	(917)	(867)
Net admitted deferred tax asset	$ 1,347	$ 1,401

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

(in millions)	September 30, 2010	December 31, 2009	Change
Total deferred tax assets	$ 2,820	$ 2,876	$ (56)
Total deferred tax liabilities	(917)	(867)	(50)
Net deferred tax asset (liability)	$ 1,903	$ 2,009	(106)
Tax effect of unrealized gains (losses)			25
Tax effect of change in accounting principles			6
Tax effect on incremental deferred tax asset			19
Change in net deferred income tax			(56)
Tax effect on incremental deferred tax asset			(19)
Transfer of postretirement benefits plan			-
Tax effect of nonadmitted assets			14
Surplus adjustments			7
Adjustment of prior year tax liabilities			-
Change in net deferred income tax relating to the provision			$ (54)

(in millions)	September 30, 2009	December 31, 2008	Change
Total deferred tax assets	$ 2,301	$ 2,241	$ 59
Total deferred tax liabilities	(344)	(106)	(237)
Net deferred tax asset (liability)	$ 1,957	$ 2,135	(178)
Tax effect of unrealized gains (losses)			161
Tax effect of change in accounting principles			(7)
Tax effect on incremental deferred tax asset			-
Change in net deferred income tax			(24)
Tax effect on incremental deferred tax asset			-
Transfer of postretirement benefits plan			212
Tax effect of nonadmitted assets			25
Surplus adjustments			1
Adjustment of prior year tax liabilities			-
Change in net deferred income tax relating to the provision			$ 214

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

(in millions)	2010	Effective Tax Rate
Provision computed at statutory rate	$ 428	35.0 %
Tax exempt interest deduction	(119)	(9.7)
Change in net deferred income taxes	(54)	(4.4)
Other	7	0.5
Total statutory income taxes	$ 262	21.4 %

NOTES TO FINANCIAL STATEMENTS

(in millions)		2009	Effective Tax Rate	
Provision computed at statutory rate	$	382	35.0	%
Change in net deferred income taxes		214	19.6	
Non-deductibles		5	0.4	
Tax exempt interest deduction		(173)	(15.8)	
Adjustment of prior year tax liabilities		(6)	(0.5)	
Dividend received deduction		(3)	(0.2)	
Other		(7)	(0.7)	
Total statutory income taxes	$	412	37.8	%

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 2010 and 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 Allstate Insurance Holdings, LLC ("AIH")

The Company paid the following cash dividends to its parent, AIH:

(in millions)

Date		2010
June 29	$	200
August 4		200
September 30		200
Total	$	600

On September 30, 2009, the Company recorded contributed capital of $607 million from AIH as a result of forgiving a postretirement benefit plan liability. See Note 12 in the December 31, 2009 Annual Statement for additional information.

On April 1, 2009, the Company received a capital contribution of all of the outstanding shares, including common stocks of $7.5 million and paid in surplus of $15 million, of North Light Specialty Insurance Company from AIH.

On March 31, 2009, the Company received a cash capital contribution of $248 million from AIH.

Transactions with The Allstate Corporation ("Corporation")

On June 16, 2009, the Company borrowed $750 million from the Corporation under the Amended and Restated Intercompany Liquidity Agreement with interest accrued at the 30-day commercial paper rate which resets on the first of every month. The loan was repaid in full on December 1, 2009 along with interest expense of $2 million.

Transactions with Allstate Life Insurance Company ("ALIC")

On December 17, 2009, the Company made a capital contribution in securities with a fair value of $443 million plus accrued interest of $5 million to its subsidiary, ALIC.

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

Other

On April 17, 2009, the Company purchased a $150 million surplus note, with a 6.25% interest rate, due April 17, 2029 from its subsidiary, Allstate New Jersey Insurance Company ("ANJ").

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

(in millions)		September 30, 2010		December 31, 2009
ALIC	$	51	$	68
Lincoln Benefit Life Company		30		35
Allstate Investments, LLC		14		9
American Heritage Life Insurance Company		11		12
Allstate Enterprises, LLC		8		17
Allstate Financial Services, LLC ("AFS")		7		7
Allstate Indemnity Company		7		3
Castle Key Insurance Company ("CKIC")		6		-
Allstate Texas Lloyd's		4		3
First Colonial Insurance Company		4		3
E.R.J. Insurance Group, Inc.		3		3
Allstate Property and Casualty Insurance Company		2		4
Allstate Life Insurance Company of New York ("ALNY")		2		2
Northbrook Services, Inc.		2		1
Allstate Fire and Casualty Insurance Company		1		-
Encompass Insurance Company of America		1		-
Encompass Indemnity Company		1		-
Signature Motor Club, Inc.		1		4
Encompass Property and Casualty Company		1		1
Allstate Motor Club, Inc.		-		3
Allstate Insurance Company of Canada		-		1
Tech-Cor, LLC		-		1
Total	$	156	$	177

NOTES TO FINANCIAL STATEMENTS

The Company also reported the following as payable to affiliates:

(in millions)	September 30, 2010	December 31, 2009
Corporation	$ 29	$ 80
ANJ	18	21
Ivantage Select Agency, Inc.	2	1
Allstate Investment Management, Ltd.	1	-
CKIC	-	8
Total	$ 50	$ 110

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

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

The Company also issued surety bonds to guarantee the payment of structured settlement benefits assumed by ASC (from both the Company and non-related parties) and funded by certain annuity contracts issued by ALIC and ALNY. ASC entered into a General Indemnity Agreement pursuant to which it indemnified the Company for any liabilities associated with the surety bonds and provided certain collateral security rights with respect to the annuities and certain other rights in the event of default covered by the surety bonds. Reserves recorded by ALIC and ALNY for annuities that are guaranteed by the surety bonds were $5.08 billion and $5.00 billion at September 30, 2010 and December 31, 2009, respectively.

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

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

10. Cumulative unrealized gains and losses decreased unassigned funds by $661 million and $510 million at September 30, 2010 and December 31, 2009.

14. Contingencies

A. Contingent Commitments

The Company made the following contingent commitments with external parties.

Commitments to acquire financial interests or make capital contributions

The Company made commitments to invest in limited partnerships interests of $702 million and $631 million at September 30, 2010 and December 31, 2009, respectively. These commitments are generally for making additional capital contributions or acquiring financial interests.

California Earthquake Authority ("CEA")

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

At December 31, 2009, the CEA's capital balance was approximately $3.42 billion. Should losses arising from an earthquake cause a deficit in the CEA, additional funding would be obtained from the proceeds of revenue bonds the CEA may issue, an existing $3.10 billion reinsurance layer, and finally, if needed, assessments on participating insurance companies. The authority of the CEA to assess participating insurers extends through December 31, 2018. Participating insurers are required to pay an assessment, currently estimated not to exceed $1.47 billion, if the capital of the CEA falls below $350 million. Participating insurers are required to pay a second additional assessment, currently estimated not to exceed $1.30 billion, if aggregate CEA earthquake losses exceed $9.60 billion and the capital of the CEA falls below $350 million. Within the limits previously described, the assessment could be intended to restore the CEA's capital to a level of $350 million. There is no provision that allows insurers to recover assessments through premium surcharge or other mechanism. The CEA's projected aggregate claim paying capacity is $9.60 billion at December 31, 2009 and if an event were to result in claims greater than its capacity, affected policyholders would be paid a prorated portion of their covered losses.

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

Shared markets

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

Guarantees

The Company provides residual value guarantees on Company leased automobiles. If all outstanding leases were terminated effective September 30, 2010, the Company's maximum obligation pursuant to these guarantees, assuming the automobiles have no residual value, would be $11 million at September 30, 2010. The remaining term of each residual value guarantee is equal to the term of the underlying lease that ranges from less than one year to three years. Historically, the Company has not made any material payments pursuant to these guarantees.

NOTES TO FINANCIAL STATEMENTS

PMI Runoff Support Agreement

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

E. All Other Contingencies

Regulation and compliance

The Company is subject to changing social, economic and regulatory conditions. From time to time, regulatory authorities or legislative bodies seek to influence and restrict premium rates, require premium refunds to policyholders, require reinstatement of terminated policies, restrict the ability of insurers to cancel or non-renew policies, require insurers to continue to write new policies or limit their ability to write new policies, limit insurers’ ability to change coverage terms or to impose underwriting standards, impose additional regulations regarding agent and broker compensation, regulate the nature of and amount of investments, and otherwise expand overall regulation of insurance products and the insurance industry. The Company has established procedures and policies to facilitate compliance with laws and regulations, to foster prudent business operations, and to support financial reporting. The Company routinely reviews its practices to validate compliance with laws and regulations and with internal procedures and policies. As a result of these reviews, from time to time the Company may decide to modify some of its procedures and policies. Such modifications, and the reviews that led to them, may be accompanied by payments being made and costs being incurred. The ultimate changes and eventual effects of these actions on the Company’s business, if any, are uncertain.

Legal and regulatory proceedings and inquiries

Background

The Company and certain subsidiaries are involved in a number of lawsuits, regulatory inquiries, and other legal proceedings arising out of various aspects of its business. As background to both the “Claims related proceedings” and “Other proceedings” subsections below, please note the following:

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

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

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

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

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

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

Claims related proceedings

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

NOTES TO FINANCIAL STATEMENTS

28, 2010, the Fifth Circuit issued an order stating that since there is no controlling Louisiana Supreme Court precedent on the issue of whether an insurance policy's anti-assignment clause prohibits *post-loss* assignments, the Fifth Circuit is certifying that issue to the Louisiana Supreme Court. The Louisiana Supreme Court may rule based on the pleadings that have been filed with the Fifth Circuit, or it may request additional briefing as well as oral argument.

There are one nationwide and several statewide class action lawsuits pending against the Company alleging that it failed to properly pay general contractors overhead and profit on many homeowner structural loss claims. Most of these lawsuits contain counts for breach of contract, as well as one or more counts asserting other theories of liability such as bad faith, fraud, unjust enrichment or unfair claims practices. General contractors' overhead and profit is an amount that is added to payments on claims where the services of a general contractor are reasonably likely to be required. To a large degree, these lawsuits mirror similar lawsuits filed against other carriers in the industry, some of which have settled. These lawsuits are pending in various state and federal courts, and they are in different stages of development. No classes have been certified against the Company. The Company has extended an offer of settlement on a 48-state basis in the nationwide class action that appears acceptable to the plaintiffs. Many terms and conditions of such a settlement are still to be worked out, and any final agreement to settle will be subject to the approval of the court. The settlement was accrued as a prior year reserve reestimate in property-liability insurance claims and claims expense in the third quarter of 2010.

The Company has been vigorously defending a lawsuit involving worker classification issues. This lawsuit is a certified class action challenging a state wage and hour law. In this case, plaintiffs sought monetary relief, such as penalties and liquidated damages, and non-monetary relief, such as injunctive relief. In December 2009, the liability phase of the case was tried, and on July 6, 2010, the court issued its decision finding in favor of the Company on all claims. The plaintiffs are appealing the decision.

Other proceedings

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

- These matters include a lawsuit filed in 2001 by the U.S. Equal Employment Opportunity Commission ("EEOC") alleging retaliation under federal civil rights laws (the "EEOC I" suit) and a class action filed in 2001 by former employee agents alleging retaliation and age discrimination under the Age Discrimination in Employment Act ("ADEA"), breach of contract and Employee Retirement Income Security Act ("ERISA") violations (the "Romero I" suit). In 2004, in the consolidated EEOC I and Romero I litigation, the trial court issued a memorandum and order that, among other things, certified classes of agents, including a mandatory class of agents who had signed a release, for purposes of effecting the court's declaratory judgment that the release is voidable at the option of the release signer. The court also ordered that an agent who voids the release must return to the Company "any and all benefits received by the [agent] in exchange for signing the release." The court also stated that, "on the undisputed facts of record, there is no basis for claims of age discrimination." The EEOC and plaintiffs asked the court to clarify and/or reconsider its memorandum and order and in January 2007, the judge denied their request. In June 2007, the court granted the Company's motions for summary judgment. Following plaintiffs' filing of a notice of appeal, the U.S. Court of Appeals for the Third Circuit ("Third Circuit") issued an order in December 2007 stating that the notice of appeal was not taken from a final order within the meaning of the federal law and thus not appealable at this time. In March 2008, the Third Circuit decided that the appeal should not summarily be dismissed and that the question of whether the matter is appealable at this time will be addressed by the Third Circuit along with the merits of the appeal. In July 2009, the Third Circuit vacated the decision which granted the Company's summary judgment motions, remanded the cases to the trial court for additional discovery, and directed that the cases be reassigned to another trial court judge. In January 2010, the cases were assigned to a new judge for further proceedings in the trial court.

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

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

Other matters

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

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

NOTES TO FINANCIAL STATEMENTS

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

Derivative financial instruments

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

($ in millions)	September 30, 2010			
	Volume			
	Notional Amount	Number of Contracts	Statement Value	Fair Value
Interest rate contracts				
Interest rate swaption agreements	$ 8,000	n/a	$ 6	$ 6
Financial futures	n/a	21,000	-	-
Options on U.S. Treasury futures	n/a	2,600	-	-
Interest rate swap agreements	1,275	n/a	(77)	(77)
Total interest rate contracts	9,275	23,600	(71)	(71)
Equity and index contracts				
Option contracts	n/a	19,300	14	14
Index futures contracts	n/a	1,066	-	-
Total equity and index contracts	n/a	20,366	14	14
Foreign currency contracts				
Foreign currency forward contracts	481	n/a	(11)	(11)
	481	n/a	(11)	(11)
Other derivative financial instruments				
Credit default swap agreements - buying protection	1,264	n/a	-	-
Credit default swap agreements - selling protection	363	n/a	(4)	(15)
Total other derivative financial instruments	1,627	n/a	(4)	(15)
Total derivative financial instruments	$ 11,383	43,966	$ (72)	$ (83)

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

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

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

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

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

4. In general, the collateral pledged by the Company is in the custody of a counterparty or an exchange. However, the Company has access to this collateral at any time, subject to replacement. For exchange traded derivatives, the exchange requires margin deposits as well as daily cash settlements of margin accounts. At September 30, 2010 and December 31, 2009, the Company pledged $47 million and $9 million of securities in the form of margin deposits, respectively. Usually, the Company pledges U.S. Treasury bonds to satisfy this collateral requirement. The Company uses master netting agreements for over-the-counter derivative transactions. These agreements permit either party to net payments due for transactions covered by the agreements. Under the provisions of the agreements, collateral is either pledged or obtained when certain predetermined exposure limits are exceeded. At September 30, 2010, the Company pledged $76 million in securities to counterparties. At December 31, 2009, counterparties pledged $39 million in cash to the Company, and the Company pledged $9 million in securities to counterparties.

NOTES TO FINANCIAL STATEMENTS

Other than derivative financial instruments

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

(in millions)	September 30, 2010	December 31, 2009
Commitments to invest in limited partnership interests	$ 702	$ 631
Commitments to invest - other	64	-

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

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

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

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

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

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

20. Other Items

C. Other Disclosures

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

G. Subprime Mortgage Related Risk Exposure

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

(in millions)	September 30, 2010		
Type of Investment	Actual Cost	Book/ Adjusted Carrying Value	Fair Value
Asset-backed residential mortgage-backed securities ("ABS RMBS")	$ 752	$ 497	$ 451
Other assets	65	74	74
Total	$ 817	$ 571	$ 525

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

OTTI losses for the ABS RMBS portfolio were $61 million and $16 million for the nine months ended September 30, 2010 and 2009, respectively.

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

(in millions)	September 30, 2010	December 31, 2009
Actual cost	$ 220	$ 294
Book/adjusted carrying value	170	221
Fair value	187	224

For the nine months ended September 30, 2010 and 2009, OTTI losses for Alt-A portfolio were $29 million $22 million, respectively.

21. Events Subsequent

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

NOTES TO FINANCIAL STATEMENTS

24. Change in Incurred Losses and Loss Adjustment Expenses

For a summary of management's policies and methodologies for estimating the liabilities for losses and loss adjustment expenses, please refer to this note in the December 31, 2009 Annual Statement.

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

(in millions)	September 30, 2010	December 31, 2009
Balance at January 1	$ 14,499	$ 14,859
Incurred related to:		
Current year	13,066	17,259
Prior years	(186)	(68)
Total incurred	12,880	17,191
Paid related to:		
Current year	7,898	11,282
Prior years	4,862	6,269
Total paid	12,760	17,551
Ending balance	$ 14,619	$ 14,499

Incurred losses and loss adjustment expenses represent the sum of paid losses and reserve changes in the calendar year. This expense included net losses from catastrophes of $1.61 billion and $2.05 billion for the nine months ended September 30, 2010 and the year ended December 31, 2009, respectively. Catastrophes are an inherent risk that have contributed to, and will continue to contribute to, material year-to-year fluctuations in the Company's net income and financial position.

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

Incurred losses and loss adjustment expenses attributable to insured events of prior years were $(186) million and $(68) million as a result of the reestimation of unpaid losses and loss adjustment expenses for the nine months ended September 30, 2010 and the year ended December 31, 2009, respectively. During the first nine months of 2010, favorable development in incurred losses and loss adjustment expenses related prior years was primarily due to a reduction in catastrophe losses and severity development that was better than expected, partially offset by a litigation settlement. During 2009, favorable development in incurred losses and loss adjustment expenses related to prior years was primarily due to a reduction in catastrophe losses. These changes were generally the result of ongoing analyses of recent loss development trends. Initial estimates were revised as additional information regarding claims became known.

Anticipated salvage and subrogation of $565 million and $573 million was included as a reduction of loss reserves at September 30, 2010 and December 31, 2009, respectively.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

6.4 By what department or departments?
CALIFORNIA and ILLINOIS

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 0

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
$213,208,804 PLEDGED AS COLLATERAL; $276,506,396 LETTER STOCK OR SECURITIES RESTRICTED TO SALE; $90,007,747 ON DEPOSIT WITH STATE OR OTHER REGULATORY BODY.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 494,318,696

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$	$
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 5,014,756,649	$ 4,727,610,909
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 1,464,027,592	$ 2,079,755,479
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 6,478,784,241	$ 6,807,366,387
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 1,125,629	$ 1,125,629

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

16.4 If yes, give full information relating thereto:

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

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

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

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

17.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

   5.1 A&H loss percent %

   5.2 A&H cost containment percent %

   5.3 A&H expense percent excluding cost containment expenses %

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Location	5 Is Insurer Authorized? (Yes or No)
00000	AA-1120102	LLOYDS SYNDICATE NUMBER 1458	GREAT BRITAIN	YES
26298	13-2725441	METROPOLITAN PROPERTY AND CASUALTY INSURANCE COMPANY	RHODE ISLAND	YES
25321	23-1903575	METROPOLITAN DIRECT PROPERTY AND CASUALTY INSURANCE COMPANY	RHODE ISLAND	YES

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
States, etc.	Active Status	2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama AL	L	114,921,768	125,038,003	68,641,419	81,617,030	50,723,859	55,227,586
2. Alaska AK	L	65,632,885	70,311,476	29,081,814	37,432,588	33,254,071	39,776,686
3. Arizona AZ	L	76,515,492	91,288,856	40,345,110	45,153,057	42,669,019	49,980,478
4. Arkansas AR	L	55,917,766	60,922,486	29,008,078	40,930,043	24,977,544	26,641,653
5. California CA	L	861,341,970	865,155,785	438,663,213	422,690,646	574,388,667	623,728,434
6. Colorado CO	L	78,710,522	86,448,236	60,434,460	72,478,989	52,211,521	58,214,769
7. Connecticut CT	L	165,378,009	175,415,979	85,379,546	89,992,987	128,331,775	136,233,297
8. Delaware DE	L	19,330,407	21,302,619	10,158,866	16,758,369	31,671,194	40,141,039
9. District of Columbia DC	L	14,301,675	15,278,304	7,461,069	6,299,238	5,550,650	6,923,092
10. Florida FL	L	540,567,015	577,156,051	291,777,270	322,549,679	382,078,173	410,097,890
11. Georgia GA	L	264,648,579	287,645,285	171,656,057	240,967,521	108,415,395	147,072,000
12. Hawaii HI	L	58,021,177	56,990,638	20,728,933	21,975,397	26,547,615	25,950,037
13. Idaho ID	L	22,948,052	26,937,153	10,070,491	12,979,023	14,074,041	15,193,127
14. Illinois IL	L	308,447,399	337,334,988	211,396,516	183,660,896	378,356,440	357,189,077
15. Indiana IN	L	91,539,195	100,394,665	44,355,188	64,936,319	43,769,116	54,102,819
16. Iowa IA	L	13,391,425	14,876,356	6,519,335	7,019,514	9,805,593	7,586,460
17. Kansas KS	L	26,014,093	29,284,817	13,032,528	18,861,177	9,865,828	13,639,401
18. Kentucky KY	L	82,424,546	89,595,918	40,933,008	65,522,819	37,722,168	41,429,066
19. Louisiana LA	L	279,134,331	284,860,213	105,347,143	170,998,418	167,642,381	204,027,737
20. Maine ME	L	25,968,101	28,899,315	11,622,628	14,386,328	14,168,448	15,126,801
21. Maryland MD	L	295,906,571	322,505,017	208,801,339	167,113,615	252,872,404	159,992,234
22. Massachusetts MA	L	5,001,495		1,055,148	1,729	24,764,805	24,850,461
23. Michigan MI	L	126,765,049	145,688,883	111,127,265	120,573,582	1,116,003,491	1,016,337,400
24. Minnesota MN	L	45,111,001	49,867,418	20,047,946	24,525,403	43,296,576	42,930,154
25. Mississippi MS	L	80,109,769	85,249,857	42,660,735	43,168,177	53,074,610	63,241,729
26. Missouri MO	L	41,099,102	45,910,597	21,162,087	24,394,483	22,033,115	22,746,463
27. Montana MT	L	9,707,724	11,295,030	7,865,272	5,278,863	7,387,069	7,657,129
28. Nebraska NE	L	15,201,994	17,304,456	8,564,105	9,117,568	8,042,101	8,533,942
29. Nevada NV	L	52,864,754	62,436,891	26,523,608	39,305,402	31,864,415	37,374,348
30. New Hampshire NH	L	27,127,505	30,789,213	15,017,016	14,940,073	12,956,101	13,362,095
31. New Jersey NJ	N	(2)	89,900	24,674,102	26,184,121	186,152,463	217,723,818
32. New Mexico NM	L	46,353,808	51,078,324	27,322,263	21,016,592	21,232,331	27,021,107
33. New York NY	L	1,264,041,625	1,314,673,794	795,979,873	780,802,420	1,526,012,128	1,405,401,379
34. North Carolina NC	L	187,790,762	204,061,747	107,725,672	110,234,004	85,690,613	86,133,142
35. North Dakota ND	L	6,177,668	6,001,759	3,226,620	2,973,613	2,326,390	2,805,732
36. Ohio OH	L	168,642,336	187,129,768	109,914,015	122,921,056	164,524,754	181,138,938
37. Oklahoma OK	L	66,549,868	74,416,236	63,951,326	56,892,623	32,663,406	34,615,783
38. Oregon OR	L	68,976,021	76,087,792	30,793,226	39,857,493	33,857,001	35,000,867
39. Pennsylvania PA	L	403,627,281	457,399,248	282,565,609	261,469,675	518,009,525	560,720,655
40. Rhode Island RI	L	45,102,541	48,561,540	25,026,349	21,482,451	34,725,093	42,859,784
41. South Carolina SC	L	178,243,055	192,465,372	101,551,640	93,416,354	75,841,616	72,696,186
42. South Dakota SD	L	3,214,893	3,396,652	1,761,108	1,399,504	1,543,920	1,824,721
43. Tennessee TN	L	106,072,336	113,806,181	77,826,380	63,809,326	60,790,492	61,464,628
44. Texas TX	L	109,658,350	114,892,100	47,844,560	178,911,226	94,954,533	120,922,944
45. Utah UT	L	66,687,404	77,691,046	33,690,680	41,033,693	28,885,554	34,875,378
46. Vermont VT	L	13,700,285	16,231,316	6,499,799	6,345,289	8,231,828	7,929,823
47. Virginia VA	L	234,553,017	247,557,473	134,966,585	120,582,490	104,429,755	92,979,046
48. Washington WA	L	171,504,094	186,905,247	89,749,990	110,743,519	120,771,782	129,212,559
49. West Virginia WV	L	45,104,230	48,192,046	26,222,660	26,879,955	25,439,179	24,929,283
50. Wisconsin WI	L	38,898,032	41,503,881	16,752,735	20,090,059	54,504,601	62,513,183
51. Wyoming WY	L	6,798,740	7,566,436	4,495,569	3,507,372	3,052,494	3,633,205
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	L			(2,883)	(2,409)	2,821,248	2,985,969
55. U.S. Virgin Islands VI	N						
56. Northern Mariana Islands MP	N						
57. Canada CN	L						
58. Aggregate Other Alien OT	XXX				259,118	1,609	749,427
59. Totals	(a) 51	7,095,745,715	7,585,892,363	4,171,975,071	4,496,438,477	6,894,980,500	6,935,444,961
DETAILS OF WRITE-INS							
5801. Other alien	XXX				259,118	1,609	749,427
5802.	XXX						
5803.	XXX						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX						
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX				259,118	1,609	749,427

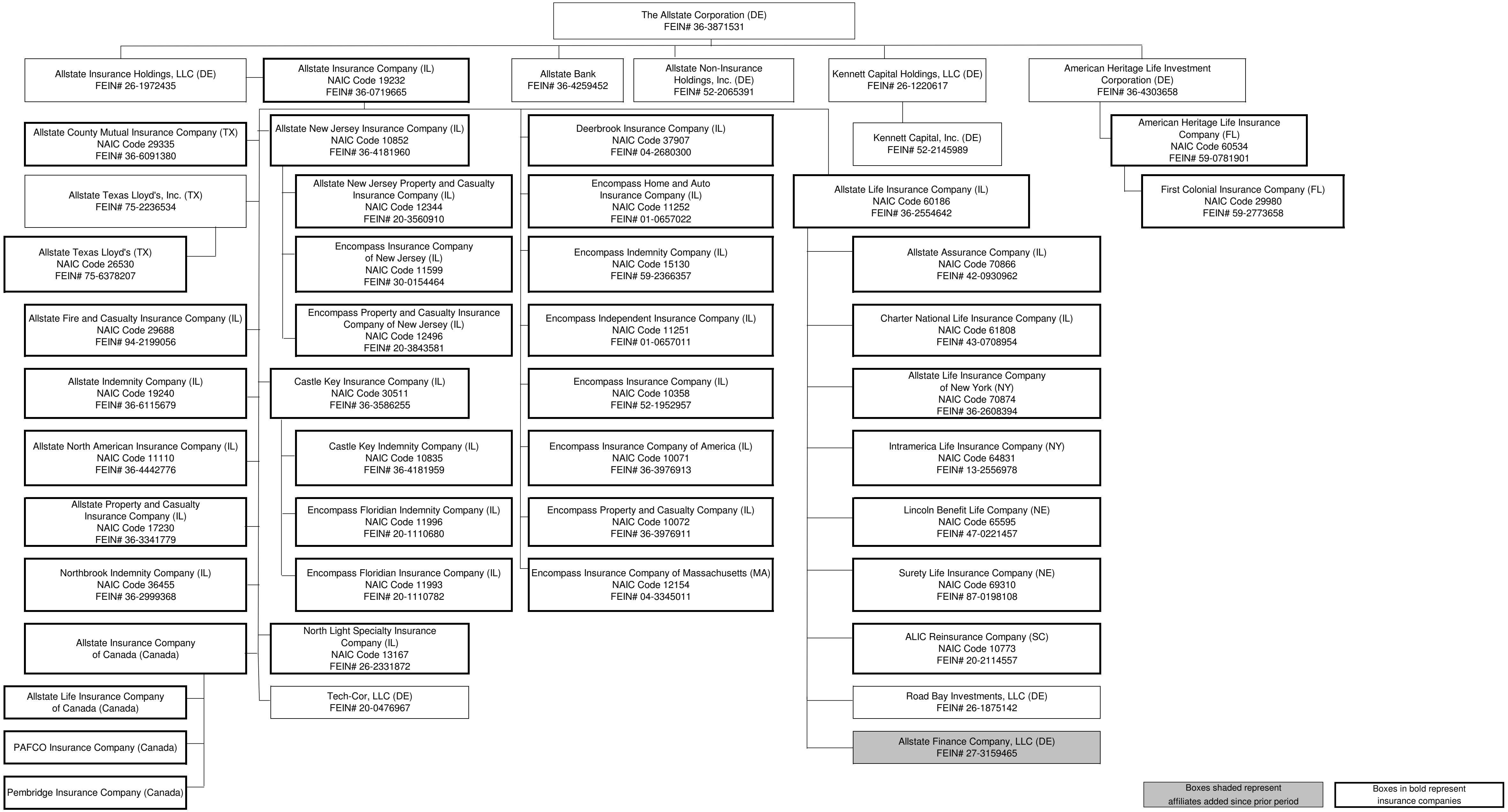
(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business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

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

STATEMENT AS OF SEPTEMBER 30, 2010 OF THE ALLSTATE INSURANCE COMPANY

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

PART 1 – ORGANIZATIONAL CHART



PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	7,843,766	3,269,617	41.7	43.0
2.	Allied Lines	226,838,268	40,542,094	17.9	37.6
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	2,068,262,679	1,394,738,927	67.4	51.9
5.	Commercial multiple peril	294,980,040	153,544,698	52.1	60.8
6.	Mortgage guaranty				
8.	Ocean marine	1,230,602	274,734	22.3	(20.8)
9.	Inland marine	69,902,646	24,806,427	35.5	32.2
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake	789,988	157,156	19.9	10.3
13.	Group accident and health				
14.	Credit accident and health				
15.	Other accident and health				
16.	Workers' compensation	91,417	1,685,081	1,843.3	
17.1	Other liability - occurrence	123,649,183	82,388,011	66.6	102.9
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	1,003,047	(25,042,519)	(2,496.6)	(2,129.1)
18.2	Products liability - claims-made				
19.1,19.2	Private passenger auto liability	2,333,964,463	1,544,616,873	66.2	62.0
19.3,19.4	Commercial auto liability	126,200,820	106,428,705	84.3	49.7
21.	Auto physical damage	1,913,526,837	749,892,207	39.2	39.7
22.	Aircraft (all perils)				
23.	Fidelity	206,588	94,437	45.7	33.7
24.	Surety	2,938			
26.	Burglary and theft	98,318	38,662	39.3	7.0
27.	Boiler and machinery	847,559	172,750	20.4	5.4
28.	Credit				
29.	International				
30.	Warranty	37,511	6,307	16.8	69.4
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	2,901,706	15,048	0.5	0.2
35.	Totals	7,172,378,376	4,077,629,215	56.9	52.1
	DETAILS OF WRITE-INS				
3401.	Identity theft	2,901,706	15,048	0.5	0.2
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	2,901,706	15,048	0.5	0.2

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	831,822	2,084,296	14,395,105
2.	Allied Lines	101,243,016	239,492,207	236,341,647
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	731,123,624	2,057,158,209	2,118,865,804
5.	Commercial multiple peril	94,034,710	283,698,880	308,523,065
6.	Mortgage guaranty			
8.	Ocean marine	400,867	1,297,211	1,616,295
9.	Inland marine	24,374,708	71,382,386	79,833,101
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake	326,288	862,512	1,014,322
13.	Group accident and health			
14.	Credit accident and health			
15.	Other accident and health			
16.	Workers' compensation		91,417	
17.1	Other liability - occurrence	42,524,305	122,125,332	133,689,837
17.2	Other liability - claims-made			
17.3	Excess workers' compensation			
18.1	Products liability - occurrence	324,091	940,112	1,165,516
18.2	Products liability - claims-made			
19.1,19.2	Private passenger auto liability	767,650,046	2,311,036,705	2,488,864,599
19.3,19.4	Commercial auto liability	41,987,974	128,982,892	133,201,932
21.	Auto physical damage	614,322,889	1,872,608,256	2,064,107,510
22.	Aircraft (all perils)			
23.	Fidelity	62,980	210,269	199,460
24.	Surety	613	3,471	7,248
26.	Burglary and theft	32,053	92,745	119,202
27.	Boiler and machinery	276,647	831,576	889,152
28.	Credit			
29.	International			
30.	Warranty	23,257	23,207	(796)
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	1,052,615	2,824,035	3,059,364
35.	Totals	2,420,592,505	7,095,745,718	7,585,892,363
	DETAILS OF WRITE-INS			
3401.	Identity theft	1,052,615	2,824,035	3,059,364
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	1,052,615	2,824,035	3,059,364

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2010 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2010 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2010 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2007 + Prior	3,714,265	2,234,168	5,948,433	1,153,297	66,202	1,219,499	2,727,340	73,757	1,871,503	4,672,600	166,372	(222,706)	(56,334)
2. 2008	2,069,498	503,224	2,572,722	746,822	47,268	794,090	1,348,110	70,161	320,717	1,738,987	25,434	(65,078)	(39,644)
3. Subtotals 2008 + Prior	5,783,763	2,737,392	8,521,155	1,900,119	113,470	2,013,589	4,075,449	143,918	2,192,219	6,411,587	191,806	(287,785)	(95,979)
4. 2009	4,662,924	1,314,789	5,977,713	2,349,794	499,081	2,848,875	2,075,278	288,923	675,087	3,039,288	(237,852)	148,302	(89,550)
5. Subtotals 2009 + Prior	10,446,687	4,052,181	14,498,868	4,249,913	612,552	4,862,465	6,150,728	432,841	2,867,306	9,450,874	(46,046)	(139,483)	(185,529)
6. 2010	XXX	XXX	XXX	XXX	7,897,477	7,897,477	XXX	4,012,065	1,155,895	5,167,960	XXX	XXX	XXX
7. Totals	10,446,687	4,052,181	14,498,868	4,249,913	8,510,029	12,759,942	6,150,728	4,444,906	4,023,201	14,618,834	(46,046)	(139,483)	(185,529)
8. Prior Year-End Surplus As Regards Policyholders	15,026,074										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. (0.4)	2. (3.4)	3. (1.3)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (1.2)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

2.

3.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]
   1 9 2 3 2 2 0 1 0 4 9 0 0 0 0 0 3
2. Supplement A to Schedule T [Document Identifier 455]
   1 9 2 3 2 2 0 1 0 4 5 5 0 0 0 0 3
3. Medicare Part D Coverage Supplement [Document Identifier 365]
   1 9 2 3 2 2 0 1 0 3 6 5 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 23

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2404.	Prepaid reinsurance premium	8,545,788		8,545,788	7,415,511
2405.	Patent intangible asset	333,333		333,333	408,333
2406.	Equities and deposits in pools and associations				753,843
2407.	Prepaid expenses	18,619,426	18,619,426		
2408.	Advances	21,845,631	21,845,631		
2497.	Summary of remaining write-ins for Line 24 from overflow page	49,344,179	40,465,058	8,879,121	8,577,687

Additional Write-ins for Liabilities Line 24

		1 Current Statement Date	2 December 31, Prior Year
2404.	Deposit for assumed reinsurance from CNA	24,935,392	27,880,704
2405.	2008 NC private passenger auto escrow	2,683,720	12,898,978
2406.	Securities lending collateral	233	38,575,661
2407.	Retroactive reinsurance reserve ceded	(19,610,864)	(23,851,346)
2497.	Summary of remaining write-ins for Line 24 from overflow page	8,008,481	55,503,997

Additional Write-ins for Statement of Income Line 14

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404.	Fines and penalties	(31,683)	(108,682)	(150,736)
1405.	Transferable state tax credits		92,851	92,851
1497.	Summary of remaining write-ins for Line 14 from overflow page	(31,683)	(15,832)	(57,885)

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	317,681,613	309,893,289
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	9,076,995	
	2.2 Additional investment made after acquisition	7,572,431	34,444,437
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		(33,644)
5.	Deduct amounts received on disposals		78,510
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation	19,596,977	26,543,959
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	314,734,062	317,681,613
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	314,734,062	317,681,613

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	49,666,103	104,478,328
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	13,984,080	
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other	(155,403)	(122,938)
4.	Accrual of discount	102,002	43,573
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals	158,178	27,387
7.	Deduct amounts received on disposals	36,850,224	54,760,247
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	26,904,737	49,666,103
12.	Total valuation allowance		(2,351,650)
13.	Subtotal (Line 11 plus Line 12)	26,904,737	47,314,454
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	26,904,737	47,314,454

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,370,589,735	2,127,288,989
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	45,977,680	156,617,658
	2.2 Additional investment made after acquisition	723,118,486	475,053,761
3.	Capitalized deferred interest and other	8,829,897	11,950,113
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	(1,144,180)	(66,659,061)
6.	Total gain (loss) on disposals	5,984,832	384,307
7.	Deduct amounts received on disposals	93,089,291	180,140,175
8.	Deduct amortization of premium and depreciation	11,121,285	13,768,942
9.	Total foreign exchange change in book/adjusted carrying value	454,533	(698,773)
10.	Deduct current year's other than temporary impairment recognized	17,691,245	139,438,141
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,031,909,162	2,370,589,735
12.	Deduct total nonadmitted amounts	6,339,000	1,787,721
13.	Statement value at end of current period (Line 11 minus Line 12)	3,025,570,162	2,368,802,014

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	31,962,324,072	28,875,981,328
2.	Cost of bonds and stocks acquired	12,411,706,649	17,521,847,003
3.	Accrual of discount	72,946,468	112,557,070
4.	Unrealized valuation increase (decrease)	65,320,388	(27,083,143)
5.	Total gain (loss) on disposals	391,723,824	635,525,003
6.	Deduct consideration for bonds and stocks disposed of	12,951,094,885	14,701,179,166
7.	Deduct amortization of premium	54,402,066	60,580,166
8.	Total foreign exchange change in book/adjusted carrying value	18,095,686	39,685,720
9.	Deduct current year's other than temporary impairment recognized	224,778,536	434,429,576
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	31,691,841,600	31,962,324,072
11.	Deduct total nonadmitted amounts	3,542,972	3,486,391
12.	Statement value at end of current period (Line 10 minus Line 11)	31,688,298,627	31,958,837,682

SCHEDULE D - PART 1B

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	19,440,499,835	16,244,406,675	16,717,860,354	94,974,975	18,961,534,081	19,440,499,835	19,062,021,131	17,943,046,695
2. Class 2 (a)	2,908,538,837	274,236,610	279,138,901	(62,663,525)	3,267,021,120	2,908,538,837	2,840,973,020	3,109,004,326
3. Class 3 (a)	830,555,583	274,886,612	73,114,205	73,683,541	726,671,806	830,555,583	1,106,011,530	736,739,322
4. Class 4 (a)	452,213,090	116,550,908	46,730,019	(45,999,172)	456,592,141	452,213,090	476,034,807	446,387,225
5. Class 5 (a)	230,163,400	762,652	5,979,072	2,826,889	253,304,028	230,163,400	227,773,869	260,726,901
6. Class 6 (a)	91,081,296	384,695	15,537,517	10,735,820	74,074,229	91,081,296	86,664,293	80,197,544
7. Total Bonds	23,953,052,040	16,911,228,151	17,138,360,068	73,558,527	23,739,197,405	23,953,052,040	23,799,478,650	22,576,102,013
PREFERRED STOCK								
8. Class 1	26,756,744		495,504	4,478,556	23,388,220	26,756,744	30,739,796	17,654,940
9. Class 2	30,394,243	10,653,921	3,368,748	4,930,133	27,264,048	30,394,243	42,609,548	27,714,453
10. Class 3	72,393,284		7,008,367	5,409,690	78,514,992	72,393,284	70,794,607	69,966,712
11. Class 4	12,988,064			144,129	13,047,944	12,988,064	13,132,193	13,907,790
12. Class 5								
13. Class 6								
14. Total Preferred Stock	142,532,334	10,653,921	10,872,620	14,962,509	142,215,203	142,532,334	157,276,144	129,243,896
15. Total Bonds and Preferred Stock	24,095,584,375	16,921,882,072	17,149,232,688	88,521,036	23,881,412,609	24,095,584,375	23,956,754,794	22,705,345,909

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 117,959,300 ; NAIC 2 $; NAIC 3 $;
NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	9,660,943	XXX	9,657,279	615	

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	43,616,342	293,755,950
2.	Cost of short-term investments acquired	27,373,097	447,994,310
3.	Accrual of discount	17,433	259,348
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		70,206
6.	Deduct consideration received on disposals	61,233,842	697,734,380
7.	Deduct amortization of premium	112,088	729,091
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	9,660,943	43,616,342
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	9,660,943	43,616,342

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 8, prior year)	153,297,670
2. Cost (Paid)/Consideration Received on additions	(168,096,180)
3. Unrealized Valuation increase/(decrease)	(163,862,581)
4. Total gain (loss) on termination recognized	(253,904,239)
5. Considerations received/(paid) on terminations	(38,718,364)
6. Amortization	(320,949)
7. Adjustment to the Book/Adjusted Carrying Value of hedged item	
8. Total foreign exchange change in Book/Adjusted Carrying Value	(13,833,848)
9. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	(71,809,402)
10. Deduct nonadmitted assets	
11. Statement value at end of current period (Line 9 minus Line 10)	(71,809,402)

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			(34,580,218)	
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	(32,043,548)			
3.24 Section 1, Column 15, prior year	2,536,670	(34,580,218)	(34,580,218)	
3.3 Subtotal (Line 3.1 minus Line 3.2)				
4.1 Variation margin on terminated contracts during the year		(12,943,058)		
4.2 Less:				
4.21 Amount used to adjust basis of hedged item				
4.22 Amount recognized	(12,943,058)	(12,943,058)		
4.3 Subtotal (Line 4.1 minus Line 4.2)				
5. Dispositions gains (losses) on contracts terminated in prior year:				
5.1 Recognized				
5.2 Used to adjust basis of hedged items				
6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				
7. Deduct total nonadmitted amounts				
8. Statement value at end of current period (Line 6 minus Line 7)				

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
097023C#0	BA 36 03/20/2013 due 03/20/2013, CDS attached to Cash Security-RHODE ISLAND HLTH PROVIDENCE SCH 07C	1FE	3,000,000	3,172,928	3,423,556	01/04/2008	03/20/2013	CDS CS2298244 ON BA 36 03/20/2013		(6,314)	762243-ZQ-9	RHODE ISLAND HLTH PROVIDENCE SCH 07C	1FE	3,172,928	3,429,870
03938LA#1	ARMLL 100 03/20/2015 due 03/20/2015, CDS attached to Cash Security-NEVADA POWER CO	2FE	3,000,000	2,931,498	3,418,173	01/12/2010	03/20/2015	CDS CS3050883 ON ARMLL 100 03/20/2015	(60,320)	(211,812)	641423-BW-7	NEVADA POWER CO	2FE	2,991,818	3,629,985
05523RA*8	BAPLC 100 03/20/2015 due 03/20/2015, CDS attached to Cash Security-ORACLE CORP	2FE	3,000,000	3,025,935	3,129,855	01/14/2010	03/20/2015	CDS CS3056005 ON BAPLC 100 03/20/2015	32,455	(10,644)	68389X-AJ-4	ORACLE CORP	1FE	2,993,480	3,140,499
025816H#9	AXP 100 03/20/2015 due 03/20/2015, CDS attached to Cash Security-ALLIED WASTE NORTH AMER	2FE	3,000,000	3,193,625	3,235,855	01/21/2010	03/20/2015	CDS CS3061120 ON AXP 100 03/20/2015	22,444	22,105	01958X-BR-7	ALLIED WASTE NORTH AMER	2FE	3,171,181	3,213,750
743263A*6	PGN 100 03/20/2015 due 03/20/2015, CDS attached to Cash Security-HYUNDAI MOTOR MANUFACTUR	2FE	10,000,000	10,055,704	10,510,786	02/16/2010	03/20/2015	CDS CS3081607 ON PGN 100 03/20/2015	83,302	183,136	44890A-AA-6	HYUNDAI MOTOR MANUFACTUR	2FE	9,972,402	10,327,650
62618#AW0	STATE OF FLORDIA RR0% due 03/20/2020, CDS attached to Cash Security-ATLANTA GA WTR & WASTEWTR 2004	1FE	5,000,000	4,891,079	5,092,108	02/16/2010	03/20/2020	CDS CS3081615 ON STATE OF FLORDIA RR0%		(46,592)	047870-FE-5	ATLANTA GA WTR & WASTEWTR 2004	1FE	4,891,079	5,138,700
04624@AC0	AGO-AGC 500 03/20/2015 due 03/20/2015, CDS attached to Cash Security-WAL-MART STORES INC	1FE	5,000,000	4,528,096	4,647,395	02/19/2010	03/20/2015	CDS CS3086739 ON AGO-AGC 500 03/20/2015	(440,581)	(644,430)	931142-CR-2	WAL-MART STORES INC	1FE	4,968,676	5,291,825
37247DB@4	GENWORTH FINANCIAL INC due 12/20/2010, CDS attached to Cash Security-NSTAR ELECTRIC CO	2FE	5,000,000	5,353,783	5,544,192	11/02/2005	12/20/2010	CDS SPG4026L4 ON GENWORTH FINANCIAL INC		(14,008)	67021C-AB-3	NSTAR ELECTRIC CO	1FE	5,353,783	5,558,200
29273RB#5	ENTRPA 185 06/20/2013 due 06/20/2013, CDS attached to Cash Security-EXPORT-IMPORT BK KOREA	2FE	5,000,000	4,975,708	5,340,887	03/28/2008	06/20/2013	CDS CS2369920 ON ENTRPA 185 06/20/2013		89,067	302154-AV-1	EXPORT-IMPORT BK KOREA	1FE	4,975,708	5,251,820
55295*AD0	MBIA INSURANCE CORPORAT due 12/20/2012, CDS attached to Cash Security-KRAFT FOODS INC	3FE	5,000,000	4,844,120	3,759,524	10/25/2007	12/20/2012	CDS CS2259840 ON MBIA INSURANCE CORPORAT		(2,230,791)	50075N-AS-3	KRAFT FOODS INC	2FE	4,844,120	5,990,315
62618#AD2	FLORDIA STATE GO 85% due 09/20/2017, CDS attached to Cash Security-ORANGE CNTY FL TOURIST DEV TAX 07	1FE	20,000,000	20,038,318	19,349,288	09/18/2007	09/20/2017	CDS CS2236806 ON FLORDIA STATE GO 85%		(1,409,113)	684545-WB-8	ORANGE CNTY FL TOURIST DEV TAX 07	1FE	20,038,318	20,758,400
62618#AK6	STATE OF TEXAS RR85% due 12/20/2017, CDS attached to Cash Security-CHICAGO IL BRD OF ED G O SCH REF 98B-1	1FE	15,000,000	6,285,414	6,973,601	11/08/2007	12/20/2017	CDS CS2275218 ON STATE OF TEXAS RR85%		(466,999)	167501-UL-7	CHICAGO IL BRD OF ED G O SCH REF 98B-1	1FE	6,285,414	7,440,600
62618#AP5	HOUSTON TEXAS RR 85% due 03/20/2018, CDS attached to Cash Security-DALLAS FT WORTH TX INTL ARPT JOINT 03C-2	1FE	25,000,000	25,000,000	22,945,646	01/28/2008	03/20/2018	CDS CS2318729 ON HOUSTON TEXAS RR 85%		(2,127,104)	235036-NU-0	DALLAS FT WORTH TX INTL ARPT JOINT 03C-2	1FE	25,000,000	25,072,750
62618#AN0	PHOENIX ARIZONA RR85% due 03/20/2018, CDS attached to Cash Security-TYLER TX HLTH FAC EAST TX MED CTR 07A	1FE	25,000,000	24,807,450	22,821,934	01/28/2008	03/20/2018	CDS CS2318737 ON PHOENIX ARIZONA RR85%		(2,250,316)	902261-HG-4	TYLER TX HLTH FAC EAST TX MED CTR 07A	2FE	24,807,450	25,072,250
62618@AQ3	SHELBY TENNESSEE RR85% due 03/20/2018, CDS attached to Cash Security-AMGEN INC	1FE	3,770,739	3,769,009	3,835,144	01/28/2008	03/20/2018	CDS CS2318745 ON SHELBY TENNESSEE RR85%		(342,092)	031162-BB-5	AMGEN INC	1FE	3,769,009	4,177,236
62618@AQ3	SHELBY TENNESSEE RR85% due 03/20/2018, CDS attached to Cash Security-JOHNSON CONTROLS INC	1FE	7,541,478	7,508,513	7,603,916	01/28/2008	03/20/2018	CDS CS2318745 ON SHELBY TENNESSEE RR85%		(684,184)	478366-AU-1	JOHNSON CONTROLS INC	2FE	7,508,513	8,288,100
62618@AQ3	SHELBY TENNESSEE RR85% due 03/20/2018, CDS attached to Cash Security-REPUBLIC OF POLAND	1FE	1,885,370	2,039,639	2,060,760	01/28/2008	03/20/2018	CDS CS2318745 ON SHELBY TENNESSEE RR85%		(171,046)	731011-AR-3	REPUBLIC OF POLAND	1FE	2,039,639	2,231,806
62618@AQ3	SHELBY TENNESSEE RR85% due 03/20/2018, CDS attached to Cash Security-SCAGO SC ED FAC PICKENS SD 2006	1FE	11,802,413	11,758,901	11,200,576	01/28/2008	03/20/2018	CDS CS2318745 ON SHELBY TENNESSEE RR85%		(1,070,748)	80585T-AT-8	SCAGO SC ED FAC PICKENS SD 2006	1FE	11,758,901	12,271,323

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
084664G#2	BERKSHIRE HATHWAY due 09/20/2014, CDS attached to Cash Security-TJX COS INC	1FE	5,000,000	4,897,036	5,447,318	08/04/2009	09/20/2014	CDS CS2938245 ON BERKSHIRE HATHWAY	(102,635)	(90,002)	872540-AN-9	TJX COS INC	1FE	4,999,671	5,537,320
06738CH@1	BACR-BANK 100 12/20/201 due 12/20/2014, CDS attached to Cash Security-UNITED TECHNOLOGIES CORP	1FE	3,000,000	2,885,869	3,435,747	10/07/2009	12/20/2014	CDS CS2974109 ON BACR-BANK 100 12/20/201	(31,482)	(88,257)	913017-BM-0	UNITED TECHNOLOGIES CORP	1FE	2,917,351	3,524,004
17275RC*1	CSCO 100 03/20/2015 due 03/20/2015, CDS attached to Cash Security-KRAFT FOODS INC	1FE	10,000,000	10,133,250	11,375,073	03/08/2010	03/20/2015	CDS CS3102098 ON CSCO 100 03/20/2015	211,554	204,583	50075N-BA-1	KRAFT FOODS INC	2FE	9,921,697	11,170,490
04621WA*1	AGO-AGC 500 03/20/2011 due 03/20/2011, CDS attached to Cash Security-AMERISOURCEBERGEN CORP	1FE	10,000,000	10,982,098	11,418,310	03/12/2010	03/20/2011	CDS CS3107204 ON AGO-AGC 500 03/20/2011		(46,870)	03073E-AF-2	AMERISOURCEBERGEN CORP	2FE	10,982,098	11,465,180
G0747#AB3	HBOS-SCOTB 100 03/20/20 due 03/20/2015, CDS attached to Cash Security-BANK OF AMERICA CORP	1FE	5,000,000	4,904,956	5,147,635	03/23/2010	03/20/2015	CDS CS3117476 ON HBOS-SCOTB 100 03/20/20	(77,514)	(135,860)	06051G-EC-9	BANK OF AMERICA CORP	1FE	4,982,471	5,283,495
744320E*9	PRU 4.5 15JUL13 due 06/20/2015, CDS attached to Cash Security-VALMONT INDUSTRIES	2FE	5,000,000	4,898,032	4,947,009	04/07/2010	06/20/2015	CDS CS3130255 ON PRU 4.5 15JUL13	(101,871)	(204,116)	920253-AD-3	VALMONT INDUSTRIES	3FE	4,999,903	5,151,125
91324PC#7	UNH 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-GOLDMAN SACHS GROUP INC	2FE	10,000,000	10,224,209	10,849,610	04/21/2010	06/20/2015	CDS CS3143050 ON UNH 100 06/20/2015	(129,174)	(144,550)	38141G-EE-0	GOLDMAN SACHS GROUP INC	1FE	10,353,383	10,994,160
87938WA#0	TELEFO 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-CAMPBELL SOUP CO	1FE	187,500	6,541,684	6,904,013	04/28/2010	06/20/2015	CDS CS3145600 ON TELEFO 100 06/20/2015	(2,425)	(3,944)	134429-AV-1	CAMPBELL SOUP CO	1FE	6,544,109	6,907,957
87938WA#0	TELEFO 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-KANSAS CITY POWER & LT	1FE	2,812,500	2,773,416	3,427,592	04/28/2010	06/20/2015	CDS CS3145600 ON TELEFO 100 06/20/2015	(36,381)	(59,154)	485134-BL-3	KANSAS CITY POWER & LT	2FE	2,809,797	3,486,746
86764PA*0	SUN 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-TYCO INTERNATIONAL FINAN	2FE	5,000,000	4,725,637	5,020,750	04/30/2010	06/20/2015	CDS CS3148166 ON SUN 100 06/20/2015	(259,268)	(255,705)	902118-BN-7	TYCO INTERNATIONAL FINAN	2FE	4,984,906	5,276,455
59156RH*2	MET 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-KEYCORP	1FE	10,000,000	9,295,937	9,714,310	05/06/2010	06/20/2015	CDS CS3153299 ON MET 100 06/20/2015	(692,161)	(488,720)	49326E-EC-3	KEYCORP	2FE	9,988,099	10,203,030
62618#BD1	CITY OF NEW YORK due 06/20/2020, CDS attached to Cash Security-SAN DIEGO CA USD ELECT 98 2005 D-2	1FE	10,000,000	9,425,910	10,407,864	05/06/2010	06/20/2020	CDS CS3155856 ON CITY OF NEW YORK		(155,036)	797355-WG-5	SAN DIEGO CA USD ELECT 98 2005 D-2	1FE	9,425,910	10,562,900
62618#BC3	NY 200 06/20/2020 due 06/20/2020, CDS attached to Cash Security-RICHLAND CNTY SC SD NO 01 G O 2003	1FE	10,000,000	10,741,518	11,481,213	05/07/2010	06/20/2020	CDS CS3155864 ON NY 200 06/20/2020		(130,593)	763665-TF-3	RICHLAND CNTY SC SD NO 01 G O 2003	1FE	10,741,518	11,611,807
478366G@0	JCI 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-ROCKIES EXPRESS PIPELINE	2FE	10,000,000	9,883,053	10,041,061	05/07/2010	06/20/2015	CDS CS3155872 ON JCI 100 06/20/2015	(108,399)	(13,599)	77340R-AK-3	ROCKIES EXPRESS PIPELINE	2FE	9,991,451	10,054,660
549271A*5	LZ 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-JPMORGAN CHASE & CO	2FE	5,000,000	5,248,543	5,615,194	05/07/2010	06/20/2015	CDS CS3155948 ON LZ 100 06/20/2015	(86,182)	(94,701)	46625H-GY-0	JPMORGAN CHASE & CO	1FE	5,334,725	5,709,895
608190C@1	MHK 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-NOVARTIS SECS INVEST LTD	3FE	2,000,000	1,912,781	2,170,458	05/07/2010	06/20/2015	CDS CS3155922 ON MHK 100 06/20/2015	(84,127)	(125,794)	66989G-AA-8	NOVARTIS SECS INVEST LTD	1FE	1,996,908	2,296,252
98372PA#5	XL 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-XCEL ENERGY INC	2FE	1,875,000	1,840,782	1,999,388	05/12/2010	06/20/2015	CDS CS3158405 ON XL 100 06/20/2015	(28,327)	(39,165)	98389B-AM-2	XCEL ENERGY INC	2FE	1,869,110	2,038,553
98372PA#5	XL 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-YUM! BRANDS INC	2FE	3,125,000	3,071,642	3,339,900	05/12/2010	06/20/2015	CDS CS3158405 ON XL 100 06/20/2015	(47,212)	(65,275)	988498-AE-1	YUM! BRANDS INC	2FE	3,118,854	3,405,175
760759A#7	RSG 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-ALLIED WASTE NORTH AMER	2FE	5,000,000	5,164,699	5,323,920	05/21/2010	06/20/2015	CDS CS3168644 ON RSG 100 06/20/2015	(118,220)	(32,330)	01958X-BR-7	ALLIED WASTE NORTH AMER	2FE	5,282,919	5,356,250
760759A#7	RSG 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-REPUBLIC SERVICES INC	2FE	5,000,000	4,881,064	5,410,625	05/21/2010	06/20/2015	CDS CS3168644 ON RSG 100 06/20/2015	(118,220)	(32,330)	760759-AH-3	REPUBLIC SERVICES INC	2FE	4,999,284	5,442,955

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
36959*AA3	GE-CAPCORP 100 06/20/20 due 06/20/2015, CDS attached to Cash Security-PARTNERRE FINANCE B LLC	1FE	10,000,000	9,403,687	10,053,598	05/21/2010	06/20/2015	CDS CS3168651 ON GE-CAPCORP 100 06/20/20	(585,278)	(342,802)	70213B-AA-9	PARTNERRE FINANCE B LLC	1FE	9,988,965	10,396,400
APPLIED	XRX 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-ROCHE HLDGS INC	2FE	5,000,000	5,414,566	5,949,096	06/03/2010	06/20/2015	CDS CS3178882 ON XRX 100 06/20/2015	(98,947)	(108,224)	771196-AS-1	ROCHE HLDGS INC	1FE	5,513,513	6,057,320
APPLIED	R 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-COMCAST CORP	2FE	5,000,000	5,030,896	5,481,586	06/08/2010	06/20/2015	CDS CS3186570 ON R 100 06/20/2015	(200,704)	(92,414)	20030N-AG-6	COMCAST CORP	2FE	5,231,600	5,574,000
APPLIED	CAT-FINSER 100 06/20/20 due 06/20/2015, CDS attached to Cash Security-EKSPORTFINANS A/S	1FE	10,000,000	9,974,716	10,067,024	06/17/2010	06/20/2015	CDS CS3196801 ON CAT-FINSER 100 06/20/20		42,204	28264Q-T5-3	EKSPORTFINANS A/S	1FE	9,974,716	10,024,820
APPLIED	LOW 100 09/20/2015 due 09/20/2015, CDS attached to Cash Security-FIDELITY NATL FINANCIAL	1FE	5,000,000	5,077,366	5,215,761	06/29/2010	09/20/2015	CDS CS3204480 ON LOW 100 09/20/2015	82,278	56,281	31620R-AC-9	FIDELITY NATL FINANCIAL	2FE	4,995,088	5,159,480
APPLIED	MASSHT 152 09/20/2020 due 09/20/2020, CDS attached to Cash Security-JACKSON CNTY MO TRUMAN SPORTS SPL 06	1FE	10,000,000	10,009,741	10,895,319	07/02/2010	09/20/2020	CDS CS3207061 ON MASSHT 152 09/20/2020		134,719	467578-CA-6	JACKSON CNTY MO TRUMAN SPORTS SPL 06	1FE	10,009,741	10,760,600
APPLIED	CEG 100 09/20/2015 due 09/20/2015, CDS attached to Cash Security-GOLDMAN SACHS GROUP INC	2FE	5,000,000	5,044,411	5,409,243	07/21/2010	09/20/2015	CDS CS3217292 ON CEG 100 09/20/2015	(255,093)	(194,722)	38144L-AB-6	GOLDMAN SACHS GROUP INC	1FE	5,299,504	5,603,965
APPLIED	ACE 100 09/20/2015 due 09/20/2015, CDS attached to Cash Security-AMGEN INC	1FE	3,000,000	3,251,403	3,580,447	08/10/2010	09/20/2015	CDS CS3222409 ON ACE 100 09/20/2015	(16,761)	(4,721)	031162-AZ-3	AMGEN INC	1FE	3,268,164	3,585,168
APPLIED	HSBC-FINCO 100 09/20/20 due 09/20/2015, CDS attached to Cash Security-CREDIT SUISSE NEW YORK	1FE	5,000,000	4,840,889	5,001,478	08/11/2010	09/20/2015	CDS CS3224967 ON HSBC-FINCO 100 09/20/20	(152,792)	(104,827)	22546Q-AF-4	CREDIT SUISSE NEW YORK	1FE	4,993,680	5,106,305
APPLIED	CEG 100 09/20/2015 due 09/20/2015, CDS attached to Cash Security-MCDONALD'S CORP	2FE	7,142,857	6,752,951	7,061,398	08/26/2010	09/20/2015	CDS CS3230089 ON CEG 100 09/20/2015	(361,872)	(278,174)	58013M-EJ-9	MCDONALD'S CORP	1FE	7,114,822	7,339,571
APPLIED	CEG 100 09/20/2015 due 09/20/2015, CDS attached to Cash Security-PEARSON FUNDING TWO	2FE	2,857,143	2,698,305	2,868,873	08/26/2010	09/20/2015	CDS CS3230089 ON CEG 100 09/20/2015	(144,749)	(111,269)	705012-AA-0	PEARSON FUNDING TWO	2FE	2,843,054	2,980,143
APPLIED	BACF 100 09/20/2015 due 09/20/2015, CDS attached to Cash Security-XTO ENERGY INC	1FE	5,000,000	5,733,455	6,059,615	09/02/2010	09/20/2015	CDS CS3232648 ON BACF 100 09/20/2015	(168,795)	(140,470)	98385X-AL-0	XTO ENERGY INC	1FE	5,902,250	6,200,085
APPLIED	EIX-SOUCAL 100 12/20/20 due 12/20/2015, CDS attached to Cash Security-KOREA DEVELOPMENT BANK	2FE	5,000,000	4,892,870	4,918,097	09/08/2010	12/20/2015	CDS CS3235211 ON EIX-SOUCAL 100 12/20/20	(106,140)	(87,508)	500630-BS-6	KOREA DEVELOPMENT BANK	1FE	4,999,010	5,005,605
APPLIED	CMCSA 100 12/20/2015 due 12/20/2015, CDS attached to Cash Security-GOLDMAN SACHS GROUP INC	2FE	5,000,000	4,949,557	5,235,460	09/13/2010	12/20/2015	CDS CS3237761 ON CMCSA 100 12/20/2015	(7,332)	(34,600)	38141E-A5-8	GOLDMAN SACHS GROUP INC	1FE	4,956,890	5,270,060
APPLIED	MWD 100 12/20/2015 due 12/20/2015, CDS attached to Cash Security-KOREA FINANCE CORP	1FE	5,000,000	4,794,150	4,812,251	09/30/2010	12/20/2015	CDS CS3258247 ON MWD 100 12/20/2015	(199,679)	(187,249)	50065T-AB-9	KOREA FINANCE CORP	1FE	4,993,829	4,999,500
9999999 - Totals				360,480,799	370,979,432	XXX	XXX	XXX	(4,390,612)	(14,847,077)	XXX	XXX	XXX	364,871,411	385,826,509

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	33	190,078,337	49	306,898,273	58	364,681,029			33	190,078,337
2. Add: Opened or Acquired Transactions	35	345,010,491	43	551,100,960	23	138,664,880			101	1,034,776,331
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	746,489	XXX	931,700	XXX	2,582,609	XXX		XXX	4,260,797
4. Less: Closed or Disposed of Transactions	19	224,494,631	34	493,027,333	28	143,513,899			81	861,035,862
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	4,442,413	XXX	1,222,572	XXX	1,933,819	XXX		XXX	7,598,804
7. Ending Inventory	49	306,898,273	58	364,681,029	53	360,480,799			53	360,480,799

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	(71,809,402)	
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)		(71,809,402)
6.	Part D, Column 5	27,377,048	
7.	Part D, Column 6	(99,186,450)	
8.	Total (Line 5 minus Line 6 minus Line 7)		
	Fair Value Check		
9.	Part A, Section 1, Column 16	(82,284,108)	
10.	Part B, Section 1, Column 2 (Number of Contracts) multiplied by Column 12 (Reporting Date Price)		
11.	Total (Line 9 plus Line 10)		(82,284,108)
12.	Part D, Column 8	27,677,109	
13.	Part D, Column 9	(109,961,217)	
14	Total (Line 11 minus Line 12 minus Line 13)		
	Potential Exposure Check		
15.	Part A, Section 1, Column 21	378,142,126	
16.	Part B, Section 1, Column 18	29,171,125	
17.	Part D, Column 11	407,313,251	
18.	Total (Line 15 plus Line 16 minus Line 17)		

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	134,455,682	1,468,641,267
2.	Cost of cash equivalents acquired	27,330,339,818	46,435,365,418
3.	Accrual of discount	1,179,158	2,700,088
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(1,572)	6,038
6.	Deduct consideration received on disposals	27,357,674,729	47,772,257,129
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	108,298,357	134,455,682
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	108,298,357	134,455,682

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Home Office Buildings	NORTHBROOK	IL	05/01/1965	VARIOUS				3,294,714
Sanders Vacant Land	NORTHBROOK	IL	08/11/2010	VARIOUS	9,076,995		9,076,995	
Allstate Printing and Comm. Warehouse - 1600 S. Wolf Rd.	WHEELING	IL	01/01/1967	VARIOUS				20,904
Office Building - 75 Executive Pkwy	HUDSON	OH	01/01/1968	VARIOUS				27,650
Office Buildings - 100-110 E. Palatine Rd.	WHEELING	IL	01/01/1973	VARIOUS				44,679
South Barrington Building	SO. BARRINGTON	IL	01/01/1979	VARIOUS				6,301
Greenfield Data Center - Land Purchase 2007	ROCHELLE	IL	11/29/2007	VARIOUS				168
Office Buildings - Texas	IRVING	TX	05/01/1989	VARIOUS				526,655
Lincoln Benefit Life Building	Lincoln	NE	06/16/1998	VARIOUS				23,087
0199999. Acquired by Purchase					9,076,995		9,076,995	3,944,157
0399999 - Totals					9,076,995		9,076,995	3,944,157

SCHEDULE A - PART 3

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

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

NONE

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
3399999 - Totals								

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
122641	PALATINE	IL		07/29/2005		10,537							10,537	10,537			
122796	CHICAGO	IL		03/15/2006		85,076							85,076	85,076			
123200	PLANO	TX		01/27/2010		11,361							11,361	11,361			
0299999. Mortgages with partial repayments						106,974							106,974	106,974			
123212	MEMPHIS	TN		04/21/2010	07/23/2010	10,046,724		145			145		10,046,869	10,057,001		10,131	10,131
0399999. Mortgages disposed						10,046,724		145			145		10,046,869	10,057,001		10,131	10,131
0599999 - Totals						10,153,698		145			145		10,153,843	10,163,975		10,131	10,131

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
45258#-AA-8	IMPACT HUNTINGTON	SAN FRANCISCO	CA	IMPACT COMMUNITY		01/01/2009			609,753			
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated									609,753			XXX
000000-00-0	1903 EQUITY FUND, LP	Boston	MA	GORDON BROTHERS		11/30/2006			166,405		4,046,425	4.470
000000-00-0	ABRY BROADCAST PARTNERS III, L.P.	Boston	MA	ABRY PARTNERS		03/19/1997			1,575			1.720
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	EG	ACTIS CAPITAL		01/02/2008			2,348,801		10,530,228	1.150
000000-00-0	AIG HIGHSTAR CAPITAL III	New York	NY	AIG GLOBAL INV GRP		05/25/2007			357,479		2,793,039	1.240
000000-00-0	APOLLO INVESTMENT FUND VI	New York	NY	APOLLO MANAGEMENT		05/11/2006			583,224		3,046,335	0.250
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	APOLLO MANAGEMENT		01/28/2008			740,166		9,116,837	0.110
000000-00-0	ARGAN CAPITAL LP	London	EG	ARGAN CAPITAL MGMT		02/12/2007			80,271			1.850
000000-00-0	AVIGO SME FUND III	New Delhi	IN	AVIGO CAPITAL MGMT		06/30/2010			1,375,825		17,302,000	8.790
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	BLACKSTONE GROUP		01/30/2006			290,597		1,121,643	0.060
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	BLACKSTONE		04/18/2007			193,731		831,581	0.060
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	BRAZOS PVT EQU PARTNERS		03/17/2006			246,508		3,421,586	5.100
000000-00-0	DOUGHTY HANSON & CO V	London	EG	DOUGHTY HANSON		05/04/2007			118,053		7,873,388	0.370
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	Toronto	ON	EDGESTONE		04/18/2006			2,487		4,436,176	4.250
000000-00-0	ELEVATION PARTNERS, LP	Menlo Park	CA	ELEVATION ASSOC		12/13/2004			169,687			0.740
000000-00-0	EQT V FUND	St Peter Port	GR	EQT		12/01/2006			299,155		1,964,058	0.160
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	IS	FIMI OPPORTUNITY LTD		01/07/2008			192,616		4,196,916	3.210
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	FRANCISCO PARTNERS		07/10/2006			1,055,250		2,462,250	0.870
000000-00-0	GTCR FUND IX	Chicago	IL	GTCR GOLDER RAUNER		12/01/2006			1,047,965		3,174,015	0.600
000000-00-0	HARBOURVEST BUYOUT FUND VII	Boston	MA	HARBOURVEST PTRS		11/12/2003			160,000			0.790
000000-00-0	KOHLBERG INVESTORS V, LP	Mount Kisco	NY	KOHLBERG & CO		12/28/2004			4,345		1,153,946	3.080
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	KOHLBERG & CO		06/20/2007			16,646		6,199,374	1.720
000000-00-0	KRG CAPITAL FUND III, LP	Denver	CO	KRG CAPITAL PTRS		06/08/2005			67,474		2,378,581	1.610
000000-00-0	KRG CAPITAL FUND IV, LP	Denver	CO	KRG CAPITAL PTRS		01/04/2008			1,394,548		9,614,508	0.800
000000-00-0	LANDMARK EQUITY PARTNERS XI	Simsbury	CT	LANDMARK PRTNRS		07/01/2003			28,306			2.360
000000-00-0	LEXINGTON V, LP	New York	NY	LEXINGTON PRTNRS		06/27/2003			99,788			2.000
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LINCOLNSHIRE PTRS		10/01/2004			9,231			2.400
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY & COMPANY		08/17/2006			178,367		1,325,333	0.360
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	LEXINGTON PRTNRS		06/25/2004			107,997			2.160
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MATLIN PATTERSON GLOBAL		07/30/2007			724,715		2,268,031	0.160
58988#-10-0	MERIT MEZZANINE FUND IV	Chicago	IL	MERIT CPTL PTNRS		01/13/2005			185,989			1.100
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	ODYSSEY PRTNRS		08/27/2004			9,282			2.330
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	London	GR	PARTNERS GROUP MGMT		06/27/2006			449,931			5.050
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY		03/16/2007			1,322,806		4,283,519	0.120
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	PRUDENTIAL CAP GROUP		04/28/2005			61,936			1.290
000000-00-0	SAIF PARTNERS IV	GRAND CAYMAN	CI	SAIF IV GP, LP		08/27/2010		1,156,680			16,740,000	1.500
000000-00-0	SEGULAH IV, LP	Stockholm	SW	SEGULAH		04/28/2008			609,373		3,510,866	1.000
000000-00-0	SENTINEL CAPITAL PARTNERS III, LP	New York	NY	SENTINEL PRTNRS		05/20/2005			549,362			3.200
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	SILVER LAKE PARTNERS		10/22/2007			1,845,361		4,897,115	0.120
000000-00-0	STERLING CAPITAL PARTNERS II, LP	Westport	CT	STERLING PRTNRS		08/18/2005			296,016		99,640	2.390
000000-00-0	TENASKA POWER FUND, LP	Omaha	NE	TENASKA, INC		03/25/2005			3,583			1.310
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	TENASKA INC		10/15/2007			1,154,981		5,921,435	0.610
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	London	GR	TFCP III		11/02/2006			527,015		5,161,438	0.200
000000-00-0	TPG IV	Fort Worth	TX	Texas Pacific Group		12/09/2003			107,759			0.220
000000-00-0	TPG V	Fort Worth	TX	Texas Pacific Group		06/27/2006			455,781		2,104,334	0.100
000000-00-0	TPG VI	Fort Worth	TX	Texas Pacific Group		05/22/2008			1,399,906			0.100
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP	New York	NY	TRILANTIC CAPITAL		11/17/2004			175,147			2.250
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	Wayzata	MN	WAYZATA INVEST PARTNERS		02/17/2006			1,327,500			0.910
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	WARBURG PINCUS LLC		10/24/2007			1,344,000		9,352,000	0.150
1599999. Joint Venture Interests - Common Stock - Unaffiliated								1,156,680	23,886,942		151,326,597	XXX
000000-00-0	ALLSTATE EQT AIC FUND	DOVER	DE	Allstate Equity Mgmt		12/31/2008			27,307,123		376,114,019	99.930
000000-00-0	FIMI OPPORTUNITY FUND II	Tel-Aviv	IS	FIMI OPPORTUNITY LTD		10/11/2005			179,097		792,902	6.560
000000-00-0	Guggenheim Advisors Select Fund II	New York	NY	GUGGENHEIM		02/26/2007	13		35,000,000			76.960
000000-00-0	LYKAION IAM LTD	New York	NY	INVESTCORP		02/26/2007	13		20,000,000			100.000
000000-00-0	SUMMER STREET CAPITAL II LP	Buffalo	NY	SUMMER STREET CAP PT		05/01/2007			1,065,456		2,917,394	5.740
1699999. Joint Venture Interests - Common Stock - Affiliated									83,551,676		379,824,315	XXX
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	BLACKSTONE GROUP		09/27/2007			706,512		14,914,666	0.270
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CB RICHARD ELLIS		12/11/2007			3,604,772		13,857,240	3.530
000000-00-0	IMPACT PCCP IV LLC	SAN FRANCISCO	CA	IMPACT COMMUNITY		10/18/2006			340,647			7.150
000000-00-0	JER FUND III	McLean	VA	JER PARTNERS		01/05/2005			7,568			2.190
000000-00-0	KTR INDUSTRIAL FUND II	New York	NY	KTR CAPITAL PTRS		12/31/2007			2,000,000		18,000,000	2.860
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PRTNRS		07/27/2005			190,150			4.410
000000-00-0	LASALLE GROWTH AND INCOME FUND III	Chicago	IL	LASALLE INV MGT		07/01/2003			159,105			4.880

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY		07/22/2009			834,505		22,912,492	0.330
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	ROCKWOOD CAPITAL		10/19/2006			3,163,630			2.320
000000-00-0	RLJ REAL ESTATE FUND III, LP	Bethesda	MD	RLJ CAPITAL PARTNS		09/05/2008			1,296,924		11,187,003	1.340
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS V	White Plains	NY	ROCKWOOD CAPITAL		04/15/2004			88,478			2.390
1799999. Joint Venture Interests - Real Estate - Unaffiliated									12,392,292		80,871,401	XXX
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	ENERVEST MANAGEMENT		06/22/2007			375,775		749,587	2.950
000000-00-0	HANCOCK MEZZANINE PARTNERS III, LP	Boston	MA	HANCOCK PARTNERS		12/30/2003			1,886			3.130
1999999. Joint Venture Interests - Other - Unaffiliated									377,661		749,587	XXX
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 36 LLC	ST. PETERSBURG	FL	RJTCF-36 LLC		08/23/2010		17,500,000			16,187,500	8.750
000000-00-0	USA INSTITUTIONAL TAX CR FUND LXXX LP	Greenwich	CT	RICHMAN USA TAX CREDIT		07/30/2010		25,000,000			23,876,674	10.640
3299999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated								42,500,000			40,064,174	XXX
3999999. Total - Unaffiliated								1,156,680	37,266,647		232,947,585	XXX
4099999. Total - Affiliated								42,500,000	83,551,676		419,888,489	XXX
4199999 - Totals								43,656,680	120,818,323		652,836,074	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
40450#-AA-5	HD SUPPLY HUGHES MIAMI CTL	MIAMI	FL	DIRECT	01/01/2008	09/10/2010	30,428							30,428	30,428				444
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							30,428							30,428	30,428				444
13138@-10-6	CALTIUS PARTNERS III	Los Angeles	CA	CALTIUS CAPITAL	09/03/2004	09/21/2010	310,633	(466)			928	462		311,095	311,095				8,200
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated							310,633	(466)			928	462		311,095	311,095				8,200
000000-00-0	1903 EQUITY FUND, LP	Boston	MA	GORDON BROTHERS	11/30/2006	07/12/2010	114,627	(3,397)			6,072	2,676		117,303	117,303				
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Central	HK	AFFINITY EQUITY PRTN	01/29/2007	07/19/2010	34,393				1,197	1,197		35,590	35,590				
000000-00-0	ABRY BROADCAST PARTNERS III, L.P.	Boston	MA	ABRY PARTNERS	03/19/1997	07/02/2010	33,212				707	707		33,919	33,919				
000000-00-0	AIG HIGHSTAR CAPITAL II	New York	NY	AIG HIGHSTAR PRTNRS	05/24/2004	09/22/2010	136,307	21			1,101	1,122		137,429	137,429				(423)
000000-00-0	AIG HIGHSTAR CAPITAL III	New York	NY	AIG GLOBAL INV GRP	05/25/2007	09/21/2010	97,176	(1,060)			824	(236)		96,940	96,940				232
000000-00-0	ALERIAN CAPITAL PARTNERS	New York	NY	ALERIAN CAPITAL MGMT	04/30/2007	07/30/2010	(373,714)			(14,419)		14,419		(359,296)	(359,296)				
000000-00-0	APOLLO INVESTMENT FUND VI	New York	NY	APOLLO MANAGEMENT	05/11/2006	09/01/2010	782,443							782,443	782,443				
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	APOLLO MANAGEMENT	01/28/2008	09/24/2010	207,308	(1,812)			2,303	490		207,798	207,798				1,763
000000-00-0	ARGAN CAPITAL LP	London	EG	ARGAN CAPITAL MGMT	02/12/2007	09/30/2010	(163,505)	(3,886)			1,487	(2,399)	(919)	(166,823)	(166,823)				4,006
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV, LP	New York	NY	AVENUE CAPITAL	07/20/2006	09/30/2010	141,491	(5,412)				(5,412)		136,079	136,079				252
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	BLACKSTONE GROUP	01/30/2006	09/24/2010	47,306	3,129			167	3,297		50,602	50,602				
000000-00-0	B IV	Waltham	MA	DDJ Capital Mgmt	03/28/2003	07/01/2010	204,685	76,656				76,656		281,341	281,341				
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	BLACKSTONE	04/18/2007	09/24/2010	31,074				137	137		31,211	31,211				
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	BRAZOS PVT EQU PARTNERS	03/17/2006	07/07/2010	23,704				94	94		23,798	23,798				(13)
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	Toronto	ON	EDGESTONE	04/18/2006	09/24/2010	(15,089)	379			144	522		(14,567)	(14,567)				78
000000-00-0	ELEVATION PARTNERS, LP	Menlo Park	CA	ELEVATION ASSOC	12/13/2004	07/02/2010	3,636,657				19,386	19,386		3,656,043	3,656,043				
000000-00-0	ETHOS PE FUND V	Johannesburg	SF	ETHOS CAPITAL	10/20/2006	09/22/2010	215,612	2,620			6,306	8,926		224,539	224,539				
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	FRANCISCO PARTNERS	07/10/2006	09/30/2010	97,279	74				74		97,353	97,353				(608)
000000-00-0	GLOBAL PRIVATE EQUITY III	Boston	MA	ADVENT GROUP	03/19/1997	09/30/2010	492	108				108		600	600				
000000-00-0	FFC PARTNERS I, L.P.	Greenwich	CT	FERRER FREEMAN & COMPANY	12/23/1996	09/01/2010	934,086	56,111			61,675	117,785		1,051,871	1,051,871				
000000-00-0	HARBOURVEST BUYOUT FUND VII	Boston	MA	HARBOURVEST PTRS	11/12/2003	09/22/2010	422,541	11,545			9,241	20,787		443,328	443,328				(1,822)
000000-00-0	HARBOURVEST VENTURE FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	09/28/2010	103,607	2,527			2,766	5,293		108,900	108,900				
000000-00-0	KOHLBERG INVESTORS V, LP	Mount Kisco	NY	KOHLBERG & CO	12/28/2004	09/30/2010	4,120	(148)				(148)		3,972	3,972				(2)
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	KOHLBERG & CO	06/20/2007	09/30/2010	(546,580)	20,228			7,101	27,329		(519,251)	(519,251)				42,844

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	KRG CAPITAL FUND III, LP	Denver	CO	KRG CAPITAL PTRS	06/08/2005	08/02/2010	(26,732)	(3,479)			14	(3,465)		(30,197)	(30,197)				143
000000-00-0	KRG CAPITAL FUND IV, LP	Denver	CO	KRG CAPITAL PTRS	01/04/2008	08/16/2010	6,136	70			87	156		6,292	6,292				
000000-00-0	LANDMARK EQUITY PARTNERS XI	Simsbury	CT	LANDMARK PRTNRS	07/01/2003	09/30/2010	120,424	1,926				1,926		122,350	122,350				752
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LINCOLNSHIRE PTRS	10/01/2004	09/21/2010	(673,340)	(226,328)			6,389	(219,939)		(893,279)	(893,279)				281,564
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY & COMPANY	08/17/2006	09/27/2010	605,754	1,530			3,267	4,797		610,551	610,551				
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	LEXINGTON PRTNRS	06/25/2004	09/30/2010	150,464	3,822			24	3,846		154,311	154,311				2,822
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	New York	NY	LEEDS WELD ASSOC	07/21/2004	09/30/2010	(2,610,900)	(1,049,234)				(1,049,234)		(3,660,134)	(3,660,134)				734,533
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MATLIN PATTERSON GLOBAL	07/30/2007	07/08/2010	987,410							987,410	987,410				
58988#-10-0	MERIT MEZZANINE FUND IV	Chicago	IL	MERIT CPTL PTNRS	01/13/2005	07/07/2010	741	17				17		758	758				11
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	OAK HILL PRTNRS	12/28/2004	09/30/2010	(221,436)	(11,172)			1,197	(9,975)		(231,411)	(231,411)				3,243
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners	03/11/2008	09/30/2010	7,534,906	1,317,742				1,317,742		8,852,647	8,852,647				(874,727)
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	ODYSSEY PRTNRS	08/27/2004	09/30/2010	(102,181)	5,704			484	6,188		(95,993)	(95,993)				733
000000-00-0	PENINSULA FUND IV	Detroit	MI	PENINSULA PRTNRS	09/30/2005	09/30/2010	1,228,084	(12,461)				(12,461)		1,215,623	1,215,623				(53,927)
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	London	GR	PARTNERS GROUP MGMT	06/27/2006	09/30/2010	(249,992)	(21,366)				(21,366)	(4,762)	(276,120)	(276,120)				9,665
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY	03/16/2007	09/27/2010	335,373	32,354			3,310	35,665		371,038	371,038				
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	PRUDENTIAL CAP GROUP	04/28/2005	07/27/2010	527,410	(7,660)			2,438	(5,222)		522,187	522,187				14,915
000000-00-0	SEGULAH IV, LP	Stockholm	SW	SEGULAH	04/28/2008	08/20/2010	110,921	(144,085)				(144,085)	123,451	90,288	90,288				
000000-00-0	SENTINEL CAPITAL PARTNERS III, LP	New York	NY	SENTINEL PRTNRS	05/20/2005	08/23/2010	2,849,004	94,310				94,310		2,943,314	2,943,314				292,492
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	SILVER LAKE PARTNERS	10/22/2007	09/30/2010	26,862	(422)			119	(303)		26,559	26,559				265
000000-00-0	STERLING CAPITAL PARTNERS II, LP	Westport	CT	STERLING PRTNRS	08/18/2005	09/30/2010	1,075,111	(3,842)				(3,842)		1,071,269	1,071,269				(1,383)
000000-00-0	TENASKA POWER FUND, LP	Omaha	NE	TENASKA, INC	03/25/2005	08/19/2010	1,051,986	1,150			12,364	13,514		1,065,500	1,065,500				(16,768)
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	TENASKA INC	10/15/2007	07/01/2010	53,882	(143)			1,115	972		54,854	54,854				
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	London	GR	TFCP III	11/02/2006	09/30/2010	225,046	(45,168)			(398)	(45,565)	(10,066)	169,415	169,415				
000000-00-0	TPG IV	Fort Worth	TX	Texas Pacific Group	12/09/2003	09/30/2010	531,814	84,780				84,780		616,594	616,594				(42,874)
000000-00-0	TPG V	Fort Worth	TX	Texas Pacific Group	06/27/2006	09/23/2010	139,740				241	241		139,981	139,981				
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP	New York	NY	TRILANTIC CAPITAL	11/17/2004	08/18/2010	368,275	18,132			1,446	19,578		387,853	387,853				(7,219)
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	Wayzata	MN	WAYZATA INVEST PARTNERS	02/17/2006	09/30/2010	61,429	(556)				(556)		60,873	60,873				(251)
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	New York	NY	WARBURG PINCUS	07/26/2005	09/30/2010	619,322	10,993				10,993		630,315	630,315				
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	WIND POINT PRTNRS	02/15/2006	09/30/2010	(17,915)	1,274				1,274		(16,641)	(16,641)				31
1599999. Joint Venture Interests - Common Stock - Unaffiliated							20,876,828	205,571		(14,419)	152,806	372,796	107,705	21,357,329	21,357,329				390,327
000000-00-0	ALLSTATE EQT AIC FUND	DOVER	DE	Allstate Equity Mgmt	12/31/2008	09/22/2010	2,337,742	16,085				16,085		2,353,828	2,353,828				
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	BIRCH HILL EQU PARTNERS	03/17/2006	07/20/2010	172,433	(5,402)			527	(4,875)	328	167,885	167,885				1,071
000000-00-0	CONNING INSURANCE CAPITAL LIMITED PARTNERSHIP III	Hartford	CT	CONNING PARTNERS	07/16/1994	09/30/2010	(76)							(76)	(76)				1
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	ON	EDGESTONE	04/18/2006	09/24/2010	2,632	78			33	111		2,743	2,743				
000000-00-0	EXCELLERE CAPITAL FUND LP	Denver	CO	EXCELLERE PARTNERS	03/27/2007	09/21/2010	4,311,542	335,843				335,843		4,647,385	4,647,385				
000000-00-0	HUNTINGTON ACQUISITION CORP. L.P.	EAST NORTHPORT	NY	KENDALL	01/31/1992	09/29/2010	460,000							460,000	460,000				9,233
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PRTNRS	12/13/2004	09/30/2010	423,894	8,694				8,694		432,588	432,588				3,557
000000-00-0	LYKAION IAM LTD	New York	NY	INVESTCORP	02/26/2007	08/30/2010	26,617,263	(198,851)				(198,851)		26,418,412	26,418,412				
000000-00-0	TPF GENCO CO-INVESTMENT FUND LP	Omaha	NE	TENASKA, INC	12/13/2006	07/01/2010	31,195	(563)				(563)		30,632	30,632				
1699999. Joint Venture Interests - Common Stock - Affiliated							34,356,626	155,883			560	156,443	327	34,513,397	34,513,397				13,862
000000-00-0	CERBERUS INST PARTNERS LP	New York	NY	BLACKACRE CAPITAL	05/06/2004	09/30/2010	450,863	(4,042)				(4,042)		446,822	446,822				(8,710)
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV	New York	NY	BLACKSTONE GROUP	10/22/2003	09/30/2010	145,539				841	841		146,379	146,379				
000000-00-0	CB STRATEGIC PARTNERS III	Los Angeles	CA	CB RICHARD ELLIS	01/06/2004	09/30/2010	(57,363)	154				154		(57,208)	(57,208)				545
000000-00-0	DRA GROWTH & INCOME IV	New York	NY	DRA ADVISORS	05/29/2003	09/23/2010	355,617							355,617	355,617				
000000-00-0	DRA GROWTH & INCOME I	New York	NY	DRA ADVISORS	03/31/1998	09/28/2010	5,113	(1,559,574)				(1,559,574)		(1,554,461)	(1,554,461)				1,563,463
000000-00-0	JER FUND III	McLean	VA	JER PARTNERS	01/05/2005	09/28/2010	2,169,601	134,042			43,352	177,394		2,346,995	2,346,995				19,510
000000-00-0	JER FUND II	McLean	VA	JER PARTNERS	06/04/1999	09/21/2010	973	(74)			3	(72)		901	901				
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PTRS	10/24/2005	07/01/2010	(13,996)	38			70	108		(13,888)	(13,888)				91
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PRTNRS	07/27/2005	09/30/2010	68,289	(5,479)				(5,479)		62,810	62,810				
000000-00-0	LASALLE GROWTH AND INCOME FUND III	Chicago	IL	LASALLE INV MGT	07/01/2003	08/12/2010	732,700	(15,553)				(15,553)		717,146	717,146				14,124
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V - U.S	New York	NY	MORGAN STANLEY RE GP	10/10/2006	08/24/2010	77,186				6,511	6,511		83,697	83,697				
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	San Francisco	CA	ROCKPOINT GROUP	09/27/2007	08/24/2010	261,503	(7,625)			1,613	(6,012)		255,491	255,491				
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	WESTBROOK PRTNRS	05/04/2006	09/30/2010	50,298	(190)			444	254		50,552	50,552				(443)
1799999. Joint Venture Interests - Real Estate - Unaffiliated							4,246,322	(1,458,303)			52,834	(1,405,469)		2,840,853	2,840,853				1,588,579

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	DRA GROWTH & INCOME II	New York	NY	DRA ADVISORS	11/01/1998	09/30/2010	10,009	(5,756,718)				(5,756,718)		(5,746,709)	(5,746,709)				5,749,950
1899999. Joint Venture Interests - Real Estate - Affiliated							10,009	(5,756,718)				(5,756,718)		(5,746,709)	(5,746,709)				5,749,950
000000-00-0	ARCLIGHT ENERGY PARTNERS II, LP	Boston	MA	ARCLIGHT PARTNERS	12/16/2003	08/24/2010	(256,449)	9,174				9,174		(247,276)	(247,276)				29,121
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	ENERVEST MANAGEMENT	06/22/2007	09/30/2010	966,313	4,854			5,124	9,979		976,292	976,292				9,340
000000-00-0	HANCOCK MEZZANINE PARTNERS III, LP	Boston	MA	HANCOCK PARTNERS	12/30/2003	09/15/2010	238,203				1,661	1,661		239,864	239,864				
1999999. Joint Venture Interests - Other - Unaffiliated							948,067	14,028			6,785	20,813		968,880	968,880				38,460
000000-00-0	MMA RENEWABLE VENTURES SOLAR FUND IV	NELLIS	NV	MMA RENEWABLE VENTURES	07/20/2007	07/01/2010	61,974	910				910		62,884	62,884				
2099999. Joint Venture Interests - Other - Affiliated							61,974	910				910		62,884	62,884				
3999999. Total - Unaffiliated							26,412,278	(1,239,170)		(14,419)	213,353	(1,011,398)	107,705	25,508,584	25,508,584				2,026,011
4099999. Total - Affiliated							34,428,609	(5,599,925)			560	(5,599,365)	327	28,829,571	28,829,571				5,763,811
4199999 - Totals							60,840,887	(6,839,095)		(14,419)	213,913	(6,610,763)	108,032	54,338,156	54,338,156				7,789,822

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
31398A-2C-5	FANNIE MAE 07/26/2012		07/22/2010	BARCLAYS BANK		19,995,900	20,000,000		1FE
31398A-3F-7	FANNIE MAE 08/23/2012		08/19/2010	BARCLAYS BANK		14,990,880	15,000,000		1FE
31398A-4M-1	FANNIE MAE 10/26/2015		09/24/2010	SALOMON SMITH BARNEY		9,955,500	10,000,000		1FE
3137EA-CM-9	FREDDIE MAC 09/10/2015		09/09/2010	SALOMON SMITH BARNEY		29,914,200	30,000,000		1FE
912810-FS-2	TSY INFL IX N/B 01/15/2026		08/10/2010	BANK OF AMERICA		29,169,192	25,000,000	40,313	1
912810-PV-4	TSY INFL IX N/B 01/15/2028		08/12/2010	Various		86,729,014	81,245,000	113,947	1
912828-JX-9	TSY INFL IX N/B 01/15/2019		08/12/2010	SALOMON SMITH BARNEY		56,466,141	50,000,000	83,589	1
912828-NM-8	TSY INFL IX N/B 07/15/2020		08/13/2010	Various		133,577,415	130,000,000	133,390	1
912828-JT-8	US TREASURY N/B 11/30/2013		08/16/2010	UNION BANK OF SWITZERLAND		25,946,373	25,000,000	106,557	1
912828-JW-1	US TREASURY N/B 12/31/2013		08/16/2010	SALOMON SMITH BARNEY		51,023,605	50,000,000	97,826	1
912828-JZ-4	US TREASURY N/B 01/31/2014		08/17/2010	BANK OF AMERICA		51,414,065	50,000,000	42,799	1
912828-NQ-9	US TREASURY N/B 07/31/2012		08/19/2010	Various		522,517,908	521,400,000	153,011	1
912828-NV-8	US TREASURY N/B 08/31/2015		09/22/2010	Various		769,997,550	775,000,000	19,855	1
912828-NW-6	US TREASURY N/B 08/31/2017		09/24/2010	Various		99,479,895	100,000,000	129,489	1
912828-NZ-9	US TREASURY N/B 09/30/2015		09/29/2010	Various		249,860,580	250,000,000		1
912828-PA-2	US TREASURY N/B 09/30/2017		09/29/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		224,779,680	225,000,000		1
912828-NU-0	WI TREASURY N/B 08/15/2013		08/16/2010	Various		99,951,505	100,000,000	4,076	1
0399999. Bonds - U.S. Governments						2,475,769,403	2,457,645,000	924,853	XXX
05957A-AA-7	BANCO DEL ESTADO -CHILE 10/07/2020	F	07/01/2010	VARIOUS		5,954,400	5,954,400		1FE
105756-BS-8	FED REPUBLIC OF BRAZIL 01/22/2021	F	07/27/2010	DEUTSCHE BANK A.G.		5,135,350	5,000,000	7,448	2FE
053017-39-8	IDBI BANK LTD/DIFC DUBAI 02/05/2016	F	07/29/2010	HSBC SECURITIES, INC.		2,998,290	3,000,000		2FE
500630-BS-6	KOREA DEVELOPMENT BANK 03/09/2016	F	09/01/2010	CITIBANK		10,997,800	11,000,000		1FE
50065T-AB-9	KOREA FINANCE CORP 09/20/2016	F	09/15/2010	BARCLAYS BANK		6,491,940	6,500,000		1FE
71656L-AD-3	PETROLEOS MEXICANOS 01/21/2021	F	07/13/2010	DEUTSCHE BANK A.G.		3,960,440	4,000,000		2FE
74733W-AA-6	QATARI DIAR FINANCE QSC 07/21/2015	F	07/14/2010	BARCLAYS BANK		4,962,600	5,000,000		1FE
748148-RU-9	QUEBEC PROVINCE 07/29/2020	A	07/22/2010	BANK OF AMERICA		9,960,700	10,000,000		1FE
168863-AV-0	REPUBLIC OF CHILE 08/05/2020	F	07/29/2010	CITIBANK		3,995,080	4,000,000		1FE
731011-AS-1	REPUBLIC OF POLAND 07/16/2015	F	07/08/2010	HSBC SECURITIES, INC.		7,976,240	8,000,000		1FE
1099999. Bonds - All Other Governments						62,432,840	62,454,400	7,448	XXX
567389-QC-8	MARICOPA CNTY AZ USD 80 CHAND 07/01/2016		08/17/2010	PRE-REFUNDING		71,420	70,000	447	1FE
567389-QD-6	MARICOPA CNTY AZ USD 80 CHAND 07/01/2016		08/17/2010	PRE-REFUNDING		1,137,622	1,115,000	7,124	1FE
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,209,042	1,185,000	7,571	XXX
14837K-EX-9	CASTAIC LAKE WTR AGY CA COP 0 08/01/2030		07/08/2010	MESIROW FINANCIAL, INC.		7,342,018	7,685,000	155,621	1FE
91412G-CB-9	UNIVERSITY OF CA MULTI PURP 0 09/01/2023		07/23/2010	PRE-REFUNDING		4,612,097	4,630,000	91,314	1FE
91412G-CG-8	UNIVERSITY OF CA MULTI PURP 0 09/01/2023		07/23/2010	PRE-REFUNDING		89,652	90,000	1,775	1FE
914353-DV-6	UNIVERSITY OF IL AUX FACS SYS 04/01/2012		07/19/2010	STONE & YOUNGBERG		974,850	1,000,000		1FE
3199999. Bonds - U.S. Special Revenues						13,018,617	13,405,000	248,710	XXX
00508X-AD-6	ACTUANT CORPORATION 06/15/2017		09/09/2010	STERNE AGEE & LEACH		1,819,163	1,805,000	15,067	3FE
007903-AS-6	ADVANCED MICRO DEVICES 08/01/2020		07/26/2010	J. P. MORGAN SECURITIES, INC.		550,000	550,000		4FE
008252-AL-2	AFFILIATED MANAGERS GROU 3.95 08/15/2038		08/30/2010	MCMAHAN SECURITIES CO LP		519,225	525,000	979	2FE
00846U-AF-8	AGILENT TECHNOLOGIES INC 07/15/2013		07/13/2010	BANK OF AMERICA		6,987,050	7,000,000		2FE
009363-AJ-1	AIRGAS INC 10/01/2015		09/27/2010	BANK OF AMERICA		4,742,828	4,750,000		2FE
013817-AU-5	ALCOA INC 08/15/2020		07/26/2010	CITIBANK		4,993,550	5,000,000		1Z
471109-AB-4	ALLTRISTA CORP 05/01/2017		08/24/2010	Various		3,045,000	3,000,000	65,000	4FE
02005N-AA-8	ALLY FINANCIAL INC 09/15/2020		08/09/2010	GOLDMAN, SACHS & CO.		2,973,480	3,000,000		4FE
0258M0-DA-4	AMER EXPRESS CREDIT CO 09/15/2015		09/08/2010	GOLDMAN, SACHS & CO.		5,964,960	6,000,000		1FE
025676-AJ-6	AMERICAN EQUITY INVESTME 3.50 09/15/2015		09/17/2010	Various		2,010,500	2,000,000		2FE
02666Q-G6-4	AMERICAN HONDA FINANCE 09/21/2015		09/28/2010	Various		14,797,033	14,750,000	3,472	1FE
03063E-AE-7	AMERICREDIT AUTOMOBILE RECEIV 04/07/2014		08/04/2010	GREENWICH CAPITAL MARKETS, INC.		4,702,500	4,500,000	2,081	2FE
03063P-AD-4	AMERICREDIT AUTOMOBILE RECEIV 09/08/2015		09/15/2010	BARCLAYS BANK		3,998,946	4,000,000		1FE
03063P-AE-2	AMERICREDIT AUTOMOBILE RECEIV 04/08/2016		09/15/2010	BARCLAYS BANK		3,680,676	3,681,000		1FE
03064G-AB-7	AMERICREDIT AUTOMOBILE RECEIV 02/06/2014		09/23/2010	MORGAN STANLEY DEAN WITTER		7,427,172	7,400,000	5,579	1FE
030615-AF-5	AMERICREDIT PRIME AUTOMOBILE 02/10/2014		08/04/2010	WACHOVIA SECURITIES		3,287,621	3,141,000	474	1FE
031162-AN-0	AMGEN INC .125000% 02/01/2011 02/01/2011		08/25/2010	NOMURA SECURITIES INTERNATIONAL, INC.		1,990,000	2,000,000	201	1FE
031652-BB-5	AMKOR TECHNOLOGIES INC 05/01/2018		08/18/2010	Various		5,549,750	5,500,000	105,114	3FE
032511-BH-9	ANADARKO PETROLEUM CORP 09/15/2017		08/09/2010	J. P. MORGAN SECURITIES, INC.		5,000,000	5,000,000		2FE
034863-AC-4	ANGLO AMERICAN CAPITAL 09/27/2013	F	09/20/2010	BARCLAYS BANK		6,994,120	7,000,000		2FE
037389-AV-5	AON CORP 09/30/2015		09/07/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		4,975,850	5,000,000		2FE
03938L-AR-5	ARCELORMITTAL 08/05/2015	F	08/02/2010	CITIBANK		11,894,760	12,000,000		2FE
039380-AB-6	ARCH COAL INC 08/01/2016		07/01/2010	OPPENHEIMER & CO. INC		2,092,500	2,000,000	75,833	4FE
039380-AC-4	ARCH COAL INC 10/01/2020		08/02/2010	BANK OF AMERICA		1,000,000	1,000,000		4FE
04363U-AA-4	ASCIANO FINANCE 09/23/2015	F	09/16/2010	MORGAN STANLEY DEAN WITTER		7,987,840	8,000,000		2FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
00206R-AV-4	AT&T INC 08/15/2015		07/27/2010	ROYAL BANK OF SCOTLAND PLC		27,166,615	27,250,000		1FE
05946N-AJ-4	BANCO BRADESCO SA 01/16/2021	F	08/09/2010	HSBC SECURITIES, INC.		2,988,660	3,000,000		1Z
06052D-AD-7	BANK OF AMERICA AUTO TRUST 06/15/2016		09/24/2010	BANK OF AMERICA		26,164,063	25,000,000	34,222	1FE
06052M-AD-7	BANK OF AMERICA AUTO TRUST 06/15/2017		09/29/2010	CITIGROUP GLOBAL MARKETS		9,463,906	9,250,000	7,477	1FE
064149-C3-9	BANK OF NOVA SCOTIA 07/26/2013	A	07/15/2010	BARCLAYS BANK		14,979,000	15,000,000		1FE
06741C-AA-2	BARCLAYS BANK PLC 09/21/2015	F	09/14/2010	BARCLAYS BANK		9,988,300	10,000,000		1FE
055381-AQ-0	BE AEROSPACE INC 07/01/2018		07/12/2010	BARCLAYS BANK		2,140,000	2,000,000	6,611	3FE
055381-AR-8	BE AEROSPACE INC 10/01/2020		09/13/2010	Various		5,500,100	5,500,000		3FE
075811-AD-1	BECKMAN COULTER INC 2.500000% 12/15/2036		09/21/2010	Various		5,071,875	5,000,000	28,333	2FE
064255-AC-6	BK TOKYO-MITSUBISHI UFJ 09/11/2013	F	09/08/2010	MORGAN STANLEY DEAN WITTER		14,999,100	15,000,000		1FE
091797-AM-2	BLACK & DECKER CORP 11/01/2014		07/06/2010	CANTOR, FITZGERALD & CO.		5,406,050	5,000,000	44,861	1FE
096629-AA-8	BOARDWALK PIPELINES LLC 02/01/2017		08/17/2010	BARCLAYS BANK		3,249,720	3,000,000	8,708	2FE
120111-BH-1	BUILDING MATERIALS CORP 02/15/2020		07/14/2010	DEUTSCHE BANK SECURITIES		2,964,750	2,950,000	94,072	3FE
120111-BK-4	BUILDING MATERIALS CORP 08/15/2018		09/27/2010	Various		4,947,360	5,000,000	26,354	4FE
12800U-AD-2	CAISSE CENTRALE DESJARDN 09/16/2013	A	09/09/2010	MORGAN STANLEY DEAN WITTER		4,997,500	5,000,000		1FE
131347-BS-4	CALPINE CORP 07/31/2020		07/20/2010	Various		3,848,972	3,850,000		4FE
13342B-AB-1	CAMERON INTL CORP 2.500000% 0 06/15/2026		09/24/2010	MCMAHAN SECURITIES CO LP		403,364	314,000	2,268	2FE
136069-DF-5	CANADIAN IMPERIAL BANK 02/04/2013	A	07/27/2010	ROYAL BANK OF SCOTLAND PLC		10,178,600	10,000,000	98,333	1FE
13974C-AF-5	CAPITAL AUTO RECEIVABLES ASSE 02/18/2014		08/31/2010	BARCLAYS BANK		6,908,281	6,500,000	18,720	1FE
147528-E@-8	CASEY'S GENERAL STORES, INC. 08/09/2020		08/05/2010	DIRECT		7,000,000	7,000,000		2Z
1248EP-AJ-2	CCO HLDGS LLC/CAP CORP 04/30/2018		07/08/2010	WARBURG DILLION READ LLC		2,550,000	2,500,000	41,016	4FE
1248EP-AR-4	CCO HLDGS LLC/CAP CORP 10/30/2017		09/20/2010	CITIBANK		2,000,000	2,000,000		4FE
15089Q-AA-2	CELANESE US HOLDINGS LLC 10/15/2018		09/15/2010	BANK OF AMERICA		500,000	500,000		3FE
159864-AB-3	CHARLES RIVER LABORATORI 2.25 06/15/2013		07/14/2010	MCMAHAN SECURITIES CO LP		972,600	1,000,000	2,125	3FE
165167-CD-7	CHESAPEAKE ENERGY CORP 02/15/2015		07/14/2010	OPPENHEIMER & CO. INC		5,612,500	5,000,000	203,194	3FE
165167-CE-5	CHESAPEAKE ENERGY CORP 08/15/2018		08/09/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		2,500,000	2,500,000		3FE
165167-CF-2	CHESAPEAKE ENERGY CORP 08/15/2020		08/09/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		4,000,000	4,000,000		3FE
12519B-AA-2	CHRYSLER FINANCIAL AUTO SECUR 11/10/2014		06/09/2010	SALOMON SMITH BARNEY				(5,450)	2FE
171203-AC-6	CHRYSLER FINANCIAL AUTO SECUR 01/15/2016		09/27/2010	GREENWICH CAPITAL MARKETS, INC.		33,743,587	33,120,000	38,916	1FE
17121D-AD-1	CHRYSLER FINANCIAL AUTO SECUR 11/08/2013		09/24/2010	BARCLAYS BANK		5,999,963	6,000,000		1FE
17121D-AE-9	CHRYSLER FINANCIAL AUTO SECUR 01/08/2014		09/24/2010	BARCLAYS BANK		7,499,401	7,500,000		1FE
17121D-AF-6	CHRYSLER FINANCIAL AUTO SECUR 08/08/2016		09/24/2010	BARCLAYS BANK		8,998,902	9,000,000		2FE
171779-AF-8	CIENA CORP 4.000000% 03/15/20 03/15/2015		08/16/2010	CITIGROUP GLOBAL MARKETS		377,116	400,000	6,844	4
990173-9B-4	CINCINNATI BELL INC TERM LOAN 06/11/2017		07/14/2010	BANK OF AMERICA		4,003,597	4,119,687		3FE
172967-FD-8	CITIGROUP INC 05/19/2015		08/02/2010	CITIBANK		10,243,100	10,000,000	105,556	1FE
18451Q-AD-0	CLEAR CHANNEL WORLDWIDE 12/15/2017		07/28/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		3,180,000	3,000,000	36,229	4FE
125896-BC-3	CMS ENERGY CORP 06/15/2019		08/25/2010	ROYAL BANK OF SCOTLAND PLC		3,507,000	3,000,000	54,688	3FE
200340-AN-7	COMERICA INC 09/16/2015		09/13/2010	J. P. MORGAN SECURITIES, INC.		4,993,800	5,000,000		1FE
202795-HV-5	COMMONWEALTH EDISON 08/01/2020		07/26/2010	BANK OF AMERICA		9,247,780	9,250,000		2FE
20854P-AC-3	CONSOL ENERGY INC 04/01/2017		07/12/2010	OPPENHEIMER & CO. INC		2,643,750	2,500,000	57,778	4FE
212015-AE-1	CONTINENTAL RESOURCES 04/01/2021		09/13/2010	BANK OF AMERICA		3,037,500	3,000,000		4FE
219023-AE-8	CORN PRODUCTS INTL INC 11/01/2015		09/14/2010	J. P. MORGAN SECURITIES, INC.		3,992,920	4,000,000		2FE
219868-BP-0	CORP ANDINA DE FOMENTO 01/15/2016	F	07/27/2010	Various		12,899,100	13,000,000	5,000	1FE
22025Y-AK-6	CORRECTIONS CORP OF AMER 06/01/2017		07/14/2010	OPPENHEIMER & CO. INC		3,157,500	3,000,000	31,000	3FE
126193-AB-7	CPS AUTO TRUST 03/15/2016		09/22/2010	CITIGROUP GLOBAL MARKETS		7,499,525	7,500,000		1FE
126193-AC-5	CPS AUTO TRUST 03/15/2016		09/22/2010	CITIGROUP GLOBAL MARKETS		1,999,950	2,000,000		2FE
12619R-AD-0	CPS AUTO TRUST 11/15/2013		08/26/2010	GREENWICH CAPITAL MARKETS, INC.		5,302,601	5,180,376	11,627	2FE
22546Q-AF-4	CREDIT SUISSE NEW YORK 08/05/2020	F	08/02/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		5,992,320	6,000,000		1FE
22822R-AV-2	CROWN CASTLE TOWERS LLC 08/15/2015		07/29/2010	MORGAN STANLEY DEAN WITTER		10,000,000	10,000,000		1FE
22764L-AB-9	CRTX ENRG/CRTX ENRG FINC 02/15/2018		08/06/2010	BARCLAYS BANK		1,050,000	1,000,000	44,622	4FE
126304-AK-0	CSC HOLDINGS INC 07/15/2018		07/26/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		1,582,500	1,500,000	4,448	3FE
126304-AG-9	CSC HOLDINGS LLC 02/15/2018		07/19/2010	Various		2,085,000	2,000,000	68,250	3FE
245217-AR-5	DEL MONTE FOODS CO 10/15/2019		09/02/2010	Various		9,701,350	9,170,000	216,194	3FE
24702R-AD-3	DELL INC 04/15/2013		07/22/2010	ROYAL BANK OF SCOTLAND PLC		5,420,800	5,000,000	66,583	1FE
24702R-AL-5	DELL INC 09/10/2015		09/07/2010	BARCLAYS BANK		4,998,850	5,000,000		1FE
24736V-AA-0	DELTA AIR LINES 07/02/2018		08/19/2010	GOLDMAN, SACHS & CO.		3,105,000	3,000,000	26,867	2FE
24823U-AG-3	DENBURY RESOURCES INC 02/15/2020		08/24/2010	OPPENHEIMER & CO. INC		3,217,500	3,000,000	8,250	4FE
251591-AM-5	DEVELOPERS DIVERS REALTY 05/01/2015		08/02/2010	CANTOR, FITZGERALD & CO.		2,872,500	3,000,000	43,083	3FE
27876G-BH-0	DISH DBS CORP 05/31/2015		07/22/2010	Various		4,451,250	4,250,000	49,030	3FE
255100-AA-7	DIVERSEY INC 11/15/2019		07/08/2010	BARCLAYS BANK		1,867,500	1,800,000	23,925	4FE
23336D-AC-2	DT AUTO OWNER TRUST 04/15/2013		09/16/2010	DEUTSCHE BANK SECURITIES		2,624,737	2,625,000		1FE
23336D-AD-0	DT AUTO OWNER TRUST 01/15/2014		09/16/2010	DEUTSCHE BANK SECURITIES		4,249,667	4,250,000		1FE
92718B-AB-1	DT AUTO OWNER TRUST 10/15/2015		09/23/2010	JEFFERIES & COMPANY, INC.		4,563,672	4,375,000	7,552	1Z

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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)
92718B-AD-7	DT AUTO OWNER TRUST 10/15/2015		09/22/2010	DEUTSCHE BANK SECURITIES		3,875,873	3,608,085	12,929	1Z
266233-AC-9	DUQUENSE LIGHT HLDGS INC 09/15/2020		09/08/2010	BARCLAYS BANK		2,978,160	3,000,000		3FE
27876G-BE-7	ECHOSTAR DBS CORP 02/01/2016		07/08/2010	J. P. MORGAN SECURITIES, INC.		1,778,438	1,750,000	56,109	3FE
281020-AF-4	EDISON INTERNATIONAL 09/15/2017		09/14/2010	CITIBANK		4,990,550	5,000,000		2FE
28264Q-T5-3	EKSPORTFINANS A/S 09/15/2015	F	09/08/2010	MORGAN STANLEY DEAN WITTER		12,468,125	12,500,000		1FE
28336L-BT-5	EL PASO CORP 02/15/2016		07/02/2010	BANK OF AMERICA		2,637,500	2,500,000	81,927	3FE
28336L-BQ-1	EL PASO CORPORATION 06/15/2017		07/08/2010	Various		7,780,625	7,750,000	39,083	3FE
28336L-BR-9	EL PASO NATURAL GAS 06/01/2018		07/26/2010	BARCLAYS BANK		1,575,000	1,500,000	17,521	3FE
29255W-AJ-9	ENCORE ACQUISITION CO 05/01/2016		07/20/2010	JEFFERIES & COMPANY, INC.		1,417,000	1,300,000	28,131	4FE
29273V-AC-4	ENERGY TRANSFER EQUITY 10/15/2020		09/15/2010	Various		4,045,000	4,000,000		3FE
29379V-AR-4	ENTERPRISE PRODUCTS OPER 06/01/2015		08/19/2010	ROYAL BANK OF SCOTLAND PLC		4,160,960	4,000,000	38,644	2FE
29444U-AJ-5	EQUINIX INC 03/01/2018		07/21/2010	CITIBANK		5,225,000	5,000,000	161,372	4FE
298736-AF-6	EURONET WORLDWIDE INC 3.50000 10/15/2025		09/28/2010	MCMAHAN SECURITIES CO LP		488,750	500,000	8,069	4FE
30212P-AF-2	EXPEDIA INC 08/15/2020		08/02/2010	J. P. MORGAN SECURITIES, INC.		5,993,580	6,000,000		2FE
31620M-AA-4	FIDELITY NATIONAL INFORM 07/15/2017		07/14/2010	Various		7,314,500	7,100,000	3,813	3FE
31620M-AC-0	FIDELITY NATIONAL INFORM 07/15/2020		07/09/2010	Various		9,371,563	9,050,000		3FE
337738-AH-1	FISERV INC 10/01/2015		09/14/2010	WELLS FARGO BROKERAGE SERVICES		2,993,190	3,000,000		2FE
340711-AR-1	FLORIDA GAS TRANSMISSION 07/15/2015		07/08/2010	J. P. MORGAN SECURITIES, INC.		6,998,740	7,000,000		2FE
345397-VL-4	FORD MOTOR CREDIT CO LLC 10/01/2014		07/20/2010	CITIBANK		4,270,000	4,000,000	108,267	3FE
345397-VP-5	FORD MOTOR CREDIT CO LLC 08/15/2017		07/28/2010	CITIBANK		2,166,670	2,200,000		3FE
346091-AZ-4	FOREST OIL CORPORATION 06/15/2019		07/23/2010	JEFFERIES & COMPANY, INC.		1,421,000	1,400,000	12,124	4FE
302570-BJ-4	FPL GROUP CAPITAL INC 09/01/2015		08/26/2010	BARCLAYS BANK		4,998,350	5,000,000		2FE
35242W-AF-0	FRANKLIN AUTO TRUST 07/21/2014		09/30/2010	INCAPITAL		4,065,000	4,000,000	9,017	2FE
35906A-AD-0	FRONTIER COMMUNICATIONS CORP 04/15/2015		07/09/2010	BARCLAYS BANK		1,693,313	1,650,000	33,206	3FE
35906A-AF-5	FRONTIER COMMUNICATIONS CORP 04/15/2017		07/13/2010	BARCLAYS BANK		1,033,750	1,000,000	21,542	3FE
302941-AH-2	FTI CONSULTING INC 10/01/2020		09/23/2010	Various		5,041,250	5,000,000	656	3FE
36159L-BK-1	GE DEALER FLOORPLAN MASTER NO 10/20/2014		09/27/2010	MORGAN STANLEY DEAN WITTER		25,421,875	25,000,000	13,806	1FE
36962G-3U-6	GENERAL ELEC CAP CORP 05/01/2018		09/15/2010	BARCLAYS BANK		13,820,500	12,500,000	271,484	1FE
36962G-4Q-4	GENERAL ELEC CAP CORP 09/16/2013		09/13/2010	BARCLAYS BANK		29,954,700	30,000,000		1FE
373298-BR-8	GEORGIA-PACIFIC 11/15/2029		08/25/2010	GOLDMAN, SACHS & CO.		4,130,000	4,000,000	90,417	3FE
373298-CF-3	GEORGIA-PACIFIC LLC 01/15/2024		09/22/2010	Various		4,122,500	3,750,000	27,444	3FE
37331N-AA-9	GEORGIA-PACIFIC LLC 05/01/2016		08/16/2010	STERNE AGEE & LEACH		2,170,000	2,000,000	49,500	3FE
375558-AM-5	GILEAD SCIENCES INC 1.625000% 05/01/2016		08/04/2010	DEUTSCHE BANK CAPITAL CORP.		2,054,000	2,000,000	813	1Z
38141E-A7-4	GOLDMAN SACHS GROUP INC 08/01/2015		07/21/2010	GOLDMAN, SACHS & CO.		9,988,200	10,000,000		1FE
38146F-AG-6	GOLDMAN SACHS GROUP INC 11/09/2011		09/09/2010	BARCLAYS BANK		10,040,726	10,000,000	5,939	1FE
382410-AC-2	GOODRICH PETROLEUM CORP 5.000 10/01/2029		07/13/2010	DEUTSCHE BANK CAPITAL CORP.		1,228,815	1,500,000	21,875	4
38869P-AH-7	GRAPHIC PACKAGING INTL 10/01/2018		09/15/2010	BANK OF AMERICA		100,000	100,000		4FE
389914-AD-4	GREAT CANADIAN GAMING CO 02/15/2015		07/13/2010	GOLDMAN, SACHS & CO.		1,509,375	1,500,000	45,615	4FE
391164-80-3	GREAT PLAINS ENERGY INC 06/15/2012		07/01/2010	VARIOUS		500,000	500,000		3Z
391164-AD-2	GREAT PLAINS ENERGY INC 08/15/2013		08/10/2010	PARIBAS CAPITAL MARKETS		9,995,400	10,000,000		2FE
39248#-9A-6	GREEKTOWN HOLDINGS, LLC INCRE 12/03/2012		06/30/2010	SCHEDULED PAY UP		63,917	63,917		6FE
39248#-9D-0	GREEKTOWN HOLDINGS, LLC TERM 12/03/2012		06/30/2010	SCHEDULED PAY UP		320,777	320,777		6FE
410345-AF-9	HANESBRANDS INC 12/15/2016		07/13/2010	MORGAN STANLEY DEAN WITTER		936,000	900,000	6,200	4FE
41283J-AD-2	HARLEY-DAVIDSON MOTORCYCLE TR 07/15/2014		09/27/2010	WELLS FARGO		5,125,000	5,000,000	5,000	1FE
41283U-AE-5	HARLEY-DAVIDSON MOTORCYCLE TR 01/15/2014		08/04/2010	J. P. MORGAN SECURITIES, INC.		15,677,930	15,000,000	53,700	1FE
41283V-AE-3	HARLEY-DAVIDSON MOTORCYCLE TR 03/15/2014		07/26/2010	J. P. MORGAN SECURITIES, INC.		16,810,000	16,000,000	32,542	1FE
404119-BF-5	HCA INC 04/15/2019		07/01/2010	BARCLAYS BANK		2,162,400	2,040,000	39,497	3FE
421924-BJ-9	HEALTHSOUTH CORP 09/15/2022		09/28/2010	CITIBANK		5,000,000	5,000,000		4FE
43812U-AD-3	HONDA AUTO RECEIVABLES OWNER 07/15/2015		09/23/2010	BARCLAYS BANK		20,261,248	19,061,000	30,492	1FE
44107T-AD-8	HOST HOTELS & RESORTS LP 11/01/2014		07/12/2010	WELLS FARGO		1,007,500	1,000,000	14,132	3FE
44107T-AH-9	HOST HOTELS & RESORTS LP 05/15/2017		07/13/2010	WELLS FARGO		4,871,250	4,500,000	1,125	3FE
44328M-AD-6	HSBC BANK PLC 08/12/2013	F	08/05/2010	HSBC SECURITIES, INC.		9,989,200	10,000,000		1FE
44841R-AA-9	HUTCHISON WHAMP INTL LTD 02/13/2013		07/21/2010	ROYAL BANK OF SCOTLAND PLC		11,004,500	10,000,000	294,306	1FE
44923Q-AA-2	HYUNDAI CAPITAL AMERICA 04/06/2016		09/29/2010	CITIBANK		6,736,028	6,750,000		2FE
459200-GT-2	IBM CORP 08/05/2013		08/02/2010	BARCLAYS BANK		34,856,850	35,000,000		1FE
451102-AC-1	ICAHN ENTERPRISES/FIN 01/15/2016		07/07/2010	JEFFERIES & COMPANY, INC.		2,940,000	3,000,000	114,313	3FE
451102-AD-9	ICAHN ENTERPRISES/FIN 01/15/2016		07/30/2010	Various		6,066,657	6,150,000	18,568	3FE
45256#-AA-0	IMPACT C.I.L. PARENT, LLC 10/25/2056		09/29/2010	DIRECT		1,944,485	1,944,485		2FE
45257#-AA-9	IMPACT CHILDCARE LLC 06/15/2020		07/15/2010	SCHEDULED PAY UP		6,375	6,375		5
45256@-AA-2	IMPACT HEALTH CARE SER 2005-1 01/31/2029		07/15/2010	SCHEDULED PAY UP		6,277	6,277		5
45661T-AJ-0	INERGY LP/INERGY FIN 10/01/2018		09/13/2010	WELLS FARGO		2,000,000	2,000,000		4FE
44984X-AA-3	ING BANK NV 09/01/2015	F	08/17/2010	BANK OF AMERICA		24,933,000	25,000,000		1FE
45763P-AC-0	INMARSAT FINANCE PLC 12/01/2017		07/08/2010	Various		6,160,000	6,000,000	50,806	3FE

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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)
458140-AD-2	INTEL CORP 2.950000% 12/15/20 12/15/2035		08/26/2010	KBC FINANCIAL PRODUCTS USA INC		978,480	1,000,000	6,228	1FE
45822E-AJ-9	INTELSAT SUBSIDIARY HLDG 01/15/2015	F	07/14/2010	WARBURG DILLION READ LLC		2,593,750	2,500,000	2,465	4FE
459902-AQ-5	INTL GAME TECHNOLOGY 3.250% 0 05/01/2014		09/24/2010	Various		1,228,895	1,126,000	14,954	2FE
459745-FY-6	INTL LEASE FINANCE CORP 09/01/2014		08/11/2010	BANK OF AMERICA		1,999,940	2,000,000		2FE
466313-AD-5	JABIL CIRCUIT INC 03/15/2018		07/26/2010	J. P. MORGAN SECURITIES, INC.		5,462,500	5,000,000	153,542	3FE
471109-AD-0	JARDEN CORP 01/15/2020		07/21/2010	DEUTSCHE BANK SECURITIES		1,763,125	1,750,000	4,010	4FE
445658-CB-1	JB HUNT TRANSPRT SVCS 09/15/2015		09/15/2010	DEUTSCHE BANK SECURITIES		3,986,400	4,000,000		2FE
24422E-QZ-5	JOHN DEERE CAPITAL CORP 09/18/2017		09/13/2010	DEUTSCHE BANK SECURITIES		4,990,850	5,000,000		1FE
46625H-HS-2	JPMORGAN CHASE & CO 07/22/2020		07/15/2010	J. P. MORGAN SECURITIES, INC.		9,973,600	10,000,000		1FE
492914-AR-7	KEY ENERGY SERVICES INC 12/01/2014		07/22/2010	DEUTSCHE BANK SECURITIES		1,027,500	1,000,000	13,028	4FE
49326E-EC-3	KEYCORP 08/13/2015		08/10/2010	J. P. MORGAN SECURITIES, INC.		9,987,800	10,000,000		2FE
500769-DY-7	KFW GROUP 07/15/2013	F	07/07/2010	BARCLAYS BANK		2,493,350	2,500,000		1FE
499005-AD-8	KNIGHT CAPITAL GROUP INC 3.50 03/15/2015		09/10/2010	MCMAHAN SECURITIES CO LP		2,345,000	2,500,000		3Z
50065B-AB-8	KOREA ELECTRIC POWER 10/05/2015	F	09/27/2010	BANK OF AMERICA		9,717,240	9,750,000		1FE
50064Y-AB-9	KOREA HYDRO & NUCLEAR PO 09/16/2015	F	09/09/2010	BANK OF AMERICA		3,950,160	4,000,000		1FE
513075-AV-3	LAMAR MEDIA CORP 04/01/2014		07/22/2010	BARCLAYS BANK		1,229,250	1,100,000	34,558	3FE
028191-69-0	LANDWIRTSCH. RENTENBANK 01/10/2014	F	07/14/2010	MORGAN STANLEY DEAN WITTER		11,037,700	10,000,000	255,938	1FE
521865-AR-6	LEAR CORP 03/15/2018		07/16/2010	MORGAN STANLEY DEAN WITTER		841,500	825,000	20,754	4FE
521865-AS-4	LEAR CORP 03/15/2020		08/03/2010	Various		4,933,750	4,750,000	131,749	4FE
52736R-AV-4	LEVI STRAUSS & CO 04/01/2016		07/14/2010	OPPENHEIMER & CO. INC		1,047,500	1,000,000	26,625	4FE
53219L-AJ-8	LIFEPOINT HOSPITALS INC 10/01/2020		09/20/2010	Various		4,053,750	4,000,000		3FE
532716-AR-8	LIMITED BRANDS INC 06/15/2019		07/08/2010	Various		4,353,531	4,000,000	26,444	3FE
536022-AE-6	LINN ENERGY LLC/FIN CORP 02/01/2021		09/08/2010	BARCLAYS BANK		3,439,240	3,500,000		4FE
539830-AS-8	LOCKHEED MARTIN CORP 03/14/2013		08/12/2010	ROYAL BANK OF SCOTLAND PLC		4,553,299	4,230,000	74,085	1FE
55659R-AA-6	MADISON AVENUE CDO LTD 2A-A 03/24/2014	F	08/27/2010	CITADEL SECURITIES		1,116,843	1,142,551	4,654	1FE
966602-AA-2	MAGMA CDO, CLASS A INVESTME 11/15/2012	F	08/27/2010	CITADEL SECURITIES		321,303	324,139	1,026	1FE
570506-AH-8	MARKWEST ENERGY PART/FIN 04/15/2018		08/06/2010	Various		3,049,500	2,825,000	77,043	3FE
571748-AM-4	MARSH & MCLENNAN COS INC 07/15/2014		09/29/2010	CANTOR, FITZGERALD & CO.		10,784,100	10,000,000	117,951	2FE
573334-AA-7	MARTIN MIDSTREAM PARTNER 04/01/2018		09/14/2010	WELLS FARGO		3,022,500	3,000,000	126,469	4FE
574599-BG-0	MASCO CORP 03/15/2020		07/26/2010	Various		5,667,950	5,660,000	153,833	3FE
57629W-BM-1	MASSMUTUAL GLOBAL FUNDIN 09/28/2015		09/20/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		9,993,900	10,000,000		1FE
577778-CB-7	MAY DEPARTMENT STORES CO 07/15/2024		09/29/2010	Various		5,732,673	5,614,000	77,202	3FE
58013M-EJ-9	MCDONALD'S CORP 07/15/2020		07/28/2010	BANK OF AMERICA		9,960,200	10,000,000		1FE
581557-AU-9	MCKESSON HBOC INC 03/01/2013		07/21/2010	GREENWICH CAPITAL MARKETS, INC.		7,633,150	7,000,000	148,021	1FE
58405U-AF-9	MEDCO HEALTH SOLUTIONS I 09/15/2015		09/07/2010	DEUTSCHE BANK SECURITIES		4,998,350	5,000,000		2FE
59001A-AN-2	MERITAGE HOMES CORP 04/15/2020		07/21/2010	JEFFERIES & COMPANY, INC.		3,185,000	3,500,000	71,599	4FE
59217G-AC-3	MET LIFE GLOB FUNDING I 09/29/2015		09/22/2010	DEUTSCHE BANK SECURITIES		9,994,900	10,000,000		1FE
59156R-AW-8	METLIFE INC 02/06/2014		08/03/2010	WARBURG DILLION READ LLC		14,980,050	15,000,000		1FE
552953-BP-5	MGM MIRAGE INC 03/15/2020		07/14/2010	BANK OF AMERICA		2,080,000	2,000,000	61,500	4FE
594918-AG-9	MICROSOFT CORP 09/25/2015		09/22/2010	J. P. MORGAN SECURITIES, INC.		19,912,200	20,000,000		1FE
594918-AE-4	MICROSOFT CORP 0% 06/15/2013 06/15/2013		09/30/2010	Various		5,139,815	5,000,000		1FE
608190-AH-7	MOHAWK INDUSTRIES INC 01/15/2016		07/26/2010	Various		4,270,250	4,150,000	8,231	3FE
617446-7N-3	MORGAN STANLEY 07/24/2015		07/21/2010	MORGAN STANLEY DEAN WITTER		9,965,500	10,000,000		1FE
61757U-AL-4	MORGAN STANLEY 02/10/2012		09/08/2010	BARCLAYS BANK		25,133,430	25,000,000	14,401	1FE
628530-AL-1	MYLAN INC 07/15/2020		07/19/2010	JEFFERIES & COMPANY, INC.		1,314,063	1,250,000	17,227	4FE
62856R-AA-3	MYRIAD INT HOLDING BV 07/28/2017	F	07/22/2010	CITIBANK		4,000,000	4,000,000		1Z
629855-AP-2	NALCO CO 05/15/2017		07/27/2010	Various		3,299,375	3,125,000	47,409	3FE
63934E-AM-0	NAVISTAR INTL CORP 11/01/2021		07/29/2010	Various		4,935,375	4,700,000	90,475	3FE
62875U-AJ-4	NBC UNIVERSAL 04/01/2016		09/27/2010	J. P. MORGAN SECURITIES, INC.		9,994,500	10,000,000		2FE
S05400-29-6	NEDER WATERSCHAPSBANK 09/09/2015	F	09/01/2010	RBC DOMINION SECURITIES		2,999,880	3,000,000		1FE
651229-AK-2	NEWELL RUBBERMAID INC 08/15/2020		08/02/2010	BARCLAYS BANK		4,498,200	4,500,000		2FE
651718-AC-2	NEWPARK RESOURCES INC 4.00000 10/01/2017		09/29/2010	J. P. MORGAN SECURITIES, INC.		750,000	750,000		5FE
65476B-AD-5	NISSAN AUTO RECEIVABLES OWNER 09/15/2016		09/15/2010	BANK OF AMERICA		7,498,735	7,500,000		1FE
65504R-AG-9	NOBLE GROUP LTD 08/05/2015	F	07/30/2010	J. P. MORGAN SECURITIES, INC.		4,992,100	5,000,000		2FE
65504L-AB-3	NOBLE HOLDING INTL LTD 08/01/2015	F	07/21/2010	BARCLAYS BANK		6,650,000	6,650,000		1FE
665772-CF-4	NORTHERN STATES PWR-MINN 08/15/2015		08/04/2010	CITIBANK		24,950,250	25,000,000		1FE
66989H-AB-4	NOVARTIS CAPITAL CORP 04/24/2013		08/11/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		15,366,450	15,000,000	118,750	1FE
629377-AX-0	NRG ENERGY INC 01/15/2017		07/15/2010	DEUTSCHE BANK SECURITIES		3,282,500	3,250,000	3,022	3FE
681904-AM-0	OMNICARE INC 06/01/2020		09/30/2010	BARCLAYS BANK		2,818,750	2,750,000	81,106	3FE
681904-AL-2	OMNICARE INC 3.250000% 12/15/ 12/15/2035		08/11/2010	GOLDMAN, SACHS & CO.		2,078,125	2,500,000	13,767	4FE
683399-AB-5	ONYX PHARMACEUTICALS INC 4.00 08/15/2016		09/23/2010	MCMAHAN SECURITIES CO LP		1,039,038	1,010,000	4,826	4
68389X-AJ-4	ORACLE CORP 07/15/2020		07/12/2010	BANK OF AMERICA		3,991,160	4,000,000		1FE
688225-AB-7	OSHKOSH CORP 03/01/2017		07/21/2010	BANK OF AMERICA		3,142,500	3,000,000	97,281	4FE

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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)
69073T-AP-8	OWENS-BROCKWAY 05/15/2016		07/06/2010	Various		2,452,813	2,350,000	75,655	3FE
704549-AH-7	PEABODY ENERGY CORP 09/15/2020		08/11/2010	BANK OF AMERICA		1,000,000	1,000,000		3FE
716495-AK-2	PETROHAWK ENERGY CORP 08/15/2018		08/04/2010	Various		3,511,250	3,500,000		4FE
727610-AD-9	PLASTIPAK HOLDINGS INC 12/15/2015		09/24/2010	OPPENHEIMER & CO. INC		4,120,000	4,000,000	98,222	4FE
74112K-AC-9	PRESTIGE AUTO RECEIVABLES TRU 08/15/2014		08/31/2010	BARCLAYS BANK		4,400,528	4,259,435	11,884	1FE
74733V-AA-8	QEP RESOURCES INC 03/01/2021		08/13/2010	Various		5,019,990	5,000,000	1,146	3FE
749121-BR-9	QWEST COMMUNICATIONS INT 02/15/2014		07/07/2010	DEUTSCHE BANK SECURITIES		4,020,000	4,000,000	122,500	3FE
749818-AB-6	RACE POINT CLO 1A A2 11/14/2013	F	08/23/2010	CITICORP SECURITIES		4,376,867	4,454,826	1,951	1FE
75281A-AL-3	RANGE RESOURCES CORP 08/01/2020		07/29/2010	Various		6,032,188	6,000,000		3FE
762397-AS-6	RHODIA SA 09/15/2020	F	09/23/2010	Various		4,013,125	4,000,000	286	4FE
771196-AQ-5	ROCHE HLDGS INC 03/01/2014		08/12/2010	MIZUHO INTERNATIONAL PLC		22,665,950	20,284,000	467,659	1FE
779382-AN-0	ROWAN COMPANIES INC 09/01/2017		08/19/2010	WELLS FARGO BROKERAGE SERVICES		4,477,680	4,500,000		2FE
78010X-AG-6	ROYAL BK OF SCOTLAND PLC 09/21/2015	F	09/13/2010	ROYAL BANK OF SCOTLAND PLC		4,989,650	5,000,000		1FE
78355H-JP-5	RYDER SYSTEM INC 03/01/2016		08/26/2010	WELLS FARGO BROKERAGE SERVICES		4,994,300	5,000,000		2FE
786514-BS-7	SAFEWAY INC 08/15/2020		07/27/2010	MORGAN STANLEY DEAN WITTER		9,955,600	10,000,000		2FE
80004C-AD-3	SANDISK CORP 1.500000% 08/15/ 08/15/2017		09/03/2010	MCMAHAN SECURITIES CO LP		2,178,560	2,300,000	1,342	3FE
80007P-AC-3	SANDRIDGE ENERGY INC 06/01/2018		07/21/2010	CANTOR, FITZGERALD & CO.		1,617,910	1,624,000	19,849	4FE
80007P-AH-2	SANDRIDGE ENERGY INC 05/15/2016		07/22/2010	Various		2,650,000	2,500,000	48,826	4FE
80282F-AG-2	SANTANDER DRIVE AUTO RECEIVAB 06/15/2017		07/14/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		4,700,229	4,660,000	1,237	1FE
78401F-AC-1	SBA TELECOMMUNICATIONS 08/15/2016		07/08/2010	CITIBANK		1,306,250	1,250,000	41,111	3FE
78401F-AD-9	SBA TELECOMMUNICATIONS 08/15/2019		07/16/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		2,064,563	1,925,000	68,819	3FE
78403D-AA-8	SBA TOWER TRUST 04/15/2015		08/26/2010	BARCLAYS BANK		10,566,800	10,000,000	17,725	1FE
810186-AH-9	SCOTTS MIRACLE-GRO CO/TH 01/15/2018		07/14/2010	J. P. MORGAN SECURITIES, INC.		355,250	350,000	282	4FE
80282G-AD-7	SDART 2010-2 B 12/15/2014		08/19/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		4,999,282	5,000,000		1FE
812141-AP-4	SEALY MATTRESS CO 04/15/2016		07/26/2010	J. P. MORGAN SECURITIES, INC.		3,093,750	2,750,000	86,396	3FE
78412F-AH-7	SESI LLC 1.500000% 12/15/2026 12/15/2026		09/08/2010	MCMAHAN SECURITIES CO LP		1,312,585	1,372,000	3,947	3FE
822582-AQ-5	SHELL INTERNATIONAL FIN 06/28/2015	F	08/25/2010	NOMURA SECURITIES INTERNATIONAL, INC.		20,646,400	20,000,000	71,472	1FE
845437-BH-4	SOUTHWESTERN ELEC POWER 01/15/2017		07/13/2010	MORGAN KEEGAN & COMPANY, INC.		4,209,960	4,000,000	617	2FE
991185-9A-9	SPANSION LLC TERM LOAN 02/09/2015		07/29/2010	Various		4,010,000	4,000,000		3FE
85628U-AA-4	STATE BANK INDIA LONDON 07/27/2015	F	07/22/2010	BANK OF AMERICA		2,492,700	2,500,000		2FE
85771T-AH-7	STATS CHIPPAC LTD 08/12/2015	F	08/04/2010	STERNE AGEE & LEACH		3,075,000	3,000,000		3FE
865622-AD-6	SUMITOMO MITSUI BANKING 07/22/2013	F	07/14/2010	GOLDMAN, SACHS & CO.		14,994,300	15,000,000		1FE
871503-AG-3	SYMANTEC CORP 09/15/2015		09/13/2010	MORGAN STANLEY DEAN WITTER		9,743,663	9,750,000		2FE
879369-AA-4	TELEFLEX INC 3.875000% 08/01/ 08/01/2017		08/24/2010	Various		2,014,165	2,000,000	1,238	4Z
880349-AM-7	TENNECO INC 08/15/2018		07/29/2010	DEUTSCHE BANK SECURITIES		550,000	550,000		4FE
884903-BA-2	THOMSON REUTERS CORP 07/15/2013		07/30/2010	MORGAN STANLEY DEAN WITTER		10,110,690	9,000,000	28,263	1FE
887317-AJ-4	TIME WARNER INC 07/15/2015		07/07/2010	BARCLAYS BANK		14,982,150	15,000,000		2FE
88947E-AJ-9	TOLL BROS FINANCE CORP 11/01/2019		07/20/2010	DEUTSCHE BANK SECURITIES		1,253,125	1,250,000	19,219	2FE
891145-LV-4	TORONTO-DOMINION BANK 07/29/2015	A	07/22/2010	ROYAL BANK OF SCOTLAND PLC		34,950,650	35,000,000		1FE
891777-AB-0	TOWER GROUP INC 5.000000% 09/ 09/15/2014		09/14/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		500,000	500,000		2FE
89233P-4H-6	TOYOTA MOTOR CREDIT CORP 08/12/2013		08/09/2010	WARBURG DILLION READ LLC		14,987,250	15,000,000		1FE
89469A-AA-2	TREEHOUSE FOODS INC 03/01/2018		08/06/2010	Various		7,402,500	7,000,000	218,076	3FE
87264M-AA-7	TRW AUTOMOTIVE INC 03/15/2014		07/07/2010	GOLDMAN, SACHS & CO.		990,000	1,000,000	22,750	3FE
90261X-GD-8	UBS AG STAMFORD CT 08/04/2020	F	07/28/2010	WARBURG DILLION READ LLC		1,995,620	2,000,000		1FE
902730-AA-8	UHS ESCROW CORP 10/01/2018		09/15/2010	J. P. MORGAN SECURITIES, INC.		250,000	250,000		4FE
91159H-GX-2	US BANCORP 07/27/2015		07/22/2010	MORGAN STANLEY DEAN WITTER		6,643,483	6,650,000		1FE
91911X-AM-6	VALEANT PHARMACEUTICALS 10/01/2020		09/21/2010	GOLDMAN, SACHS & CO.		993,750	1,000,000		4FE
92203P-AE-6	VANGUARD HLT HDG LLC/INC 02/01/2018		08/02/2010	Various		1,507,500	1,500,000	20,889	4FE
92203P-AF-3	VANGUARD HLT HDG LLC/INC 02/01/2018		07/23/2010	STERNE AGEE & LEACH		5,253,750	5,250,000	208,833	4FE
92769X-AC-9	VIRGIN MEDIA SECURED FIN 01/15/2018	F	07/01/2010	BARCLAYS BANK		2,475,000	2,500,000	9,931	3FE
928645-AA-8	VOLCANO CORP 2.875000% 09/01/ 09/01/2015		09/15/2010	J. P. MORGAN SECURITIES, INC.		500,000	500,000		4Z
928670-AC-2	VOLKSWAGEN INTL FIN NV 08/12/2013	F	08/05/2010	CITIBANK		9,970,000	10,000,000		1FE
92928B-AA-9	WAHA AEROSPACE BV 07/28/2020	F	07/21/2010	DEUTSCHE BANK A.G.		5,000,000	5,000,000		1FE
990457-9J-4	WARNER CHILCOTT COMPANY TERM 02/20/2016		09/07/2010	J. P. MORGAN SECURITIES, INC.		121,324	122,550		3FE
990457-9K-1	WC LUXCO S.A.R.L. TERM B-3 LO 02/20/2016	F	09/07/2010	J. P. MORGAN SECURITIES, INC.		373,678	377,453		3FE
952355-AG-0	WEST CORP 10/01/2018		09/30/2010	DEUTSCHE BANK SECURITIES		500,000	500,000		1Z
966387-AF-9	WHITING PETROLEUM CORP 10/01/2018		09/21/2010	BANK OF AMERICA		1,000,000	1,000,000		3FE
97381W-AK-0	WINDSTREAM CORP 09/01/2018		07/14/2010	MORGAN STANLEY DEAN WITTER		5,018,750	5,000,000		3FE
92933B-AB-0	WMG ACQUISITION CORP 06/15/2016		08/03/2010	Various		5,986,250	5,500,000	66,104	3FE
980888-AC-5	WOOLWORTHS LIMITED 09/22/2015	F	09/14/2010	CITIBANK		4,994,150	5,000,000		1FE
98156D-AH-0	WORLD OMNI AUTO RECEIVABLES T 04/15/2015		09/29/2010	GREENWICH CAPITAL MARKETS, INC.		7,584,670	7,205,000	22,740	1FE
98310W-AB-4	WYNDHAM WORLDWIDE 12/01/2016		07/12/2010	WELLS FARGO		6,288,750	6,500,000	47,250	3FE
98310W-AE-8	WYNDHAM WORLDWIDE 03/01/2020		08/04/2010	MORGAN STANLEY DEAN WITTER		2,625,000	2,500,000	83,993	3FE

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)
983130-AQ-8	WYNN LAS VEGAS LLC/CORP 08/15/2020		07/22/2010	Various		5,284,875	5,250,000		3FE
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						1,614,977,888	1,587,622,933	7,601,453	XXX
293791-AW-9	ENTERPRISE PRODUCTS OPER 01/15/2068		09/30/2010	CHAPDELAINE COMPANY		2,518,750	2,500,000	39,078	3FE
4899999. Bonds - Hybrid Securities						2,518,750	2,500,000	39,078	XXX
8399997. Total - Bonds - Part 3						4,169,926,541	4,124,812,333	8,829,113	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						4,169,926,541	4,124,812,333	8,829,113	XXX
037411-80-8	APACHE CORP		08/05/2010	Various	115,000.000	6,165,486	0.00		P2LFE
060505-58-3	BANK OF AMERICA DEPOSITARY SHARE		09/16/2010	DIRECT	94,520.000		0.00		P3LFE
38143Y-66-5	GOLDMAN SACHS SERIES A		09/16/2010	DIRECT	41,866.000		0.00		P2LFE
38144X-60-9	GOLDMAN SACHS SERIES C		09/16/2010	DIRECT	17,449.000		0.00		P2LFE
38144G-80-4	GOLDMAN SACHS SERIES D		09/22/2010	DIRECT	83,685.000		0.00		P2LFE
69351T-60-1	PPL CORPORATION		07/14/2010	LAZARD FRERES & COMPANY	30,000.000	1,600,500	0.00		RP2UZ
902973-15-5	US BANCORP SERIES H		09/16/2010	DIRECT	152,560.000		0.00		P1LFE
H9709Y-10-2	XL CAPITAL LTD		09/22/2010	Various	100,000.000	2,887,935	0.00		RP2LFE
8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						10,653,921	XXX		XXX
8999997. Total - Preferred Stocks - Part 3						10,653,921	XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						10,653,921	XXX		XXX
88579Y-10-1	3M COMPANY		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	33,700.000	2,834,588			L
002824-10-0	ABBOTT LABS		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	101,300.000	5,076,042			L
002896-20-7	ABERCROMBIE + FITCH CO		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	8,480.000	319,821			L
G1151C-10-1	ACCENTURE PLC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	1,580.000	61,693			L
H0023R-10-5	ACE LIMITED		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	36,920.000	1,973,795			L
00507V-10-9	ACTIVISION BLIZZARD INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	54,820.000	596,584			L
00724F-10-1	ADOBE SYS INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	2,920.000	82,100			L
00751Y-10-6	ADVANCED AUTO PARTS INC.		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	9,360.000	508,175			L
007903-10-7	ADVANCED MICRO DEVICES INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	660.000	4,343			L
00817Y-10-8	AETNA INC.		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	46,540.000	1,306,839			L
001055-10-2	AFLAC INC.		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	50,660.000	2,439,385			L
001084-10-2	AGCO CORP.		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	10,380.000	352,708			L
00846U-10-1	AGILENT TECHNOLOGIES INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	36,320.000	1,001,738			L
009158-10-6	AIR PRODUCTS & CHEM		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	22,280.000	1,672,241			L
009363-10-2	AIRGAS INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	5,040.000	327,715			L
00971T-10-1	AKAMAI TECHNOLOGIES		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	18,060.000	798,210			L
013817-10-1	ALCOA INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	5,900.000	62,959			L
017361-10-6	ALLEGHENY ENERGY INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	17,060.000	380,752			L
01741R-10-2	ALLEGHENY TECHNOLOGIES INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	8,620.000	384,323			L
018490-10-2	ALLERGAN I NC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	31,400.000	1,996,418			L
018581-10-8	ALLIANCE DATA SYSTEMS CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	6,660.000	387,798			L
018802-10-8	ALLIANT ENERGY CORP COM		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	11,000.000	388,102			L
01988P-10-8	ALLSCRIPTS HEALTHCARE SOLUTION		08/24/2010	MERGER	7,536.000	131,654			L
02076X-10-2	ALPHA NATURAL RESOURCES		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	9,700.000	385,443			L
021441-10-0	ALTERA CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	29,600.000	744,209			L
023135-10-6	AMAZON COM INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	25,260.000	3,161,377			L
00163T-10-9	AMB PROPERTY CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	17,680.000	428,462			L
023608-10-2	AMEREN CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	16,800.000	460,807			L
025537-10-1	AMERICAN ELEC PWR INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	53,340.000	1,900,606			L
025816-10-9	AMERICAN EXPRESS CO		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	88,520.000	3,717,335			L
026874-78-4	AMERICAN INTL GROUP INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	1,600.000	59,077			L
029912-20-1	AMERICAN TOWER CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	43,480.000	1,991,071			L
030420-10-3	AMERICAN WATER WORKS CO INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	14,960.000	339,745			L
03076C-10-6	AMERIPRISE FINL INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	28,240.000	1,203,837			L
03073E-10-5	AMERISOURCEBERGEN CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	30,100.000	873,740			L
031100-10-0	AMETEK INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	5,820.000	252,512			L
031162-10-0	AMGEN INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	4,180.000	229,831			L
032095-10-1	AMPHENOL CORP.		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	2,600.000	106,966			L
032511-10-7	ANADARKO PETE CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	47,040.000	2,468,495			L
032654-10-5	ANALOG DEVICES INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	27,660.000	780,961			L
035710-40-9	ANNALY CAPITAL MANAGEMENT IN		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	59,480.000	1,043,797			L
T0421V-11-9	ANSALDO STS SPA	D	07/05/2010	BONUS ISSUE	1,369.000				U

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
037389-10-3	AON CORP.		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	2,380.000	88,126			L
037411-10-5	APACHE CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	34,460.000	3,160,137			L
037604-10-5	APOLLO GROUP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	580.000	22,849			L
037833-10-0	APPLE INC.		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	95,440.000	23,862,157			L
G0450A-10-5	ARCH CAPITAL GROUP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	5,620.000	434,274			L
039380-10-0	ARCH COAL INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	15,140.000	368,087			L
039483-10-2	ARCHER DANIELS MIDLAND CO		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	64,360.000	1,949,110			L
042735-10-0	ARROW ELECTRONICS INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	40.000	963			L
Y0261Y-ZZ-8	ASCOTT RES NPV RIGHTS	D	09/24/2010	DIRECT	11,897.000				U
04621X-10-8	ASSURANT I NC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	12,120.000	450,533			L
00206R-10-2	AT&T INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	622,060.000	16,635,999			L
052769-10-6	AUTODESK INCORPORATED		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	23,960.000	690,439			L
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	14,060.000	560,709			L
05329W-10-2	AUTONATION INC DEL		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	7,540.000	171,855			L
053332-10-2	AUTOZONE INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	2,980.000	619,436			L
053484-10-1	AVALONBAY CMNTYS INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	9,200.000	941,959			L
054303-10-2	AVON PRODS INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	49,340.000	1,454,671			L
05615F-10-2	BABCOCK AND WILCOX CO		05/11/2010	DISTRIBUTION	11,220.500	252,983			L
G0689Q-15-2	BABCOCK INTERNATIONAL GROUP PLC	D	07/09/2010	MERGER	10,665.720	99,460			U
057224-10-7	BAKER HUGHES INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	43,800.000	1,756,376			L
058498-10-6	BALL CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	7,340.000	421,242			L
E16100-36-9	BANCO DE VALENCIA	D	08/02/2010	STOCK DIV.	141.630	558			U
E19550-20-6	BANCO POPULAR ESPANOL		07/06/2010	STOCK DIV.	1,392.580	10,423			U
M16502-13-6	BANK OF CYPRUS RIGHTS	D	09/28/2010	DIRECT	40,354.000				U
067383-10-9	BARD (C.R.) INC.		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	9,680.000	773,782			L
071813-10-9	BAXTER INTL INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	3,040.000	138,875			L
054937-10-7	BB+T CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	1,500.000	35,977			L
075811-10-9	BECKMAN COULTER INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	520.000	23,676			L
075887-10-9	BECTON DICKINSON		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	25,640.000	1,821,414			L
075896-10-0	BED BATH & BEYOND INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	21,800.000	812,002			L
T19807-13-9	BENI STABILI	D	06/08/2010	DISTRIBUTION	14,520.000	13,282			U
09062X-10-3	BIOGEN IDEC INC.		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	28,420.000	1,592,745			L
09247X-10-1	BLACKROCK INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	1,600.000	243,547			L
055921-10-0	BMC SOFTWARE INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	1,040.000	36,309			L
097023-10-5	BOEING CO		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	73,580.000	4,796,459			L
099724-10-6	BORG WARNER INC.		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	10,940.000	496,285			L
101121-10-1	BOSTON PPTYS INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	16,460.000	1,339,737			L
101137-10-7	BOSTON SCIENTIFIC CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	120.000	661			L
110122-10-8	BRISTOL MYERS SQUIBB CO		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	185,000.000	4,875,287			L
111320-10-7	BROADCOM CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	46,180.000	1,497,987			L
118759-10-9	BUCYRUS INTERNATIONAL INC CL A		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	7,320.000	431,679			L
G16962-10-5	BUNGE LTD		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	15,560.000	844,080			L
G16962-11-3	BUNGE LTD		09/01/2010	VARIOUS	0.000	2,521,720			U
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	16,300.000	1,055,068			L
12673P-10-5	CA INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	20.000	366			L
12686C-10-9	CABLEVISION SYSTEMS		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	26,480.000	680,758			L
131347-30-4	CALPINE CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	9,920.000	130,983			L
134429-10-9	CAMPBELL SOUP CO		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	26,820.000	970,787			L
14040H-10-5	CAPITAL ONE FINL CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	49,880.000	1,945,455			L
14149Y-10-8	CARDINAL HEALTH INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	27,940.000	878,221			L
143130-10-2	CARMAX INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	2,360.000	49,297			L
143658-30-0	CARNIVAL CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	36,480.000	1,186,921			L
149123-10-1	CATERPILLAR INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	67,340.000	4,577,322			L
150870-10-3	CELANESE CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	1,780.000	48,875			L
151020-10-4	CELGENE CORP.		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	48,540.000	2,714,988			L
15189T-10-7	CENTERPOINT ENERGY INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	41,220.000	599,397			L
156700-10-6	CENTURYLINK INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	29,300.000	1,057,730			L
156708-10-9	CEPHALON INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	4,080.000	239,271			L
125269-10-0	CF INDUSTRIES HOLDINGS		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	3,340.000	280,924			L
165167-10-7	CHESAPEAKE ENERGY CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	3,680.000	76,982			L
166764-10-0	CHEVRON CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	100.000	7,710			L
171232-10-1	CHUBB CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	37,000.000	1,972,936			L
171798-10-1	CIMAREX ENERGY CO		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	1,460.000	99,439			L

SCHEDULE D - PART 3

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)
172062-10-1	CINCINNATI FINL CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	14,200.000	380,546			L
17275R-10-2	CISCO SYS INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	230,740.000	4,935,644			L
125581-80-1	CIT GROUP INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	19,560.000	732,610			L
172967-10-1	CITIGROUP INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	217,900.000	854,059			L
177376-10-0	CITRIX SYS INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	19,400.000	1,105,053			L
18683K-10-1	CLIFFS NATURAL RESOURCES INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	14,100.000	828,158			L
189054-10-9	CLOROX CO		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	21,660.000	1,394,945			L
189754-10-4	COACH INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	920.000	34,543			L
191219-10-4	COCA COLA ENTERPRISES INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	103,640.000	2,965,410			L
191216-10-0	COCA COLA CO.		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	283,280.000	15,780,849			L
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	31,580.000	1,845,093			L
194162-10-3	COLGATE PALMOLIVE CO		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	7,560.000	579,642			L
20030N-10-1	COMCAST CORP NEW CL A		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	214,160.000	3,845,543			L
205887-10-2	CONAGRA INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	25,900.000	559,349			L
20825C-10-4	CONOCOPHILLIPS		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	10,460.000	577,304			L
209115-10-4	CONSOLIDATED EDISON INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	29,260.000	1,396,507			L
210371-10-0	CONSTELLATION ENERG		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	320.000	9,533			L
G24140-10-8	COOPER IND USTRIES LTD		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	1,400.000	59,705			L
22160K-10-5	COSTCO WHS L CORP NEW		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	560.000	31,074			L
222795-10-6	COUSINS PROPERTY		09/17/2010	STOCK DIV.	95.330	777			L
225447-10-1	CREE INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	3,720.000	215,586			L
228227-10-4	CROWN CASTLE INTL		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	30,740.000	1,196,693			L
228368-10-6	CROWN HOLDINGS INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	16,320.000	460,820			L
126408-10-3	CSX CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	1,520.000	76,928			L
231021-10-6	CUMMINS IN C		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	19,440.000	1,515,084			L
23331A-10-9	D R HORTON INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	27,920.000	287,210			L
235851-10-2	DANAHER CO RP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	56,480.000	2,098,673			L
237194-10-5	DARDEN RESTAURANTS INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	14,600.000	583,139			L
Q6634W-10-2	DART ENERGY LTD	D	06/08/2010	DISTRIBUTION	27,480.000	15,387			U
242370-10-4	DEAN FOODS CO		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	20,200.000	206,981			L
244199-10-5	DEERE & CO.		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	45,820.000	2,976,032			L
247361-70-2	DELTA AIR LINES, INC.		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	20,440.000	235,158			U
247916-20-8	DENBURY RESOURCES INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	960.000	15,158			L
D17922-42-4	DEUTSCHE BANK RIGHTS	D	09/22/2010	DIRECT	52,146.000				U
25179M-10-3	DEVON ENERGY CORP.		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	1,020.000	64,696			L
25490A-10-1	DIRECTV		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	96,840.000	3,724,108			L
254709-10-8	DISCOVER FINL SVCS		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	15,040.000	221,808			L
25470F-30-2	DISCOVERY COMMUNICATIONS CL C		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	15,380.000	505,208			L
25470F-10-4	DISCOVERY COMMUNICATIONS INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	1,680.000	62,664			L
25470M-10-9	DISH NETWORK CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	5,340.000	94,268			L
254687-10-6	DISNEY WALT CO		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	53,100.000	1,784,781			L
25659T-10-7	DOLBY LABORATORIES CL A		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	4,460.000	255,857			L
256746-10-8	DOLLAR TREE INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	11,620.000	493,377			L
25746U-10-9	DOMINION RES INC VA		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	66,120.000	2,908,487			L
260003-10-8	DOVER CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	20,440.000	951,852			L
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	53,280.000	1,964,503			L
233331-10-7	DTE ENERGY CO		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	17,240.000	799,896			L
263534-10-9	DU PONT (E.I.) DE NEMOURS		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	99,280.000	4,007,765			L
26441C-10-5	DUKE ENERGY HLDG CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	132,900.000	2,272,138			L
264411-50-5	DUKE REALTY CORPORATION		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	8,660.000	97,071			L
Q32914-10-5	DULUXGROUP LTD	D	12/23/2009	DISTRIBUTION	29,259.000	65,246			U
26483E-10-0	DUN AND BRADSTREET CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	1,440.000	97,321			L
277432-10-0	EASTMAN CH EM CO		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	660.000	39,849			L
278058-10-2	EATON CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	14,780.000	1,115,194			L
278265-10-3	EATON VANCE CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	14,380.000	417,611			L
278642-10-3	EBAY INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	27,440.000	590,594			L
278865-10-0	ECOLAB INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	1,100.000	52,639			L
F3192L-10-9	EDENRED	D	12/23/2009	DISTRIBUTION	11,583.000	218,681			U
28176E-10-8	EDWARDS LIFESCIENCES CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	10,760.000	617,408			L
28336L-10-9	EL PASO CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	73,940.000	862,954			L
285512-10-9	ELECTRONIC ARTS INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	360.000	5,666			L
532457-10-8	ELI LILLY & CO		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	121,440.000	4,329,190			L
268648-10-2	EMC CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	213,500.000	4,021,529			L

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
291011-10-4	EMERSON ELEC CO		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	82,840.000	3,997,428			L
29266R-10-8	ENERGIZER HOLDINGS INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	7,640.000	475,930			L
29364G-10-3	ENTERGY CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	20,180.000	1,585,210			L
26875P-10-1	EOG RESOUR CES INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	26,320.000	2,483,700			L
294429-10-5	EQUIFAX IN C		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	4,480.000	135,573			L
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	30,500.000	1,371,097			L
518439-10-4	ESTEE LAUDER COS.		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	13,760.000	794,871			L
G3223R-10-8	EVEREST RE GROUP LTD		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	6,200.000	490,574			L
30161N-10-1	EXELON CORP COM		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	300.000	12,437			L
30212P-10-5	EXPEDIA IN C DEL		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	22,760.000	542,940			L
302130-10-9	EXPEDITORS INTL WA INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	19,500.000	796,440			L
302182-10-0	EXPRESS SCRIPTS INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	55,200.000	2,534,999			L
30231G-10-2	EXXON MOBIL CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	32,800.000	1,971,569			L
Y2401G-11-6	EZRA HOLDINGS LTD RIGHTS	D	09/22/2010	DIRECT	14,800.000				U
302491-30-3	F M C CORP.		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	5,340.000	325,255			L
315616-10-2	F5 NETWORKS INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	8,480.000	713,379			L
307000-10-9	FAMILY DOLLAR STORE		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	14,540.000	624,682			L
311900-10-4	FASTENAL CO		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	1,960.000	94,558			L
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	7,660.000	596,035			L
31428X-10-6	FEDEX CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	31,640.000	2,577,208			L
31620R-10-5	FIDELITY NATIONAL FINANCIAL INC.		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	3,380.000	47,980			L
316773-10-0	FIFTH THIRD BANCORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	85,400.000	1,046,338			L
320517-10-5	FIRST HORIZON NATL CORP		09/08/2010	STOCK DIV.	411.460	5,659			L
337932-10-7	FIRSTENERGY CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	33,820.000	1,226,540			L
Y2573F-10-2	FLEXTRONICS INTERNATIONAL		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	2,580.000	13,832			U
34354P-10-5	FLOWSERVE CORPORATION		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	300.000	28,935			L
345370-86-0	FORD MTR C O DEL		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	314,720.000	3,846,476			L
345838-10-6	FOREST LABS INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	14,820.000	413,949			L
354613-10-1	FRANKLIN RES INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	1,020.000	101,939			L
35906A-10-8	FRONTIER COMMUNICATIONS CORP		08/13/2010	Various	106,427.880	821,222			L
E54667-13-9	GAMESA CORP TECH RIGHTS	D	07/02/2010	DIRECT	14,183.000				L
369550-10-8	GENERAL DYNAMICS CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	3,820.000	232,585			L
369604-10-3	GENERAL EL EC CO		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	162,580.000	2,507,731			L
370334-10-4	GENERAL MLS INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	39,600.000	1,381,284			L
372460-10-5	GENUINE PARTS CO		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	1,380.000	58,085			L
372917-10-4	GENZYME CORP.		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	27,840.000	1,845,408			L
38141G-10-4	GOLDMAN SA CHS GROUP INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	120.000	17,846			L
382388-10-6	GOODRICH CORPORATION		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	1,080.000	77,419			L
382550-10-1	GOODYEAR T IRE AND RUBBER		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	1,640.000	16,607			L
38259P-50-8	GOOGLE INC.		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	2,560.000	1,250,236			L
Q4252X-10-6	GPT GROUP		07/13/2010	VARIOUS	0.600				U
384802-10-4	GRAINGER W W INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	520.000	57,166			L
406216-10-1	HALLIBURTON CO		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	91,780.000	2,593,161			L
411310-10-5	HANSEN NATURAL CORP.		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	15,940.000	710,540			L
413875-10-5	HARRIS CORP.		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	5,120.000	224,714			L
418056-10-7	HASBRO INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	15,000.000	641,402			L
40414L-10-9	HCP INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	31,480.000	1,089,136			L
42217K-10-6	HEALTH CAR E REIT INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	13,700.000	615,152			L
D3166C-14-5	HEIDELBERGER DRUCK RIGHTS	D	09/14/2010	DIRECT	7,592.000				U
423452-10-1	HELMERICH & PAYNE, INC.		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	6,760.000	255,466			L
427866-10-8	HERSHEY COMPANY		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	19,060.000	882,874			L
423074-10-3	HJ HEINZ CO		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	42,260.000	1,927,622			L
436440-10-1	HOLOGIC, INC.		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	640.000	9,524			L
437076-10-2	HOME DEPOT INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	31,180.000	856,761			L
438516-10-6	HONEYWELL INTERNATIONAL INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	73,540.000	3,041,695			L
440452-10-0	HORMEL FOODS CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	5,000.000	214,719			L
441060-10-0	HOSPIRA INC.		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	1,840.000	96,556			L
44107P-10-4	HOST HOTELS & RESORTS INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	63,260.000	866,510			L
443683-10-7	HUDSON CITY BANCORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	6,600.000	76,731			L
444903-10-8	HUMAN GENOME SCIENCES INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	17,280.000	452,777			L
444859-10-2	HUMANA INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	16,900.000	833,173			L
445658-10-7	HUNT TRANSPORT SVC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	1,560.000	52,025			L
44951D-10-8	IESI-BFC LTD	C	07/06/2010	MERGER	2,263.200	45,405			U

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451734-10-7	IHS INC CL A		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	4,120.000	252,664			L
452308-10-9	ILLINOIS TOOL WKS INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	2,180.000	94,097			L
452327-10-9	ILLUMINA INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	12,460.000	573,484			L
45822P-10-5	INTEGRYS E NERGY GROUP INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	9,340.000	453,081			L
458140-10-0	INTEL CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	109,380.000	2,115,344			L
45865V-10-0	INTERCONTINENTALEXC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	4,580.000	447,575			L
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	138,320.000	17,686,010			L
460690-10-0	INTERPUBLIC GROUP OF COS INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	52,580.000	455,579			L
459506-10-1	INTRNTNL F LAVRS + FRAGRNCS INCCOM		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	9,020.000	416,618			L
461202-10-3	INTUIT INC.		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	29,860.000	1,156,137			L
46120E-60-2	INTUITIVE SURGICAL INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	3,900.000	1,233,201			L
462846-10-6	IRON MTN INC PA		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	1,860.000	41,055			L
464286-50-9	ISHARES MSCI CANADA ETF		09/30/2010	Various	22,878.000	606,216			L
464287-46-5	ISHARES MSCI EAFE INDEX FUND		09/30/2010	Various	103,674.000	5,309,780			L
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		09/20/2010	Various	48,870.000	3,068,346			L
472319-10-2	JEFFERIES GROUP INC NEW		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	13,240.000	310,579			L
478160-10-4	JOHNSON & JOHNSON		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	10,440.000	608,082			L
478366-10-7	JOHNSON CONTROLS INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	70,160.000	1,938,359			L
481165-10-8	JOY GLOBAL INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	9,460.000	535,548			L
48203R-10-4	JUNIPER NETWORKS INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	56,580.000	1,454,791			L
48242W-10-6	KBR INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	17,300.000	397,544			L
487836-10-8	KELLOGG CO.		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	1,320.000	66,989			L
493267-10-8	KEYCORP NEW COM		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	46,020.000	363,926			L
Y4739E-10-2	K-GREEN TRYST	D	12/23/2009	DISTRIBUTION	22,400.000	17,554			L
494368-10-3	KIMBERLY-CLARK CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	50,300.000	3,262,855			L
49446R-10-9	KIMCO REALTY CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	39,620.000	582,315			L
496902-40-4	KINROSS GOLD CORP	C	09/21/2010	MERGER	34,848.800	663,383			L
496902-18-0	KINROSS GOLD CORP WARRANTS	C	09/27/2010	DIRECT	2,156.000				U
482480-10-0	KLA TENCOR CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	420.000	12,355			L
N5017D-ZZ-2	KONINKLIJKE DSM NV RIGHTS	D	08/09/2010	DIRECT	14,910.000				L
50075N-10-4	KRAFT FOOD S INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	101,280.000	2,994,384			L
501044-10-1	KROGER CO		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	12,220.000	267,746			L
50540R-40-9	LABORATORY CORP AMER HLDGS		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	720.000	54,136			L
512807-10-8	LAM RESEARCH CORP.		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	300.000	11,400			L
517834-10-7	LAS VEGAS SANDS CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	35,600.000	1,018,085			L
524901-10-5	LEGG MASON INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	1,960.000	54,784			L
52602E-10-2	LENDER PROCESSING SERVICES		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	1,360.000	41,482			L
527288-10-4	LEUCADIA NATIONAL C		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	5,020.000	105,396			L
52729N-10-0	LEVEL 3 COMMUNICATIONS INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	166,940.000	187,791			L
530555-10-1	LIBERTY GLOBAL INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	11,620.000	325,696			L
530555-30-9	LIBERTY GLOBAL INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	7,720.000	215,471			L
53071M-10-4	LIBERTY MEDIA CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	9,140.000	97,781			L
531172-10-4	LIBERTY PROPERTY TRUST		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	3,960.000	120,713			L
53217V-10-9	LIFE TECHNOLOGIES CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	1,020.000	44,750			L
532716-10-7	LIMITED BRANDS INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	27,180.000	678,299			L
535678-10-6	LINEAR TEC HNOLOGY CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	31,620.000	932,790			L
540424-10-8	LOEWS CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	37,560.000	1,396,811			L
502161-10-2	LSI CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	3,380.000	14,350			L
549271-10-4	LUBRIZOL CORP.		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	7,220.000	661,281			L
55261F-10-4	M & T BANK CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	8,840.000	756,870			L
554382-10-1	MACERICH COMPANY		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	12,340.000	486,143			L
55616P-10-4	MACYS INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	4,620.000	93,816			L
565849-10-6	MARATHON OIL CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	70,140.000	2,308,574			L
571903-20-2	MARRIOTT I NTL INC NEW		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	3,560.000	119,907			L
571748-10-2	MARSH + MCLENNAN COS INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	60,700.000	1,430,213			L
571837-10-3	MARSHALL + ILSLEY CORP NEW		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	14,400.000	96,834			L
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	15,220.000	223,825			L
577081-10-2	MATTEL INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	44,320.000	967,218			L
57772K-10-1	MAXIM INTEGRATED PRODUCTS		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	620.000	10,421			L
579064-10-6	MCAFEE INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	780.000	23,420			L
579780-20-6	MCCORMICK & CO.		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	15,180.000	604,544			L
580135-10-1	MCDONALDS CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	116,340.000	8,396,048			L
580645-10-9	MCGRAW HILL COS INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	33,920.000	988,415			L

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
582839-10-6	MEAD JOHNSON NUTRITION CO A		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	22,080.000	1,155,396			L
583334-10-7	MEADWESTVA CO CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	4,400.000	97,150			L
N5557C-12-0	MEDIQ NV RIGHTS	D	08/04/2010	DIRECT	4,751.000				L
58933Y-10-5	MERCK & CO. INC.		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	321,120.000	11,238,590			L
59156R-10-8	METLIFE INC COM		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	96,940.000	3,871,396			L
591708-10-2	METROPCS COMMUNICATIONS		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	22,100.000	194,232			L
552953-10-1	MGM RESORTS INTERNATIONAL		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	1,300.000	13,178			L
F61824-81-3	MICHELIN CGDE RIGHTS	D	09/30/2010	DIRECT	13,091.000				U
595017-10-4	MICROCHIP TECHNOLOGY INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	19,700.000	569,832			L
594918-10-4	MICROSOFT CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	73,380.000	1,795,286			L
J4599L-10-2	MIZUHO FINANCIAL GROUP		08/04/2010	Various	458,300.000	750,171			U
608190-10-4	MOHAWK INDUSTRIES INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	1,520.000	69,729			L
615369-10-5	MOODYS CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	2,640.000	58,179			L
617446-44-8	MORGAN STANLEY		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	104,820.000	2,723,307			L
620076-10-9	MOTOROLA INC		08/19/2010	Various	381,660.000	2,976,481			L
628530-10-7	MYLAN INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	3,340.000	58,366			L
X5657H-19-2	NATIONAL BANK OF GREECE RIGHTS	D	09/27/2010	DIRECT	47,776.000				U
X5657H-20-0	NATIONAL BANK OF GREECE RIGHTS	D	09/27/2010	DIRECT	47,776.000				U
F65197-17-4	NEOPOST SA RIGHTS	D	07/16/2010	DIRECT	2,768.000				U
64110D-10-4	NETAPP INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	33,380.000	1,289,032			L
64110L-10-6	NETFLIX INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	4,660.000	615,563			L
649445-10-3	NEW YORK COMMUNITY BANCORP INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	46,820.000	760,816			L
651229-10-6	NEWELL RUBBERMAID INC		09/20/2010	Various	92,319.000	1,340,474			L
651290-10-8	NEWFIELD EXPLORATION CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	3,040.000	155,449			L
651639-10-6	NEWMONT MINING CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	50,520.000	2,876,998			L
65248E-10-4	NEWS CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	121,920.000	1,586,813			L
65248E-20-3	NEWS CORPORATION LTD		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	5,040.000	73,286			L
65339F-10-1	NEXTERA ENERGY INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	140.000	7,322			L
62913F-20-1	NII HOLDINGS INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	17,700.000	682,190			L
654106-10-3	NIKE INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	38,360.000	2,717,580			L
65473P-10-5	NISOURCE I NC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	36,220.000	600,977			L
655044-10-5	NOBLE ENER GY INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	4,400.000	295,277			L
655664-10-0	NORDSTROM INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	2,900.000	90,938			L
655844-10-8	NORFOLK SOUTHERN CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	35,600.000	1,951,720			L
664397-10-6	NORTHEAST UTILITIES		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	18,280.000	527,345			L
666807-10-2	NORTHROP GRUMMAN CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	28,400.000	1,607,954			L
629377-50-8	NRG ENERGY INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	26,780.000	593,231			L
67019E-10-7	NSTAR		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	11,720.000	448,654			L
67020Y-10-0	NUANCE COMMUNICATIONS INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	2,020.000	30,794			L
N6509P-11-0	NUTRECO HOLDINGS NV RIGHTS	D	08/04/2010	DIRECT	5,227.000				L
629491-10-1	NYSE EURONEXT		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	11,880.000	350,731			L
674599-10-5	OCCIDENTAL PETROLEUM CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	65,140.000	4,938,889			L
681919-10-6	OMNICOM GROUP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	3,160.000	115,139			L
68389X-10-5	ORACLE COR P		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	422,860.000	9,591,776			L
H5982A-12-6	ORASCOM DEV HOLD RIGHTS	D	09/22/2010	DIRECT	1,268.000				U
686091-10-9	OREILLY AUTOMOTIVE INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	780.000	36,470			L
69331C-10-8	P G & E CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	42,140.000	1,927,387			L
693718-10-8	PACCAR INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	36,880.000	1,554,344			L
69374D-10-4	PACE OIL AND GAS LTD	C	01/21/2010	DISTRIBUTION	6,259.210	58,415			U
695257-10-5	PACTIV CORPORATION		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	13,060.000	407,027			L
696429-30-7	PALL CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	1,760.000	62,721			L
701094-10-4	PARKER HAN NIFIN CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	17,480.000	1,108,036			L
704549-10-4	PEABODY ENERGY		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	27,160.000	1,244,447			L
713291-10-2	PEPCO HLDG S INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	11,180.000	195,537			L
713448-10-8	PEPSICO INC.		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	221,040.000	14,475,291			L
714290-10-3	PERRIGO COMPANY		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	920.000	54,378			L
716495-10-6	PETROHAWK ENERGY CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	760.000	12,309			L
716768-10-6	PETSMART INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	9,060.000	270,051			L
717124-10-1	PHARMACEUTICAL PRODUCT DEVEL		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	6,780.000	163,315			L
723484-10-1	PINNACLE WEST CAPITAL CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	8,980.000	356,118			L
723787-10-7	PIONEER NA T RES CO		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	6,220.000	352,121			L
724479-10-0	PITNEY BOWES INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	3,920.000	76,952			L
726505-10-0	PLAINS EXPLORATION AND PRODUCT		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	920.000	22,251			L

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729251-10-8	PLUM CREEK TIMBER CO INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	560.000	19,567			L
693475-10-5	PNC FINL SVCS GROUP INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	54,640.000	3,043,093			L
731572-10-3	POLO RALPH LAUREN CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	540.000	43,520			L
693506-10-7	PPG INDUSTRIES INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	15,700.000	1,045,629			L
69351T-10-6	PPL CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	48,400.000	1,300,242			L
74005P-10-4	PRAXAIR INC.		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	32,540.000	2,840,049			L
741503-40-3	PRICELINE.COM		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	4,780.000	1,422,629			L
74251V-10-2	PRINCIPAL FINANCIAL GROUP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	3,060.000	69,939			L
742718-10-9	PROCTER & GAMBLE CO		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	306,240.000	18,332,874			L
743263-10-5	PROGRESS ENERGY INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	23,420.000	1,004,746			L
744320-10-2	PRUDENTIAL FINL INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	51,200.000	2,850,381			L
74460D-10-9	PUBLIC STORAGE		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	16,240.000	1,598,685			L
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	51,800.000	1,652,513			L
74733V-10-0	QEP RESOURCES INC		08/13/2010	Various	38,740.000	1,070,319			L
747525-10-3	QUALCOMM INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	178,500.000	6,783,875			L
749121-10-9	QWEST COMM UNICATIONS INTL INC COM		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	156,600.000	889,269			L
754907-10-3	RAYONIER INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	5,340.000	252,604			L
756577-10-2	RED HAT INC.		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	21,000.000	653,369			L
N73430-17-0	REED ELSEVIER NV RIGHTS	D	08/09/2010	DIRECT	58,175.000				L
758750-10-3	REGAL BELOIT CORP		08/09/2010	CONVERSION	10,319.000	267,347			L
758849-10-3	REGENCY CENTERS CORPORATION		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	7,240.000	269,806			L
7591EP-10-0	REGIONS FINANCIAL CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	131,080.000	941,587			L
F7725H-58-4	REMY COINTREAU RIGHTS	D	08/02/2010	DIRECT	3,575.000				U
G7521S-12-2	RESOLUTION LTD	D	08/09/2010	VARIOUS	0.070				A
G7521S-13-0	RESOLUTION LTD RIGHTS	D	07/21/2010	DIRECT	137,119.000				U
773903-10-9	ROCKWELL AUTOMATION INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	16,560.000	855,516			L
778296-10-3	ROSS STORES, INC.		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	740.000	36,537			L
779382-10-0	ROWAN COMPANIES INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	9,360.000	241,014			L
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	13,840.000	358,247			L
G7690A-57-1	ROYAL DUTCH SHELL RIGHTS	D	08/09/2010	DIRECT	231,432.000				U
784117-10-3	S E I CORP.		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	12,520.000	242,614			L
786514-20-8	SAFEWAY INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	43,620.000	920,016			L
79466L-30-2	SALESFORCE.COM INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	12,260.000	1,194,818			L
80004C-10-1	SANDISK CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	22,060.000	928,741			L
80007P-30-7	SANDRIDGE ENERGY INC		07/16/2010	MERGER	20,637.070	135,792			L
803111-10-3	SARA LEE CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	83,000.000	1,211,759			L
78388J-10-6	SBA COMMUNICATIONS CORP CL A		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	11,620.000	419,583			L
80589M-10-2	SCANA CORPORATION HOLDINGS COMPANY		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	14,240.000	552,184			L
806407-10-2	SCHEIN HENRY INC		09/08/2010	CONVERSION	6,409.000	300,514			L
806857-10-8	SCHLUMBERGER LTD		08/27/2010	Various	37,226.510	2,145,214			L
811065-10-1	SCRIPPS NETWORK INTER CLASS A		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	2,320.000	96,926			L
81211K-10-0	SEALED AIR CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	15,000.000	325,557			L
816851-10-9	SEMPRA ENERGY		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	25,060.000	1,286,370			L
826552-10-1	SIGMA ALDR ICH		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	2,420.000	130,101			L
828806-10-9	SIMON PPTY GROUP INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	29,820.000	2,676,673			L
D6997G-ZZ-8	SKY DEUTSCHLAND AG RIGHTS	D	09/14/2010	DIRECT	32,548.000				U
832110-10-0	SMITH INTERNATIONAL INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	23,280.000	955,595			L
842587-10-7	SOUTHERN CO		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	90,460.000	3,253,882			L
844741-10-8	SOUTHWEST AIRLINES CO		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	14,700.000	167,861			L
845467-10-9	SOUTHWESTERN ENERGY CO		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	2,740.000	94,860			L
78462F-10-3	SPDR S&P 500 ETF TRUST		09/27/2010	Various	5,367,410.000	583,140,160			L
847560-10-9	SPECTRA ENERGY CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	32,220.000	684,514			L
852061-10-0	SPRINT NEX TEL CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	305,480.000	1,377,440			L
784635-10-4	SPX CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	3,520.000	207,529			L
790849-10-3	ST JUDE MEDICAL INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	35,360.000	1,321,729			L
854502-10-1	STANLEY BLACK & DECKER INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	16,280.000	895,997			L
855244-10-9	STARBUCKS CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	6,240.000	150,602			L
858912-10-8	STERICYCLE INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	7,760.000	500,519			L
863667-10-1	STRYKER CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	29,180.000	1,360,806			L
86764P-10-9	SUNOCO INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	12,020.000	427,631			L
867914-10-3	SUNTRUST B KS INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	54,700.000	1,341,813			L
871829-10-7	SYSCO CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	64,320.000	1,930,738			L
74144T-10-8	T. ROWE PRICE GROUP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	260.000	12,090			L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
87612E-10-6	TARGET CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	75,880.000	3,875,184			L
X89406-13-0	TEIXEIRA DUARTE SA	D	09/20/2010	MERGER	50,173.000	58,327			U
87240R-10-7	TFS FINANCIAL CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	5,160.000	47,829			L
886547-10-8	TIFFANY + CO NEW		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	1,040.000	43,924			L
88732J-20-7	TIME WARNER CABLE INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	38,440.000	2,098,113			L
887317-30-3	TIME WARNER INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	123,820.000	3,822,744			L
872540-10-9	TJX COMPANIES INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	43,280.000	1,781,751			L
872609-96-1	TNT NV RIGHTS	D	08/06/2010	DIRECT	33,136.000				L
891027-10-4	TORCHMARK INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	7,740.000	394,231			L
F92245-21-0	TOUR EIFFEL RIGHTS	D	08/09/2010	DIRECT	1,138.000				U
893521-10-4	TRANSATLANTIC HOLDINGS INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	600.000	28,156			L
H8817H-10-0	TRANSOCEAN INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	33,580.000	1,827,719			L
89417E-10-9	TRAVELERS COS INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	1,480.000	74,205			L
H89128-10-4	TYCO INTER NATIONAL LTD BERMUDASHS		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	40,020.000	1,463,231			L
902494-10-3	TYSON FOODS INC CLASS A		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	29,620.000	479,492			L
N8981F-54-5	UNILEVER NV RIGHTS	D	08/16/2010	DIRECT	162,114.000				U
907818-10-8	UNION PACIFIC CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	54,480.000	4,024,672			L
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	66,660.000	4,301,516			L
912909-10-8	UNITED STATES STEEL CORP		08/25/2010	Various	20,560.000	922,042			L
913017-10-9	UNITED TECHNOLOGIES CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	94,240.000	6,665,020			L
91324P-10-2	UNITEDHEALTH GROUP INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	124,200.000	3,975,120			L
91529Y-10-6	UNUM GROUP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	35,260.000	735,280			L
902973-30-4	US BANCORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	52,880.000	1,184,639			L
91911K-10-2	VALEANT PHARMACEUTICALS INTERNATIONAL		09/28/2010	MERGER	15,137.650	398,877			L
91913Y-10-0	VALERO ENERGY CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	19,280.000	328,115			L
922042-85-8	VANGUARD EMERGING MARKETS VIPER		08/10/2010	Various	116,822.000	4,974,597			A
92220P-10-5	VARIAN MEDICAL SYST		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	11,960.000	664,688			L
92276F-10-0	VENTAS INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	15,200.000	761,652			L
92343E-10-2	VERISIGN INC.		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	17,520.000	501,853			L
92345Y-10-6	VERISK ANALYTICS INC-CLASS A		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	8,000.000	226,403			L
92343V-10-4	VERIZON COMMUNICATIONS		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	303,600.000	9,126,793			L
92532F-10-0	VERTEX PHARMACEUTICALS		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	4,280.000	155,292			L
918204-10-8	VF CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	8,720.000	669,895			L
92553P-20-1	VIACOM INC NEW		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	19,900.000	648,678			L
92769L-10-1	VIRGIN MEDIA INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	31,880.000	649,316			L
92826C-83-9	VISA INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	19,480.000	1,413,184			L
92835K-10-3	VISHAY PRECISION GROUP		05/11/2010	DISTRIBUTION	1,410.000	19,130			L
928563-40-2	VM WARE INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	7,880.000	597,530			L
929042-10-9	VORNADO RLTY TR		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	17,580.000	1,433,099			L
929160-10-9	VULCAN MAT LS CO		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	600.000	23,162			L
931142-10-3	WAL-MART STORES		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	242,940.000	12,254,209			L
G94368-10-0	WARNER CHILCOTT PLC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	12,540.000	355,053			L
939640-10-8	WASHINGTON POST CO		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	160.000	55,812			L
94106L-10-9	WASTE MGMT INC DEL		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	53,560.000	1,774,004			L
942683-10-3	WATSON PHARMACEUTICALS INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	660.000	27,534			L
94973V-10-7	WELLPOINT INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	46,220.000	2,391,751			L
949746-10-1	WELLS FARGO CO		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	445,440.000	11,572,308			L
959802-10-9	WESTERN UN CO		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	2,960.000	47,371			L
962166-10-4	WEYERHAEUS ER CO		08/13/2010	Various	58,807.670	935,553			L
963320-10-6	WHIRLPOOL CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	520.000	40,147			L
966837-10-6	WHOLE FOODS MKT INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	7,180.000	260,371			L
969457-10-0	WILLIAMS COS INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	2,700.000	52,692			L
97381W-10-4	WINDSTREAM CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	47,240.000	535,111			L
976657-10-6	WISCONSIN ENERGY		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	11,620.000	643,279			L
983134-10-7	WYNN RESOR TS LTD		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	8,400.000	734,474			L
98389B-10-0	XCEL ENERGY INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	43,600.000	979,692			L
984121-10-3	XEROX CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	129,920.000	1,180,843			L
983919-10-1	XILINX INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	28,180.000	711,477			L
984332-10-6	YAHOO INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	1,540.000	21,352			L
988498-10-1	YUM! BRANDS INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	56,720.000	2,318,640			L
98956P-10-2	ZIMMER HOLDINGS INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	320.000	16,519			L
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						1,177,694,069	XXX		XXX
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY		07/30/2010	DISTRIBUTION	0.000	1,086			K

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)
9199999. Common Stocks - Parent, Subsidiaries and Affiliates						1,086	XXX		XXX
9799997. Total - Common Stocks - Part 3						1,177,695,155	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						1,177,695,155	XXX		XXX
9899999. Total - Preferred and Common Stocks						1,188,349,075	XXX		XXX
9999999 - Totals						5,358,275,616	XXX	8,829,113	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 33

SCHEDULE D - PART 4

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

1	2	3	4	5	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)
31398A-3F-7	FANNIE MAE		09/23/2010	BARCLAYS BANK		4,997,099	5,000,000	4,996,960			131		131		4,997,091		8	8	1,264	08/23/2012	1FE
31398A-L6-7	FANNIE MAE		08/19/2010	BARCLAYS BANK		34,996,980	35,000,000	34,978,745			5,294		5,294		34,984,038		12,942	12,942	35,666	09/19/2011	1FE
3128X8-QT-2	FREDDIE MAC		09/10/2010	MATURED		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				145,000	09/10/2010	1FE
3128X9-YV-6	FREDDIE MAC		09/09/2010	BARCLAYS BANK		34,977,428	35,000,000	34,966,435			8,244		8,244		34,974,679		2,749	2,749	45,223	02/10/2012	1FE
36215X-KG-6	GOVT NATL MTG ASSOC I #147995		09/01/2010	SCHEDULED REDEMPTION		425	425	445	448		(23)		(23)		425				28	01/15/2020	1
362162-WV-7	GOVT NATL MTG ASSOC I #181660		09/01/2010	SCHEDULED REDEMPTION		2	2	2	2						2					01/15/2020	1
36217Y-ZD-3	GOVT NATL MTG ASSOC I #207840		09/01/2010	SCHEDULED REDEMPTION		10	10	10	10						10				1	03/15/2017	1
36220G-7G-1	GOVT NATL MTG ASSOC I #278195		09/01/2010	SCHEDULED REDEMPTION		259	259	269	270		(11)		(11)		259				17	02/15/2020	1
36220S-LV-6	GOVT NATL MTG ASSOC I #286640		09/01/2010	SCHEDULED REDEMPTION		202	202	215	214		(13)		(13)		202				13	10/15/2020	1
36220T-G2-4	GOVT NATL MTG ASSOC I #287417		09/01/2010	SCHEDULED REDEMPTION		412	412	431	437		(25)		(25)		412				27	04/15/2020	1
362205-TM-8	GOVT NATL MTG ASSOC I #297656		09/01/2010	SCHEDULED REDEMPTION		4,675	4,675	4,593	4,548		127		127		4,675				253	10/15/2022	1
36224G-RB-6	GOVT NATL MTG ASSOC I #328182		09/01/2010	SCHEDULED REDEMPTION		59	59	61	61		(1)		(1)		59				4	08/15/2022	1
36224H-GW-0	GOVT NATL MTG ASSOC I #328813		09/01/2010	SCHEDULED REDEMPTION		6	6	6	6						6					09/15/2022	1
36224L-ZY-6	GOVT NATL MTG ASSOC I #332059		09/01/2010	SCHEDULED REDEMPTION		52	52	53	53		(1)		(1)		52				3	11/15/2022	1
36224T-W9-7	GOVT NATL MTG ASSOC I #338272		09/01/2010	SCHEDULED REDEMPTION		4,496	4,496	4,420	4,385		112		112		4,496				244	11/15/2022	1
36224T-XN-5	GOVT NATL MTG ASSOC I #338285		09/01/2010	SCHEDULED REDEMPTION		4,429	4,429	4,360	4,323		106		106		4,429				240	12/15/2022	1
36224W-TL-7	GOVT NATL MTG ASSOC I #340855		09/01/2010	SCHEDULED REDEMPTION		185	185	193	197		(12)		(12)		185				11	01/15/2026	1
36224X-HX-2	GOVT NATL MTG ASSOC I #341446		09/01/2010	SCHEDULED REDEMPTION		196	196	199	198		(2)		(2)		196				10	12/15/2022	1
36203C-6C-1	GOVT NATL MTG ASSOC I #345667		09/01/2010	SCHEDULED REDEMPTION		593	593	611	621		(28)		(28)		593				32	04/15/2024	1
36203C-7J-5	GOVT NATL MTG ASSOC I #345697		09/01/2010	SCHEDULED REDEMPTION		4,875	4,875	5,027	5,024		(149)		(149)		4,875				265	05/15/2024	1
36203G-PS-6	GOVT NATL MTG ASSOC I #348833		09/01/2010	SCHEDULED REDEMPTION		12,145	12,145	12,183	12,199		(53)		(53)		12,145				616	06/15/2023	1
36203K-MR-2	GOVT NATL MTG ASSOC I #351468		09/01/2010	SCHEDULED REDEMPTION		207	207	213	215		(8)		(8)		207				11	03/15/2024	1
36203L-BZ-4	GOVT NATL MTG ASSOC I #352056		09/01/2010	SCHEDULED REDEMPTION		2,498	2,498	2,374	2,340		159		159		2,498				118	10/15/2023	1
36203L-D7-4	GOVT NATL MTG ASSOC I #352126		09/01/2010	SCHEDULED REDEMPTION		37,824	37,824	37,869	37,896		(72)		(72)		37,824				1,963	06/15/2023	1
36203L-VZ-2	GOVT NATL MTG ASSOC I #352632		09/01/2010	SCHEDULED REDEMPTION		51	51	51	52		(1)		(1)		51				3	03/15/2023	1
36203P-BA-0	GOVT NATL MTG ASSOC I #354733		09/01/2010	SCHEDULED REDEMPTION		2,281	2,281	2,245	2,242		38		38		2,281				107	01/15/2024	1
36203S-HF-7	GOVT NATL MTG ASSOC I #357630		09/01/2010	SCHEDULED REDEMPTION		20	20	21	21						20				1	05/15/2023	1
36203S-QM-2	GOVT NATL MTG ASSOC I #357860		09/01/2010	SCHEDULED REDEMPTION		33	33	33	34						33				2	09/15/2023	1
36203T-DT-9	GOVT NATL MTG ASSOC I #358414		09/01/2010	SCHEDULED REDEMPTION		134	134	136	136		(2)		(2)		134				7	09/15/2023	1
36204D-HW-2	GOVT NATL MTG ASSOC I #366645		09/01/2010	SCHEDULED REDEMPTION		56,684	56,684	53,902	53,628		3,056		3,056		56,684				2,636	12/15/2023	1
36204D-NJ-4	GOVT NATL MTG ASSOC I #366793		09/01/2010	SCHEDULED REDEMPTION		4,973	4,973	5,054	5,044		(71)		(71)		4,973				252	05/15/2024	1
36204E-5C-7	GOVT NATL MTG ASSOC I #368143		09/01/2010	SCHEDULED REDEMPTION		2,144	2,144	2,037	2,029		115		115		2,144				101	12/15/2023	1
36204F-W2-6	GOVT NATL MTG ASSOC I #368865		09/01/2010	SCHEDULED REDEMPTION		32,890	32,890	32,384	32,362		528		528		32,890				1,598	12/15/2023	1
36204L-C9-0	GOVT NATL MTG ASSOC I #372796		09/01/2010	SCHEDULED REDEMPTION		8,885	8,885	9,170	9,178		(293)		(293)		8,885				496	02/15/2024	1
36204L-DE-8	GOVT NATL MTG ASSOC I #372801		09/01/2010	SCHEDULED REDEMPTION		780	780	806	811		(31)		(31)		780				42	02/15/2024	1
36204P-4B-5	GOVT NATL MTG ASSOC I #376218		09/01/2010	SCHEDULED REDEMPTION		356	356	368	375		(19)		(19)		356				19	08/15/2025	1
36204Q-BN-9	GOVT NATL MTG ASSOC I #376345		09/01/2010	SCHEDULED REDEMPTION		49,236	49,236	46,789	47,113		2,122		2,122		49,236				2,239	12/15/2023	1
36204Q-CC-2	GOVT NATL MTG ASSOC I #376367		09/01/2010	SCHEDULED REDEMPTION		5,712	5,712	5,623	5,613		100		100		5,712				273	01/15/2024	1
36204R-AT-5	GOVT NATL MTG ASSOC I #377218		09/01/2010	SCHEDULED REDEMPTION		989	989	1,009	1,018		(29)		(29)		989				57	06/15/2024	1
36204S-FN-1	GOVT NATL MTG ASSOC I #378273		09/01/2010	SCHEDULED REDEMPTION		9	9	9	9						9				1	06/15/2024	1
36204S-UL-8	GOVT NATL MTG ASSOC I #378687		09/01/2010	SCHEDULED REDEMPTION		6	6	6	6						6					03/15/2024	1
36205A-DX-9	GOVT NATL MTG ASSOC I #384518		09/01/2010	SCHEDULED REDEMPTION		502	502	513	510		(7)		(7)		502				26	12/15/2027	1
36205B-DS-8	GOVT NATL MTG ASSOC I #385413		09/01/2010	SCHEDULED REDEMPTION		9,460	9,460	9,244	9,291		169		169		9,460				393	01/15/2024	1
36205B-LC-4	GOVT NATL MTG ASSOC I #385623		09/01/2010	SCHEDULED REDEMPTION		8,534	8,534	8,673	8,696		(162)		(162)		8,534				443	05/15/2024	1
36205B-PG-1	GOVT NATL MTG ASSOC I #385723		09/01/2010	SCHEDULED REDEMPTION		376	376	382	384		(8)		(8)		376				19	06/15/2024	1
36205E-LP-9	GOVT NATL MTG ASSOC I #388334		09/01/2010	SCHEDULED REDEMPTION		1,498	1,498	1,523	1,523		(24)		(24)		1,498				76	05/15/2024	1
36205J-6E-0	GOVT NATL MTG ASSOC I #392469		09/01/2010	SCHEDULED REDEMPTION		57	57	59	59		(2)		(2)		57				3	08/15/2024	1
36205K-GQ-9	GOVT NATL MTG ASSOC I #392707		09/01/2010	SCHEDULED REDEMPTION		6	6	6	6						6					11/15/2024	1
36205R-W9-4	GOVT NATL MTG ASSOC I #398572		09/01/2010	SCHEDULED REDEMPTION		425	425	425	425						425				20	04/15/2026	1
36205R-XM-4	GOVT NATL MTG ASSOC I #398584		09/01/2010	SCHEDULED REDEMPTION		69	69	71	79		(10)		(10)		69				4	06/15/2029	1
36205R-2W-6	GOVT NATL MTG ASSOC I #398689		09/01/2010	SCHEDULED REDEMPTION		567	567	592	604		(37)		(37)		567				30	05/15/2026	1
36205Y-5P-3	GOVT NATL MTG ASSOC I #405054		09/01/2010	SCHEDULED REDEMPTION		24	24	25	25						24				1	09/15/2025	1
36206C-YJ-2	GOVT NATL MTG ASSOC I #407613		09/01/2010	SCHEDULED REDEMPTION		8	8	8	9						8				1	07/15/2025	1
36206E-4K-8	GOVT NATL MTG ASSOC I #409526		09/01/2010	SCHEDULED REDEMPTION		38	38	39	39		(1)		(1)		38				2	10/15/2025	1
36206F-RH-7	GOVT NATL MTG ASSOC I #410088		09/01/2010	SCHEDULED REDEMPTION		171	171	176	179		(8)		(8)		171				9	08/15/2025	1
36206F-5Q-1	GOVT NATL MTG ASSOC I #410455		09/01/2010	SCHEDULED REDEMPTION		18	18	19	19						18				1	03/15/2028	1
36206F-5Z-1	GOVT NATL MTG ASSOC I #410464		09/01/2010	SCHEDULED REDEMPTION		166	166	170	170		(4)		(4)		166				8	04/15/2028	1
36206H-4Y-1	GOVT NATL MTG ASSOC I #412239		09/01/2010	SCHEDULED REDEMPTION		137	137	143	147		(10)		(10)		137				8	10/15/2030	1
36206J-KR-4	GOVT NATL MTG ASSOC I #412604		09/01/2010	SCHEDULED REDEMPTION		832	832	869	898		(66)		(66)		832				48	05/15/2026	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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)
36206L-ZV-4	GOVT NATL MTG ASSOC I #414856		09/01/2010	SCHEDULED REDEMPTION		3	3	3	3						3					12/15/2025	1
36206M-BH-9	GOVT NATL MTG ASSOC I #415040		09/01/2010	SCHEDULED REDEMPTION		314	314	328	333		(19)		(19)		314				18	02/15/2026	1
36206N-XY-6	GOVT NATL MTG ASSOC I #416595		09/01/2010	SCHEDULED REDEMPTION		54	54	55	56		(1)		(1)		54				3	07/15/2028	1
36206P-S2-7	GOVT NATL MTG ASSOC I #417337		09/01/2010	SCHEDULED REDEMPTION		1,342	1,342	1,342	1,342						1,342				61	03/15/2026	1
36206S-GZ-1	GOVT NATL MTG ASSOC I #419716		09/01/2010	SCHEDULED REDEMPTION		184	184	188	187		(3)		(3)		184				9	08/15/2027	1
36206S-PT-5	GOVT NATL MTG ASSOC I #419934		09/01/2010	SCHEDULED REDEMPTION		392	392	409	417		(25)		(25)		392				23	03/15/2026	1
36206V-LU-9	GOVT NATL MTG ASSOC I #422539		09/01/2010	SCHEDULED REDEMPTION		715	715	747	783		(68)		(68)		715				41	04/15/2026	1
36206V-M5-3	GOVT NATL MTG ASSOC I #422580		09/01/2010	SCHEDULED REDEMPTION		2,433	2,433	2,433	2,434		(1)		(1)		2,433				107	04/15/2026	1
36206V-3A-3	GOVT NATL MTG ASSOC I #422993		09/01/2010	SCHEDULED REDEMPTION		159	159	166	167		(8)		(8)		159				9	08/15/2026	1
36206W-GY-5	GOVT NATL MTG ASSOC I #423315		09/01/2010	SCHEDULED REDEMPTION		63	63	66	68		(4)		(4)		63				4	06/15/2026	1
36206W-YW-9	GOVT NATL MTG ASSOC I #423825		09/01/2010	SCHEDULED REDEMPTION		101	101	105	109		(8)		(8)		101				6	06/15/2026	1
36206Y-5T-4	GOVT NATL MTG ASSOC I #425758		09/01/2010	SCHEDULED REDEMPTION		6	6	6	6						6					03/15/2026	1
36207A-F6-4	GOVT NATL MTG ASSOC I #425989		09/01/2010	SCHEDULED REDEMPTION		9,227	9,227	9,227	9,228		(1)		(1)		9,227				449	03/15/2026	1
36207B-KZ-2	GOVT NATL MTG ASSOC I #427012		09/01/2010	SCHEDULED REDEMPTION		147	147	153	154		(7)		(7)		147				9	06/15/2026	1
36207B-MT-4	GOVT NATL MTG ASSOC I #427070		09/01/2010	SCHEDULED REDEMPTION		90	90	94	97		(7)		(7)		90				5	09/15/2026	1
36207B-UT-5	GOVT NATL MTG ASSOC I #427294		09/01/2010	SCHEDULED REDEMPTION		94	94	95	96		(2)		(2)		94				5	01/15/2028	1
36207B-3Q-1	GOVT NATL MTG ASSOC I #427507		09/01/2010	SCHEDULED REDEMPTION		41,231	41,231	41,075	41,092		139		139		41,231				1,961	04/15/2026	1
36207C-BT-4	GOVT NATL MTG ASSOC I #427650		09/01/2010	SCHEDULED REDEMPTION		165	165	172	175		(10)		(10)		165				10	09/15/2026	1
36207C-GB-8	GOVT NATL MTG ASSOC I #427794		09/01/2010	SCHEDULED REDEMPTION		284	284	289	290		(6)		(6)		284				14	01/15/2028	1
36207D-CJ-3	GOVT NATL MTG ASSOC I #428573		09/01/2010	SCHEDULED REDEMPTION		337	337	352	354		(17)		(17)		337				19	09/15/2026	1
36207D-Z3-3	GOVT NATL MTG ASSOC I #429262		09/01/2010	SCHEDULED REDEMPTION		158	158	165	167		(9)		(9)		158				9	10/15/2026	1
36207H-2H-9	GOVT NATL MTG ASSOC I #432876		09/01/2010	SCHEDULED REDEMPTION		426	426	445	461		(35)		(35)		426				25	06/15/2026	1
36207H-3D-7	GOVT NATL MTG ASSOC I #432896		09/01/2010	SCHEDULED REDEMPTION		5,932	5,932	5,999	6,089		(157)		(157)		5,932				311	02/15/2029	1
36207J-SR-5	GOVT NATL MTG ASSOC I #433528		09/01/2010	SCHEDULED REDEMPTION		140	140	143	144		(3)		(3)		140				7	01/15/2028	1
36207J-UU-5	GOVT NATL MTG ASSOC I #433595		09/01/2010	SCHEDULED REDEMPTION		307	307	313	314		(7)		(7)		307				16	02/15/2028	1
36207J-W6-6	GOVT NATL MTG ASSOC I #433669		09/01/2010	SCHEDULED REDEMPTION		1,560	1,560	1,587	1,597		(37)		(37)		1,560				73	03/15/2028	1
36207K-KT-6	GOVT NATL MTG ASSOC I #434206		09/01/2010	SCHEDULED REDEMPTION		104	104	103	109		(5)		(5)		104				5	02/15/2029	1
36207K-NV-8	GOVT NATL MTG ASSOC I #434304		09/01/2010	SCHEDULED REDEMPTION		211	211	208	206		5		5		211				10	04/15/2029	1
36207K-PD-6	GOVT NATL MTG ASSOC I #434320		09/01/2010	SCHEDULED REDEMPTION		102	102	103	104		(2)		(2)		102				5	04/15/2029	1
36207K-ZL-7	GOVT NATL MTG ASSOC I #434647		09/01/2010	SCHEDULED REDEMPTION		1,382	1,382	1,439	1,444		(62)		(62)		1,382				74	12/15/2029	1
36207L-R3-4	GOVT NATL MTG ASSOC I #435306		09/01/2010	SCHEDULED REDEMPTION		295	295	308	318		(23)		(23)		295				17	07/15/2026	1
36207M-NM-4	GOVT NATL MTG ASSOC I #436096		09/01/2010	SCHEDULED REDEMPTION		321	321	327	328		(7)		(7)		321				16	01/15/2028	1
36207N-5N-0	GOVT NATL MTG ASSOC I #437453		09/01/2010	SCHEDULED REDEMPTION		8	8	8	8						8					11/15/2027	1
36207U-F8-6	GOVT NATL MTG ASSOC I #442191		09/01/2010	SCHEDULED REDEMPTION		1,773	1,773	1,851	1,950		(177)		(177)		1,773				96	12/15/2026	1
36207X-X8-0	GOVT NATL MTG ASSOC I #445403		09/01/2010	SCHEDULED REDEMPTION		9	9	9	9						9				1	01/15/2028	1
36207Y-AJ-9	GOVT NATL MTG ASSOC I #445609		09/01/2010	SCHEDULED REDEMPTION		167	167	170	170		(4)		(4)		167				8	01/15/2028	1
36208D-KB-0	GOVT NATL MTG ASSOC I #447690		09/01/2010	SCHEDULED REDEMPTION		13	13	13	13						13				1	07/15/2027	1
36208D-UJ-2	GOVT NATL MTG ASSOC I #447985		09/01/2010	SCHEDULED REDEMPTION		176	176	179	181		(4)		(4)		176				9	06/15/2028	1
36208E-6T-5	GOVT NATL MTG ASSOC I #449182		09/01/2010	SCHEDULED REDEMPTION		210	210	213	214		(4)		(4)		210				11	10/15/2027	1
36208F-J7-6	GOVT NATL MTG ASSOC I #449486		09/01/2010	SCHEDULED REDEMPTION		55	55	56	57		(1)		(1)		55				3	11/15/2027	1
36208F-KT-6	GOVT NATL MTG ASSOC I #449506		09/01/2010	SCHEDULED REDEMPTION		7,266	7,266	7,191	7,180		86		86		7,266				367	01/15/2028	1
36208F-2T-6	GOVT NATL MTG ASSOC I #449986		09/01/2010	SCHEDULED REDEMPTION		160	160	163	164		(3)		(3)		160				8	11/15/2027	1
36208H-UP-9	GOVT NATL MTG ASSOC I #451590		09/01/2010	SCHEDULED REDEMPTION		253	253	257	258		(4)		(4)		253				13	09/15/2027	1
36208L-WM-5	GOVT NATL MTG ASSOC I #454352		09/01/2010	SCHEDULED REDEMPTION		199	199	202	202		(3)		(3)		199				10	12/15/2027	1
36208M-ZD-0	GOVT NATL MTG ASSOC I #455340		09/01/2010	SCHEDULED REDEMPTION		821	821	834	833		(12)		(12)		821				42	11/15/2027	1
36208N-YT-4	GOVT NATL MTG ASSOC I #456222		09/01/2010	SCHEDULED REDEMPTION		278	278	282	285		(7)		(7)		278				14	06/15/2028	1
36208P-NB-0	GOVT NATL MTG ASSOC I #456786		09/01/2010	SCHEDULED REDEMPTION		9,268	9,268	9,172	9,141		127		127		9,268				434	04/15/2028	1
36208P-NX-2	GOVT NATL MTG ASSOC I #456806		09/01/2010	SCHEDULED REDEMPTION		130	130	132	133		(4)		(4)		130				7	04/15/2028	1
36208P-UB-2	GOVT NATL MTG ASSOC I #456978		09/01/2010	SCHEDULED REDEMPTION		245	245	250	248		(3)		(3)		245				12	11/15/2027	1
36208P-4G-0	GOVT NATL MTG ASSOC I #457223		09/01/2010	SCHEDULED REDEMPTION		325	325	330	331		(6)		(6)		325				16	09/15/2027	1
36208P-7M-4	GOVT NATL MTG ASSOC I #457300		09/01/2010	SCHEDULED REDEMPTION		150	150	143	141		9		9		150				7	02/15/2028	1
36208Q-2P-0	GOVT NATL MTG ASSOC I #458082		09/01/2010	SCHEDULED REDEMPTION		5,633	5,633	5,464	5,430		202		202		5,633				252	03/15/2029	1
36208R-FB-5	GOVT NATL MTG ASSOC I #458362		09/01/2010	SCHEDULED REDEMPTION		202	202	206	207		(5)		(5)		202				10	12/15/2027	1
36208R-FK-5	GOVT NATL MTG ASSOC I #458370		09/01/2010	SCHEDULED REDEMPTION		273	273	277	282		(9)		(9)		273				14	01/15/2028	1
36208R-V5-0	GOVT NATL MTG ASSOC I #458836		09/01/2010	SCHEDULED REDEMPTION		742	742	758	758		(17)		(17)		742				38	03/15/2028	1
36208R-W9-1	GOVT NATL MTG ASSOC I #458872		09/01/2010	SCHEDULED REDEMPTION		111	111	110	108		3		3		111				6	03/15/2028	1
36208R-XV-1	GOVT NATL MTG ASSOC I #458892		09/01/2010	SCHEDULED REDEMPTION		41	41	41	42		(1)		(1)		41				2	05/15/2028	1
36208S-BE-1	GOVT NATL MTG ASSOC I #459137		09/01/2010	SCHEDULED REDEMPTION		2,636	2,636	2,534	2,533		103		103		2,636				133	12/15/2027	1
36208U-CK-1	GOVT NATL MTG ASSOC I #460974		09/01/2010	SCHEDULED REDEMPTION		526	526	537	537		(11)		(11)		526				26	11/15/2027	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year 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	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36208U-C8-8	GOVT NATL MTG ASSOC I #460995		09/01/2010	SCHEDULED REDEMPTION		16,992	16,992	17,337	17,410		(417)		(417)		16,992				797	11/15/2027	1
36208U-JW-8	GOVT NATL MTG ASSOC I #461177		09/01/2010	SCHEDULED REDEMPTION		145	145	148	148		(3)		(3)		145				7	12/15/2027	1
36208U-KA-4	GOVT NATL MTG ASSOC I #461189		09/01/2010	SCHEDULED REDEMPTION		322	322	328	329		(7)		(7)		322				16	01/15/2028	1
36208U-KV-8	GOVT NATL MTG ASSOC I #461208		09/01/2010	SCHEDULED REDEMPTION		115	115	117	117		(3)		(3)		115				6	01/15/2028	1
36208U-K6-3	GOVT NATL MTG ASSOC I #461217		09/01/2010	SCHEDULED REDEMPTION		4,656	4,656	4,736	4,764		(109)		(109)		4,656				244	01/15/2028	1
36208V-E2-7	GOVT NATL MTG ASSOC I #461953		09/01/2010	SCHEDULED REDEMPTION		87	87	88	89		(2)		(2)		87				4	07/15/2028	1
36208V-TU-9	GOVT NATL MTG ASSOC I #462363		09/01/2010	SCHEDULED REDEMPTION		1,269	1,269	1,291	1,299		(30)		(30)		1,269				66	11/15/2027	1
36208V-XJ-9	GOVT NATL MTG ASSOC I #462481		09/01/2010	SCHEDULED REDEMPTION		1,990	1,990	2,024	2,032		(42)		(42)		1,990				94	01/15/2028	1
36208V-XY-6	GOVT NATL MTG ASSOC I #462495		09/01/2010	SCHEDULED REDEMPTION		362	362	369	369		(7)		(7)		362				18	01/15/2028	1
36208V-YA-7	GOVT NATL MTG ASSOC I #462505		09/01/2010	SCHEDULED REDEMPTION		233	233	237	237		(4)		(4)		233				12	01/15/2028	1
36208V-2A-2	GOVT NATL MTG ASSOC I #462569		09/01/2010	SCHEDULED REDEMPTION		932	932	923	922		10		10		932				47	03/15/2028	1
36208W-B9-3	GOVT NATL MTG ASSOC I #462764		09/01/2010	SCHEDULED REDEMPTION		86	86	87	88		(1)		(1)		86				4	06/15/2028	1
36208W-MN-0	GOVT NATL MTG ASSOC I #463065		09/01/2010	SCHEDULED REDEMPTION		400	400	410	410		(11)		(11)		400				20	12/15/2027	1
36208Y-2Q-1	GOVT NATL MTG ASSOC I #465283		09/01/2010	SCHEDULED REDEMPTION		365	365	370	375		(10)		(10)		365				18	04/15/2029	1
36209A-RZ-5	GOVT NATL MTG ASSOC I #465904		09/01/2010	SCHEDULED REDEMPTION		265	265	270	271		(6)		(6)		265				13	01/15/2028	1
36209B-U2-2	GOVT NATL MTG ASSOC I #466901		09/01/2010	SCHEDULED REDEMPTION		720	720	733	733		(13)		(13)		720				36	01/15/2028	1
36209C-S2-3	GOVT NATL MTG ASSOC I #467737		09/01/2010	SCHEDULED REDEMPTION		191	191	193	196		(5)		(5)		191				10	04/15/2028	1
36209C-VV-5	GOVT NATL MTG ASSOC I #467828		09/01/2010	SCHEDULED REDEMPTION		815	815	834	830		(15)		(15)		815				41	07/15/2028	1
36209D-VA-9	GOVT NATL MTG ASSOC I #468709		09/01/2010	SCHEDULED REDEMPTION		556	556	550	549		7		7		556				28	02/15/2028	1
36209D-WV-2	GOVT NATL MTG ASSOC I #468760		09/01/2010	SCHEDULED REDEMPTION		115	115	118	118		(3)		(3)		115				6	03/15/2028	1
36209F-7D-5	GOVT NATL MTG ASSOC I #470792		09/01/2010	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18				1	08/15/2029	1
36209H-DP-7	GOVT NATL MTG ASSOC I #471810		09/01/2010	SCHEDULED REDEMPTION		29	29	30	30		(1)		(1)		29				2	03/15/2028	1
36209H-SC-0	GOVT NATL MTG ASSOC I #472215		09/01/2010	SCHEDULED REDEMPTION		151	151	149	149		3		3		151				7	05/15/2029	1
36209J-MH-1	GOVT NATL MTG ASSOC I #472960		09/01/2010	SCHEDULED REDEMPTION		245	245	242	256		(12)		(12)		245				12	05/15/2029	1
36209K-PC-6	GOVT NATL MTG ASSOC I #473919		09/01/2010	SCHEDULED REDEMPTION		112	112	114	114		(2)		(2)		112				6	05/15/2028	1
36209K-V6-2	GOVT NATL MTG ASSOC I #474137		09/01/2010	SCHEDULED REDEMPTION		106	106	108	108		(2)		(2)		106				5	04/15/2028	1
36209L-5L-6	GOVT NATL MTG ASSOC I #475251		09/01/2010	SCHEDULED REDEMPTION		3,349	3,349	3,297	3,298		51		51		3,349				148	04/15/2029	1
36209P-AA-5	GOVT NATL MTG ASSOC I #477101		09/01/2010	SCHEDULED REDEMPTION		701	701	716	715		(14)		(14)		701				36	05/15/2028	1
36209P-A5-6	GOVT NATL MTG ASSOC I #477128		09/01/2010	SCHEDULED REDEMPTION		311	311	318	317		(6)		(6)		311				16	06/15/2028	1
36209P-R4-1	GOVT NATL MTG ASSOC I #477607		09/01/2010	SCHEDULED REDEMPTION		595	595	609	611		(16)		(16)		595				30	06/15/2028	1
36209Q-AQ-8	GOVT NATL MTG ASSOC I #478015		09/01/2010	SCHEDULED REDEMPTION		187	187	192	191		(4)		(4)		187				9	06/15/2028	1
36209Q-CA-1	GOVT NATL MTG ASSOC I #478065		09/01/2010	SCHEDULED REDEMPTION		144	144	142	141		2		2		144				7	05/15/2028	1
36209Q-J3-0	GOVT NATL MTG ASSOC I #478282		09/01/2010	SCHEDULED REDEMPTION		229	229	218	215		14		14		229				11	06/15/2028	1
36209Q-WS-0	GOVT NATL MTG ASSOC I #478657		09/01/2010	SCHEDULED REDEMPTION		198	198	195	194		4		4		198				9	05/15/2029	1
36209R-LM-3	GOVT NATL MTG ASSOC I #479232		09/01/2010	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14				1	03/15/2030	1
36209S-AN-1	GOVT NATL MTG ASSOC I #479813		09/01/2010	SCHEDULED REDEMPTION		128	128	130	134		(6)		(6)		128				7	12/15/2030	1
36209U-HY-5	GOVT NATL MTG ASSOC I #481847		09/01/2010	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21				1	07/15/2028	1
36209V-B9-4	GOVT NATL MTG ASSOC I #482564		09/01/2010	SCHEDULED REDEMPTION		933	933	919	919		14		14		933				47	04/15/2029	1
36209V-S5-4	GOVT NATL MTG ASSOC I #483040		09/01/2010	SCHEDULED REDEMPTION		3	3	3	3						3					09/15/2029	1
36209Y-L9-7	GOVT NATL MTG ASSOC I #485552		09/01/2010	SCHEDULED REDEMPTION		9	9	9	10						9				1	05/15/2031	1
36210A-PM-3	GOVT NATL MTG ASSOC I #486528		09/01/2010	SCHEDULED REDEMPTION		345	345	345	345						345				16	09/15/2028	1
36210B-RW-7	GOVT NATL MTG ASSOC I #487501		09/01/2010	SCHEDULED REDEMPTION		525	525	518	516		9		9		525				25	05/15/2029	1
36210C-UN-1	GOVT NATL MTG ASSOC I #488489		09/01/2010	SCHEDULED REDEMPTION		113	113	112	111		2		2		113				5	01/15/2029	1
36210D-CG-4	GOVT NATL MTG ASSOC I #488871		09/01/2010	SCHEDULED REDEMPTION		5,347	5,347	4,926	5,207		140		140		5,347				212	03/15/2014	1
36210D-C5-8	GOVT NATL MTG ASSOC I #488892		09/01/2010	SCHEDULED REDEMPTION		4,702	4,702	4,331	4,586		115		115		4,702				187	04/15/2014	1
36210D-KV-2	GOVT NATL MTG ASSOC I #489108		09/01/2010	SCHEDULED REDEMPTION		188	188	195	207		(19)		(19)		188				10	08/15/2029	1
36210E-EZ-8	GOVT NATL MTG ASSOC I #489852		09/01/2010	SCHEDULED REDEMPTION		58	58	60	61		(2)		(2)		58				3	08/15/2029	1
36210E-QS-1	GOVT NATL MTG ASSOC I #490165		09/01/2010	SCHEDULED REDEMPTION		1,824	1,824	1,680	1,768		56		56		1,824				64	04/15/2014	1
36210J-SL-3	GOVT NATL MTG ASSOC I #493823		09/01/2010	SCHEDULED REDEMPTION		8,085	8,085	7,448	7,840		245		245		8,085				329	03/15/2014	1
36210J-UL-0	GOVT NATL MTG ASSOC I #493887		09/01/2010	SCHEDULED REDEMPTION		2,223	2,223	2,048	2,159		65		65		2,223				88	04/15/2014	1
36210K-WK-7	GOVT NATL MTG ASSOC I #494850		09/01/2010	SCHEDULED REDEMPTION		3,739	3,739	3,445	3,633		106		106		3,739				148	05/15/2014	1
36210P-K8-6	GOVT NATL MTG ASSOC I #498119		09/01/2010	SCHEDULED REDEMPTION		87	87	90	93		(6)		(6)		87				5	08/15/2029	1
36210Q-U3-4	GOVT NATL MTG ASSOC I #499302		09/01/2010	SCHEDULED REDEMPTION		6,411	6,411	5,906	6,192		218		218		6,411				255	07/15/2014	1
36210Q-WN-8	GOVT NATL MTG ASSOC I #499353		09/01/2010	SCHEDULED REDEMPTION		103	103	104	106		(3)		(3)		103				5	01/15/2029	1
36210Q-X8-0	GOVT NATL MTG ASSOC I #499403		09/01/2010	SCHEDULED REDEMPTION		146	146	149	150		(4)		(4)		146				8	02/15/2029	1
36210Q-2R-2	GOVT NATL MTG ASSOC I #499484		09/01/2010	SCHEDULED REDEMPTION		50	50	49	49						50				2	01/15/2029	1
36210R-W2-2	GOVT NATL MTG ASSOC I #500265		09/01/2010	SCHEDULED REDEMPTION		899	899	917	942		(44)		(44)		899				45	11/15/2029	1
36210R-W3-0	GOVT NATL MTG ASSOC I #500266		09/01/2010	SCHEDULED REDEMPTION		41	41	42	44		(3)		(3)		41				2	11/15/2029	1
36210T-3F-1	GOVT NATL MTG ASSOC I #502198		09/01/2010	SCHEDULED REDEMPTION		3,149	3,149	2,901	3,048		101		101		3,149				125	05/15/2014	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
36210T-4C-7	GOVT NATL MTG ASSOC I #502219		09/01/2010	SCHEDULED REDEMPTION		9,607	9,607	8,850	9,329		278		278		9,607				381	06/15/2014	1
36210V-HA-2	GOVT NATL MTG ASSOC I #503425		09/01/2010	SCHEDULED REDEMPTION		3,067	3,067	2,825	2,983		84		84		3,067				123	04/15/2014	1
36210W-EE-5	GOVT NATL MTG ASSOC I #504233		09/01/2010	SCHEDULED REDEMPTION		1,081	1,081	996	1,053		28		28		1,081				43	03/15/2014	1
36210X-KT-3	GOVT NATL MTG ASSOC I #505306		09/01/2010	SCHEDULED REDEMPTION		1,157	1,157	1,103	1,110		47		47		1,157				54	11/15/2029	1
36210X-MU-8	GOVT NATL MTG ASSOC I #505371		09/01/2010	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	01/15/2030	1
36210X-W4-5	GOVT NATL MTG ASSOC I #505667		09/01/2010	SCHEDULED REDEMPTION		54	54	49	52		2		2		54				2	05/15/2014	1
36210X-5D-5	GOVT NATL MTG ASSOC I #505844		09/01/2010	SCHEDULED REDEMPTION		38	38	39	50		(12)		(12)		38				2	09/15/2029	1
36210Y-S9-7	GOVT NATL MTG ASSOC I #506444		09/01/2010	SCHEDULED REDEMPTION		11	11	11	12		(1)		(1)		11				1	04/15/2029	1
36210Y-TL-9	GOVT NATL MTG ASSOC I #506455		09/01/2010	SCHEDULED REDEMPTION		15	15	15	15						15				1	04/15/2029	1
36210Y-WW-1	GOVT NATL MTG ASSOC I #506561		09/01/2010	SCHEDULED REDEMPTION		78	78	80	82		(3)		(3)		78				4	05/15/2029	1
36210Y-4W-2	GOVT NATL MTG ASSOC I #506737		09/01/2010	SCHEDULED REDEMPTION		177	177	184	182		(5)		(5)		177				10	02/15/2030	1
36211B-CC-6	GOVT NATL MTG ASSOC I #507767		09/01/2010	SCHEDULED REDEMPTION		10,574	10,574	9,741	10,273		301		301		10,574				421	04/15/2014	1
36211C-MH-2	GOVT NATL MTG ASSOC I #508960		09/01/2010	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20				1	09/15/2029	1
36211C-ZE-5	GOVT NATL MTG ASSOC I #509341		09/01/2010	SCHEDULED REDEMPTION		13,415	13,415	12,359	13,025		390		390		13,415				533	06/15/2014	1
36211C-4V-1	GOVT NATL MTG ASSOC I #509436		09/01/2010	SCHEDULED REDEMPTION		79	79	82	85		(6)		(6)		79				4	12/15/2029	1
36211E-LM-8	GOVT NATL MTG ASSOC I #510732		09/01/2010	SCHEDULED REDEMPTION		65	65	66	67		(3)		(3)		65				3	11/15/2029	1
36211E-RR-1	GOVT NATL MTG ASSOC I #510896		09/01/2010	SCHEDULED REDEMPTION		3,590	3,590	3,307	3,487		103		103		3,590				142	05/15/2014	1
36211E-R2-6	GOVT NATL MTG ASSOC I #510905		09/01/2010	SCHEDULED REDEMPTION		157	157	160	161		(4)		(4)		157				9	05/15/2029	1
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		09/01/2010	SCHEDULED REDEMPTION		46	46	46	46						46				2	06/15/2029	1
36211E-TQ-1	GOVT NATL MTG ASSOC I #510959		09/01/2010	SCHEDULED REDEMPTION		109	109	113	117		(8)		(8)		109				6	06/15/2029	1
36211J-LQ-8	GOVT NATL MTG ASSOC I #514335		09/01/2010	SCHEDULED REDEMPTION		72	72	74	97		(25)		(25)		72				4	07/15/2029	1
36211J-LS-4	GOVT NATL MTG ASSOC I #514337		09/01/2010	SCHEDULED REDEMPTION		1,616	1,616	1,673	1,713		(97)		(97)		1,616				91	07/15/2029	1
36211M-BR-0	GOVT NATL MTG ASSOC I #516748		09/01/2010	SCHEDULED REDEMPTION		5	5	6	6						5					09/15/2029	1
36211N-R7-5	GOVT NATL MTG ASSOC I #518110		09/01/2010	SCHEDULED REDEMPTION		25	25	25	25		(1)		(1)		25				1	09/15/2029	1
36211P-J3-8	GOVT NATL MTG ASSOC I #518782		09/01/2010	SCHEDULED REDEMPTION		288	288	299	316		(27)		(27)		288				16	01/15/2030	1
36211Q-XP-1	GOVT NATL MTG ASSOC I #520086		09/01/2010	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15				1	01/15/2030	1
36211S-HJ-9	GOVT NATL MTG ASSOC I #521433		09/01/2010	SCHEDULED REDEMPTION		22	22	23	25		(3)		(3)		22				1	12/15/2029	1
36211V-N9-7	GOVT NATL MTG ASSOC I #524316		09/01/2010	SCHEDULED REDEMPTION		180	180	187	192		(12)		(12)		180				10	12/15/2029	1
36211Y-ST-2	GOVT NATL MTG ASSOC I #527130		09/01/2010	SCHEDULED REDEMPTION		115	115	122	121		(6)		(6)		115				6	02/15/2030	1
36212A-G6-6	GOVT NATL MTG ASSOC I #527721		09/01/2010	SCHEDULED REDEMPTION		21	21	22	23		(2)		(2)		21				1	02/15/2030	1
36212K-3Y-7	GOVT NATL MTG ASSOC I #536415		09/01/2010	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18				1	01/15/2031	1
36212N-MB-0	GOVT NATL MTG ASSOC I #538654		09/01/2010	SCHEDULED REDEMPTION		124	124	130	130		(5)		(5)		124				7	12/15/2030	1
36212R-3V-8	GOVT NATL MTG ASSOC I #541812		09/01/2010	SCHEDULED REDEMPTION		81	81	83	84		(3)		(3)		81				4	03/15/2031	1
36212T-D4-3	GOVT NATL MTG ASSOC I #542923		09/01/2010	SCHEDULED REDEMPTION		109	109	111	113		(4)		(4)		109				5	06/15/2031	1
36212U-BC-4	GOVT NATL MTG ASSOC I #543735		09/01/2010	SCHEDULED REDEMPTION		49	49	50	51		(2)		(2)		49				2	12/15/2030	1
36212W-NL-7	GOVT NATL MTG ASSOC I #545895		09/01/2010	SCHEDULED REDEMPTION		1,914	1,914	1,955	1,987		(73)		(73)		1,914				89	08/15/2031	1
36213B-LF-7	GOVT NATL MTG ASSOC I #549426		09/01/2010	SCHEDULED REDEMPTION		170	170	174	176		(5)		(5)		170				9	02/15/2031	1
36213B-NF-5	GOVT NATL MTG ASSOC I #549490		09/01/2010	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19				1	03/15/2031	1
36213C-Z7-8	GOVT NATL MTG ASSOC I #550766		09/01/2010	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20				1	12/15/2035	1
36213F-VX-8	GOVT NATL MTG ASSOC I #553330		09/01/2010	SCHEDULED REDEMPTION		164,429	164,429	167,949	166,751		(2,323)		(2,323)		164,429				5,973	07/15/2018	1
36213L-E9-7	GOVT NATL MTG ASSOC I #557360		09/01/2010	SCHEDULED REDEMPTION		53	53	54	55		(2)		(2)		53				3	05/15/2031	1
36213M-2H-0	GOVT NATL MTG ASSOC I #558876		09/01/2010	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22				1	05/15/2032	1
36213N-JW-7	GOVT NATL MTG ASSOC I #559277		09/01/2010	SCHEDULED REDEMPTION		105	105	107	109		(4)		(4)		105				5	07/15/2031	1
36213P-HE-4	GOVT NATL MTG ASSOC I #560129		09/01/2010	SCHEDULED REDEMPTION		283	283	292	300		(18)		(18)		283				14	05/15/2032	1
36213P-R2-9	GOVT NATL MTG ASSOC I #560405		09/01/2010	SCHEDULED REDEMPTION		31	31	30	30		1		1		31				1	06/15/2031	1
36213U-CK-4	GOVT NATL MTG ASSOC I #564474		09/01/2010	SCHEDULED REDEMPTION		1,156	1,156	1,188	1,247		(90)		(90)		1,156				59	11/15/2031	1
36213X-VE-1	GOVT NATL MTG ASSOC I #567713		09/01/2010	SCHEDULED REDEMPTION		64	64	65	65		(1)		(1)		64				3	06/15/2032	1
36200Q-PZ-1	GOVT NATL MTG ASSOC I #569340		09/01/2010	SCHEDULED REDEMPTION		14,398	14,398	14,812	14,846		(448)		(448)		14,398				735	04/15/2032	1
36201B-KC-9	GOVT NATL MTG ASSOC I #578191		09/01/2010	SCHEDULED REDEMPTION		65,033	65,033	68,244	67,360		(2,327)		(2,327)		65,033				3,169	01/15/2032	1
36201E-RT-9	GOVT NATL MTG ASSOC I #581098		09/01/2010	SCHEDULED REDEMPTION		82	82	82	82						82				3	02/15/2032	1
36201J-F7-9	GOVT NATL MTG ASSOC I #584390		09/01/2010	SCHEDULED REDEMPTION		94	94	97	99		(5)		(5)		94				5	05/15/2032	1
36201K-JS-6	GOVT NATL MTG ASSOC I #585373		09/01/2010	SCHEDULED REDEMPTION		769	769	795	813		(44)		(44)		769				40	04/15/2032	1
36201M-SX-1	GOVT NATL MTG ASSOC I #587434		09/01/2010	SCHEDULED REDEMPTION		1,635	1,635	1,630	1,631		4		4		1,635				65	12/15/2032	1
36201T-FK-8	GOVT NATL MTG ASSOC I #592470		09/01/2010	SCHEDULED REDEMPTION		49	49	52	56		(6)		(6)		49				2	11/15/2032	1
36201T-K3-0	GOVT NATL MTG ASSOC I #592614		09/01/2010	SCHEDULED REDEMPTION		579	579	577	577		2		2		579				23	03/15/2033	1
36200E-BE-0	GOVT NATL MTG ASSOC I #598637		09/01/2010	SCHEDULED REDEMPTION		408	408	407	407		1		1		408				16	04/15/2033	1
36200F-E7-9	GOVT NATL MTG ASSOC I #599658		09/01/2010	SCHEDULED REDEMPTION		1,876	1,876	1,869	1,870		5		5		1,876				76	02/15/2033	1
36200G-CU-8	GOVT NATL MTG ASSOC I #600483		09/01/2010	SCHEDULED REDEMPTION		621	621	645	651		(30)		(30)		621				29	01/15/2036	1
36200G-MD-5	GOVT NATL MTG ASSOC I #600756		09/01/2010	SCHEDULED REDEMPTION		500	500	498	498		2		2		500				20	02/15/2034	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36200K-MV-6	GOVT NATL MTG ASSOC I #603472		09/01/2010	SCHEDULED REDEMPTION		108	108	114	121		(13)		(13)		108				5	02/15/2033	1
36200M-CY-7	GOVT NATL MTG ASSOC I #604087		09/01/2010	SCHEDULED REDEMPTION		648	648	645	646		2		2		648				26	03/15/2033	1
36200N-PV-7	GOVT NATL MTG ASSOC I #605336		09/01/2010	SCHEDULED REDEMPTION		133,346	133,346	138,148	137,772		(4,427)		(4,427)		133,346				5,784	08/15/2034	1
36202S-C6-3	GOVT NATL MTG ASSOC I #607693		09/01/2010	SCHEDULED REDEMPTION		35	35	35	35						35				1	02/15/2033	1
36202T-7B-6	GOVT NATL MTG ASSOC I #609390		09/01/2010	SCHEDULED REDEMPTION		932	932	928	929		3		3		932				37	04/15/2033	1
36290R-RB-1	GOVT NATL MTG ASSOC I #615282		09/01/2010	SCHEDULED REDEMPTION		191,226	191,226	193,795	193,514		(2,288)		(2,288)		191,226				7,828	07/15/2033	1
36290R-YG-2	GOVT NATL MTG ASSOC I #615511		09/01/2010	SCHEDULED REDEMPTION		341,994	341,994	353,590	350,733		(8,739)		(8,739)		341,994				15,338	07/15/2034	1
36290S-FV-8	GOVT NATL MTG ASSOC I #615880		09/01/2010	SCHEDULED REDEMPTION		9,471	9,471	9,763	9,906		(435)		(435)		9,471				425	08/15/2033	1
36290S-GH-8	GOVT NATL MTG ASSOC I #615900		09/01/2010	SCHEDULED REDEMPTION		2,288	2,288	2,359	2,388		(99)		(99)		2,288				99	08/15/2033	1
36290T-VP-1	GOVT NATL MTG ASSOC I #617222		09/01/2010	SCHEDULED REDEMPTION		76,679	76,679	79,710	82,096		(5,417)		(5,417)		76,679				3,328	06/15/2036	1
36290U-E5-1	GOVT NATL MTG ASSOC I #617656		09/01/2010	SCHEDULED REDEMPTION		1,204	1,204	1,241	1,233		(29)		(29)		1,204				58	08/15/2037	1
36290W-G5-5	GOVT NATL MTG ASSOC I #619520		09/01/2010	SCHEDULED REDEMPTION		130	130	130	130						130				5	08/15/2033	1
36290X-HU-7	GOVT NATL MTG ASSOC I #620443		09/01/2010	SCHEDULED REDEMPTION		1,027	1,027	1,059	1,063		(35)		(35)		1,027				44	08/15/2033	1
36291C-SE-6	GOVT NATL MTG ASSOC I #624317		09/01/2010	SCHEDULED REDEMPTION		46,024	46,024	47,693	47,398		(1,374)		(1,374)		46,024				2,061	07/15/2034	1
36291F-JK-5	GOVT NATL MTG ASSOC I #626766		09/01/2010	SCHEDULED REDEMPTION		82	82	81	81						82				3	04/15/2035	1
36291L-DD-4	GOVT NATL MTG ASSOC I #631100		09/01/2010	SCHEDULED REDEMPTION		1,100	1,100	1,144	1,142		(42)		(42)		1,100				52	06/15/2036	1
36291N-RU-7	GOVT NATL MTG ASSOC I #633299		09/01/2010	SCHEDULED REDEMPTION		37	37	39	38		(1)		(1)		37				2	11/15/2035	1
36291R-UA-8	GOVT NATL MTG ASSOC I #636077		09/01/2010	SCHEDULED REDEMPTION		62	62	61	62						62				2	12/15/2034	1
36291U-CG-8	GOVT NATL MTG ASSOC I #638271		09/01/2010	SCHEDULED REDEMPTION		62	62	62	62						62				3	01/15/2035	1
36292C-HN-7	GOVT NATL MTG ASSOC I #644737		09/01/2010	SCHEDULED REDEMPTION		479	479	498	503		(24)		(24)		479				22	04/15/2035	1
36292C-PR-9	GOVT NATL MTG ASSOC I #644932		09/01/2010	SCHEDULED REDEMPTION		55,492	55,492	56,463	56,378		(886)		(886)		55,492				2,201	07/15/2035	1
36292K-G6-7	GOVT NATL MTG ASSOC I #651021		09/01/2010	SCHEDULED REDEMPTION		140	140	145	146		(7)		(7)		140				7	02/15/2036	1
36292L-FW-9	GOVT NATL MTG ASSOC I #651881		09/01/2010	SCHEDULED REDEMPTION		15,613	15,613	15,882	15,844		(231)		(231)		15,613				662	09/15/2036	1
36292L-MM-3	GOVT NATL MTG ASSOC I #652064		09/01/2010	SCHEDULED REDEMPTION		69	69	72	74		(5)		(5)		69				3	04/15/2036	1
36292L-MN-1	GOVT NATL MTG ASSOC I #652065		09/01/2010	SCHEDULED REDEMPTION		772	772	802	815		(44)		(44)		772				32	04/15/2036	1
36292L-7A-6	GOVT NATL MTG ASSOC I #652589		09/01/2010	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15				1	05/15/2036	1
36294N-5L-8	GOVT NATL MTG ASSOC I #655251		09/01/2010	SCHEDULED REDEMPTION		5,804	5,804	6,033	6,105		(301)		(301)		5,804				282	10/15/2036	1
36294P-BV-4	GOVT NATL MTG ASSOC I #655352		09/01/2010	SCHEDULED REDEMPTION		34	34	36	36		(2)		(2)		34				2	05/15/2036	1
36294Q-HM-6	GOVT NATL MTG ASSOC I #656436		09/01/2010	SCHEDULED REDEMPTION		104,060	104,060	108,174	106,670		(2,609)		(2,609)		104,060				5,068	04/15/2037	1
36294R-3R-8	GOVT NATL MTG ASSOC I #657908		09/01/2010	SCHEDULED REDEMPTION		3,946	3,946	4,102	4,197		(251)		(251)		3,946				183	08/15/2036	1
36294S-BP-1	GOVT NATL MTG ASSOC I #658046		09/01/2010	SCHEDULED REDEMPTION		745	745	758	761		(16)		(16)		745				30	08/15/2036	1
36294S-3P-0	GOVT NATL MTG ASSOC I #658806		09/01/2010	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23				1	07/15/2037	1
36294W-LL-0	GOVT NATL MTG ASSOC I #661931		09/01/2010	SCHEDULED REDEMPTION		482	482	497	492		(10)		(10)		482				21	06/15/2037	1
36295A-B7-9	GOVT NATL MTG ASSOC I #664362		09/01/2010	SCHEDULED REDEMPTION		7,312	7,312	7,541	7,490		(178)		(178)		7,312				355	09/15/2037	1
36295F-HS-6	GOVT NATL MTG ASSOC I #669041		09/01/2010	SCHEDULED REDEMPTION		82	82	83	83		(1)		(1)		82				3	04/15/2037	1
36295J-AD-8	GOVT NATL MTG ASSOC I #671504		09/01/2010	SCHEDULED REDEMPTION		1,294	1,294	1,334	1,330		(36)		(36)		1,294				63	08/15/2037	1
36295J-BA-3	GOVT NATL MTG ASSOC I #671533		09/01/2010	SCHEDULED REDEMPTION		2,063	2,063	2,128	2,125		(61)		(61)		2,063				95	09/15/2037	1
36295M-GG-8	GOVT NATL MTG ASSOC I #674399		09/01/2010	SCHEDULED REDEMPTION		1,608	1,608	1,658	1,659		(51)		(51)		1,608				78	09/15/2037	1
36295M-H3-6	GOVT NATL MTG ASSOC I #674450		09/01/2010	SCHEDULED REDEMPTION		568	568	586	581		(13)		(13)		568				25	09/15/2037	1
36295M-KD-0	GOVT NATL MTG ASSOC I #674492		09/01/2010	SCHEDULED REDEMPTION		744	744	767	766		(22)		(22)		744				28	10/15/2037	1
36295M-6Q-7	GOVT NATL MTG ASSOC I #675079		09/01/2010	SCHEDULED REDEMPTION		1,024	1,024	1,056	1,057		(34)		(34)		1,024				44	01/15/2038	1
36295P-YV-8	GOVT NATL MTG ASSOC I #676724		09/01/2010	SCHEDULED REDEMPTION		35	35	36	36		(1)		(1)		35				2	02/15/2038	1
36225A-LG-3	GOVT NATL MTG ASSOC I #780327		09/01/2010	SCHEDULED REDEMPTION		3,117	3,117	3,272	3,225		(108)		(108)		3,117				180	11/15/2017	1
36225A-LP-3	GOVT NATL MTG ASSOC I #780334		09/01/2010	SCHEDULED REDEMPTION		24,612	24,612	25,942	26,058		(1,445)		(1,445)		24,612				1,602	11/15/2017	1
36225A-LQ-1	GOVT NATL MTG ASSOC I #780335		09/01/2010	SCHEDULED REDEMPTION		11,887	11,887	12,464	12,642		(755)		(755)		11,887				782	12/15/2019	1
36225A-LU-2	GOVT NATL MTG ASSOC I #780339		09/01/2010	SCHEDULED REDEMPTION		441	441	460	463		(21)		(21)		441				25	12/15/2023	1
36225A-PW-4	GOVT NATL MTG ASSOC I #780437		09/01/2010	SCHEDULED REDEMPTION		3,671	3,671	3,855	3,805		(134)		(134)		3,671				212	09/15/2017	1
36225A-QL-7	GOVT NATL MTG ASSOC I #780459		09/01/2010	SCHEDULED REDEMPTION		34	34	34	35		(1)		(1)		34				2	11/15/2026	1
36225A-UL-2	GOVT NATL MTG ASSOC I #780587		09/01/2010	SCHEDULED REDEMPTION		2,280	2,280	2,191	2,160		120		120		2,280				118	06/15/2027	1
36225A-VY-3	GOVT NATL MTG ASSOC I #780631		09/01/2010	SCHEDULED REDEMPTION		1,329	1,329	1,358	1,364		(36)		(36)		1,329				68	09/15/2027	1
36225A-WL-0	GOVT NATL MTG ASSOC I #780651		09/01/2010	SCHEDULED REDEMPTION		1,844	1,844	1,882	1,892		(48)		(48)		1,844				93	10/15/2027	1
36225A-YN-4	GOVT NATL MTG ASSOC I #780717		09/01/2010	SCHEDULED REDEMPTION		1,728	1,728	1,758	1,771		(43)		(43)		1,728				85	02/15/2028	1
36225A-7H-7	GOVT NATL MTG ASSOC I #780896		09/01/2010	SCHEDULED REDEMPTION		732	732	740	750		(18)		(18)		732				37	11/15/2028	1
36225B-GB-8	GOVT NATL MTG ASSOC I #781094		09/01/2010	SCHEDULED REDEMPTION		247	247	257	259		(12)		(12)		247				13	10/15/2029	1
36225B-Y9-3	GOVT NATL MTG ASSOC I #781636		09/01/2010	SCHEDULED REDEMPTION		801	801	798	798		3		3		801				32	07/15/2033	1
74046B-AA-4	PREMIER AIRCRAFT LEASING		08/06/2010	SCHEDULED REDEMPTION		343,718	343,718	343,718							343,718				4,780	02/06/2022	1FE
74046B-AB-2	PREMIER AIRCRAFT LEASING		07/10/2010	SCHEDULED REDEMPTION		183,455	183,455	183,455							183,455				1,283	04/10/2020	1Z
912810-PZ-5	TSY INFL IX N/B		08/12/2010	Various		115,381,890	100,000,000	101,340,316	102,404,555	(1,087,000)	(33,822)		(1,120,822)		101,283,733		14,098,157	14,098,157	2,721,945	01/15/2029	1
912828-LA-6	TSY INFL IX N/B		08/13/2010	Various		194,687,186	175,000,000	177,808,858	179,228,404	(1,452,750)	(126,707)		(1,579,457)		177,648,947		17,038,240	17,038,240	3,607,928	07/15/2019	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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)
912810-PX-0	US TREASURY N/B		08/11/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		162,862,292	149,250,000	163,148,906			(31,838)		(31,838)		163,117,069		(254,777)	(254,777)	1,612,143	05/15/2038	1
912810-QH-4	US TREASURY N/B		08/11/2010	Various		646,894,729	607,000,000	641,390,000			(68,005)		(68,005)		641,321,995		5,572,734	5,572,734	6,205,367	05/15/2040	1
912828-LZ-1	US TREASURY N/B		08/16/2010	J. P. MORGAN SECURITIES, INC.		51,990,065	50,000,000	49,250,168	49,253,718		90,173		90,173		49,343,891		2,646,174	2,646,174	757,684	11/30/2014	1
912828-MA-5	US TREASURY N/B		08/16/2010	BANK OF AMERICA		26,345,603	25,000,000	24,284,280	24,286,573		58,312		58,312		24,344,885		2,000,717	2,000,717	490,266	11/30/2016	1
912828-MD-9	US TREASURY N/B		08/16/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		54,132,615	50,000,000	49,705,735	49,705,839		23,721		23,721		49,729,560		4,403,055	4,403,055	1,024,457	12/31/2016	1
912828-ME-7	US TREASURY N/B		08/17/2010	Various		105,964,680	100,000,000	99,813,910	99,814,007		22,079		22,079		99,836,086		6,128,594	6,128,594	1,658,458	12/31/2014	1
0399999. Bonds - U.S. Governments						1,445,557,429	1,343,576,863	1,394,040,081	516,521,688	(2,539,750)	(81,322)		(2,621,072)		1,393,908,835		51,648,594	51,648,594	18,392,280	XXX	XXX
302154-AW-9	EXPORT-IMPORT BK KOREA	F	08/19/2010	Various		2,698,250	2,500,000	2,480,725			228		228		2,480,953		217,297	217,297	19,575	06/29/2020	1FE
105756-BH-2	FED REPUBLIC OF BRAZIL		07/15/2010	SCHEDULED REDEMPTION		166,667	166,667	191,417			(24,750)		(24,750)		166,667				6,667	01/15/2018	2FE
053017-39-8	IDBI BANK LTD/DIFC DUBAI	F	09/22/2010	HSBC SECURITIES, INC.		3,064,800	3,000,000	2,998,290			40		40		2,998,330		66,470	66,470	20,583	02/05/2016	2FE
D4085B-DJ-7	KFW		07/20/2010	TORONTO DOMINION SECURITIES (USA) INC.		3,123,327	3,062,569	2,945,272	2,891,940		13,517		13,517	102,694	3,008,151	6,619	108,557	115,176	235,076	07/17/2012	1FE
500630-BR-8	KOREA DEVELOPMENT BANK		09/15/2010	STANDARD CHARTERED BANK		3,180,000	3,000,000	2,991,720			826		826		2,992,546		187,454	187,454	80,208	08/10/2015	1FE
P4R09T-AC-7	MEX BONOS DESARR FIX RT		07/20/2010	HSBC SECURITIES, INC.		4,194,074	4,848,297	4,694,899	3,713,761		6,906		6,906	998,977	4,719,644	(939,200)	413,630	(525,570)	178,084	12/14/2017	2FE
P9767G-B3-4	MEXICAN FIXED RATE BONDS		07/20/2010	BARCLAYS BANK		4,966,905	4,848,297	5,586,203	4,374,281		(13,759)		(13,759)	1,176,652	5,537,175	(1,104,985)	534,716	(570,269)	229,764	12/05/2024	2FE
P9767G-UU-3	MEXICAN FIXED RATE BONDS		07/20/2010	BANK OF AMERICA		6,217,495	6,744,010	7,086,122	5,840,218		(37,764)		(37,764)	1,125,336	6,927,790	(1,028,173)	317,878	(710,295)	307,486	12/20/2012	2FE
55276V-AA-0	MUBADALA DEVELOPMENT CO		07/20/2010	Various		5,403,750	5,000,000	4,969,225	4,972,723		3,133		3,133		4,975,856		427,894	427,894	204,844	05/06/2014	1FE
X5868K-AD-1	NORDIC INVESTMENT BANK		07/20/2010	CHASE SECURITIES		5,772,549	6,833,645	5,005,645	5,635,899		360,046		360,046	545,137	6,541,082	(785,443)	16,910	(768,533)		12/31/2010	1FE
731011-AR-3	REPUBLIC OF POLAND		08/31/2010	Various		8,566,250	7,500,000	8,305,000	5,575,591		(39,660)		(39,660)		8,253,430		312,820	312,820	513,542	07/15/2019	1FE
731011-AS-1	REPUBLIC OF POLAND	F	07/12/2010	Various		8,022,000	8,000,000	7,976,240							7,976,240		45,760	45,760		07/16/2015	1FE
836205-AN-4	REPUBLIC OF SOUTH AFRICA		07/06/2010	BARCLAYS BANK		2,593,750	2,500,000	2,511,250			(287)		(287)		2,510,963		82,787	82,787	45,833	03/09/2020	2FE
X74344-DM-5	RUSSIA 5 03/31/30		09/30/2010	Various		5,723,400	4,900,000	4,902,063	4,901,974		3,324		3,324		4,905,298		818,102	818,102	324,417	03/31/2030	2FE
1099999. Bonds - All Other Governments						63,693,217	62,903,484	62,644,070	37,906,388		271,798		271,798	3,948,795	63,994,124	(3,851,183)	3,550,276	(300,907)	2,166,079	XXX	XXX
041039-S4-1	ARKANSAS ST FED HWY GRANT ANTIC GO 00A		07/10/2010	CALLED @ 100.00000000		1,400,000	1,400,000	1,524,250	1,400,000						1,400,000				72,508	08/01/2010	1FE
13062T-H2-3	CALIFORNIA ST G O BDS 2007 APRIL REF		08/10/2010	Various		16,377,004	16,705,000	16,597,420	16,607,550		3,029		3,029		16,610,579		(233,575)	(233,575)	773,038	08/01/2026	1FE
130627-BZ-4	CALIFORNIA ST G O VAR PURP 1993 SEPT		08/02/2010	SEIBERT BRANFORD		9,719,400	9,700,000	7,357,063	8,150,386		53,576		53,576		8,203,962		1,515,438	1,515,438	427,474	09/01/2023	1FE
13062R-X4-5	CALIFORNIA ST G O VAR PURP 2005 DEC		08/25/2010	PRAGER MCCARTHY & SEALY		103,175	100,000	98,728	98,911		34		34		98,945		4,230	4,230	6,738	03/01/2025	1FE
13062T-ZA-5	CALIFORNIA ST G O VAR PURP 2007 FEB		09/20/2010	Various		5,873,157	6,205,000	6,042,429	6,050,539		2,420		2,420		6,052,959		(179,802)	(179,802)	208,749	12/01/2034	1FE
13062R-HR-2	CALIFORNIA ST G O VETERANS 2005		07/06/2010	SEIBERT BRANFORD		8,284,662	8,070,000	8,070,000	8,070,000						8,070,000		214,662	214,662	195,473	12/01/2011	1FE
13062R-HZ-4	CALIFORNIA ST G O VETERANS 2005		08/19/2010	Various		5,573,565	5,600,000	5,469,128	5,479,788		3,624		3,624		5,483,412		90,153	90,153	199,811	12/01/2025	1FE
373382-4A-5	GEORGIA ST G O 1997 C		08/01/2010	MATURED		7,800,000	7,800,000	8,384,298	8,056,191		(256,191)		(256,191)		7,800,000				487,500	08/01/2010	1FE
452150-GT-6	ILLINOIS ST G O 1997 SER JULY		09/16/2010	CITIGROUP GLOBAL MARKETS		603,000	600,000	583,716	590,033		525		525		590,557		12,443	12,443	38,500	07/01/2022	1FE
452151-B6-9	ILLINOIS ST G O 2006 SER JUN		08/16/2010	MORGAN KEEGAN & COMPANY, INC.		1,053,110	1,000,000	1,088,930	1,065,219		(20,432)		(20,432)		1,044,788		8,322	8,322	56,667	01/01/2012	1FE
452150-G9-0	ILLINOIS ST G O ILLINOIS FIRST 2000 AUG		08/01/2010	CALLED @ 100.00000000		1,150,000	1,150,000	1,137,465	1,142,911		7,089		7,089		1,150,000				63,250	08/01/2017	1FE
546415-TW-0	LOUISIANA ST G O SER 2005 A REF		07/07/2010	PRAGER MCCARTHY & SEALY		3,826,137	3,330,000	3,663,830	3,536,175		(17,685)		(17,685)		3,518,490		307,646	307,646	165,598	08/01/2016	1FE
604129-JR-8	MINNESOTA ST G O 2008 C		08/01/2010	MATURED		7,000,000	7,000,000	7,389,970	7,171,105		(171,105)		(171,105)		7,000,000				350,000	08/01/2010	1FE
644682-A8-9	NEW HAMPSHIRE ST G O 2009 A		07/01/2010	MATURED		4,020,000	4,020,000	4,226,467	4,101,627		(81,627)		(81,627)		4,020,000				201,000	07/01/2010	1FE
649787-UF-3	NEW YORK STATE GO VAR BFD 01D TAXABLE		09/01/2010	CITIGROUP GLOBAL MARKETS		3,100,000	3,100,000	3,100,000	3,100,000						3,100,000				36,996	03/15/2011	1FE
677520-JA-7	OHIO ST G O COMMON SCHOOLS 2006 A		08/20/2010	PRAGER MCCARTHY & SEALY		1,163,255	1,100,000	1,078,000	1,081,282		524		524		1,081,806		81,449	81,449	65,500	09/15/2023	1FE
677520-PX-0	OHIO ST G O COMMON SCHOOLS 2006 D		07/28/2010	NIKE SECURITIES		162,576	150,000	137,489	137,877		397		397		138,275		24,301	24,301	9,319	09/15/2022	1FE
76222N-GF-2	RHODE ISLAND G O CONS CAP DEV LN 04 A		09/23/2010	PRAGER MCCARTHY & SEALY		320,165	300,000	300,945	300,439		(69)		(69)		300,370		19,795	19,795	14,975	02/01/2022	1FE
939745-3E-3	WASHINGTON ST G O MOTOR VEH TAX 2001 B		07/01/2010	CALLED @ 100.00000000		2,835,000	2,835,000	2,788,223	2,828,946		6,054		6,054		2,835,000				159,469	07/01/2025	1FE
939745-2D-6	WASHINGTON ST G O VAR PURP 2001 A		07/01/2010	CALLED @ 100.00000000		10,850,000	10,850,000	10,683,780	10,828,174		21,826		21,826		10,850,000				610,313	07/01/2025	1FE
1799999. Bonds - U.S. States, Territories and Possessions						91,214,206	91,015,000	89,722,131	89,797,154		(448,012)		(448,012)		89,349,142		1,865,064	1,865,064	4,142,877	XXX	XXX
010662-FL-3	ALABASTER AL G O WARRANTS 2002		09/01/2010	CALLED @ 102.00000000		51,000	50,000	50,000	50,000						50,000		1,000	1,000	2,500	09/01/2022	1FE
09088R-HU-3	BIRMINGHAM ALA GO		08/01/2010	CALLED @ 101.00		2,020,000	2,000,000	1,967,900	1,975,969		664		664		1,976,633		43,367	43,367	110,000	08/01/2025	1FE
258489-TT-0	DOTHAN AL G O WARRANTS 2005		09/01/2010	MATURED		325,000	325,000	346,769	328,169		(3,169)		(3,169)		325,000				16,250	09/01/2010	1FE

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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)
463020-LZ-8	IRONDALE AL G O WTS 2007D		08/11/2010	MORGAN KEEGAN & COMPANY, INC.		1,019,910	1,000,000	968,280	970,645		699		699		971,344		48,566	48,566	39,375	10/01/2028	1
463020-MH-7	IRONDALE AL G O WTS 2007D		09/22/2010	Various		2,233,177	2,180,000	2,136,226	2,138,044		596		596		2,138,641		94,536	94,536	97,531	10/01/2036	1FE
556583-NW-8	MADISON AL WARRANTS 2006 A		09/21/2010	PRAGER MCCARTHY & SEALY		107,220	100,000	100,961	100,708		(65)		(65)		100,643		6,577	6,577	3,663	12/01/2025	1FE
566795-JM-3	MARICOPA CNTY AZ CMNTY CLG DIST 2009C		07/01/2010	MATURED		15,000,000	15,000,000	15,432,150	15,175,642		(175,642)		(175,642)		15,000,000				562,500	07/01/2010	1FE
567235-FG-6	MARICOPA CNTY AZ USD 44 AVONDALE 06		08/11/2010	PRAGER MCCARTHY & SEALY		143,568	135,000	139,351	138,100		(262)		(262)		137,837		5,731	5,731	7,214	07/01/2025	1FE
567313-AE-1	MARICOPA CNTY AZ USD 60 HIGLEY 04 A		08/11/2010	PRAGER MCCARTHY & SEALY		493,711	455,000	474,639	465,146		(1,300)		(1,300)		463,846		29,866	29,866	24,314	07/01/2019	1FE
567313-AF-8	MARICOPA CNTY AZ USD 60 HIGLEY 04 A		08/19/2010	PRAGER MCCARTHY & SEALY		434,317	400,000	384,203	380,886		871		871		381,757		52,560	52,560	21,428	07/01/2020	1FE
567389-PK-1	MARICOPA CNTY AZ USD 80 CHANDLER 03A		08/17/2010	PRE-REFUNDING		1,209,042	1,185,000	1,259,750	1,213,985		(4,899)		(4,899)		1,209,087		(44)	(44)	66,821	07/01/2016	1FE
718814-UJ-3	PHOENIX AZ G O VAR PURP 2004		08/09/2010	PRAGER MCCARTHY & SEALY		133,075	125,000	116,425	116,679		296		296		116,975		16,100	16,100	6,266	07/01/2022	1FE
914060-AY-4	UNIVERSITY OF ARIZONA COP 2003 B		07/12/2010	PRAGER MCCARTHY & SEALY		1,224,578	1,150,000	1,188,054	1,165,455		(2,284)		(2,284)		1,163,172		61,406	61,406	35,778	06/01/2019	1FE
537428-ZC-1	LITTLE ROCK AR SCH DIST 2006		07/07/2010	STEPHENS, INC.		423,835	415,000	374,695	377,183		977		977		378,159		45,676	45,676	17,198	02/01/2024	1FE
745400-P6-2	PULASKI CNTY AR SPL SCH DIST 04 A REF		09/07/2010	PRAGER MCCARTHY & SEALY		525,604	525,000	526,160	525,021		(21)		(21)		525,000		604	604	27,639	02/01/2028	1FE
745400-P7-0	PULASKI CNTY AR SPL SCH DIST 04 A REF		09/07/2010	PRAGER MCCARTHY & SEALY		410,472	410,000	410,344	410,006		(6)		(6)		410,000		472	472	21,585	02/01/2029	1FE
745400-Q2-0	PULASKI CNTY AR SPL SCH DIST 04 A REF		09/15/2010	PRAGER MCCARTHY & SEALY		100,115	100,000	99,690	99,722		5		5		99,728		387	387	5,397	02/01/2032	1FE
850272-RJ-6	SPRINGDALE AR SCH DIST NO 50 2003 B		08/02/2010	PRAGER MCCARTHY & SEALY		1,426,639	1,425,000	1,410,109	1,414,251		437		437		1,414,688		11,951	11,951	42,255	06/01/2021	1FE
864184-LE-4	STUTTGART AR SCH DIST NO 22 2003 REF		08/01/2010	CALLED @ 100.00		1,115,000	1,115,000	1,075,105	1,082,507		797		797		1,083,304		31,696	31,696	50,175	02/01/2027	1FE
864184-LH-7	STUTTGART AR SCH DIST NO 22 2003 REF		08/01/2010	CALLED @ 100.00		650,000	650,000	632,944	635,500		276		276		635,775		14,225	14,225	30,063	02/01/2030	1FE
134141-XH-8	CAMPBELL CA UNI SCH DIST G O 2007E		09/23/2010	PRAGER MCCARTHY & SEALY		403,592	390,000	388,311	388,436		29		29		388,466		15,126	15,126	18,323	08/01/2030	1FE
250375-CA-8	DESERT CA CMNTY CLG DIST G O 06 REF		09/08/2010	PRAGER MCCARTHY & SEALY		356,350	325,000	336,034	332,289		(817)		(817)		331,471		24,878	24,878	10,021	08/01/2024	1FE
586840-GP-9	MENLO PARK CA SCH DIST CAP APP 2008		07/16/2010	PRAGER MCCARTHY & SEALY		75,405	250,000	61,648	67,275		2,216		2,216		69,491		5,914	5,914		07/01/2032	1FE
586840-GQ-7	MENLO PARK CA SCH DIST CAP APP 2008		08/26/2010	PRAGER MCCARTHY & SEALY		29,169	100,000	23,093	25,212		1,005		1,005		26,217		2,952	2,952		07/01/2033	1FE
630360-DW-2	NAPA VALLEY CA CMNTY CLGE 02 ELECT 07C		09/22/2010	PRAGER MCCARTHY & SEALY		161,956	400,000	123,101	140,162		5,657		5,657		145,819		16,137	16,137		08/01/2029	2FE
645002-TW-6	NEW HAVEN CA UNI SCH DIST G O 04A CAP		09/29/2010	PRAGER MCCARTHY & SEALY		51,866	100,000	39,705	42,536		1,933		1,933		44,469		7,397	7,397		08/01/2024	1FE
645002-TZ-9	NEW HAVEN CA UNI SCH DIST G O 04A CAP		07/28/2010	PRAGER MCCARTHY & SEALY		42,214	100,000	32,399	34,769		1,246		1,246		36,015		6,199	6,199		08/01/2027	1FE
671205-YK-2	OAK GROVE CA SCH DIST G O 05 REF		08/11/2010	PRAGER MCCARTHY & SEALY		1,101,133	1,015,000	977,650	972,928		1,210		1,210		974,138		126,995	126,995	52,865	08/01/2024	1FE
672240-PA-0	OAKLAND CA G O MEASURE DD 2003 A		09/02/2010	PRAGER MCCARTHY & SEALY		399,756	385,000	379,110	380,057		119		119		380,177		19,579	19,579	21,763	01/15/2028	1FE
672325-PT-8	OAKLAND CA UNI SCH DIST 2002		09/02/2010	PRAGER MCCARTHY & SEALY		135,855	130,000	129,098	129,278		20		20		129,298		6,557	6,557	7,168	08/01/2026	1FE
697511-AU-7	PALOMAR CA CMNTY CLG DIST 06 ELECT 07A		09/01/2010	PRAGER MCCARTHY & SEALY		214,287	200,000	200,158	200,122		(10)		(10)		200,113		14,174	14,174	7,600	05/01/2026	1FE
69753R-AR-5	PALOMAR POMERADO HLTH CA G O 05 A		08/11/2010	Various		1,307,961	1,230,000	1,234,608	1,222,086		315		315		1,222,401		85,559	85,559	63,479	08/01/2021	1FE
69753R-AS-3	PALOMAR POMERADO HLTH CA G O 05 A		08/11/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		602,826	570,000	563,305	558,347		418		418		558,765		44,062	44,062	22,188	08/01/2022	1FE
797355-WG-5	SAN DIEGO CA USD ELECT 98 2005 D-2		09/23/2010	PRAGER MCCARTHY & SEALY		525,027	500,000	469,530	470,504		686		686		471,189		53,838	53,838	27,339	07/01/2027	1FE
798186-VG-4	SAN JOSE CA USD G O 2006 C		08/04/2010	UNION BANK OF SWITZERLAND		3,618,878	3,450,000	3,425,471	3,429,093		684		684		3,429,778		189,100	189,100	151,950	08/01/2023	1FE
801686-KV-7	SANTA CLARITA CA CMNTY COLLEGE DIST 07		09/22/2010	PRAGER MCCARTHY & SEALY		132,309	300,000	104,085	117,671		4,461		4,461		122,132		10,177	10,177		08/01/2028	1FE

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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 During Year	Maturity Date	NAIC Designation or Market Indicator (a)
283479-GL-1	EL PASO CNTY CO SD NO 38 G O 01 REF		07/26/2010	BERGHOFF & CO		2,650,348	2,040,000	2,444,664	2,348,151		(12,252)		(12,252)		2,335,899		314,449	314,449	80,920	12/01/2021	1FE
108151-XM-8	BRIDGEPORT CT G O 2002 A REF		09/02/2010	PRAGER MCCARTHY & SEALY		487,044	450,000	475,254	465,807		(3,980)		(3,980)		461,827		25,217	25,217	25,733	08/15/2016	1FE
108151-D8-1	BRIDGEPORT CT G O 2004 C		07/26/2010	PRAGER MCCARTHY & SEALY		117,336	100,000	110,800	106,451		(599)		(599)		105,853		11,483	11,483	5,017	08/15/2015	1FE
108151-E3-1	BRIDGEPORT CT G O 2004 C		07/28/2010	PRAGER MCCARTHY & SEALY		239,775	200,000	226,638	218,189		(1,011)		(1,011)		217,178		22,597	22,597	10,435	08/15/2018	1FE
108151-L6-6	BRIDGEPORT CT G O 2006 B		09/29/2010	PRAGER MCCARTHY & SEALY		275,475	250,000	247,778	248,170		89		89		248,259		27,216	27,216	9,469	12/01/2021	1FE
108151-L7-4	BRIDGEPORT CT G O 2006 B		08/11/2010	PRAGER MCCARTHY & SEALY		108,472	100,000	98,844	99,031		35		35		99,066		9,406	9,406	3,188	12/01/2022	1FE
645020-QE-1	NEW HAVEN CT G O 2003 A REF		08/20/2010	PRAGER MCCARTHY & SEALY		226,606	200,000	218,958	210,920		(1,421)		(1,421)		209,499		17,107	17,107	8,575	11/01/2015	1FE
941247-D9-6	WATERBURY CT G O 2004 A REF		08/18/2010	PRAGER MCCARTHY & SEALY		200,281	180,000	191,607	185,967		(877)		(877)		185,090		15,191	15,191	9,550	02/01/2017	1FE
23867H-BP-0	DAVIE FL G O LTD 2006		09/08/2010	PRAGER MCCARTHY & SEALY		1,712,996	1,640,000	1,625,502	1,627,266		401		401		1,627,667		85,330	85,330	82,410	08/01/2025	1FE
164227-AA-8	CHEROKEE CNTY GA SLD WST BALL GRND 07A		07/20/2010	PRAGER MCCARTHY & SEALY		104,146	100,000	96,950	97,235		77		77		97,312		6,834	6,834	4,934	07/01/2026	1FE
240451-XE-9	DEKALB CNTY GA SPL TRANSN PARKS 06		09/30/2010	PRAGER MCCARTHY & SEALY		496,439	460,000	464,338	462,831		(285)		(285)		462,546		33,893	33,893	7,696	12/01/2025	1FE
419722-ZG-1	HAWAII CNTY HI G O 2008 A		09/07/2010	PRAGER MCCARTHY & SEALY		1,179,938	1,030,000	1,006,186	1,008,065		1,123		1,123		1,009,188		170,750	170,750	49,556	07/15/2019	1FE
215579-EE-9	COOK CNTY IL TWP HSD 209 PROVISO 08A		07/27/2010	PRAGER MCCARTHY & SEALY		46,303	100,000	37,115	39,940		1,360		1,360		41,300		5,003	5,003		12/01/2025	1FE
215579-EF-6	COOK CNTY IL TWP HSD 209 PROVISO 08A		08/27/2010	PRAGER MCCARTHY & SEALY		155,285	350,000	121,548	130,880		4,954		4,954		135,834		19,451	19,451		12/01/2026	1FE
484080-LJ-3	KANE CNTY IL CUSD NO 300 G O 01 CAP		08/11/2010	Various		2,316,734	3,215,000	1,159,908	1,827,161		65,382		65,382		1,892,543		424,191	424,191		12/01/2019	1FE
557738-GW-5	MADISON CNTY IL CMNTY CLG 536 LEWIS 05A		08/19/2010	PRAGER MCCARTHY & SEALY		359,437	350,000	349,974	349,976		1		1		349,977		9,460	9,460	13,643	11/01/2027	1FE
71319R-AR-8	PEORIA CNTY IL MET ARPT G O DB 2008		08/03/2010	Various		5,662,514	5,310,000	5,352,958	5,347,875		(2,048)		(2,048)		5,345,827		316,687	316,687	179,750	12/01/2025	1FE
71319R-AS-6	PEORIA CNTY IL MET ARPT G O DB 2008		08/02/2010	RBC DAIN RAUSCHER		6,218,854	5,870,000	5,893,597	5,890,812		(1,124)		(1,124)		5,889,688		329,166	329,166	198,928	12/01/2026	1FE
71319R-AT-4	PEORIA CNTY IL MET ARPT G O DB 2008		08/03/2010	RBC DAIN RAUSCHER		6,713,164	6,380,000	6,380,000	6,380,000						6,380,000		333,164	333,164	217,097	12/01/2027	1FE
71323M-CF-7	PEORIA IL SCH DIST NO 150 GLEN OAK 2009		09/22/2010	PRAGER MCCARTHY & SEALY		145,473	300,000	114,324	120,833		5,382		5,382		126,215		19,258	19,258		12/01/2024	1FE
968852-VD-2	WILL CNTY IL CUSD NO 122 NEW LENOX 05B		09/20/2010	PRAGER MCCARTHY & SEALY		368,808	355,000	356,470	356,067		(109)		(109)		355,959		12,849	12,849	14,495	10/01/2023	1FE
968852-VE-0	WILL CNTY IL CUSD NO 122 NEW LENOX 05B		08/17/2010	PRAGER MCCARTHY & SEALY		370,418	360,000	319,490	321,608		1,055		1,055		322,664		47,754	47,754	14,005	10/01/2024	1FE
968852-VF-7	WILL CNTY IL CUSD NO 122 NEW LENOX 05B		09/07/2010	PRAGER MCCARTHY & SEALY		166,160	160,000	159,603	159,642		11		11		159,653		6,507	6,507	6,780	10/01/2025	1FE
968852-XW-8	WILL CNTY IL CUSD NO 122 NEW LENOX 05B		09/17/2010	PRAGER MCCARTHY & SEALY		734,772	700,000	705,354	704,849		(494)		(494)		704,355		30,417	30,417	28,544	10/01/2021	1FE
968852-XX-6	WILL CNTY IL CUSD NO 122 NEW LENOX 05B		09/23/2010	PRAGER MCCARTHY & SEALY		1,885,562	1,800,000	1,809,973	1,809,030		(1,009)		(1,009)		1,808,021		77,541	77,541	78,525	10/01/2022	1FE
116083-CJ-3	BROWNSBURG IN SCH BLDG CORP 03 REF		07/09/2010	PRAGER MCCARTHY & SEALY		235,499	225,000	228,375	226,265		(198)		(198)		226,067		9,432	9,432	9,344	03/15/2022	1FE
14329N-AV-6	CARMEL IN REDEV WEST CLAY ROAD 04		08/05/2010	KEYBANK NATIONAL ASSOCIATION		2,168,405	2,030,000	2,045,936	2,038,171		(982)		(982)		2,037,189		131,216	131,216	101,538	08/01/2018	1FE
14329N-AZ-7	CARMEL IN REDEV WEST CLAY ROAD 04		08/16/2010	Various		638,933	600,000	595,014	596,118		142		142		596,260		42,673	42,673	33,431	08/01/2022	1FE
265404-DC-4	DUNELAND IN SCH BLDG CORP 2001		07/23/2010	PRAGER MCCARTHY & SEALY		199,475	320,000	93,453	152,653		5,473		5,473		158,126		41,350	41,350		02/01/2022	1FE
391881-AZ-2	GREATER JASPER IN MID SCH BLDG CAP 01		09/21/2010	Various		799,011	1,475,000	577,065	630,116		27,896		27,896		658,012		140,999	140,999		07/15/2024	1FE
40785E-ST-4	HAMILTON SOUTHEASTN IN CONS SCH BLDG 07		08/11/2010	PRAGER MCCARTHY & SEALY		218,605	200,000	214,888	211,276		(858)		(858)		210,418		8,187	8,187	10,722	07/15/2024	1FE
446355-BZ-1	HUNTINGTON IN COUNTYWDE SCH BLDG 03		08/11/2010	PRAGER MCCARTHY & SEALY		160,416	145,000	154,167	148,774		(627)		(627)		148,147		12,270	12,270	5,374	07/15/2015	1FE
46263R-DR-3	IPS MULTI-SCH BLDG CORP IN 2006 B		07/26/2010	PRAGER MCCARTHY & SEALY		106,476	100,000	100,542	100,389		(30)		(30)		100,359		6,117	6,117	4,675	07/15/2023	1FE

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

										Change In Book/Adjusted Carrying Value											
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 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)
520354-HM-6	LAWRENCE TWP IN SCH BLDG CORP 2003		07/20/2010	PRAGER MCCARTHY & SEALY		477,662	450,000	453,200	451,287		(190)		(190)		451,097		26,564	26,564	23,000	01/15/2023	1FE
594381-EZ-4	MICHIGAN CITY IN SCH BLDG CORP 07		07/22/2010	PRAGER MCCARTHY & SEALY		114,861	100,000	104,003	103,165		(205)		(205)		102,960		11,901	11,901	5,167	07/15/2019	2FE
625854-DX-9	MUNCIE IN SCH BLDG CORP 2006		08/27/2010	PRAGER MCCARTHY & SEALY		220,662	200,000	201,562	201,406		(126)		(126)		201,280		19,382	19,382	9,868	07/15/2020	1FE
643791-BB-1	NEW DURHAM TWP IND MET SCH DIST SCH BLDG		07/15/2010	CALLED @ 102.00000000		2,922,300	2,865,000	2,831,451	2,909,321		12,979		12,979		2,922,300				164,738	07/15/2020	1FE
643791-BC-9	NEW DURHAM TWP IND MET SCH DIST SCH BLDG		07/15/2010	CALLED @ 102.00000000		3,039,600	2,980,000	3,024,253	3,036,693		2,907		2,907		3,039,600				182,525	07/15/2024	1FE
655151-BA-5	NOBLESVILLE IN BLDG CORP FIRE 5&6 04		07/12/2010	PRAGER MCCARTHY & SEALY		108,451	100,000	100,230	100,117		(13)		(13)		100,105		8,346	8,346	5,000	07/15/2020	2FE
668265-BW-0	NORTHWESTERN IN SCH BLDG CORP 2004 A		07/28/2010	ZIEGLER, B.C., AND COMPANY		1,529,289	1,375,000	1,464,991	1,424,015		(5,831)		(5,831)		1,418,184		111,105	111,105	69,497	07/15/2017	1FE
735883-DS-6	PORTAGE TWP IN MULTI-SCH BLDG CORP 06		08/12/2010	LEBENTHAL & COMPANY INC.		1,307,456	1,200,000	1,227,468	1,219,380		(1,612)		(1,612)		1,217,768		89,688	89,688	65,222	07/15/2024	1FE
96023P-AW-5	WESTFIELD-WASHINGTON IN MULTI SCH 04A		09/02/2010	PRAGER MCCARTHY & SEALY		272,838	250,000	258,474	252,653		(417)		(417)		252,236		20,601	20,601	14,340	07/15/2020	1FE
96023P-AX-3	WESTFIELD-WASHINGTON IN MULTI SCH 04A		07/21/2010	PRAGER MCCARTHY & SEALY		2,269,566	2,120,000	2,221,861	2,170,289		(6,572)		(6,572)		2,163,717		105,849	105,849	109,239	07/15/2021	1FE
123345-FA-3	BUTLER CNTY KS USD NO 385 ANDOVER 01		09/01/2010	CALLED @ 100.00000000		4,145,000	4,145,000	4,130,493	4,142,726		2,274		2,274		4,145,000				207,250	09/01/2018	1FE
34525P-CC-1	FORD CNTY KS JAIL G O SALES TAX 08A		09/28/2010	Various		985,192	920,000	811,320	816,654		3,125		3,125		819,779		165,413	165,413	44,334	09/01/2025	1FE
352802-FB-3	FRANKLIN CNTY KS USD 290 G O 05		08/18/2010	Various		760,117	735,000	723,395	725,160		284		284		725,445		34,672	34,672	29,710	09/01/2024	1FE
478712-LK-6	JOHNSON CNTY KS USD NO 232 DE SOTO 05A		07/19/2010	PRAGER MCCARTHY & SEALY		2,522,245	2,300,000	2,317,848	2,311,335		(996)		(996)		2,310,339		211,906	211,906	78,188	09/01/2019	1FE
522218-CW-4	LEAVENWORTH CNTY KS USD NO 458 05 REF		07/08/2010	Various		399,197	350,000	365,572	359,318		(790)		(790)		358,528		40,668	40,668	21,513	09/01/2015	1FE
522218-CX-2	LEAVENWORTH CNTY KS USD NO 458 05 REF		08/20/2010	PRAGER MCCARTHY & SEALY		622,971	550,000	570,691	562,402		(1,207)		(1,207)		561,195		61,776	61,776	23,400	09/01/2016	1FE
522218-CY-0	LEAVENWORTH CNTY KS USD NO 458 05 REF		09/08/2010	PRAGER MCCARTHY & SEALY		831,240	740,000	762,792	753,683		(1,394)		(1,394)		752,290		78,950	78,950	32,460	09/01/2017	1FE
815626-DU-7	SEDGWICK CNTY KS USD NO 259 WICHITA 01		09/01/2010	MATURED		1,310,000	1,310,000	1,405,224	1,318,246		(8,246)		(8,246)		1,310,000				68,775	09/01/2010	1FE
982687-EF-8	WYANDOTTE CNTY KS USD 204 BONNER 00A		09/01/2010	CALLED @ 100.00000000		1,430,000	1,430,000	1,423,269	1,428,819		1,181		1,181		1,430,000				80,080	09/01/2020	1FE
982687-ES-0	WYANDOTTE CNTY KS USD 204 BONNER 00A		09/01/2010	CALLED @ 100.00		570,000	570,000	567,317	567,925		125		125		568,050		1,950	1,950	31,920	09/01/2020	1FE
982687-DS-1	WYANDOTTE CNTY KS USD 204 BONNER 05A		07/16/2010	PRAGER MCCARTHY & SEALY		323,829	300,000	288,205	286,265		383		383		286,648		37,181	37,181	13,333	09/01/2023	1FE
120280-MH-2	BULLITT CNTY KY SCH DIST FIN 2ND 04		09/10/2010	PRAGER MCCARTHY & SEALY		164,502	155,000	144,712	145,864		463		463		146,326		18,175	18,175	6,295	10/01/2020	1FE
491089-JK-5	KENTON CNTY KY SD SCH BLDG 2005		09/14/2010	Various		1,066,042	1,000,000	916,713	926,525		3,454		3,454		929,979		136,062	136,062	46,253	02/01/2021	1FE
546279-M8-0	LOUISIANA LOC GOVT EAST ASCENSION 07		07/28/2010	PRAGER MCCARTHY & SEALY		162,437	150,000	142,192	142,719		298		298		143,018		19,419	19,419	4,519	12/01/2020	1FE
546279-N5-5	LOUISIANA LOC GOVT EAST ASCENSION 07		07/27/2010	PRAGER MCCARTHY & SEALY		208,938	200,000	198,028	198,194		46		46		198,240		10,698	10,698	5,975	12/01/2025	1FE
64763F-DF-3	NEW ORLEANS LA G O 2002 REF		09/22/2010	Various		1,907,348	1,825,000	1,788,646	1,800,103		1,159		1,159		1,801,263		106,085	106,085	118,420	09/01/2021	1FE
64763F-DE-6	NEW ORLEANS LA G O PUB IMPT 2002		07/30/2010	Various		3,392,750	3,375,000	3,358,125	3,360,587		233		233		3,360,820		31,929	31,929	121,085	12/01/2031	1FE
64763F-FK-0	NEW ORLEANS LA G O PUB IMPT 2003		09/17/2010	PRAGER MCCARTHY & SEALY		649,326	600,000	624,714	610,861		(1,872)		(1,872)		608,989		40,337	40,337	24,250	12/01/2019	1FE
64763F-FM-6	NEW ORLEANS LA G O PUB IMPT 2003		09/21/2010	Various		318,674	300,000	307,431	303,284		(519)		(519)		302,765		15,909	15,909	11,264	12/01/2021	1FE
787515-QW-8	ST BERNARD PARISH LA SD NO 1 G O 04		07/27/2010	PRAGER MCCARTHY & SEALY		117,648	100,000	108,791	104,546		(463)		(463)		104,084		13,564	13,564	4,798	03/01/2015	1FE
163357-FM-3	CHELSEA MI SCH DIST G O BLDG 04		07/30/2010	PRAGER MCCARTHY & SEALY		218,470	200,000	200,018	197,613		106		106		197,718		20,752	20,752	7,583	05/01/2020	1FE
170016-SV-2	CHIPPEWA VLY MI SCH G O 2003 REF		07/28/2010	PRAGER MCCARTHY & SEALY		260,232	240,000	256,702	246,284		(1,044)		(1,044)		245,240		14,992	14,992	9,033	05/01/2016	1FE
205759-EN-9	COMSTOCK PK MI PUB SCH G O 03 REF		08/12/2010	PRAGER MCCARTHY & SEALY		110,312	100,000	108,364	103,137		(558)		(558)		102,579		7,733	7,733	4,171	05/01/2015	1FE
252255-JR-6	DEXTER MI CMNTY SCHS G O 2003		08/11/2010	Various		1,616,811	1,490,000	1,606,295	1,533,690		(7,743)		(7,743)		1,525,947		90,864	90,864	58,892	05/01/2016	1FE
252255-JT-2	DEXTER MI CMNTY SCHS G O 2003		09/21/2010	PRAGER MCCARTHY & SEALY		299,544	275,000	294,344	282,287		(1,513)		(1,513)		280,774		18,770	18,770	12,337	05/01/2017	1FE
421560-HR-7	HAZEL PARK MI SCH DIST G O 2002		07/15/2010	RAMIREZ, SAMUAL A. & COMPANY		423,268	400,000	400,920	400,258		(58)		(58)		400,199		23,069	23,069	14,389	05/01/2017	1FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
421560-HT-3	HAZEL PARK MI SCH DIST G O 2002		08/20/2010	PRAGER MCCARTHY & SEALY		343,368	325,000	320,606	322,128		159		159		322,287		21,082	21,082	13,229	05/01/2019	1FE
443114-QS-5	HOWELL MI PUB SCHS G O 2004 REF		07/02/2010	PRAGER MCCARTHY & SEALY		213,510	200,000	203,594	201,717		(190)		(190)		201,528		11,982	11,982	6,175	05/01/2019	1FE
443114-QT-3	HOWELL MI PUB SCHS G O 2004 REF		07/23/2010	PRAGER MCCARTHY & SEALY		106,290	100,000	101,137	100,544		(67)		(67)		100,478		5,812	5,812	3,338	05/01/2020	1FE
846625-HV-6	SPARTA MI AREA SCHOOLS G O 04		07/30/2010	PRAGER MCCARTHY & SEALY		109,235	100,000	99,930	98,727		56		56		98,784		10,451	10,451	3,792	05/01/2020	1FE
944313-DQ-5	WAYNE CNTY MI G O WTR & SEW 08		07/21/2010	STIFEL NICOLAUS & CO, INC.		105,803	100,000	100,000	100,000						100,000		5,803	5,803	8,471	08/01/2038	1FE
119638-KB-9	BUFFALO MN G O WTR SWR 2008		07/30/2010	Various		2,983,749	6,505,000	2,544,106	2,789,205		83,932		83,932		2,873,137		110,612	110,612		10/01/2026	1FE
119638-KC-7	BUFFALO MN G O WTR SWR 2008		07/27/2010	Various		1,583,899	3,670,000	1,351,588	1,483,124		44,568		44,568		1,527,692		56,207	56,207		10/01/2027	1FE
605340-5M-9	JACKSON MS PUBLIC SCH DIST 08		08/12/2010	PRAGER MCCARTHY & SEALY		120,767	100,000	108,470	108,340		(542)		(542)		107,798		12,969	12,969	4,608	04/01/2018	1FE
605340-QE-4	MISSISSIPPI DEV BK JACKSON 2006		07/27/2010	PRAGER MCCARTHY & SEALY		184,842	175,000	175,385	175,272		(23)		(23)		175,250		9,592	9,592	11,134	03/01/2024	1FE
605340-QG-9	MISSISSIPPI DEV BK JACKSON 2006		09/22/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		885,492	835,000	832,812	833,053		62		62		833,115		52,377	52,377	40,289	03/01/2026	1FE
472538-GU-5	JEFFERSON CITY MO SCH DIST 2007		08/25/2010	PRAGER MCCARTHY & SEALY		442,912	400,000	413,620	410,635		(846)		(846)		409,789		33,123	33,123	19,944	03/01/2027	2FE
950732-RH-2	WENTZVILLE MO SCH DIST NO R-04 2006		09/14/2010	Various		1,961,877	1,840,000	1,855,180	1,849,851		(1,153)		(1,153)		1,848,698		113,179	113,179	68,820	03/01/2024	1FE
259309-TB-8	DOUGLAS CNTY NE SD NO 10 ELKHORN 07		07/06/2010	DAVIDSON, D.A., & CO.		752,772	740,000	743,619	741,529		(396)		(396)		741,133		11,639	11,639	18,870	12/15/2026	1FE
259327-D3-5	DOUGLAS CNTY NE SD NO 17 MILLARD 06		08/18/2010	Various		1,890,650	1,740,000	1,721,660	1,724,318		536		536		1,724,854		165,796	165,796	52,340	06/15/2023	1FE
259327-D5-0	DOUGLAS CNTY NE SD NO 17 MILLARD 06		08/17/2010	Various		6,836,004	6,330,000	6,317,783	6,319,280		301		301		6,319,581		516,423	516,423	195,297	06/15/2025	1FE
698856-QZ-7	PAPILLION NE VAR PURP 2007 D		07/29/2010	UNION BANK OF SWITZERLAND		1,996,887	1,960,000	1,931,796	1,934,085		657		657		1,934,742		62,145	62,145	53,610	12/15/2027	1FE
13281K-NB-0	CAMDEN CNTY NJ IMPT AUTH LSE GTD 03A		09/24/2010	PRAGER MCCARTHY & SEALY		282,041	240,000	265,234	254,470		(1,434)		(1,434)		253,036		29,004	29,004	12,933	09/01/2016	1FE
296809-QX-7	ESSEX CNTY NJ IMPT PROJ CONS GTD 04		08/11/2010	Various		7,773,547	6,885,000	7,462,776	7,207,382		(39,000)		(39,000)		7,168,381		605,166	605,166	308,749	10/01/2016	1FE
013595-KZ-5	ALBUQUERQUE NM SD NO 12 G O 09 A		08/01/2010	MATURED		13,100,000	13,100,000	13,529,418	13,309,219		(209,219)		(209,219)		13,100,000				550,200	08/01/2010	1FE
64966C-QA-2	NEW YORK NY G O FISCAL 2000 SER A		09/15/2010	CALLED @ 101.00		126,250	125,000	119,896	120,532		89		89		120,622		5,628	5,628	6,250	05/15/2030	1FE
986082-AU-9	YONKERS NY G O 2004 E		09/16/2010	PRAGER MCCARTHY & SEALY		197,815	175,000	189,735	183,554		(1,158)		(1,158)		182,396		15,419	15,419	7,049	12/01/2015	1FE
986082-EY-7	YONKERS NY G O 2007 A		08/31/2010	PRAGER MCCARTHY & SEALY		585,275	500,000	539,165	530,197		(2,415)		(2,415)		527,783		57,492	57,492	20,972	05/01/2019	1FE
102853-ET-1	BOWLING GREEN OH SCH DIST 2007		08/20/2010	PRAGER MCCARTHY & SEALY		360,362	320,000	315,209	312,691		215		215		312,907		47,455	47,455	11,733	12/01/2024	1FE
239847-EY-8	DAYTON OH CITY SCH DIST G O 2003 D		09/28/2010	PRAGER MCCARTHY & SEALY		1,020,469	950,000	961,609	954,703		(819)		(819)		953,883		66,586	66,586	34,174	12/01/2020	1FE
531677-DW-9	LICKING HEIGHTS OH LOC SCH DIST 2004		08/23/2010	PRAGER MCCARTHY & SEALY		194,817	175,000	179,494	177,222		(302)		(302)		176,919		17,898	17,898	6,119	12/01/2017	1FE
531677-DZ-2	LICKING HEIGHTS OH LOC SCH DIST 2004		09/08/2010	PRAGER MCCARTHY & SEALY		109,364	100,000	100,792	100,394		(57)		(57)		100,336		9,028	9,028	3,721	12/01/2020	1FE
680616-PG-8	OLENTANGY OH LOC SCH DIST G O 2006		07/07/2010	PRAGER MCCARTHY & SEALY		193,593	170,000	185,317	180,222		(752)		(752)		179,470		14,122	14,122	968	12/01/2018	1FE
889294-MD-3	TOLEDO OH CITY SCH DIST G O IMPT 03 B		08/03/2010	PRAGER MCCARTHY & SEALY		216,686	200,000	194,116	192,307		280		280		192,587		24,099	24,099	6,806	12/01/2021	1
897659-MB-1	TROY OH G O VAR PURP 2004		07/14/2010	PRAGER MCCARTHY & SEALY		213,846	200,000	203,580	201,816		(207)		(207)		201,608		12,238	12,238	6,017	12/01/2022	1FE
901816-GR-3	TWINSBURG CITY OH SCH DIST G O IMPT 04		09/13/2010	DUNCAN WILLIAMS, INC.		1,849,039	1,630,000	1,753,799	1,693,946		(8,451)		(8,451)		1,685,496		163,544	163,544	64,521	12/01/2016	1FE
915506-KE-8	UPPER ARLINGTON OH CITY SCH DIST 05		07/12/2010	PRAGER MCCARTHY & SEALY		474,738	420,000	451,605	439,320		(1,741)		(1,741)		437,579		37,159	37,159	13,067	12/01/2017	1FE
178882-HJ-8	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A		09/17/2010	PRAGER MCCARTHY & SEALY		264,925	325,000	162,229	219,135		6,903		6,903		226,039		38,886	38,886		06/15/2018	1FE
178882-HK-5	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A		08/26/2010	PRAGER MCCARTHY & SEALY		158,319	205,000	96,411	130,984		3,785		3,785		134,769		23,550	23,550		06/15/2019	1FE
178882-HL-3	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A		08/26/2010	Various		290,824	400,000	177,809	242,208		7,216		7,216		249,425		41,399	41,399		06/15/2020	1FE
178882-HN-9	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A		08/26/2010	Various		133,830	200,000	79,246	108,888		3,457		3,457		112,345		21,485	21,485		06/15/2022	1FE
895469-BS-2	TRI-CNTY MET TRANSN DIST OR LIGHT RAIL 9		07/01/2010	MATURED		5,600,000	5,600,000	5,745,880	5,609,273		(9,273)		(9,273)		5,600,000				294,000	07/01/2010	1FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
01728V-JQ-4	ALLEGHENY CNTY PA G O 2008 C-61		08/20/2010	PRAGER MCCARTHY & SEALY		163,643	150,000	149,100	149,154		24		24		149,178		14,465	14,465	4,950	12/01/2025	1FE
123776-VJ-2	BUTLER PA AREA SCH DIST G O 2008		08/16/2010	PRAGER MCCARTHY & SEALY		168,323	150,000	148,611	148,705		48		48		148,753		19,570	19,570	5,963	10/01/2022	1FE
717883-HR-6	PHILADELPHIA PA SCH DIST G O 09 B		09/14/2010	PRAGER MCCARTHY & SEALY		233,452	200,000	215,536	214,373		(1,431)		(1,431)		212,942		20,510	20,510	7,944	06/01/2016	1FE
725209-FB-1	PITTSBURGH PA G O SER 2006 B REF		07/22/2010	PRAGER MCCARTHY & SEALY		288,650	250,000	264,888	259,176		(1,033)		(1,033)		258,143		30,507	30,507	17,569	09/01/2014	1FE
755553-RS-5	READING PA G O 2002		08/12/2010	PRAGER MCCARTHY & SEALY		1,304,272	1,600,000	765,136	1,166,776		40,055		40,055		1,206,831		97,441	97,441		11/15/2015	1FE
755553-RT-3	READING PA G O 2002		07/22/2010	PRAGER MCCARTHY & SEALY		95,575	125,000	55,841	85,807		2,730		2,730		88,537		7,038	7,038		11/15/2016	1FE
755553-RU-0	READING PA G O 2002		08/13/2010	PRAGER MCCARTHY & SEALY		720,750	1,000,000	416,510	644,885		23,062		23,062		667,946		52,804	52,804		11/15/2017	1FE
755553-RV-8	READING PA G O 2002		09/14/2010	Various		983,870	1,450,000	566,588	880,656		31,672		31,672		912,328		71,542	71,542		11/15/2018	1FE
224561-7U-8	CRANSTON RI G O 2004		09/17/2010	PRAGER MCCARTHY & SEALY		566,544	520,000	546,291	532,232		(1,757)		(1,757)		530,475		36,069	36,069	26,442	02/15/2020	1FE
743787-Q3-0	PROVIDENCE RI G O 2004 A REF		08/19/2010	PRAGER MCCARTHY & SEALY		342,820	305,000	326,605	316,834		(1,560)		(1,560)		315,274		27,546	27,546	16,902	07/15/2018	1FE
743787-Q4-8	PROVIDENCE RI G O 2004 A REF		08/05/2010	PRAGER MCCARTHY & SEALY		2,161,361	1,950,000	2,076,087	2,014,617		(7,975)		(7,975)		2,006,642		154,719	154,719	104,271	07/15/2019	1FE
160069-QK-9	CHARLESTON CNTY SC G O 07		07/23/2010	PRAGER MCCARTHY & SEALY		869,922	800,000	804,400	803,637		(225)		(225)		803,412		66,510	66,510	26,575	11/01/2025	1FE
189152-FM-8	CLOVER SC SCH DIST NO 2 2007A		08/03/2010	PRAGER MCCARTHY & SEALY		106,229	100,000	99,872	99,883		3		3		99,886		6,343	6,343	4,188	03/01/2026	1FE
189152-FN-6	CLOVER SC SCH DIST NO 2 2007A		08/02/2010	Various		629,428	600,000	596,136	596,432		79		79		596,511		32,917	32,917	24,300	03/01/2027	1FE
763665-TB-2	RICHLAND CNTY SC SD NO 01 G O 2003		08/03/2010	Various		6,649,008	6,205,000	6,175,650	6,183,544		877		877		6,184,421		464,587	464,587	273,201	03/01/2021	1FE
763665-TC-0	RICHLAND CNTY SC SD NO 01 G O 2003		08/04/2010	PRAGER MCCARTHY & SEALY		3,007,812	2,815,000	2,770,748	2,781,634		1,234		1,234		2,782,868		224,944	224,944	125,274	03/01/2022	1FE
763665-TE-6	RICHLAND CNTY SC SD NO 01 G O 2003		08/11/2010	PRAGER MCCARTHY & SEALY		13,242,433	12,435,000	12,367,105	12,371,313		1,990		1,990		12,373,303		869,129	869,129	564,732	03/01/2024	1FE
763665-TF-3	RICHLAND CNTY SC SD NO 01 G O 2003		08/10/2010	PRAGER MCCARTHY & SEALY		1,165,526	1,100,000	1,087,548	1,088,251		328		328		1,088,579		76,947	76,947	49,519	03/01/2025	1FE
763665-TG-1	RICHLAND CNTY SC SD NO 01 G O 2003		09/07/2010	PRAGER MCCARTHY & SEALY		212,018	200,000	197,250	197,391		70		70		197,461		14,557	14,557	9,328	03/01/2026	1FE
80585C-AK-4	SCAGO SC ED FAC SPARTANBURG SD 5 2005		07/30/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		885,840	810,000	801,510	794,310		618		618		794,928		90,913	90,913	24,963	04/01/2021	1FE
095175-HA-6	BLOUNT CNTY TN PUB CAMPBELL CNTY 04 B6A		09/21/2010	PRAGER MCCARTHY & SEALY		253,627	225,000	237,519		231,267	(958)		230,309		230,309		23,318	23,318	9,156	06/01/2015	6*
011415-LT-1	ALAMO TX CMNTY COLLEGE DIST 2007A		08/27/2010	PRAGER MCCARTHY & SEALY		1,642,638	1,455,000	1,406,239	1,404,863		1,463		1,463		1,406,326		236,312	236,312	73,508	08/15/2024	1FE
011415-LU-8	ALAMO TX CMNTY COLLEGE DIST 2007A		08/09/2010	PRAGER MCCARTHY & SEALY		110,830	100,000	96,165	96,098		100		100		96,198		14,632	14,632	4,958	08/15/2025	1FE
052430-AU-9	AUSTIN TX INDPT SCH DIST G O 2006		08/05/2010	PRAGER MCCARTHY & SEALY		265,808	250,000	223,673	225,119		630		630		225,749		40,058	40,058	11,531	08/01/2025	1FE
104763-FW-2	BRADY TX ISD SCH BLDG 2007		07/16/2010	PRAGER MCCARTHY & SEALY		263,899	245,000	251,233	249,837		(351)		(351)		249,485		14,414	14,414	11,433	08/15/2028	1FE
117565-YR-6	BRYAN TEX		08/15/2010	CALLED @ 100.00000000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				115,000	08/15/2022	1FE
117565-M6-5	BRYAN TX G O 2005 REF		09/14/2010	CRONIN & COMANY		150,846	140,000	128,956	129,862		411		411		130,273		20,573	20,573	4,610	08/15/2022	1FE
117565-M7-3	BRYAN TX G O 2005 REF		08/26/2010	PRAGER MCCARTHY & SEALY		632,355	590,000	537,073	541,208		1,596		1,596		542,804		89,551	89,551	27,093	08/15/2023	1FE
121385-PW-2	BURLESON TX G O 2007		07/09/2010	CITIGROUP GLOBAL MARKETS		1,979,800	1,900,000	1,880,810	1,882,449		390		390		1,882,840		96,960	96,960	78,467	03/01/2027	1FE
139015-LG-4	CANYON TX ISD G O 2007		08/17/2010	PRAGER MCCARTHY & SEALY		269,778	250,000	248,773	248,905		33		33		248,938		20,840	20,840	11,406	02/15/2025	1FE
232760-XF-0	CYPRESS-FAIRBANKS ISD TX G O 02 B RMKT		08/18/2010	SEIBERT BRANFORD		2,760,150	2,500,000	2,500,000	2,500,000						2,500,000		260,150	260,150	122,667	02/15/2025	1FE
270083-YV-4	EANES TX INDPT SCH DIST G O 2006		08/24/2010	UNION BANK OF SWITZERLAND		1,632,195	1,500,000	1,492,905	1,493,908		217		217		1,494,125		138,070	138,070	72,375	08/01/2023	1FE

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)
270301-GB-4	EARLY TX INDPT SCH DIST SCH BLDG 07		07/06/2010	PRAGER MCCARTHY & SEALY		347,909	325,000	336,762	334,198		(579)		(579)		333,619		14,290	14,290	14,625	02/15/2029	1FE
293443-RD-1	ENNIS TX INPT SCH DIST PRERE CAP 2000		08/15/2010	CALLED @ 27.038		638,097	2,360,000	464,244	611,921		26,171		26,171		638,092		5	5		08/15/2030	1FE
293443-RZ-2	ENNIS TX INPT SCH DIST UNREF CAP 2000		08/23/2010	CALLED @ 27.078919		329,009	1,215,000	239,007	313,080		13,552		13,552		326,632		2,376	2,376		08/15/2030	1FE
356865-BF-1	FREER TX INDPT SCH DIST SCH BLDG 2007		09/02/2010	PRAGER MCCARTHY & SEALY		569,285	500,000	513,090	510,471		(799)		(799)		509,672		59,613	59,613	26,597	08/15/2024	1FE
356865-BG-9	FREER TX INDPT SCH DIST SCH BLDG 2007		08/17/2010	PRAGER MCCARTHY & SEALY		967,499	875,000	895,790	891,635		(1,148)		(1,148)		890,487		77,012	77,012	40,649	08/15/2026	1FE
356865-BH-7	FREER TX INDPT SCH DIST SCH BLDG 2007		07/27/2010	PRAGER MCCARTHY & SEALY		759,084	700,000	715,505	712,409		(794)		(794)		711,615		47,469	47,469	33,458	08/15/2028	1FE
386154-3G-1	GRAND PRAIRIE TX ISD 2007 REF		08/25/2010	Various		2,275,827	2,125,000	2,119,518	2,120,037		140		140		2,120,178		155,649	155,649	99,097	02/15/2026	1FE
388622-ZS-4	GRAPEVINE TX COMB TAX CTFS OF OBLIG 00		08/15/2010	CALLED @ 100.00000000		1,745,000	1,745,000	1,754,161	1,745,750		(747)		(747)		1,745,003		(3)	(3)	101,210	08/15/2020	1FE
445042-4N-1	HUMBLE TX INDPT SCH DIST G O 07 A		07/20/2010	PRAGER MCCARTHY & SEALY		544,703	525,000	531,101	529,707		(318)		(318)		529,390		15,314	15,314	23,414	02/15/2033	1FE
501098-JM-0	KRUM TX ISD G O SCH BLDG 2000 A		08/15/2010	CALLED @ 100.00000000		3,345,000	3,345,000	3,318,374	3,341,486		3,498		3,498		3,344,984		16	16	188,156	08/15/2030	1FE
511408-NU-6	LAKE WORTH TX INDPT SCH DIST 2007		08/10/2010	PRAGER MCCARTHY & SEALY		946,602	3,015,000	789,779	895,448		27,844		27,844		923,292		23,309	23,309		02/15/2033	1FE
516840-TM-7	LAREDO TX ISD SCH BLDG 2006		08/17/2010	PRAGER MCCARTHY & SEALY		841,163	770,000	761,361	762,668		279		279		762,947		78,217	78,217	22,979	08/01/2022	1FE
516840-TP-0	LAREDO TX ISD SCH BLDG 2006		09/01/2010	PRAGER MCCARTHY & SEALY		549,240	500,000	454,668	457,676		1,342		1,342		459,018		90,222	90,222	24,750	08/01/2024	1FE
549187-Y4-8	LUBBOCK TX G O 2006 REF		08/13/2010	NIKE SECURITIES		463,573	425,000	397,187	398,747		884		884		399,631		63,942	63,942	20,356	02/15/2023	1FE
549187-Y5-5	LUBBOCK TX G O 2006 REF		07/22/2010	PRAGER MCCARTHY & SEALY		269,220	250,000	232,095	233,076		465		465		233,541		35,679	35,679	17,219	02/15/2024	1FE
549187-Y6-3	LUBBOCK TX G O 2006 REF		09/09/2010	PRAGER MCCARTHY & SEALY		163,617	150,000	138,325	138,946		338		338		139,285		24,332	24,332	7,699	02/15/2025	1FE
549187-Y7-1	LUBBOCK TX G O 2006 REF		08/16/2010	SAMCO		1,347,355	1,255,000	1,250,156	1,250,730		113		113		1,250,844		96,512	96,512	60,275	02/15/2026	1FE
590759-2J-4	MESQUITE TX ISD SCH BLDG 2007 REF		09/01/2010	PRAGER MCCARTHY & SEALY		1,055,983	2,805,000	860,350	970,902		32,611		32,611		1,003,513		52,470	52,470		08/15/2030	1FE
590759-2L-9	MESQUITE TX ISD SCH BLDG 2007 REF		08/25/2010	PRAGER MCCARTHY & SEALY		1,210,830	3,645,000	1,003,797	1,133,303		36,739		36,739		1,170,042		40,788	40,788		08/15/2032	1FE
659414-ME-3	NORTH FOREST TX INDPT SCH DIST 06B		09/15/2010	PRAGER MCCARTHY & SEALY		109,105	100,000	93,309	93,290		272		272		93,561		15,544	15,544	5,212	08/15/2022	1FE
697685-CM-5	PAMPA TX INDPT SCH DIST 2007 CAP		08/16/2010	PRAGER MCCARTHY & SEALY		215,918	195,000	208,851	205,728		(768)		(768)		204,960		10,958	10,958	9,858	08/15/2026	1FE
717095-VR-1	PFLUGERVILLE TX INDPT SCH DIST 2000		08/15/2010	CALLED @ 100.00000000		2,065,000	2,065,000	2,042,409	2,062,259		2,729		2,729		2,064,988		12	12	113,575	08/15/2026	1FE
730553-MD-3	POINT ISABEL TX INDPT SCH DIST 06 B		09/29/2010	PRAGER MCCARTHY & SEALY		651,470	600,000	547,197	550,367		1,811		1,811		552,179		99,291	99,291	31,413	02/01/2024	1FE
730553-ME-1	POINT ISABEL TX INDPT SCH DIST 06 B		08/23/2010	PRAGER MCCARTHY & SEALY		485,316	450,000	409,618	411,937		1,099		1,099		413,036		72,280	72,280	21,656	02/01/2025	1FE
775830-HP-0	ROMA TX INDPT SCH DIST 2006		08/20/2010	PRAGER MCCARTHY & SEALY		4,165,520	3,940,000	3,964,428	3,957,594		(1,466)		(1,466)		3,956,128		209,392	209,392	179,022	08/15/2031	1FE
779698-3K-3	ROWLETT TX CTFS OBLIG G O 2005		09/14/2010	CRONIN & COMANY		1,185,992	1,115,000	1,012,697	1,020,168		3,614		3,614		1,023,782		162,210	162,210	54,635	02/15/2023	1FE
835214-BJ-5	SOMERVELL CNTY TX TAX AND REV 2008		09/21/2010	NIKE SECURITIES		733,528	700,000	686,840	687,196		171		171		687,367		46,161	46,161	39,690	02/15/2038	1FE
850000-D4-9	SPRING TX INDPT SCH DIST 2006		08/16/2010	PRAGER MCCARTHY & SEALY		1,299,260	1,225,000	1,220,713	1,221,271		100		100		1,221,371		77,888	77,888	55,738	08/15/2026	1FE
867646-DF-5	SUNNYVALE TX SCH DIST SCH BLDG 2007		07/30/2010	DAVIDSON, D.A., & CO.		861,027	785,000	787,952	787,338		(166)		(166)		787,172		73,855	73,855	36,148	02/15/2023	1FE
88269P-AP-0	TEXAS SOUTHMOST CLG DIST G O 2006		09/22/2010	PRAGER MCCARTHY & SEALY		141,653	130,000	128,818	127,984		90		90		128,074		13,579	13,579	4,008	02/15/2022	1FE
89438V-E6-9	TRAVIS CNTY TX PERM IMPT 2006		08/11/2010	PRAGER MCCARTHY & SEALY		106,836	100,000	99,869	99,887		3		3		99,890		6,946	6,946	6,563	03/01/2025	1FE
944097-LS-1	WAXAHACHIE TX IND SCHOOL DISTRICT		08/15/2010	CALLED @ 36.7828		2,286,051	6,215,000	1,364,738	2,193,104		92,897		92,897		2,286,001		50	50		08/15/2025	1FE
944097-LT-9	WAXAHACHIE TX IND SCHOOL DISTRICT		08/15/2010	CALLED @ 34.410		2,179,874	6,335,000	1,301,383	2,091,289		88,584		88,584		2,179,873					08/15/2026	1FE
950868-LZ-0	WESLACO TX COP WTR & SWR 2007		08/26/2010	PRAGER MCCARTHY & SEALY		546,245	500,000	497,100	497,364		83		83		497,447		48,798	48,798	26,111	02/15/2025	1FE
983064-NR-3	WYLIE TX G O 2006		08/25/2010	Various		1,168,574	1,100,000	1,091,662	1,092,785		224		224		1,093,009		75,565	75,565	51,563	02/15/2025	1FE
983064-NS-1	WYLIE TX G O 2006		08/18/2010	Various		2,795,344	2,665,000	2,633,846	2,637,718		749		749		2,638,467		156,877	156,877	122,465	02/15/2026	1FE
983064-NT-9	WYLIE TX G O 2006		08/17/2010	Various		2,591,187	2,500,000	2,460,025	2,464,619		855		855		2,465,474		125,713	125,713	103,200	02/15/2027	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
079545-QQ-5	BELLINGHAM WA G O LTD TAX IMPT 04		08/11/2010	PRAGER MCCARTHY & SEALY		381,503	360,000	333,729	335,186		903		903		336,090		45,413	45,413	11,475	12/01/2022	1FE
720611-QP-0	PIERCE CNTY WA SD NO 403 BETHEL 06		09/09/2010	PRAGER MCCARTHY & SEALY		108,504	100,000	98,223	98,470		56		56		98,526		9,978	9,978	3,538	12/01/2023	1FE
720611-QQ-8	PIERCE CNTY WA SD NO 403 BETHEL 06		07/29/2010	PRAGER MCCARTHY & SEALY		106,448	100,000	97,916	98,182		51		51		98,233		8,215	8,215	3,025	12/01/2024	1FE
849067-ZE-6	SPOKANE WA G O LIMITED TAX 2003 B		09/16/2010	PRAGER MCCARTHY & SEALY		478,510	420,000	462,731	438,697		(2,891)		(2,891)		435,806		42,704	42,704	16,085	12/01/2014	1FE
572274-BN-7	MARSHALL CNTY WV SCH DIST PUB SCH 2007		07/01/2010	PRAGER MCCARTHY & SEALY		1,306,530	1,175,000	1,217,465	1,208,337		(2,007)		(2,007)		1,206,330		100,199	100,199	40,146	05/01/2021	1FE
494427-FA-0	KIMBERLY WI AREA SCH DIST 2005 REF		09/22/2010	PRAGER MCCARTHY & SEALY		503,230	460,000	457,639	453,986		283		283		454,270		48,960	48,960	20,626	03/01/2020	1FE
505453-AN-0	LAC COURTE OREILLES WI G O TRIBE 06A		09/24/2010	DAVIDSON, D.A., & CO.		1,045,000	1,045,000	1,045,000	1,045,000						1,045,000				60,552	06/01/2011	2
505453-AP-5	LAC COURTE OREILLES WI G O TRIBE 06A		09/24/2010	DAVIDSON, D.A., & CO.		10,660,300	10,990,000	10,990,000	10,990,000						10,990,000		(329,700)	(329,700)	636,809	12/01/2026	2
568516-ER-5	MARINETTE WI SCH DIST REF 2002 A		08/10/2010	CRONIN & COMANY		1,418,017	1,275,000	1,276,020	1,275,429		(58)		(58)		1,275,371		142,645	142,645	60,563	03/01/2017	1FE
568516-ET-1	MARINETTE WI SCH DIST REF 2002 A		07/14/2010	CRONIN & COMANY		1,451,604	1,325,000	1,305,655	1,312,458		599		599		1,313,057		138,547	138,547	58,521	03/01/2019	1FE
731469-DU-3	POLK CNTY WI G O 2005 REF		08/27/2010	BERGHOFF & CO		1,725,960	1,500,000	1,565,134	1,546,637		(3,356)		(3,356)		1,543,281		182,679	182,679	53,438	12/01/2020	1FE
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						273,318,474	287,645,000	256,413,536	259,210,320	231,267	200,833		432,100		259,642,421		13,676,053	13,676,053	10,695,434	XXX	XXX
31396L-YT-1	FANNIE MAE BENCHMARK REMIC		09/01/2010	SCHEDULED REDEMPTION		375,961	375,961	375,624	375,843		119		119		375,961				14,902	05/25/2014	1
31297V-LN-6	FED HOME LOAN MTG CORP #A39333		09/01/2010	SCHEDULED REDEMPTION		957	957	911	926		31		31		957				35	10/01/2035	1
3133T3-VD-7	FED HOME LOAN MTG CORP 1666 H		09/01/2010	SCHEDULED REDEMPTION		56,212	56,212	57,281	56,301		(89)		(89)		56,212				2,534	09/15/2023	1
31296J-3B-0	FED HOME LOAN MTG CORP GOLD #A10794		09/01/2010	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31				1	09/01/2032	1
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799		09/01/2010	SCHEDULED REDEMPTION		110	110	114	112		(2)		(2)		110				5	08/01/2033	1
31296L-WK-3	FED HOME LOAN MTG CORP GOLD #A12450		09/01/2010	SCHEDULED REDEMPTION		419	419	432	428		(9)		(9)		419				18	08/01/2033	1
31296L-6B-2	FED HOME LOAN MTG CORP GOLD #A12666		09/01/2010	SCHEDULED REDEMPTION		25,083	25,083	25,384	25,376		(293)		(293)		25,083				1,128	06/01/2033	1
31296M-LU-1	FED HOME LOAN MTG CORP GOLD #A13039		09/01/2010	SCHEDULED REDEMPTION		83	83	86	85		(2)		(2)		83				4	09/01/2033	1
31296M-2N-8	FED HOME LOAN MTG CORP GOLD #A13481		09/01/2010	SCHEDULED REDEMPTION		206	206	211	210		(4)		(4)		206				9	09/01/2033	1
31296N-ZQ-3	FED HOME LOAN MTG CORP GOLD #A14351		09/01/2010	SCHEDULED REDEMPTION		1,542	1,542	1,609	1,662		(120)		(120)		1,542				72	10/01/2033	1
31296N-2J-5	FED HOME LOAN MTG CORP GOLD #A14377		09/01/2010	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13				1	10/01/2033	1
31296P-E8-1	FED HOME LOAN MTG CORP GOLD #A14659		09/01/2010	SCHEDULED REDEMPTION		90,446	90,446	94,346	95,098		(4,652)		(4,652)		90,446				4,400	10/01/2033	1
31296P-WX-6	FED HOME LOAN MTG CORP GOLD #A15162		09/01/2010	SCHEDULED REDEMPTION		53,374	53,374	54,934	54,606		(1,232)		(1,232)		53,374				2,374	11/01/2033	1
31296P-XM-9	FED HOME LOAN MTG CORP GOLD #A15184		09/01/2010	SCHEDULED REDEMPTION		1,185	1,185	1,211	1,204		(19)		(19)		1,185				51	11/01/2033	1
31296P-5P-3	FED HOME LOAN MTG CORP GOLD #A15354		09/01/2010	SCHEDULED REDEMPTION		80	80	81	81		(1)		(1)		80				4	11/01/2033	1
31296Q-CW-8	FED HOME LOAN MTG CORP GOLD #A15485		09/01/2010	SCHEDULED REDEMPTION		558	558	570	567		(9)		(9)		558				24	11/01/2033	1
31296Q-UN-8	FED HOME LOAN MTG CORP GOLD #A15989		09/01/2010	SCHEDULED REDEMPTION		426	426	439	435		(9)		(9)		426				19	11/01/2033	1
31296Q-UR-9	FED HOME LOAN MTG CORP GOLD #A15992		09/01/2010	SCHEDULED REDEMPTION		149	149	153	152		(2)		(2)		149				7	11/01/2033	1
31296Q-2X-7	FED HOME LOAN MTG CORP GOLD #A16190		09/01/2010	SCHEDULED REDEMPTION		3,469	3,469	3,545	3,517		(47)		(47)		3,469				143	11/01/2033	1
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		09/01/2010	SCHEDULED REDEMPTION		304	304	311	307		(3)		(3)		304				13	12/01/2033	1
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		09/01/2010	SCHEDULED REDEMPTION		416	416	431	431		(15)		(15)		416				20	01/01/2034	1
31296S-SL-1	FED HOME LOAN MTG CORP GOLD #A17723		09/01/2010	SCHEDULED REDEMPTION		183	183	187	186		(3)		(3)		183				8	01/01/2034	1
31296T-AS-3	FED HOME LOAN MTG CORP GOLD #A18117		09/01/2010	SCHEDULED REDEMPTION		841	841	856	850		(9)		(9)		841				33	02/01/2034	1
31296T-SK-1	FED HOME LOAN MTG CORP GOLD #A18622		09/01/2010	SCHEDULED REDEMPTION		3,484	3,484	3,568	3,508		(24)		(24)		3,484				151	02/01/2034	1
31296T-ZD-9	FED HOME LOAN MTG CORP GOLD #A18840		09/01/2010	SCHEDULED REDEMPTION		8	8	8	8						8					02/01/2034	1
31296T-3U-6	FED HOME LOAN MTG CORP GOLD #A18911		09/01/2010	SCHEDULED REDEMPTION		4,416	4,416	4,510	4,467		(51)		(51)		4,416				175	02/01/2034	1
31296T-5E-0	FED HOME LOAN MTG CORP GOLD #A18945		09/01/2010	SCHEDULED REDEMPTION		2,087	2,087	2,133	2,114		(27)		(27)		2,087				89	02/01/2034	1
31296W-KL-0	FED HOME LOAN MTG CORP GOLD #A20299		09/01/2010	SCHEDULED REDEMPTION		16	16	16	16						16				1	04/01/2034	1
31296Y-PR-8	FED HOME LOAN MTG CORP GOLD #A22232		09/01/2010	SCHEDULED REDEMPTION		1,966	1,966	2,009	1,992		(25)		(25)		1,966				84	05/01/2034	1
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		09/01/2010	SCHEDULED REDEMPTION		236	236	244	242		(7)		(7)		236				11	06/01/2034	1
31297A-2C-7	FED HOME LOAN MTG CORP GOLD #A23471		09/01/2010	SCHEDULED REDEMPTION		32	32	33	32						32				1	06/01/2034	1
31297A-3H-5	FED HOME LOAN MTG CORP GOLD #A23500		09/01/2010	SCHEDULED REDEMPTION		14,410	14,410	14,567	14,556		(146)		(146)		14,410				647	06/01/2034	1
31297B-LC-4	FED HOME LOAN MTG CORP GOLD #A23923		09/01/2010	SCHEDULED REDEMPTION		17	17	18	18						17				1	06/01/2034	1
31297B-ME-9	FED HOME LOAN MTG CORP GOLD #A23957		09/01/2010	SCHEDULED REDEMPTION		121	121	123	123		(2)		(2)		121				5	06/01/2034	1
31297B-WN-8	FED HOME LOAN MTG CORP GOLD #A24253		09/01/2010	SCHEDULED REDEMPTION		848	848	867	862		(13)		(13)		848				37	07/01/2034	1
31297B-ZA-3	FED HOME LOAN MTG CORP GOLD #A24337		09/01/2010	SCHEDULED REDEMPTION		2,464	2,464	2,516	2,506		(41)		(41)		2,464				104	07/01/2034	1
31297C-HY-9	FED HOME LOAN MTG CORP GOLD #A24747		09/01/2010	SCHEDULED REDEMPTION		63	63	66	66		(2)		(2)		63				3	07/01/2034	1
31297C-H3-7	FED HOME LOAN MTG CORP GOLD #A24750		09/01/2010	SCHEDULED REDEMPTION		1,397	1,397	1,446	1,455		(58)		(58)		1,397				68	07/01/2034	1
31297C-UC-2	FED HOME LOAN MTG CORP GOLD #A25079		09/01/2010	SCHEDULED REDEMPTION		1,684	1,684	1,743	1,744		(60)		(60)		1,684				73	08/01/2034	1
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		09/01/2010	SCHEDULED REDEMPTION		1,418	1,418	1,467	1,486		(68)		(68)		1,418				67	08/01/2034	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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)
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330		09/01/2010	SCHEDULED REDEMPTION		35	35	37	37		(2)		(2)		35				2	08/01/2034	1
31297D-E9-5	FED HOME LOAN MTG CORP GOLD #A25560		09/01/2010	SCHEDULED REDEMPTION		34	34	35	35		(1)		(1)		34				2	08/01/2034	1
31297D-WC-8	FED HOME LOAN MTG CORP GOLD #A26043		09/01/2010	SCHEDULED REDEMPTION		152	152	153	153		(1)		(1)		152				7	09/01/2034	1
31297D-XQ-6	FED HOME LOAN MTG CORP GOLD #A26087		09/01/2010	SCHEDULED REDEMPTION		911	911	921	920		(9)		(9)		911				40	09/01/2034	1
31297E-D8-6	FED HOME LOAN MTG CORP GOLD #A26427		09/01/2010	SCHEDULED REDEMPTION		196	196	203	202		(6)		(6)		196				9	09/01/2034	1
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		09/01/2010	SCHEDULED REDEMPTION		50	50	51	51		(1)		(1)		50				2	09/01/2034	1
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		09/01/2010	SCHEDULED REDEMPTION		158	158	164	164		(6)		(6)		158				8	09/01/2034	1
31297F-GU-1	FED HOME LOAN MTG CORP GOLD #A27411		09/01/2010	SCHEDULED REDEMPTION		85	85	88	87		(2)		(2)		85				4	10/01/2034	1
31297F-2U-6	FED HOME LOAN MTG CORP GOLD #A27987		09/01/2010	SCHEDULED REDEMPTION		2,517	2,517	2,557	2,554		(37)		(37)		2,517				91	07/01/2034	1
31297H-DZ-9	FED HOME LOAN MTG CORP GOLD #A29120		09/01/2010	SCHEDULED REDEMPTION		59	59	61	61		(1)		(1)		59				3	12/01/2034	1
31297H-PB-9	FED HOME LOAN MTG CORP GOLD #A29418		09/01/2010	SCHEDULED REDEMPTION		35,747	35,747	36,528	36,548		(801)		(801)		35,747				1,431	01/01/2035	1
31297K-GB-2	FED HOME LOAN MTG CORP GOLD #A30194		09/01/2010	SCHEDULED REDEMPTION		42	42	43	43		(1)		(1)		42				2	12/01/2034	1
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		09/01/2010	SCHEDULED REDEMPTION		35	35	36	35		(1)		(1)		35				2	12/01/2034	1
31297L-NW-6	FED HOME LOAN MTG CORP GOLD #A31305		09/01/2010	SCHEDULED REDEMPTION		178	178	184	184		(6)		(6)		178				8	02/01/2035	1
31297L-T3-4	FED HOME LOAN MTG CORP GOLD #A31470		09/01/2010	SCHEDULED REDEMPTION		11,556	11,556	10,884	10,939		617		617		11,556				389	03/01/2035	1
31297L-W5-5	FED HOME LOAN MTG CORP GOLD #A31568		09/01/2010	SCHEDULED REDEMPTION		295,166	295,166	292,848	293,050		2,116		2,116		295,166				11,457	03/01/2035	1
31297M-DT-2	FED HOME LOAN MTG CORP GOLD #A31914		09/01/2010	SCHEDULED REDEMPTION		3,992	3,992	3,760	3,780		212		212		3,992				129	04/01/2035	1
31297M-MA-3	FED HOME LOAN MTG CORP GOLD #A32153		09/01/2010	SCHEDULED REDEMPTION		180,972	180,972	181,085	181,059		(87)		(87)		180,972				6,784	04/01/2035	1
31297M-3Z-9	FED HOME LOAN MTG CORP GOLD #A32616		09/01/2010	SCHEDULED REDEMPTION		3,464	3,464	3,496	3,497		(33)		(33)		3,464				138	04/01/2035	1
31297N-HV-1	FED HOME LOAN MTG CORP GOLD #A32944		09/01/2010	SCHEDULED REDEMPTION		1,505	1,505	1,537	1,551		(46)		(46)		1,505				60	05/01/2035	1
31297N-J4-9	FED HOME LOAN MTG CORP GOLD #A32983		09/01/2010	SCHEDULED REDEMPTION		15,753	15,753	15,856	15,811		(58)		(58)		15,753				626	08/01/2035	1
31297N-J5-6	FED HOME LOAN MTG CORP GOLD #A32984		09/01/2010	SCHEDULED REDEMPTION		186,847	186,847	188,073	187,454		(606)		(606)		186,847				7,692	08/01/2035	1
31297P-GD-7	FED HOME LOAN MTG CORP GOLD #A33796		09/01/2010	SCHEDULED REDEMPTION		1,450	1,450	1,366	1,373		77		77		1,450				47	03/01/2035	1
31297P-JP-7	FED HOME LOAN MTG CORP GOLD #A33870		09/01/2010	SCHEDULED REDEMPTION		2,101	2,101	2,158	2,137		(36)		(36)		2,101				94	02/01/2035	1
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		09/01/2010	SCHEDULED REDEMPTION		11	11	12	13		(1)		(1)		11				1	04/01/2035	1
31297P-YJ-4	FED HOME LOAN MTG CORP GOLD #A34313		09/01/2010	SCHEDULED REDEMPTION		36,273	36,273	35,179	35,540		733		733		36,273				1,190	04/01/2035	1
31297Q-Q9-3	FED HOME LOAN MTG CORP GOLD #A34980		09/01/2010	SCHEDULED REDEMPTION		1,680	1,680	1,706	1,704		(24)		(24)		1,680				67	05/01/2035	1
31297Q-TE-9	FED HOME LOAN MTG CORP GOLD #A35049		09/01/2010	SCHEDULED REDEMPTION		9	9	9	10		(1)		(1)		9					05/01/2035	1
3128K2-LH-0	FED HOME LOAN MTG CORP GOLD #A42128		09/01/2010	SCHEDULED REDEMPTION		16,203	16,203	16,384	16,313		(109)		(109)		16,203				645	01/01/2036	1
3128K6-FU-9	FED HOME LOAN MTG CORP GOLD #A45579		09/01/2010	SCHEDULED REDEMPTION		58	58	60	59		(1)		(1)		58				3	06/01/2035	1
3128K8-Q2-5	FED HOME LOAN MTG CORP GOLD #A47673		09/01/2010	SCHEDULED REDEMPTION		10,687	10,687	10,268	10,385		302		302		10,687				391	11/01/2035	1
3128KF-LV-0	FED HOME LOAN MTG CORP GOLD #A53040		09/01/2010	SCHEDULED REDEMPTION		13,453	13,453	13,603	13,539		(86)		(86)		13,453				553	10/01/2036	1
3128KG-F8-6	FED HOME LOAN MTG CORP GOLD #A53791		09/01/2010	SCHEDULED REDEMPTION		30,866	30,866	29,694	30,121		745		745		30,866				1,155	11/01/2036	1
3128KQ-CS-3	FED HOME LOAN MTG CORP GOLD #A60081		09/01/2010	SCHEDULED REDEMPTION		94,794	94,794	88,233	91,319		3,476		3,476		94,794				3,030	05/01/2037	1
3128KQ-UZ-7	FED HOME LOAN MTG CORP GOLD #A60600		09/01/2010	SCHEDULED REDEMPTION		43,866	43,866	40,830	41,603		2,263		2,263		43,866				1,383	05/01/2037	1
3128KS-YB-2	FED HOME LOAN MTG CORP GOLD #A62506		09/01/2010	SCHEDULED REDEMPTION		46,881	46,881	43,636	44,652		2,228		2,228		46,881				1,519	06/01/2037	1
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922		09/01/2010	SCHEDULED REDEMPTION		999	999	1,012	1,007		(8)		(8)		999				48	09/01/2037	1
312962-RZ-8	FED HOME LOAN MTG CORP GOLD #B10504		09/01/2010	SCHEDULED REDEMPTION		3,358	3,358	3,446	3,414		(56)		(56)		3,358				118	10/01/2018	1
312963-MF-5	FED HOME LOAN MTG CORP GOLD #B11258		09/01/2010	SCHEDULED REDEMPTION		7,312	7,312	7,503	7,444		(133)		(133)		7,312				264	11/01/2018	1
312963-S7-7	FED HOME LOAN MTG CORP GOLD #B11442		09/01/2010	SCHEDULED REDEMPTION		4,434	4,434	4,551	4,481		(47)		(47)		4,434				160	12/01/2018	1
312964-FR-5	FED HOME LOAN MTG CORP GOLD #B11976		09/01/2010	SCHEDULED REDEMPTION		84,018	84,018	86,246	86,298		(2,280)		(2,280)		84,018				2,668	01/01/2019	1
312965-YV-2	FED HOME LOAN MTG CORP GOLD #B13424		09/01/2010	SCHEDULED REDEMPTION		428	428	409	412		16		16		428				12	04/01/2019	1
312966-FG-4	FED HOME LOAN MTG CORP GOLD #B13767		09/01/2010	SCHEDULED REDEMPTION		1,420	1,420	1,390	1,401		19		19		1,420				41	05/01/2019	1
312966-ND-2	FED HOME LOAN MTG CORP GOLD #B13988		09/01/2010	SCHEDULED REDEMPTION		17,846	17,846	17,041	17,208		639		639		17,846				507	05/01/2019	1
312966-SP-0	FED HOME LOAN MTG CORP GOLD #B14126		09/01/2010	SCHEDULED REDEMPTION		32,570	32,570	31,101	31,397		1,173		1,173		32,570				926	05/01/2019	1
312966-UE-2	FED HOME LOAN MTG CORP GOLD #B14181		09/01/2010	SCHEDULED REDEMPTION		43,043	43,043	41,101	41,502		1,541		1,541		43,043				1,241	05/01/2019	1
312967-H2-1	FED HOME LOAN MTG CORP GOLD #B14749		09/01/2010	SCHEDULED REDEMPTION		18,116	18,116	17,299	17,467		648		648		18,116				520	05/01/2019	1
312967-H8-8	FED HOME LOAN MTG CORP GOLD #B14755		09/01/2010	SCHEDULED REDEMPTION		37,025	37,025	35,354	35,704		1,321		1,321		37,025				1,078	05/01/2019	1
312967-KR-2	FED HOME LOAN MTG CORP GOLD #B14804		09/01/2010	SCHEDULED REDEMPTION		33,726	33,726	32,204	32,522		1,204		1,204		33,726				990	05/01/2019	1
312967-LK-6	FED HOME LOAN MTG CORP GOLD #B14830		09/01/2010	SCHEDULED REDEMPTION		23,872	23,872	22,795	23,015		857		857		23,872				705	05/01/2019	1
312967-RR-5	FED HOME LOAN MTG CORP GOLD #B14996		09/01/2010	SCHEDULED REDEMPTION		12,298	12,298	11,743	11,857		440		440		12,298				345	06/01/2019	1
312967-X7-2	FED HOME LOAN MTG CORP GOLD #B15202		09/01/2010	SCHEDULED REDEMPTION		25,775	25,775	24,613	24,848		927		927		25,775				710	06/01/2019	1
312967-X9-8	FED HOME LOAN MTG CORP GOLD #B15204		09/01/2010	SCHEDULED REDEMPTION		16,693	16,693	15,940	16,096		597		597		16,693				482	06/01/2019	1
312967-3E-0	FED HOME LOAN MTG CORP GOLD #B15297		09/01/2010	SCHEDULED REDEMPTION		1,341	1,341	1,310	1,319		22		22		1,341				40	06/01/2019	1
312968-BM-1	FED HOME LOAN MTG CORP GOLD #B15444		09/01/2010	SCHEDULED REDEMPTION		5,543	5,543	5,297	5,349		194		194		5,543				161	05/01/2019	1
312968-DW-7	FED HOME LOAN MTG CORP GOLD #B15517		09/01/2010	SCHEDULED REDEMPTION		10,860	10,860	10,370	10,470		391		391		10,860				314	07/01/2019	1
312968-HH-6	FED HOME LOAN MTG CORP GOLD #B15632		09/01/2010	SCHEDULED REDEMPTION		22,375	22,375	21,366	21,571		804		804		22,375				658	07/01/2019	1
312968-JB-7	FED HOME LOAN MTG CORP GOLD #B15658		09/01/2010	SCHEDULED REDEMPTION		13,012	13,012	12,425	12,545		468		468		13,012				380	07/01/2019	1
312968-JD-3	FED HOME LOAN MTG CORP GOLD #B15660		09/01/2010	SCHEDULED REDEMPTION		25,866	25,866	25,258	25,448		418		418		25,866				764	07/01/2019	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
312968-PW-4	FED HOME LOAN MTG CORP GOLD #B15837		09/01/2010	SCHEDULED REDEMPTION		20,438	20,438	19,516	19,705		733		733		20,438				587	07/01/2019	1
312968-PX-2	FED HOME LOAN MTG CORP GOLD #B15838		09/01/2010	SCHEDULED REDEMPTION		11,990	11,990	11,449	11,559		431		431		11,990				346	07/01/2019	1
312969-JP-4	FED HOME LOAN MTG CORP GOLD #B16570		09/01/2010	SCHEDULED REDEMPTION		2,880	2,880	2,750	2,778		103		103		2,880				83	09/01/2019	1
312969-LD-8	FED HOME LOAN MTG CORP GOLD #B16624		09/01/2010	SCHEDULED REDEMPTION		5,250	5,250	5,013	5,062		188		188		5,250				152	09/01/2019	1
312970-QU-3	FED HOME LOAN MTG CORP GOLD #B17667		09/01/2010	SCHEDULED REDEMPTION		6,481	6,481	6,338	6,377		103		103		6,481				185	01/01/2020	1
312970-XH-4	FED HOME LOAN MTG CORP GOLD #B17880		09/01/2010	SCHEDULED REDEMPTION		452	452	443	445		7		7		452				13	02/01/2020	1
312970-5B-8	FED HOME LOAN MTG CORP GOLD #B18042		09/01/2010	SCHEDULED REDEMPTION		15,634	15,634	15,270	15,341		293		293		15,634				434	03/01/2020	1
312971-FS-8	FED HOME LOAN MTG CORP GOLD #B18277		09/01/2010	SCHEDULED REDEMPTION		35,912	35,912	35,129	35,295		617		617		35,912				1,043	04/01/2020	1
312971-MF-8	FED HOME LOAN MTG CORP GOLD #B18458		09/01/2010	SCHEDULED REDEMPTION		28,187	28,187	27,580	27,795		392		392		28,187				801	05/01/2020	1
312971-SZ-8	FED HOME LOAN MTG CORP GOLD #B18636		09/01/2010	SCHEDULED REDEMPTION		20,899	20,899	20,390	20,516		383		383		20,899				610	01/01/2020	1
312971-UN-2	FED HOME LOAN MTG CORP GOLD #B18689		09/01/2010	SCHEDULED REDEMPTION		32,404	32,404	31,720	31,911		494		494		32,404				944	01/01/2020	1
312971-UT-9	FED HOME LOAN MTG CORP GOLD #B18694		09/01/2010	SCHEDULED REDEMPTION		86,058	86,058	84,059	84,689		1,369		1,369		86,058				2,503	01/01/2020	1
312971-V9-2	FED HOME LOAN MTG CORP GOLD #B18740		09/01/2010	SCHEDULED REDEMPTION		148,264	148,264	145,124	146,108		2,156		2,156		148,264				4,251	02/01/2020	1
312971-XB-5	FED HOME LOAN MTG CORP GOLD #B18774		09/01/2010	SCHEDULED REDEMPTION		67,495	67,495	66,008	66,445		1,051		1,051		67,495				1,986	02/01/2020	1
312971-3K-8	FED HOME LOAN MTG CORP GOLD #B18902		09/01/2010	SCHEDULED REDEMPTION		14,111	14,111	13,781	13,850		260		260		14,111				419	03/01/2020	1
312971-3P-7	FED HOME LOAN MTG CORP GOLD #B18906		09/01/2010	SCHEDULED REDEMPTION		14,403	14,403	14,084	14,187		217		217		14,403				416	03/01/2020	1
312971-4M-3	FED HOME LOAN MTG CORP GOLD #B18928		09/01/2010	SCHEDULED REDEMPTION		2,490	2,490	2,435	2,461		28		28		2,490				72	03/01/2020	1
312972-AY-8	FED HOME LOAN MTG CORP GOLD #B19023		09/01/2010	SCHEDULED REDEMPTION		22,784	22,784	22,293	22,445		339		339		22,784				658	03/01/2020	1
312972-A4-4	FED HOME LOAN MTG CORP GOLD #B19027		09/01/2010	SCHEDULED REDEMPTION		13,416	13,416	13,108	13,216		200		200		13,416				388	03/01/2020	1
312972-HH-8	FED HOME LOAN MTG CORP GOLD #B19232		09/01/2010	SCHEDULED REDEMPTION		35,484	35,484	34,719	34,937		547		547		35,484				1,039	04/01/2020	1
312972-J3-7	FED HOME LOAN MTG CORP GOLD #B19282		09/01/2010	SCHEDULED REDEMPTION		43,491	43,491	42,432	42,733		758		758		43,491				1,187	05/01/2020	1
312972-2S-0	FED HOME LOAN MTG CORP GOLD #B19785		09/01/2010	SCHEDULED REDEMPTION		13,165	13,165	12,883	12,932		232		232		13,165				380	08/01/2020	1
31292G-GS-9	FED HOME LOAN MTG CORP GOLD #C00209		09/01/2010	SCHEDULED REDEMPTION		10,225	10,225	10,554	10,628		(403)		(403)		10,225				548	02/01/2023	1
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214		09/01/2010	SCHEDULED REDEMPTION		80	80	82	82		(2)		(2)		80				5	02/01/2023	1
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240		09/01/2010	SCHEDULED REDEMPTION		4,483	4,483	4,581	4,629		(146)		(146)		4,483				230	06/01/2023	1
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244		09/01/2010	SCHEDULED REDEMPTION		6,234	6,234	5,980	5,998		236		236		6,234				296	05/01/2023	1
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		09/01/2010	SCHEDULED REDEMPTION		5,594	5,594	5,713	5,765		(171)		(171)		5,594				282	08/01/2023	1
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254		09/01/2010	SCHEDULED REDEMPTION		4,615	4,615	4,708	4,743		(128)		(128)		4,615				240	06/01/2023	1
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		09/01/2010	SCHEDULED REDEMPTION		2,082	2,082	2,134	2,129		(46)		(46)		2,082				91	04/01/2028	1
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		09/01/2010	SCHEDULED REDEMPTION		13	13	13	13		(1)		(1)		13				1	05/01/2028	1
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		09/01/2010	SCHEDULED REDEMPTION		1,753	1,753	1,796	1,839		(86)		(86)		1,753				88	09/01/2028	1
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		09/01/2010	SCHEDULED REDEMPTION		109	109	111	111		(3)		(3)		109				5	10/01/2028	1
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		09/01/2010	SCHEDULED REDEMPTION		3,474	3,474	3,560	3,583		(110)		(110)		3,474				152	03/01/2029	1
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		09/01/2010	SCHEDULED REDEMPTION		3,411	3,411	3,495	3,493		(82)		(82)		3,411				147	04/01/2029	1
31292G-5P-7	FED HOME LOAN MTG CORP GOLD #C00854		09/01/2010	SCHEDULED REDEMPTION		2,934	2,934	3,014	3,077		(144)		(144)		2,934				152	07/01/2029	1
31292G-6T-8	FED HOME LOAN MTG CORP GOLD #C00882		09/01/2010	SCHEDULED REDEMPTION		441	441	454	467		(26)		(26)		441				24	11/01/2029	1
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		09/01/2010	SCHEDULED REDEMPTION		107	107	111	116		(9)		(9)		107				6	12/01/2029	1
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		09/01/2010	SCHEDULED REDEMPTION		1,413	1,413	1,450	1,482		(69)		(69)		1,413				76	01/01/2030	1
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		09/01/2010	SCHEDULED REDEMPTION		23	23	23	24		(1)		(1)		23				1	02/01/2030	1
31292H-AW-4	FED HOME LOAN MTG CORP GOLD #C00921		09/01/2010	SCHEDULED REDEMPTION		69	69	72	74		(5)		(5)		69				4	02/01/2030	1
31292H-BA-1	FED HOME LOAN MTG CORP GOLD #C00933		09/01/2010	SCHEDULED REDEMPTION		90	90	93	98		(8)		(8)		90				5	03/01/2030	1
31292H-CG-7	FED HOME LOAN MTG CORP GOLD #C00971		09/01/2010	SCHEDULED REDEMPTION		4,732	4,732	4,907	5,053		(320)		(320)		4,732				264	04/01/2030	1
31292H-CY-8	FED HOME LOAN MTG CORP GOLD #C00987		09/01/2010	SCHEDULED REDEMPTION		2,485	2,485	2,557	2,631		(146)		(146)		2,485				139	05/01/2030	1
31292H-DN-1	FED HOME LOAN MTG CORP GOLD #C01009		09/01/2010	SCHEDULED REDEMPTION		55	55	56	58		(4)		(4)		55				3	06/01/2030	1
31292H-D5-0	FED HOME LOAN MTG CORP GOLD #C01024		09/01/2010	SCHEDULED REDEMPTION		5	5	5	5						5					07/01/2030	1
31292H-EE-0	FED HOME LOAN MTG CORP GOLD #C01033		09/01/2010	SCHEDULED REDEMPTION		553	553	569	587		(33)		(33)		553				29	08/01/2030	1
31292H-EX-8	FED HOME LOAN MTG CORP GOLD #C01050		09/01/2010	SCHEDULED REDEMPTION		22,851	22,851	23,606	24,539		(1,688)		(1,688)		22,851				1,223	09/01/2030	1
31292H-GL-2	FED HOME LOAN MTG CORP GOLD #C01103		09/01/2010	SCHEDULED REDEMPTION		216	216	222	229		(13)		(13)		216				12	12/01/2030	1
31292H-HL-1	FED HOME LOAN MTG CORP GOLD #C01135		09/01/2010	SCHEDULED REDEMPTION		2,405	2,405	2,477	2,534		(129)		(129)		2,405				129	02/01/2031	1
31292H-H5-6	FED HOME LOAN MTG CORP GOLD #C01152		09/01/2010	SCHEDULED REDEMPTION		111	111	115	119		(8)		(8)		111				6	03/01/2031	1
31292H-J8-8	FED HOME LOAN MTG CORP GOLD #C01187		09/01/2010	SCHEDULED REDEMPTION		2,055	2,055	2,116	2,153		(98)		(98)		2,055				114	05/01/2031	1
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		09/01/2010	SCHEDULED REDEMPTION		44	44	45	46		(2)		(2)		44				2	06/01/2031	1
31292H-KP-8	FED HOME LOAN MTG CORP GOLD #C01202		09/01/2010	SCHEDULED REDEMPTION		178	178	185	190		(12)		(12)		178				9	06/01/2031	1
31292H-LW-2	FED HOME LOAN MTG CORP GOLD #C01241		09/01/2010	SCHEDULED REDEMPTION		3,962	3,962	4,100	4,235		(272)		(272)		3,962				213	08/01/2031	1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		09/01/2010	SCHEDULED REDEMPTION		2,839	2,839	2,951	3,021		(182)		(182)		2,839				159	10/01/2031	1
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		09/01/2010	SCHEDULED REDEMPTION		2,414	2,414	2,474	2,519		(105)		(105)		2,414				124	11/01/2031	1
31292H-NA-8	FED HOME LOAN MTG CORP GOLD #C01285		09/01/2010	SCHEDULED REDEMPTION		557	557	579	593		(36)		(36)		557				30	11/01/2031	1
31292H-NB-6	FED HOME LOAN MTG CORP GOLD #C01286		09/01/2010	SCHEDULED REDEMPTION		10,720	10,720	10,988	11,038		(317)		(317)		10,720				466	01/01/2032	1
31292H-NH-3	FED HOME LOAN MTG CORP GOLD #C01292		09/01/2010	SCHEDULED REDEMPTION		6,414	6,414	6,617	6,591		(177)		(177)		6,414				277	02/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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-NW-0	FED HOME LOAN MTG CORP GOLD #C01305		09/01/2010	SCHEDULED REDEMPTION		7	7	7	7						7					12/01/2031	1
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		09/01/2010	SCHEDULED REDEMPTION		458	458	474	491		(33)		(33)		458				23	02/01/2032	1
31292H-PJ-7	FED HOME LOAN MTG CORP GOLD #C01325		09/01/2010	SCHEDULED REDEMPTION		171	171	176	179		(8)		(8)		171				9	01/01/2032	1
31292H-PN-8	FED HOME LOAN MTG CORP GOLD #C01329		09/01/2010	SCHEDULED REDEMPTION		11,566	11,566	11,848	12,025		(459)		(459)		11,566				572	03/01/2032	1
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		09/01/2010	SCHEDULED REDEMPTION		808	808	828	866		(58)		(58)		808				41	04/01/2032	1
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		09/01/2010	SCHEDULED REDEMPTION		365	365	378	375		(10)		(10)		365				17	05/01/2032	1
31292H-QN-7	FED HOME LOAN MTG CORP GOLD #C01361		09/01/2010	SCHEDULED REDEMPTION		43,869	43,869	44,545	44,492		(623)		(623)		43,869				1,926	05/01/2032	1
31292H-QU-1	FED HOME LOAN MTG CORP GOLD #C01367		09/01/2010	SCHEDULED REDEMPTION		12,506	12,506	12,943	13,307		(801)		(801)		12,506				639	05/01/2032	1
31292H-QW-7	FED HOME LOAN MTG CORP GOLD #C01369		09/01/2010	SCHEDULED REDEMPTION		5,290	5,290	5,447	5,524		(234)		(234)		5,290				267	04/01/2032	1
31292H-QY-3	FED HOME LOAN MTG CORP GOLD #C01371		09/01/2010	SCHEDULED REDEMPTION		3,221	3,221	3,354	3,468		(247)		(247)		3,221				162	06/01/2032	1
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		09/01/2010	SCHEDULED REDEMPTION		752	752	778	774		(22)		(22)		752				35	07/01/2032	1
31292H-R7-1	FED HOME LOAN MTG CORP GOLD #C01410		09/01/2010	SCHEDULED REDEMPTION		51,370	51,370	53,096	53,180		(1,810)		(1,810)		51,370				2,238	10/01/2032	1
31292H-SQ-8	FED HOME LOAN MTG CORP GOLD #C01427		09/01/2010	SCHEDULED REDEMPTION		13,721	13,721	14,129	14,105		(384)		(384)		13,721				598	11/01/2032	1
31292H-SY-1	FED HOME LOAN MTG CORP GOLD #C01435		09/01/2010	SCHEDULED REDEMPTION		7,157	7,157	7,336	7,343		(186)		(186)		7,157				316	12/01/2032	1
31292H-WM-2	FED HOME LOAN MTG CORP GOLD #C01552		09/01/2010	SCHEDULED REDEMPTION		8,697	8,697	8,868	8,815		(119)		(119)		8,697				348	05/01/2033	1
31292H-YA-6	FED HOME LOAN MTG CORP GOLD #C01605		09/01/2010	SCHEDULED REDEMPTION		780,117	780,117	749,766	759,711		20,406		20,406		780,117				25,597	07/01/2033	1
31292J-BR-0	FED HOME LOAN MTG CORP GOLD #C01848		09/01/2010	SCHEDULED REDEMPTION		831	831	849	845		(14)		(14)		831				36	06/01/2034	1
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		09/01/2010	SCHEDULED REDEMPTION		2	2	2	2						2					05/01/2028	1
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		09/01/2010	SCHEDULED REDEMPTION		5,078	5,078	5,195	5,177		(99)		(99)		5,078				227	09/01/2028	1
31293A-7E-2	FED HOME LOAN MTG CORP GOLD #C15393		09/01/2010	SCHEDULED REDEMPTION		822	822	842	828		(6)		(6)		822				36	09/01/2028	1
31293D-PV-8	FED HOME LOAN MTG CORP GOLD #C17636		09/01/2010	SCHEDULED REDEMPTION		3,902	3,902	3,763	3,822		80		80		3,902				156	11/01/2028	1
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107		09/01/2010	SCHEDULED REDEMPTION		3,151	3,151	3,038	3,080		71		71		3,151				126	11/01/2028	1
31293E-JK-7	FED HOME LOAN MTG CORP GOLD #C18366		09/01/2010	SCHEDULED REDEMPTION		913	913	880	894		18		18		913				36	11/01/2028	1
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		09/01/2010	SCHEDULED REDEMPTION		559	559	573	568		(9)		(9)		559				24	12/01/2028	1
31293F-DZ-7	FED HOME LOAN MTG CORP GOLD #C19120		09/01/2010	SCHEDULED REDEMPTION		2,387	2,387	2,302	2,337		50		50		2,387				96	12/01/2028	1
31293J-5Z-8	FED HOME LOAN MTG CORP GOLD #C21764		09/01/2010	SCHEDULED REDEMPTION		6,392	6,392	6,539	6,592		(200)		(200)		6,392				287	02/01/2029	1
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797		09/01/2010	SCHEDULED REDEMPTION		27	27	27	27		(1)		(1)		27				1	02/01/2029	1
31293K-P7-5	FED HOME LOAN MTG CORP GOLD #C22246		09/01/2010	SCHEDULED REDEMPTION		156	156	160	160		(3)		(3)		156				7	01/01/2029	1
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		09/01/2010	SCHEDULED REDEMPTION		306	306	313	315		(9)		(9)		306				13	03/01/2029	1
31293N-QD-5	FED HOME LOAN MTG CORP GOLD #C24952		09/01/2010	SCHEDULED REDEMPTION		563	563	576	581		(18)		(18)		563				24	04/01/2029	1
31293Q-KD-4	FED HOME LOAN MTG CORP GOLD #C26592		09/01/2010	SCHEDULED REDEMPTION		10	10	10	10						10				1	05/01/2029	1
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		09/01/2010	SCHEDULED REDEMPTION		139	139	135	136		3		3		139				7	06/01/2029	1
31293R-SK-8	FED HOME LOAN MTG CORP GOLD #C27722		09/01/2010	SCHEDULED REDEMPTION		191	191	185	188		3		3		191				10	06/01/2029	1
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		09/01/2010	SCHEDULED REDEMPTION		26	26	26	26						26				1	06/01/2029	1
31293V-A8-5	FED HOME LOAN MTG CORP GOLD #C30031		09/01/2010	SCHEDULED REDEMPTION		733	733	749	751		(18)		(18)		733				32	08/01/2029	1
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		09/01/2010	SCHEDULED REDEMPTION		630	630	627	620		10		10		630				30	08/01/2029	1
31293V-XH-0	FED HOME LOAN MTG CORP GOLD #C30680		09/01/2010	SCHEDULED REDEMPTION		96	96	95	94		1		1		96				5	09/01/2029	1
31293V-ZR-6	FED HOME LOAN MTG CORP GOLD #C30752		09/01/2010	SCHEDULED REDEMPTION		1,269	1,269	1,261	1,262		7		7		1,269				57	09/01/2029	1
31293X-RH-3	FED HOME LOAN MTG CORP GOLD #C32288		09/01/2010	SCHEDULED REDEMPTION		105	105	108	110		(5)		(5)		105				6	10/01/2029	1
31293X-RS-9	FED HOME LOAN MTG CORP GOLD #C32297		09/01/2010	SCHEDULED REDEMPTION		19	19	20	21		(1)		(1)		19				1	10/01/2029	1
31293X-RX-8	FED HOME LOAN MTG CORP GOLD #C32302		09/01/2010	SCHEDULED REDEMPTION		75	75	77	79		(4)		(4)		75				4	10/01/2029	1
31293Y-LG-9	FED HOME LOAN MTG CORP GOLD #C33027		09/01/2010	SCHEDULED REDEMPTION		22	22	22	23		(2)		(2)		22				1	11/01/2029	1
31293Y-LW-4	FED HOME LOAN MTG CORP GOLD #C33041		09/01/2010	SCHEDULED REDEMPTION		434	434	449	458		(24)		(24)		434				24	10/01/2029	1
31293Y-N7-7	FED HOME LOAN MTG CORP GOLD #C33114		09/01/2010	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12				1	12/01/2029	1
31294B-CT-0	FED HOME LOAN MTG CORP GOLD #C34582		09/01/2010	SCHEDULED REDEMPTION		69	69	71	71		(3)		(3)		69				4	12/01/2029	1
31294B-DU-6	FED HOME LOAN MTG CORP GOLD #C34615		09/01/2010	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22				1	12/01/2029	1
31294B-KJ-3	FED HOME LOAN MTG CORP GOLD #C34797		09/01/2010	SCHEDULED REDEMPTION		53	53	55	57		(3)		(3)		53				3	12/01/2029	1
31294B-NE-1	FED HOME LOAN MTG CORP GOLD #C34889		09/01/2010	SCHEDULED REDEMPTION		41	41	42	44		(3)		(3)		41				2	12/01/2029	1
31294B-Y3-3	FED HOME LOAN MTG CORP GOLD #C35230		09/01/2010	SCHEDULED REDEMPTION		6	6	6	6						6					01/01/2030	1
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		09/01/2010	SCHEDULED REDEMPTION		997	997	1,022	1,050		(53)		(53)		997				52	01/01/2030	1
31294C-DR-1	FED HOME LOAN MTG CORP GOLD #C35512		09/01/2010	SCHEDULED REDEMPTION		218	218	224	230		(12)		(12)		218				12	01/01/2030	1
31294C-MY-6	FED HOME LOAN MTG CORP GOLD #C35775		09/01/2010	SCHEDULED REDEMPTION		5	5	5	5						5					01/01/2030	1
31294C-TJ-2	FED HOME LOAN MTG CORP GOLD #C35953		09/01/2010	SCHEDULED REDEMPTION		499	499	514	540		(41)		(41)		499				25	01/01/2030	1
31294D-AG-6	FED HOME LOAN MTG CORP GOLD #C36307		09/01/2010	SCHEDULED REDEMPTION		97	97	99	101		(4)		(4)		97				5	02/01/2030	1
31294D-EB-3	FED HOME LOAN MTG CORP GOLD #C36430		09/01/2010	SCHEDULED REDEMPTION		4,929	4,929	5,092	5,250		(321)		(321)		4,929				277	02/01/2030	1
31294D-EZ-0	FED HOME LOAN MTG CORP GOLD #C36452		09/01/2010	SCHEDULED REDEMPTION		79	79	81	85		(6)		(6)		79				4	02/01/2030	1
31294D-X7-1	FED HOME LOAN MTG CORP GOLD #C37002		09/01/2010	SCHEDULED REDEMPTION		19	19	19	19		(1)		(1)		19				1	03/01/2030	1
31294E-A9-0	FED HOME LOAN MTG CORP GOLD #C37232		09/01/2010	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18				1	03/01/2030	1
31294E-DQ-9	FED HOME LOAN MTG CORP GOLD #C37311		09/01/2010	SCHEDULED REDEMPTION		78	78	80	81		(3)		(3)		78				4	03/01/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		09/01/2010	SCHEDULED REDEMPTION		31	31	30	30		1		1		31				2	04/01/2030	1
31294E-RY-7	FED HOME LOAN MTG CORP GOLD #C37703		09/01/2010	SCHEDULED REDEMPTION		72	72	74	76		(4)		(4)		72				4	04/01/2030	1
31294E-V5-5	FED HOME LOAN MTG CORP GOLD #C37836		09/01/2010	SCHEDULED REDEMPTION		63	63	65	66		(3)		(3)		63				3	04/01/2030	1
31294E-W8-8	FED HOME LOAN MTG CORP GOLD #C37871		09/01/2010	SCHEDULED REDEMPTION		635	635	652	672		(37)		(37)		635				36	04/01/2030	1
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		09/01/2010	SCHEDULED REDEMPTION		76	76	78	81		(5)		(5)		76				4	05/01/2030	1
31294E-YR-4	FED HOME LOAN MTG CORP GOLD #C37920		09/01/2010	SCHEDULED REDEMPTION		9	9	9	9		(1)		(1)		9				1	04/01/2030	1
31294F-PU-4	FED HOME LOAN MTG CORP GOLD #C38535		09/01/2010	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14				1	05/01/2030	1
31294F-PV-2	FED HOME LOAN MTG CORP GOLD #C38536		09/01/2010	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26				1	05/01/2030	1
31294F-T5-5	FED HOME LOAN MTG CORP GOLD #C38672		09/01/2010	SCHEDULED REDEMPTION		10	10	10	10		(1)		(1)		10				1	05/01/2030	1
31294G-ZU-1	FED HOME LOAN MTG CORP GOLD #C39755		09/01/2010	SCHEDULED REDEMPTION		33	33	34	35		(2)		(2)		33				2	06/01/2030	1
31297Y-UU-4	FED HOME LOAN MTG CORP GOLD #C41495		09/01/2010	SCHEDULED REDEMPTION		298	298	306	314		(16)		(16)		298				16	08/01/2030	1
31297Y-4K-5	FED HOME LOAN MTG CORP GOLD #C41726		09/01/2010	SCHEDULED REDEMPTION		51	51	53	54		(3)		(3)		51				3	09/01/2030	1
31297Y-7H-9	FED HOME LOAN MTG CORP GOLD #C41796		09/01/2010	SCHEDULED REDEMPTION		15	15	15	16		(1)		(1)		15				1	09/01/2030	1
31298A-A3-7	FED HOME LOAN MTG CORP GOLD #C41826		09/01/2010	SCHEDULED REDEMPTION		6	6	6	6						6					08/01/2030	1
31298A-JC-8	FED HOME LOAN MTG CORP GOLD #C42059		09/01/2010	SCHEDULED REDEMPTION		16	16	16	17		(1)		(1)		16				1	09/01/2030	1
31298A-SY-0	FED HOME LOAN MTG CORP GOLD #C42335		09/01/2010	SCHEDULED REDEMPTION		419	419	430	438		(20)		(20)		419				15	09/01/2030	1
31298A-VT-7	FED HOME LOAN MTG CORP GOLD #C42426		09/01/2010	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13				1	09/01/2030	1
31298A-VZ-3	FED HOME LOAN MTG CORP GOLD #C42432		09/01/2010	SCHEDULED REDEMPTION		278	278	286	290		(12)		(12)		278				13	09/01/2030	1
31298A-Y9-8	FED HOME LOAN MTG CORP GOLD #C42536		09/01/2010	SCHEDULED REDEMPTION		2	2	2	2						2					09/01/2030	1
31298A-ZA-4	FED HOME LOAN MTG CORP GOLD #C42537		09/01/2010	SCHEDULED REDEMPTION		7	7	7	7						7					09/01/2030	1
31298B-L5-8	FED HOME LOAN MTG CORP GOLD #C43048		09/01/2010	SCHEDULED REDEMPTION		612	612	629	641		(29)		(29)		612				33	07/01/2030	1
31298B-ME-8	FED HOME LOAN MTG CORP GOLD #C43057		09/01/2010	SCHEDULED REDEMPTION		8	8	8	8						8				1	10/01/2030	1
31298B-VR-9	FED HOME LOAN MTG CORP GOLD #C43324		09/01/2010	SCHEDULED REDEMPTION		3	3	3	3						3					10/01/2030	1
31298B-YC-9	FED HOME LOAN MTG CORP GOLD #C43407		09/01/2010	SCHEDULED REDEMPTION		74	74	76	77		(3)		(3)		74				4	10/01/2030	1
31298B-ZX-2	FED HOME LOAN MTG CORP GOLD #C43458		09/01/2010	SCHEDULED REDEMPTION		493	493	518	523		(30)		(30)		493				27	10/01/2030	1
31298C-AB-5	FED HOME LOAN MTG CORP GOLD #C43602		09/01/2010	SCHEDULED REDEMPTION		450	450	465	494		(44)		(44)		450				24	10/01/2030	1
31298C-EE-5	FED HOME LOAN MTG CORP GOLD #C43733		09/01/2010	SCHEDULED REDEMPTION		150	150	154	156		(5)		(5)		150				8	10/01/2030	1
31298C-LK-3	FED HOME LOAN MTG CORP GOLD #C43930		09/01/2010	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15				1	10/01/2030	1
31298C-MK-2	FED HOME LOAN MTG CORP GOLD #C43962		09/01/2010	SCHEDULED REDEMPTION		8	8	8	9						8					10/01/2030	1
31298C-RW-1	FED HOME LOAN MTG CORP GOLD #C44101		09/01/2010	SCHEDULED REDEMPTION		2	2	2	2						2					10/01/2030	1
31298D-FC-6	FED HOME LOAN MTG CORP GOLD #C44663		09/01/2010	SCHEDULED REDEMPTION		1	1	1	1						1					11/01/2030	1
31298D-KK-2	FED HOME LOAN MTG CORP GOLD #C44798		09/01/2010	SCHEDULED REDEMPTION		19	19	19	20		(1)		(1)		19				1	11/01/2030	1
31298D-MZ-7	FED HOME LOAN MTG CORP GOLD #C44876		09/01/2010	SCHEDULED REDEMPTION		74	74	76	77		(3)		(3)		74				4	11/01/2030	1
31298D-RT-6	FED HOME LOAN MTG CORP GOLD #C44998		09/01/2010	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13				1	11/01/2030	1
31298D-X4-4	FED HOME LOAN MTG CORP GOLD #C45199		09/01/2010	SCHEDULED REDEMPTION		35	35	36	36		(2)		(2)		35				2	12/01/2030	1
31298D-YH-4	FED HOME LOAN MTG CORP GOLD #C45212		09/01/2010	SCHEDULED REDEMPTION		429	429	440	444		(15)		(15)		429				23	12/01/2030	1
31298D-3Z-8	FED HOME LOAN MTG CORP GOLD #C45316		09/01/2010	SCHEDULED REDEMPTION		102	102	105	105		(3)		(3)		102				5	12/01/2030	1
31298D-4G-9	FED HOME LOAN MTG CORP GOLD #C45323		09/01/2010	SCHEDULED REDEMPTION		30	30	31	31		(2)		(2)		30				2	12/01/2030	1
31298D-7K-7	FED HOME LOAN MTG CORP GOLD #C45398		09/01/2010	SCHEDULED REDEMPTION		28	28	29	30		(1)		(1)		28				2	12/01/2030	1
31298E-CF-0	FED HOME LOAN MTG CORP GOLD #C45470		09/01/2010	SCHEDULED REDEMPTION		102	102	105	106		(4)		(4)		102				5	12/01/2030	1
31298E-HQ-1	FED HOME LOAN MTG CORP GOLD #C45639		09/01/2010	SCHEDULED REDEMPTION		74	74	76	77		(4)		(4)		74				4	12/01/2030	1
31298E-MG-7	FED HOME LOAN MTG CORP GOLD #C45759		09/01/2010	SCHEDULED REDEMPTION		238	238	244	250		(12)		(12)		238				13	12/01/2030	1
31298E-T3-9	FED HOME LOAN MTG CORP GOLD #C45970		09/01/2010	SCHEDULED REDEMPTION		154	154	159	162		(8)		(8)		154				8	12/01/2030	1
31298E-VS-1	FED HOME LOAN MTG CORP GOLD #C46025		09/01/2010	SCHEDULED REDEMPTION		156	156	161	163		(6)		(6)		156				9	12/01/2030	1
31298E-V7-7	FED HOME LOAN MTG CORP GOLD #C46038		09/01/2010	SCHEDULED REDEMPTION		258	258	266	275		(17)		(17)		258				14	12/01/2030	1
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		09/01/2010	SCHEDULED REDEMPTION		7,445	7,445	7,616	7,610		(165)		(165)		7,445				326	11/01/2029	1
31298E-2W-4	FED HOME LOAN MTG CORP GOLD #C46189		09/01/2010	SCHEDULED REDEMPTION		56	56	58	60		(3)		(3)		56				3	01/01/2031	1
31298E-5Y-7	FED HOME LOAN MTG CORP GOLD #C46263		09/01/2010	SCHEDULED REDEMPTION		7	7	7	7						7					01/01/2031	1
31298F-BX-9	FED HOME LOAN MTG CORP GOLD #C46354		09/01/2010	SCHEDULED REDEMPTION		119	119	123	124		(5)		(5)		119				7	01/01/2031	1
31298F-FD-9	FED HOME LOAN MTG CORP GOLD #C46464		09/01/2010	SCHEDULED REDEMPTION		182	182	189	194		(13)		(13)		182				10	01/01/2031	1
31298F-FG-2	FED HOME LOAN MTG CORP GOLD #C46467		09/01/2010	SCHEDULED REDEMPTION		90	90	92	93		(4)		(4)		90				5	01/01/2031	1
31298F-MP-4	FED HOME LOAN MTG CORP GOLD #C46666		09/01/2010	SCHEDULED REDEMPTION		330	330	322	321		9		9		330				14	01/01/2031	1
31298F-PB-2	FED HOME LOAN MTG CORP GOLD #C46718		09/01/2010	SCHEDULED REDEMPTION		114	114	117	120		(6)		(6)		114				6	01/01/2031	1
31298F-QJ-4	FED HOME LOAN MTG CORP GOLD #C46757		09/01/2010	SCHEDULED REDEMPTION		35	35	36	36		(1)		(1)		35				2	01/01/2031	1
31298F-R8-7	FED HOME LOAN MTG CORP GOLD #C46811		09/01/2010	SCHEDULED REDEMPTION		7	7	7	8		(1)		(1)		7					01/01/2031	1
31298F-R9-5	FED HOME LOAN MTG CORP GOLD #C46812		09/01/2010	SCHEDULED REDEMPTION		7	7	8	8						7				1	01/01/2031	1
31298F-VA-7	FED HOME LOAN MTG CORP GOLD #C46909		09/01/2010	SCHEDULED REDEMPTION		35	35	37	37		(2)		(2)		35				2	10/01/2030	1
31298F-Y7-1	FED HOME LOAN MTG CORP GOLD #C47034		09/01/2010	SCHEDULED REDEMPTION		1,258	1,258	1,294	1,333		(75)		(75)		1,258				63	01/01/2031	1
31298F-ZU-9	FED HOME LOAN MTG CORP GOLD #C47055		09/01/2010	SCHEDULED REDEMPTION		163	163	168	169		(5)		(5)		163				9	01/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31298F-ZZ-8	FED HOME LOAN MTG CORP GOLD #C47060		09/01/2010	SCHEDULED REDEMPTION		2	2	2	2						2					01/01/2031	1
31298G-CY-4	FED HOME LOAN MTG CORP GOLD #C47287		09/01/2010	SCHEDULED REDEMPTION		424	424	436	447		(24)		(24)		424				23	02/01/2031	1
31298G-J4-3	FED HOME LOAN MTG CORP GOLD #C47483		09/01/2010	SCHEDULED REDEMPTION		51	51	52	53		(3)		(3)		51				3	02/01/2031	1
31298G-PH-7	FED HOME LOAN MTG CORP GOLD #C47624		09/01/2010	SCHEDULED REDEMPTION		141	141	145	149		(8)		(8)		141				8	01/01/2031	1
31298G-WG-1	FED HOME LOAN MTG CORP GOLD #C47847		09/01/2010	SCHEDULED REDEMPTION		898	898	923	926		(28)		(28)		898				49	02/01/2031	1
31298G-WM-8	FED HOME LOAN MTG CORP GOLD #C47852		09/01/2010	SCHEDULED REDEMPTION		84	84	87	92		(8)		(8)		84				5	02/01/2031	1
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		09/01/2010	SCHEDULED REDEMPTION		13	13	12	12						13					02/01/2031	1
31298G-YK-0	FED HOME LOAN MTG CORP GOLD #C47914		09/01/2010	SCHEDULED REDEMPTION		92	92	96	100		(8)		(8)		92				5	02/01/2031	1
31298G-2N-9	FED HOME LOAN MTG CORP GOLD #C47981		09/01/2010	SCHEDULED REDEMPTION		101	101	104	104		(3)		(3)		101				5	02/01/2031	1
31298H-FS-2	FED HOME LOAN MTG CORP GOLD #C48277		09/01/2010	SCHEDULED REDEMPTION		68	68	70	71		(3)		(3)		68				4	02/01/2031	1
31298H-GV-4	FED HOME LOAN MTG CORP GOLD #C48312		09/01/2010	SCHEDULED REDEMPTION		12	12	12	12						12				1	03/01/2031	1
31298H-YQ-5	FED HOME LOAN MTG CORP GOLD #C48819		09/01/2010	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14				1	03/01/2031	1
31298J-DC-5	FED HOME LOAN MTG CORP GOLD #C49099		09/01/2010	SCHEDULED REDEMPTION		216	216	222	226		(10)		(10)		216				12	03/01/2031	1
31298J-LF-9	FED HOME LOAN MTG CORP GOLD #C49326		09/01/2010	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14				1	04/01/2031	1
31298L-J8-3	FED HOME LOAN MTG CORP GOLD #C50287		09/01/2010	SCHEDULED REDEMPTION		28	28	29	29		(1)		(1)		28				2	04/01/2031	1
31298L-VN-6	FED HOME LOAN MTG CORP GOLD #C50621		09/01/2010	SCHEDULED REDEMPTION		1	1	1	1						1					04/01/2031	1
31298L-XW-4	FED HOME LOAN MTG CORP GOLD #C50693		09/01/2010	SCHEDULED REDEMPTION		282	282	290	291		(9)		(9)		282				15	04/01/2031	1
31298M-AG-2	FED HOME LOAN MTG CORP GOLD #C50907		09/01/2010	SCHEDULED REDEMPTION		121	121	125	127		(6)		(6)		121				7	05/01/2031	1
31298M-A6-4	FED HOME LOAN MTG CORP GOLD #C50929		09/01/2010	SCHEDULED REDEMPTION		721	721	741	745		(24)		(24)		721				39	05/01/2031	1
31298M-D3-8	FED HOME LOAN MTG CORP GOLD #C51022		09/01/2010	SCHEDULED REDEMPTION		13	13	14	14						13				1	05/01/2031	1
31298M-MY-0	FED HOME LOAN MTG CORP GOLD #C51275		09/01/2010	SCHEDULED REDEMPTION		11	11	11	12		(1)		(1)		11				1	04/01/2031	1
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		09/01/2010	SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25				1	05/01/2031	1
31298N-YX-7	FED HOME LOAN MTG CORP GOLD #C52526		09/01/2010	SCHEDULED REDEMPTION		632	632	657	670		(38)		(38)		632				34	05/01/2031	1
31298N-4L-6	FED HOME LOAN MTG CORP GOLD #C52627		09/01/2010	SCHEDULED REDEMPTION		316	316	325	327		(11)		(11)		316				17	06/01/2031	1
31298P-BF-6	FED HOME LOAN MTG CORP GOLD #C52738		09/01/2010	SCHEDULED REDEMPTION		311	311	320	320		(9)		(9)		311				17	06/01/2031	1
31298P-VW-7	FED HOME LOAN MTG CORP GOLD #C53329		09/01/2010	SCHEDULED REDEMPTION		2	2	2	2						2					06/01/2031	1
31298P-XG-0	FED HOME LOAN MTG CORP GOLD #C53379		09/01/2010	SCHEDULED REDEMPTION		89	89	91	93		(4)		(4)		89				5	06/01/2031	1
31298P-4F-4	FED HOME LOAN MTG CORP GOLD #C53522		09/01/2010	SCHEDULED REDEMPTION		1,917	1,917	1,994	2,019		(102)		(102)		1,917				104	06/01/2031	1
31298Q-BM-9	FED HOME LOAN MTG CORP GOLD #C53644		09/01/2010	SCHEDULED REDEMPTION		13	13	13	13						13				1	06/01/2031	1
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		09/01/2010	SCHEDULED REDEMPTION		1,440	1,440	1,432	1,430		10		10		1,440				70	06/01/2031	1
31298Q-GR-3	FED HOME LOAN MTG CORP GOLD #C53808		09/01/2010	SCHEDULED REDEMPTION		160	160	165	168		(8)		(8)		160				9	06/01/2031	1
31298Q-VN-5	FED HOME LOAN MTG CORP GOLD #C54221		09/01/2010	SCHEDULED REDEMPTION		78	78	81	82		(3)		(3)		78				4	07/01/2031	1
31298Q-W4-6	FED HOME LOAN MTG CORP GOLD #C54267		09/01/2010	SCHEDULED REDEMPTION		5,974	5,974	6,143	6,166		(192)		(192)		5,974				336	07/01/2031	1
31298R-NU-6	FED HOME LOAN MTG CORP GOLD #C54903		09/01/2010	SCHEDULED REDEMPTION		66	66	68	69		(3)		(3)		66				4	07/01/2031	1
31298R-NV-4	FED HOME LOAN MTG CORP GOLD #C54904		09/01/2010	SCHEDULED REDEMPTION		73	73	75	78		(4)		(4)		73				4	07/01/2031	1
31298R-SE-7	FED HOME LOAN MTG CORP GOLD #C55017		09/01/2010	SCHEDULED REDEMPTION		8	8	8	8						8				1	07/01/2031	1
31298R-T3-0	FED HOME LOAN MTG CORP GOLD #C55070		09/01/2010	SCHEDULED REDEMPTION		1	1	1	1						1					07/01/2031	1
31298S-K5-2	FED HOME LOAN MTG CORP GOLD #C55716		09/01/2010	SCHEDULED REDEMPTION		3,594	3,594	3,693	3,771		(177)		(177)		3,594				180	12/01/2030	1
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		09/01/2010	SCHEDULED REDEMPTION		401	401	411	414		(13)		(13)		401				20	03/01/2031	1
31298S-UY-8	FED HOME LOAN MTG CORP GOLD #C55999		09/01/2010	SCHEDULED REDEMPTION		10	10	11	11		(1)		(1)		10				1	02/01/2031	1
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		09/01/2010	SCHEDULED REDEMPTION		1,577	1,577	1,569	1,559		18		18		1,577				74	03/01/2031	1
31298S-4P-6	FED HOME LOAN MTG CORP GOLD #C56230		09/01/2010	SCHEDULED REDEMPTION		234	234	240	243		(10)		(10)		234				13	08/01/2031	1
31298T-H2-1	FED HOME LOAN MTG CORP GOLD #C56549		09/01/2010	SCHEDULED REDEMPTION		14	14	15	15						14				1	08/01/2031	1
31298T-MT-6	FED HOME LOAN MTG CORP GOLD #C56670		09/01/2010	SCHEDULED REDEMPTION		137	137	140	144		(8)		(8)		137				8	08/01/2031	1
31298T-VP-4	FED HOME LOAN MTG CORP GOLD #C56922		09/01/2010	SCHEDULED REDEMPTION		6,733	6,733	6,912	6,999		(266)		(266)		6,733				379	08/01/2031	1
31298U-D4-8	FED HOME LOAN MTG CORP GOLD #C57323		09/01/2010	SCHEDULED REDEMPTION		34	34	35	35		(1)		(1)		34				2	09/01/2031	1
31298U-FH-7	FED HOME LOAN MTG CORP GOLD #C57368		09/01/2010	SCHEDULED REDEMPTION		86	86	89	91		(4)		(4)		86				5	09/01/2031	1
31298U-QH-5	FED HOME LOAN MTG CORP GOLD #C57656		09/01/2010	SCHEDULED REDEMPTION		31,031	31,031	31,788	31,825		(794)		(794)		31,031				1,628	09/01/2031	1
31298U-XG-9	FED HOME LOAN MTG CORP GOLD #C57879		09/01/2010	SCHEDULED REDEMPTION		34	34	35	36		(3)		(3)		34				2	09/01/2031	1
31298V-AV-9	FED HOME LOAN MTG CORP GOLD #C58120		09/01/2010	SCHEDULED REDEMPTION		22	22	23	24		(2)		(2)		22				1	09/01/2031	1
31298V-FB-8	FED HOME LOAN MTG CORP GOLD #C58262		09/01/2010	SCHEDULED REDEMPTION		49	49	51	52		(3)		(3)		49				3	09/01/2031	1
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		09/01/2010	SCHEDULED REDEMPTION		19	19	19	18						19				1	10/01/2031	1
31298V-ZK-6	FED HOME LOAN MTG CORP GOLD #C58846		09/01/2010	SCHEDULED REDEMPTION		51	51	52	52		(1)		(1)		51				3	09/01/2031	1
31298W-C4-5	FED HOME LOAN MTG CORP GOLD #C59091		09/01/2010	SCHEDULED REDEMPTION		126	126	129	131		(5)		(5)		126				7	09/01/2031	1
31298W-JQ-9	FED HOME LOAN MTG CORP GOLD #C59271		09/01/2010	SCHEDULED REDEMPTION		190	190	195	198		(8)		(8)		190				10	10/01/2031	1
31298W-KN-4	FED HOME LOAN MTG CORP GOLD #C59301		09/01/2010	SCHEDULED REDEMPTION		418	418	430	434		(16)		(16)		418				23	10/01/2031	1
31298Y-AU-5	FED HOME LOAN MTG CORP GOLD #C60019		09/01/2010	SCHEDULED REDEMPTION		538	538	554	556		(17)		(17)		538				30	11/01/2031	1
31298Y-QF-1	FED HOME LOAN MTG CORP GOLD #C60454		09/01/2010	SCHEDULED REDEMPTION		12	12	12	13		(1)		(1)		12				1	10/01/2031	1
31287L-BU-5	FED HOME LOAN MTG CORP GOLD #C60951		09/01/2010	SCHEDULED REDEMPTION		355	355	363	369		(14)		(14)		355				18	11/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31287L-ES-7	FED HOME LOAN MTG CORP GOLD #C61045		09/01/2010	SCHEDULED REDEMPTION		17	17	17	17		(1)		(1)		17				1	12/01/2030	1
31287L-HB-1	FED HOME LOAN MTG CORP GOLD #C61126		09/01/2010	SCHEDULED REDEMPTION		49	49	50	51		(2)		(2)		49				2	12/01/2031	1
31287L-LW-0	FED HOME LOAN MTG CORP GOLD #C61241		09/01/2010	SCHEDULED REDEMPTION		484	484	504	510		(26)		(26)		484				26	12/01/2031	1
31287L-NM-0	FED HOME LOAN MTG CORP GOLD #C61296		09/01/2010	SCHEDULED REDEMPTION		2	2	2	2						2					11/01/2031	1
31287M-FJ-4	FED HOME LOAN MTG CORP GOLD #C61969		09/01/2010	SCHEDULED REDEMPTION		4,643	4,643	4,756	4,749		(105)		(105)		4,643				235	12/01/2031	1
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		09/01/2010	SCHEDULED REDEMPTION		97	97	100	99		(2)		(2)		97				5	01/01/2032	1
31287M-VT-4	FED HOME LOAN MTG CORP GOLD #C62426		09/01/2010	SCHEDULED REDEMPTION		6,973	6,973	7,065	7,048		(75)		(75)		6,973				284	01/01/2032	1
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536		09/01/2010	SCHEDULED REDEMPTION		39,727	39,727	41,105	41,395		(1,668)		(1,668)		39,727				1,935	01/01/2032	1
31287N-AT-5	FED HOME LOAN MTG CORP GOLD #C62718		09/01/2010	SCHEDULED REDEMPTION		1,393	1,393	1,425	1,423		(30)		(30)		1,393				60	01/01/2032	1
31287N-FP-8	FED HOME LOAN MTG CORP GOLD #C62874		09/01/2010	SCHEDULED REDEMPTION		263	263	270	272		(10)		(10)		263				14	01/01/2032	1
31287P-CZ-4	FED HOME LOAN MTG CORP GOLD #C63688		09/01/2010	SCHEDULED REDEMPTION		412	412	429	429		(17)		(17)		412				23	02/01/2032	1
31287P-GQ-0	FED HOME LOAN MTG CORP GOLD #C63807		09/01/2010	SCHEDULED REDEMPTION		239	239	248	252		(13)		(13)		239				13	02/01/2032	1
31287P-4X-8	FED HOME LOAN MTG CORP GOLD #C64438		09/01/2010	SCHEDULED REDEMPTION		381	381	390	389		(8)		(8)		381				17	12/01/2028	1
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		09/01/2010	SCHEDULED REDEMPTION		1,641	1,641	1,698	1,681		(40)		(40)		1,641				76	03/01/2032	1
31287Q-G6-2	FED HOME LOAN MTG CORP GOLD #C64721		09/01/2010	SCHEDULED REDEMPTION		205,909	205,909	209,159	208,108		(2,199)		(2,199)		205,909				9,648	03/01/2032	1
31287Q-QR-5	FED HOME LOAN MTG CORP GOLD #C64964		09/01/2010	SCHEDULED REDEMPTION		5,716	5,716	5,788	5,786		(70)		(70)		5,716				229	03/01/2032	1
31287R-D6-3	FED HOME LOAN MTG CORP GOLD #C65525		09/01/2010	SCHEDULED REDEMPTION		775	775	806	819		(44)		(44)		775				43	04/01/2032	1
31287R-EA-3	FED HOME LOAN MTG CORP GOLD #C65529		09/01/2010	SCHEDULED REDEMPTION		8,178	8,178	8,462	8,416		(238)		(238)		8,178				398	04/01/2032	1
31287R-KW-8	FED HOME LOAN MTG CORP GOLD #C65709		09/01/2010	SCHEDULED REDEMPTION		886	886	917	931		(45)		(45)		886				45	04/01/2032	1
31287R-M4-8	FED HOME LOAN MTG CORP GOLD #C65779		09/01/2010	SCHEDULED REDEMPTION		76	76	79	82		(6)		(6)		76				4	03/01/2032	1
31287S-BA-4	FED HOME LOAN MTG CORP GOLD #C66333		09/01/2010	SCHEDULED REDEMPTION		1,420	1,420	1,477	1,467		(47)		(47)		1,420				77	04/01/2032	1
31287S-F9-3	FED HOME LOAN MTG CORP GOLD #C66492		09/01/2010	SCHEDULED REDEMPTION		206	206	209	209		(3)		(3)		206				9	04/01/2032	1
31287S-GA-9	FED HOME LOAN MTG CORP GOLD #C66493		09/01/2010	SCHEDULED REDEMPTION		134	134	137	137		(3)		(3)		134				6	04/01/2032	1
31287S-GM-3	FED HOME LOAN MTG CORP GOLD #C66504		09/01/2010	SCHEDULED REDEMPTION		4	4	4	4						4					04/01/2032	1
31287S-VQ-7	FED HOME LOAN MTG CORP GOLD #C66923		09/01/2010	SCHEDULED REDEMPTION		73	73	75	76		(4)		(4)		73				3	05/01/2032	1
31287T-BA-2	FED HOME LOAN MTG CORP GOLD #C67233		09/01/2010	SCHEDULED REDEMPTION		15,548	15,548	16,083	16,405		(857)		(857)		15,548				726	05/01/2032	1
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		09/01/2010	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23				1	05/01/2032	1
31287T-PZ-2	FED HOME LOAN MTG CORP GOLD #C67640		09/01/2010	SCHEDULED REDEMPTION		155	155	161	159		(3)		(3)		155				8	06/01/2032	1
31287T-Y7-4	FED HOME LOAN MTG CORP GOLD #C67934		09/01/2010	SCHEDULED REDEMPTION		1,014	1,014	1,050	1,095		(81)		(81)		1,014				51	06/01/2032	1
31287U-JR-4	FED HOME LOAN MTG CORP GOLD #C68372		09/01/2010	SCHEDULED REDEMPTION		68,863	68,863	71,704	72,202		(3,339)		(3,339)		68,863				3,610	06/01/2032	1
31287U-JS-2	FED HOME LOAN MTG CORP GOLD #C68373		09/01/2010	SCHEDULED REDEMPTION		3,177	3,177	3,289	3,366		(189)		(189)		3,177				160	06/01/2032	1
31287U-LG-5	FED HOME LOAN MTG CORP GOLD #C68427		09/01/2010	SCHEDULED REDEMPTION		1,605	1,605	1,695	1,695		(90)		(90)		1,605				87	06/01/2032	1
31287U-MD-1	FED HOME LOAN MTG CORP GOLD #C68456		09/01/2010	SCHEDULED REDEMPTION		58,367	58,367	60,574	61,763		(3,396)		(3,396)		58,367				2,740	06/01/2032	1
31287U-ML-3	FED HOME LOAN MTG CORP GOLD #C68463		09/01/2010	SCHEDULED REDEMPTION		22	22	22	22		(1)		(1)		22				1	06/01/2032	1
31287U-2X-9	FED HOME LOAN MTG CORP GOLD #C68890		08/01/2010	SCHEDULED REDEMPTION		16,830	16,830	17,409	17,863		(1,033)		(1,033)		16,830				587	07/01/2032	1
31287V-LA-6	FED HOME LOAN MTG CORP GOLD #C69321		09/01/2010	SCHEDULED REDEMPTION		144	144	149	146		(2)		(2)		144				7	07/01/2032	1
31287V-P3-8	FED HOME LOAN MTG CORP GOLD #C69442		09/01/2010	SCHEDULED REDEMPTION		1,086	1,086	1,124	1,134		(48)		(48)		1,086				50	07/01/2032	1
31287V-P5-3	FED HOME LOAN MTG CORP GOLD #C69444		09/01/2010	SCHEDULED REDEMPTION		47	47	49	51		(3)		(3)		47				2	07/01/2032	1
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600		09/01/2010	SCHEDULED REDEMPTION		816	816	845	837		(20)		(20)		816				39	08/01/2032	1
31287V-5Q-9	FED HOME LOAN MTG CORP GOLD #C69855		09/01/2010	SCHEDULED REDEMPTION		1,120	1,120	1,145	1,131		(10)		(10)		1,120				50	08/01/2032	1
31287V-5R-7	FED HOME LOAN MTG CORP GOLD #C69856		09/01/2010	SCHEDULED REDEMPTION		1,740	1,740	1,801	1,801		(61)		(61)		1,740				85	08/01/2032	1
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		09/01/2010	SCHEDULED REDEMPTION		80	80	80	80		1		1		80				4	08/01/2032	1
31287X-NG-7	FED HOME LOAN MTG CORP GOLD #C70391		09/01/2010	SCHEDULED REDEMPTION		3,914	3,914	3,892	3,876		37		37		3,914				188	09/01/2032	1
31287X-RG-3	FED HOME LOAN MTG CORP GOLD #C70487		09/01/2010	SCHEDULED REDEMPTION		794	794	813	812		(18)		(18)		794				33	09/01/2032	1
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		09/01/2010	SCHEDULED REDEMPTION		37,016	37,016	36,814	36,799		217		217		37,016				1,803	09/01/2032	1
31287Y-5T-7	FED HOME LOAN MTG CORP GOLD #C71758		09/01/2010	SCHEDULED REDEMPTION		76,164	76,164	77,119	77,093		(929)		(929)		76,164				3,424	10/01/2032	1
31288A-MU-6	FED HOME LOAN MTG CORP GOLD #C72171		09/01/2010	SCHEDULED REDEMPTION		20,828	20,828	21,283	21,212		(384)		(384)		20,828				898	10/01/2032	1
31288B-LZ-4	FED HOME LOAN MTG CORP GOLD #C73044		09/01/2010	SCHEDULED REDEMPTION		9,162	9,162	9,391	9,409		(248)		(248)		9,162				403	11/01/2032	1
31288B-MZ-3	FED HOME LOAN MTG CORP GOLD #C73076		09/01/2010	SCHEDULED REDEMPTION		13,635	13,635	13,976	13,929		(294)		(294)		13,635				597	11/01/2032	1
31288C-MC-2	FED HOME LOAN MTG CORP GOLD #C73955		09/01/2010	SCHEDULED REDEMPTION		1,185	1,185	1,212	1,202		(17)		(17)		1,185				51	12/01/2032	1
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		09/01/2010	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20				1	01/01/2033	1
31288F-DL-5	FED HOME LOAN MTG CORP GOLD #C76407		07/01/2010	SCHEDULED REDEMPTION		102,658	102,658	105,016	103,684		(1,026)		(1,026)		102,658				3,588	12/01/2032	1
31288F-5N-0	FED HOME LOAN MTG CORP GOLD #C77153		09/01/2010	SCHEDULED REDEMPTION		235,675	235,675	238,500	238,426		(2,752)		(2,752)		235,675				10,599	03/01/2033	1
31288G-FF-4	FED HOME LOAN MTG CORP GOLD #C77366		09/01/2010	SCHEDULED REDEMPTION		13,156	13,156	13,084	13,087		68		68		13,156				525	03/01/2033	1
31288G-JW-3	FED HOME LOAN MTG CORP GOLD #C77477		09/01/2010	SCHEDULED REDEMPTION		268	268	274	273		(4)		(4)		268				12	03/01/2033	1
31288G-MF-6	FED HOME LOAN MTG CORP GOLD #C77558		09/01/2010	SCHEDULED REDEMPTION		378	378	387	386		(8)		(8)		378				16	02/01/2033	1
31288G-Q4-7	FED HOME LOAN MTG CORP GOLD #C77675		09/01/2010	SCHEDULED REDEMPTION		28,967	28,967	28,805	28,811		156		156		28,967				1,124	03/01/2033	1
31288G-R9-5	FED HOME LOAN MTG CORP GOLD #C77712		09/01/2010	SCHEDULED REDEMPTION		949	949	972	973		(24)		(24)		949				38	02/01/2033	1
31288G-3L-4	FED HOME LOAN MTG CORP GOLD #C78003		09/01/2010	SCHEDULED REDEMPTION		95	95	98	99		(4)		(4)		95				4	04/01/2033	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)
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		09/01/2010	SCHEDULED REDEMPTION		18,764	18,764	19,415	19,239		(476)		(476)		18,764				814	03/01/2033	1
31288K-BF-9	FED HOME LOAN MTG CORP GOLD #C79938		09/01/2010	SCHEDULED REDEMPTION		737	737	746	746		(9)		(9)		737				32	06/01/2033	1
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214		09/01/2010	SCHEDULED REDEMPTION		22,903	22,903	23,272	23,314		(410)		(410)		22,903				855	08/01/2028	1
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170		09/01/2010	SCHEDULED REDEMPTION		1,173	1,173	1,199	1,207		(33)		(33)		1,173				59	06/01/2023	1
313974-T2-3	FED HOME LOAN MTG CORP GOLD #D35969		09/01/2010	SCHEDULED REDEMPTION		1,599	1,599	1,631	1,648		(50)		(50)		1,599				81	06/01/2023	1
313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D36158		09/01/2010	SCHEDULED REDEMPTION		1,200	1,200	1,223	1,231		(31)		(31)		1,200				61	06/01/2023	1
313975-DH-4	FED HOME LOAN MTG CORP GOLD #D36404		09/01/2010	SCHEDULED REDEMPTION		835	835	850	853		(19)		(19)		835				42	06/01/2023	1
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385		09/01/2010	SCHEDULED REDEMPTION		873	873	889	895		(23)		(23)		873				44	08/01/2023	1
31356H-QJ-9	FED HOME LOAN MTG CORP GOLD #D54957		09/01/2010	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20				1	07/01/2024	1
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		09/01/2010	SCHEDULED REDEMPTION		213	213	220	221		(8)		(8)		213				10	01/01/2028	1
3128DU-GK-5	FED HOME LOAN MTG CORP GOLD #D91102		09/01/2010	SCHEDULED REDEMPTION		925	925	915	920		5		5		925				47	11/01/2014	1
3128E2-ST-4	FED HOME LOAN MTG CORP GOLD #D95930		09/01/2010	SCHEDULED REDEMPTION		68	68	70	71		(3)		(3)		68				3	09/01/2022	1
31294J-NZ-7	FED HOME LOAN MTG CORP GOLD #E00408		09/01/2010	SCHEDULED REDEMPTION		1,830	1,830	1,832	1,831						1,830				86	12/01/2010	1
31294J-N8-7	FED HOME LOAN MTG CORP GOLD #E00415		09/01/2010	SCHEDULED REDEMPTION		5,708	5,708	5,659	5,698		10		10		5,708				246	01/01/2011	1
31294J-RH-3	FED HOME LOAN MTG CORP GOLD #E00488		09/01/2010	SCHEDULED REDEMPTION		24	24	25	24						24				1	03/01/2012	1
31294J-RT-7	FED HOME LOAN MTG CORP GOLD #E00498		09/01/2010	SCHEDULED REDEMPTION		93	93	96	94		(1)		(1)		93				5	07/01/2012	1
31294J-WU-8	FED HOME LOAN MTG CORP GOLD #E00659		09/01/2010	SCHEDULED REDEMPTION		16,338	16,338	16,318	16,360		(21)		(21)		16,338				709	04/01/2014	1
31294J-ZT-8	FED HOME LOAN MTG CORP GOLD #E00754		09/01/2010	SCHEDULED REDEMPTION		1,908	1,908	1,970	1,952		(45)		(45)		1,908				110	09/01/2014	1
31294J-Z3-5	FED HOME LOAN MTG CORP GOLD #E00762		09/01/2010	SCHEDULED REDEMPTION		2,977	2,977	3,073	3,066		(89)		(89)		2,977				173	10/01/2014	1
31294J-3G-1	FED HOME LOAN MTG CORP GOLD #E00799		09/01/2010	SCHEDULED REDEMPTION		3,242	3,242	3,348	3,316		(74)		(74)		3,242				187	11/01/2014	1
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		09/01/2010	SCHEDULED REDEMPTION		2,561	2,561	2,649	2,651		(90)		(90)		2,561				148	01/01/2016	1
31294K-UB-9	FED HOME LOAN MTG CORP GOLD #E01478		09/01/2010	SCHEDULED REDEMPTION		22,336	22,336	23,278	23,045		(709)		(709)		22,336				968	08/01/2018	1
31294K-V7-7	FED HOME LOAN MTG CORP GOLD #E01538		09/01/2010	SCHEDULED REDEMPTION		8,231	8,231	8,539	8,516		(286)		(286)		8,231				295	12/01/2018	1
31294L-GU-1	FED HOME LOAN MTG CORP GOLD #E02011		09/01/2010	SCHEDULED REDEMPTION		7,729	7,729	8,019	7,995		(266)		(266)		7,729				282	10/01/2015	1
31294L-SS-3	FED HOME LOAN MTG CORP GOLD #E02329		09/01/2010	SCHEDULED REDEMPTION		40,508	40,508	42,508	42,519		(2,010)		(2,010)		40,508				1,602	05/01/2017	1
31294L-W9-0	FED HOME LOAN MTG CORP GOLD #E02472		09/01/2010	SCHEDULED REDEMPTION		78,312	78,312	82,178	81,907		(3,595)		(3,595)		78,312				3,167	03/01/2018	1
31294L-YP-2	FED HOME LOAN MTG CORP GOLD #E02518		09/01/2010	SCHEDULED REDEMPTION		7,026	7,026	7,373	7,349		(322)		(322)		7,026				286	06/01/2018	1
31280G-GJ-3	FED HOME LOAN MTG CORP GOLD #E62001		09/01/2010	SCHEDULED REDEMPTION		4,969	4,969	4,975	4,970		(1)		(1)		4,969				164	11/01/2010	1
31280J-YS-7	FED HOME LOAN MTG CORP GOLD #E64321		09/01/2010	SCHEDULED REDEMPTION		2,456	2,456	2,447	2,453		2		2		2,456				124	05/01/2011	1
31280K-R7-8	FED HOME LOAN MTG CORP GOLD #E65010		09/01/2010	SCHEDULED REDEMPTION		49	49	50	49						49				3	08/01/2011	1
31280K-SR-3	FED HOME LOAN MTG CORP GOLD #E65028		09/01/2010	SCHEDULED REDEMPTION		18	18	19	18						18				1	08/01/2011	1
31280M-L6-2	FED HOME LOAN MTG CORP GOLD #E66649		09/01/2010	SCHEDULED REDEMPTION		2,228	2,228	2,271	2,236		(7)		(7)		2,228				113	04/01/2012	1
31280M-Q2-6	FED HOME LOAN MTG CORP GOLD #E66773		09/01/2010	SCHEDULED REDEMPTION		1,123	1,123	1,145	1,128		(5)		(5)		1,123				57	04/01/2012	1
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496		09/01/2010	SCHEDULED REDEMPTION		12,493	12,493	12,067	12,344		149		149		12,493				451	11/01/2013	1
3128GE-3V-8	FED HOME LOAN MTG CORP GOLD #E79812		09/01/2010	SCHEDULED REDEMPTION		1,691	1,691	1,746	1,740		(49)		(49)		1,691				95	11/01/2014	1
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		09/01/2010	SCHEDULED REDEMPTION		1,399	1,399	1,448	1,437		(38)		(38)		1,399				81	02/01/2016	1
3128GS-7E-1	FED HOME LOAN MTG CORP GOLD #E89893		09/01/2010	SCHEDULED REDEMPTION		1,219	1,219	1,279	1,275		(56)		(56)		1,219				48	05/01/2017	1
3128GV-WZ-9	FED HOME LOAN MTG CORP GOLD #E91564		09/01/2010	SCHEDULED REDEMPTION		16,942	16,942	17,577	17,597		(656)		(656)		16,942				619	09/01/2012	1
3128GW-E6-1	FED HOME LOAN MTG CORP GOLD #E91957		09/01/2010	SCHEDULED REDEMPTION		32,022	32,022	32,863	32,577		(555)		(555)		32,022				1,156	10/01/2017	1
3128GY-HC-1	FED HOME LOAN MTG CORP GOLD #E93827		09/01/2010	SCHEDULED REDEMPTION		1,357	1,357	1,408	1,400		(43)		(43)		1,357				48	01/01/2013	1
3128GY-3B-8	FED HOME LOAN MTG CORP GOLD #E94394		09/01/2010	SCHEDULED REDEMPTION		1,836	1,836	1,927	1,921		(85)		(85)		1,836				73	07/01/2017	1
3128H3-R2-9	FED HOME LOAN MTG CORP GOLD #E95905		09/01/2010	SCHEDULED REDEMPTION		22,242	22,242	22,826	22,664		(422)		(422)		22,242				794	04/01/2018	1
3128H5-K5-4	FED HOME LOAN MTG CORP GOLD #E97516		09/01/2010	SCHEDULED REDEMPTION		511	511	524	519		(8)		(8)		511				18	07/01/2018	1
3128H6-TT-1	FED HOME LOAN MTG CORP GOLD #E98662		09/01/2010	SCHEDULED REDEMPTION		1,614	1,614	1,670	1,667		(53)		(53)		1,614				59	08/01/2018	1
3128H7-N8-1	FED HOME LOAN MTG CORP GOLD #E99415		09/01/2010	SCHEDULED REDEMPTION		428,442	428,442	434,802	432,661		(4,218)		(4,218)		428,442				15,229	09/01/2018	1
3128H7-SH-6	FED HOME LOAN MTG CORP GOLD #E99520		09/01/2010	SCHEDULED REDEMPTION		6,810	6,810	6,988	6,905		(95)		(95)		6,810				249	09/01/2018	1
3128H7-4N-9	FED HOME LOAN MTG CORP GOLD #E99829		09/01/2010	SCHEDULED REDEMPTION		888	888	911	905		(17)		(17)		888				32	10/01/2018	1
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		09/01/2010	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23				1	09/01/2027	1
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		09/01/2010	SCHEDULED REDEMPTION		1,137	1,137	1,153	1,159		(22)		(22)		1,137				56	11/01/2026	1
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		09/01/2010	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17				1	12/01/2026	1
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		09/01/2010	SCHEDULED REDEMPTION		3,428	3,428	3,527	3,618		(190)		(190)		3,428				190	12/01/2029	1
31283H-GS-8	FED HOME LOAN MTG CORP GOLD #G01109		09/01/2010	SCHEDULED REDEMPTION		2,145	2,145	2,231	2,306		(162)		(162)		2,145				109	03/01/2030	1
31283H-HG-3	FED HOME LOAN MTG CORP GOLD #G01131		09/01/2010	SCHEDULED REDEMPTION		403	403	416	432		(29)		(29)		403				22	09/01/2030	1
31283H-HM-0	FED HOME LOAN MTG CORP GOLD #G01136		09/01/2010	SCHEDULED REDEMPTION		365	365	375	387		(22)		(22)		365				19	10/01/2030	1
31283H-JB-2	FED HOME LOAN MTG CORP GOLD #G01158		09/01/2010	SCHEDULED REDEMPTION		12,682	12,682	13,103	13,482		(799)		(799)		12,682				701	01/01/2031	1
31283H-J7-1	FED HOME LOAN MTG CORP GOLD #G01186		09/01/2010	SCHEDULED REDEMPTION		71	71	74	77		(6)		(6)		71				4	02/01/2031	1
31283H-LY-9	FED HOME LOAN MTG CORP GOLD #G01243		09/01/2010	SCHEDULED REDEMPTION		337	337	351	361		(23)		(23)		337				18	05/01/2031	1
31283H-QF-5	FED HOME LOAN MTG CORP GOLD #G01354		09/01/2010	SCHEDULED REDEMPTION		548	548	564	575		(27)		(27)		548				30	12/01/2031	1
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		09/01/2010	SCHEDULED REDEMPTION		176	176	182	187		(12)		(12)		176				9	03/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		09/01/2010	SCHEDULED REDEMPTION		4,599	4,599	4,757	4,931		(332)		(332)		4,599				233	04/01/2032	1
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		09/01/2010	SCHEDULED REDEMPTION		1,523	1,523	1,575	1,638		(116)		(116)		1,523				77	04/01/2032	1
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		09/01/2010	SCHEDULED REDEMPTION		1,790	1,790	1,852	1,838		(48)		(48)		1,790				84	08/01/2032	1
31283H-TE-5	FED HOME LOAN MTG CORP GOLD #G01449		09/01/2010	SCHEDULED REDEMPTION		28,269	28,269	29,806	30,447		(2,179)		(2,179)		28,269				1,441	07/01/2032	1
31283H-TN-5	FED HOME LOAN MTG CORP GOLD #G01457		09/01/2010	SCHEDULED REDEMPTION		6,042	6,042	6,190	6,176		(134)		(134)		6,042				258	08/01/2029	1
31283H-UA-1	FED HOME LOAN MTG CORP GOLD #G01477		09/01/2010	SCHEDULED REDEMPTION		8,095	8,095	8,276	8,273		(178)		(178)		8,095				352	12/01/2032	1
31283H-VE-2	FED HOME LOAN MTG CORP GOLD #G01513		09/01/2010	SCHEDULED REDEMPTION		29,902	29,902	30,567	30,411		(510)		(510)		29,902				1,304	03/01/2033	1
31283H-VL-6	FED HOME LOAN MTG CORP GOLD #G01519		09/01/2010	SCHEDULED REDEMPTION		74,281	74,281	76,815	76,678		(2,396)		(2,396)		74,281				3,218	02/01/2033	1
31283H-WK-7	FED HOME LOAN MTG CORP GOLD #G01550		09/01/2010	SCHEDULED REDEMPTION		5,649	5,649	5,779	5,797		(149)		(149)		5,649				245	04/01/2033	1
31283H-WZ-4	FED HOME LOAN MTG CORP GOLD #G01564		09/01/2010	SCHEDULED REDEMPTION		124,947	124,947	129,189	129,691		(4,745)		(4,745)		124,947				5,421	04/01/2033	1
31283H-W9-2	FED HOME LOAN MTG CORP GOLD #G01572		09/01/2010	SCHEDULED REDEMPTION		3,080	3,080	3,157	3,177		(97)		(97)		3,080				133	05/01/2033	1
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		09/01/2010	SCHEDULED REDEMPTION		771	771	787	782		(11)		(11)		771				34	07/01/2033	1
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736		09/01/2010	SCHEDULED REDEMPTION		226	226	234	233		(7)		(7)		226				11	09/01/2034	1
31283H-7E-9	FED HOME LOAN MTG CORP GOLD #G01793		09/01/2010	SCHEDULED REDEMPTION		3,127	3,127	3,198	3,184		(57)		(57)		3,127				136	03/01/2035	1
3128M4-AK-9	FED HOME LOAN MTG CORP GOLD #G02410		09/01/2010	SCHEDULED REDEMPTION		40,525	40,525	38,986	39,469		1,055		1,055		40,525				1,494	01/01/2036	1
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434		09/01/2010	SCHEDULED REDEMPTION		1,025	1,025	1,038	1,035		(10)		(10)		1,025				48	10/01/2036	1
3128M6-JM-1	FED HOME LOAN MTG CORP GOLD #G04468		09/01/2010	SCHEDULED REDEMPTION		182,185	182,185	185,117	185,325		(3,140)		(3,140)		182,185				6,620	07/01/2038	1
3128M6-VZ-8	FED HOME LOAN MTG CORP GOLD #G04832		09/01/2010	SCHEDULED REDEMPTION		2,579,798	2,579,798	2,624,841	2,627,577		(47,779)		(47,779)		2,579,798				94,312	10/01/2038	1
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		09/01/2010	SCHEDULED REDEMPTION		131,827	131,827	126,822	128,704		3,123		3,123		131,827				4,819	08/01/2035	1
3128MJ-F9-6	FED HOME LOAN MTG CORP GOLD #G08191		09/01/2010	SCHEDULED REDEMPTION		722,939	722,939	736,954	737,529		(14,590)		(14,590)		722,939				26,048	04/01/2037	1
3128MJ-GF-1	FED HOME LOAN MTG CORP GOLD #G08197		09/01/2010	SCHEDULED REDEMPTION		4,960	4,960	4,616	4,708		251		251		4,960				166	02/01/2037	1
31283J-N4-9	FED HOME LOAN MTG CORP GOLD #G10411		09/01/2010	SCHEDULED REDEMPTION		18,327	18,327	17,731	18,249		78		78		18,327				387	10/01/2010	1
31283J-PG-0	FED HOME LOAN MTG CORP GOLD #G10423		09/01/2010	SCHEDULED REDEMPTION		4,318	4,318	4,332	4,321		(3)		(3)		4,318				184	11/01/2010	1
31283J-WD-9	FED HOME LOAN MTG CORP GOLD #G10644		09/01/2010	SCHEDULED REDEMPTION		2,096	2,096	2,164	2,118		(22)		(22)		2,096				121	12/01/2011	1
31283J-Y8-8	FED HOME LOAN MTG CORP GOLD #G10735		09/01/2010	SCHEDULED REDEMPTION		19,665	19,665	20,224	19,872		(207)		(207)		19,665				1,060	09/01/2012	1
31283K-2X-5	FED HOME LOAN MTG CORP GOLD #G11690		09/01/2010	SCHEDULED REDEMPTION		35,688	35,688	34,886	35,136		552		552		35,688				1,030	02/01/2020	1
31283K-4V-7	FED HOME LOAN MTG CORP GOLD #G11736		09/01/2010	SCHEDULED REDEMPTION		3,461	3,461	3,591	3,578		(117)		(117)		3,461				124	04/01/2020	1
31283K-5N-4	FED HOME LOAN MTG CORP GOLD #G11753		09/01/2010	SCHEDULED REDEMPTION		20,267	20,267	20,613	20,481		(214)		(214)		20,267				734	08/01/2020	1
31336W-CQ-0	FED HOME LOAN MTG CORP GOLD #G11880		09/01/2010	SCHEDULED REDEMPTION		6,780	6,780	7,026	7,014		(234)		(234)		6,780				246	12/01/2020	1
3128M1-BF-5	FED HOME LOAN MTG CORP GOLD #G11938		09/01/2010	SCHEDULED REDEMPTION		2,618	2,618	2,687	2,685		(68)		(68)		2,618				86	03/01/2021	1
3128M1-EC-9	FED HOME LOAN MTG CORP GOLD #G12031		09/01/2010	SCHEDULED REDEMPTION		43,544	43,544	45,694	45,612		(2,068)		(2,068)		43,544				1,742	05/01/2021	1
3128M1-GT-0	FED HOME LOAN MTG CORP GOLD #G12110		09/01/2010	SCHEDULED REDEMPTION		5,579	5,579	5,812	5,818		(238)		(238)		5,579				222	06/01/2021	1
3128M1-LA-5	FED HOME LOAN MTG CORP GOLD #G12221		09/01/2010	SCHEDULED REDEMPTION		10,150	10,150	10,651	10,635		(485)		(485)		10,150				404	06/01/2021	1
3128M1-LH-0	FED HOME LOAN MTG CORP GOLD #G12228		09/01/2010	SCHEDULED REDEMPTION		6,578	6,578	6,852	6,854		(276)		(276)		6,578				262	07/01/2021	1
3128M1-L7-2	FED HOME LOAN MTG CORP GOLD #G12250		09/01/2010	SCHEDULED REDEMPTION		1,171	1,171	1,203	1,202		(31)		(31)		1,171				38	06/01/2021	1
3128M1-N3-9	FED HOME LOAN MTG CORP GOLD #G12310		09/01/2010	SCHEDULED REDEMPTION		47,245	47,245	49,564	49,549		(2,304)		(2,304)		47,245				1,883	08/01/2021	1
3128M1-PA-1	FED HOME LOAN MTG CORP GOLD #G12317		09/01/2010	SCHEDULED REDEMPTION		54,426	54,426	57,067	57,049		(2,623)		(2,623)		54,426				2,174	08/01/2021	1
3128M1-PE-3	FED HOME LOAN MTG CORP GOLD #G12321		09/01/2010	SCHEDULED REDEMPTION		43,281	43,281	45,128	45,337		(2,057)		(2,057)		43,281				1,711	09/01/2021	1
3128M1-RM-3	FED HOME LOAN MTG CORP GOLD #G12392		09/01/2010	SCHEDULED REDEMPTION		687,467	687,467	725,385	723,891		(36,424)		(36,424)		687,467				27,401	09/01/2021	1
3128M1-S3-4	FED HOME LOAN MTG CORP GOLD #G12438		09/01/2010	SCHEDULED REDEMPTION		192,311	192,311	201,681	201,561		(9,250)		(9,250)		192,311				7,668	12/01/2021	1
3128M1-TK-5	FED HOME LOAN MTG CORP GOLD #G12454		09/01/2010	SCHEDULED REDEMPTION		5,597	5,597	5,830	5,854		(257)		(257)		5,597				222	11/01/2021	1
3128MB-AW-7	FED HOME LOAN MTG CORP GOLD #G12521		09/01/2010	SCHEDULED REDEMPTION		1,934,371	1,934,371	2,029,880	2,026,962		(92,591)		(92,591)		1,934,371				69,900	12/01/2021	1
3128MB-AZ-0	FED HOME LOAN MTG CORP GOLD #G12524		09/01/2010	SCHEDULED REDEMPTION		1,682	1,682	1,765	1,763		(81)		(81)		1,682				66	01/01/2022	1
3128MB-BR-7	FED HOME LOAN MTG CORP GOLD #G12548		09/01/2010	SCHEDULED REDEMPTION		32,669	32,669	34,057	34,202		(1,534)		(1,534)		32,669				1,299	01/01/2022	1
3128MB-CN-5	FED HOME LOAN MTG CORP GOLD #G12577		09/01/2010	SCHEDULED REDEMPTION		53,203	53,203	55,423	55,658		(2,455)		(2,455)		53,203				2,114	03/01/2022	1
3128MB-CT-2	FED HOME LOAN MTG CORP GOLD #G12582		09/01/2010	SCHEDULED REDEMPTION		66,630	66,630	69,410	69,613		(2,983)		(2,983)		66,630				2,644	02/01/2022	1
3128MB-DD-6	FED HOME LOAN MTG CORP GOLD #G12600		09/01/2010	SCHEDULED REDEMPTION		40,264	40,264	41,976	42,086		(1,822)		(1,822)		40,264				1,597	03/01/2022	1
3128MB-DG-9	FED HOME LOAN MTG CORP GOLD #G12603		09/01/2010	SCHEDULED REDEMPTION		51,965	51,965	54,133	54,387		(2,422)		(2,422)		51,965				2,063	04/01/2022	1
3128MB-DJ-3	FED HOME LOAN MTG CORP GOLD #G12605		09/01/2010	SCHEDULED REDEMPTION		74,562	74,562	78,243	78,163		(3,602)		(3,602)		74,562				2,956	04/01/2022	1
3128MB-DN-4	FED HOME LOAN MTG CORP GOLD #G12609		09/01/2010	SCHEDULED REDEMPTION		24,978	24,978	26,044	26,141		(1,164)		(1,164)		24,978				995	04/01/2022	1
3128MB-EP-8	FED HOME LOAN MTG CORP GOLD #G12642		09/01/2010	SCHEDULED REDEMPTION		4,743	4,743	4,978	4,976		(233)		(233)		4,743				189	04/01/2022	1
3128MB-FZ-5	FED HOME LOAN MTG CORP GOLD #G12684		09/01/2010	SCHEDULED REDEMPTION		32,151	32,151	33,738	33,699		(1,548)		(1,548)		32,151				1,276	05/01/2022	1
3128MB-F5-1	FED HOME LOAN MTG CORP GOLD #G12688		09/01/2010	SCHEDULED REDEMPTION		27,061	27,061	28,397	28,368		(1,307)		(1,307)		27,061				1,073	06/01/2022	1
3128MB-F8-5	FED HOME LOAN MTG CORP GOLD #G12691		09/01/2010	SCHEDULED REDEMPTION		85,824	85,824	88,847	88,942		(3,118)		(3,118)		85,824				3,076	06/01/2022	1
3128MB-GE-1	FED HOME LOAN MTG CORP GOLD #G12697		09/01/2010	SCHEDULED REDEMPTION		898	898	935	940		(42)		(42)		898				36	05/01/2022	1
3128MB-GS-0	FED HOME LOAN MTG CORP GOLD #G12709		09/01/2010	SCHEDULED REDEMPTION		50,719	50,719	52,540	52,667		(1,948)		(1,948)		50,719				1,832	07/01/2022	1
3128MB-GT-8	FED HOME LOAN MTG CORP GOLD #G12710		09/01/2010	SCHEDULED REDEMPTION		4,000	4,000	4,198	4,192		(192)		(192)		4,000				159	07/01/2022	1
3128MB-G3-5	FED HOME LOAN MTG CORP GOLD #G12718		09/01/2010	SCHEDULED REDEMPTION		16,422	16,422	17,123	17,183		(761)		(761)		16,422				647	07/01/2022	1
3128MB-HC-4	FED HOME LOAN MTG CORP GOLD #G12727		09/01/2010	SCHEDULED REDEMPTION		57,712	57,712	59,745	59,989		(2,277)		(2,277)		57,712				2,086	07/01/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128MB-HN-0	FED HOME LOAN MTG CORP GOLD #G12737		09/01/2010	SCHEDULED REDEMPTION		2,733	2,733	2,847	2,855		(122)		(122)		2,733				109	08/01/2022	1
3128MB-HU-4	FED HOME LOAN MTG CORP GOLD #G12743		09/01/2010	SCHEDULED REDEMPTION		188,405	188,405	196,444	197,428		(9,024)		(9,024)		188,405				7,477	08/01/2022	1
3128MB-KT-3	FED HOME LOAN MTG CORP GOLD #G12806		09/01/2010	SCHEDULED REDEMPTION		87,748	87,748	91,416	91,714		(3,965)		(3,965)		87,748				3,494	09/01/2022	1
3128MB-LQ-8	FED HOME LOAN MTG CORP GOLD #G12835		09/01/2010	SCHEDULED REDEMPTION		3,701	3,701	3,883	3,884		(183)		(183)		3,701				147	11/01/2022	1
3128MB-LX-3	FED HOME LOAN MTG CORP GOLD #G12842		09/01/2010	SCHEDULED REDEMPTION		2,359	2,359	2,421	2,417		(58)		(58)		2,359				78	07/01/2022	1
3128MB-MN-4	FED HOME LOAN MTG CORP GOLD #G12865		09/01/2010	SCHEDULED REDEMPTION		243,970	243,970	253,586	253,351		(9,381)		(9,381)		243,970				8,801	10/01/2022	1
3128MB-MP-9	FED HOME LOAN MTG CORP GOLD #G12866		09/01/2010	SCHEDULED REDEMPTION		62,834	62,834	64,501	64,500		(1,666)		(1,666)		62,834				2,039	10/01/2022	1
3128MB-M6-1	FED HOME LOAN MTG CORP GOLD #G12881		09/01/2010	SCHEDULED REDEMPTION		4,391	4,391	4,507	4,508		(117)		(117)		4,391				144	11/01/2022	1
3128MB-NB-9	FED HOME LOAN MTG CORP GOLD #G12886		09/01/2010	SCHEDULED REDEMPTION		54,978	54,978	56,909	57,164		(2,186)		(2,186)		54,978				1,999	12/01/2022	1
3128MB-NM-5	FED HOME LOAN MTG CORP GOLD #G12896		09/01/2010	SCHEDULED REDEMPTION		9,938	9,938	10,287	10,340		(401)		(401)		9,938				361	11/01/2022	1
3128MB-PA-9	FED HOME LOAN MTG CORP GOLD #G12917		09/01/2010	SCHEDULED REDEMPTION		99,794	99,794	104,092	104,693		(4,899)		(4,899)		99,794				3,881	12/01/2022	1
3128MB-QJ-9	FED HOME LOAN MTG CORP GOLD #G12957		09/01/2010	SCHEDULED REDEMPTION		73,885	73,885	76,967	77,592		(3,707)		(3,707)		73,885				2,956	01/01/2023	1
3128MB-QT-7	FED HOME LOAN MTG CORP GOLD #G12966		09/01/2010	SCHEDULED REDEMPTION		88,928	88,928	92,863	93,230		(4,301)		(4,301)		88,928				3,528	01/01/2023	1
3128MB-Q6-7	FED HOME LOAN MTG CORP GOLD #G12977		09/01/2010	SCHEDULED REDEMPTION		50,863	50,863	52,985	53,063		(2,200)		(2,200)		50,863				2,019	10/01/2022	1
3128MB-Q7-5	FED HOME LOAN MTG CORP GOLD #G12978		09/01/2010	SCHEDULED REDEMPTION		74,869	74,869	78,012	78,242		(3,373)		(3,373)		74,869				2,976	12/01/2022	1
3128MB-RG-4	FED HOME LOAN MTG CORP GOLD #G12987		09/01/2010	SCHEDULED REDEMPTION		1,906	1,906	2,000	1,997		(92)		(92)		1,906				76	02/01/2023	1
3128MB-R3-3	FED HOME LOAN MTG CORP GOLD #G13006		09/01/2010	SCHEDULED REDEMPTION		1,877,541	1,877,541	1,951,542	1,949,467		(71,926)		(71,926)		1,877,541				67,891	02/01/2023	1
3128MB-SD-0	FED HOME LOAN MTG CORP GOLD #G13016		09/01/2010	SCHEDULED REDEMPTION		132,210	132,210	137,421	137,328		(5,118)		(5,118)		132,210				4,769	02/01/2023	1
3128MB-SK-4	FED HOME LOAN MTG CORP GOLD #G13022		09/01/2010	SCHEDULED REDEMPTION		73,459	73,459	76,523	77,149		(3,691)		(3,691)		73,459				2,931	02/01/2023	1
3128MB-SM-0	FED HOME LOAN MTG CORP GOLD #G13024		09/01/2010	SCHEDULED REDEMPTION		65,009	65,009	68,219	68,159		(3,150)		(3,150)		65,009				2,568	10/01/2022	1
3128MB-SN-8	FED HOME LOAN MTG CORP GOLD #G13025		09/01/2010	SCHEDULED REDEMPTION		26,532	26,532	27,665	27,774		(1,241)		(1,241)		26,532				1,050	08/01/2022	1
3128MB-S8-1	FED HOME LOAN MTG CORP GOLD #G13043		09/01/2010	SCHEDULED REDEMPTION		51,177	51,177	53,312	53,567		(2,390)		(2,390)		51,177				2,026	02/01/2023	1
3128MB-UA-3	FED HOME LOAN MTG CORP GOLD #G13077		09/01/2010	SCHEDULED REDEMPTION		43,102	43,102	45,230	45,158		(2,056)		(2,056)		43,102				1,721	04/01/2023	1
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087		09/01/2010	SCHEDULED REDEMPTION		164,048	164,048	170,009	170,739		(6,692)		(6,692)		164,048				5,998	04/01/2023	1
3128MB-UX-3	FED HOME LOAN MTG CORP GOLD #G13098		09/01/2010	SCHEDULED REDEMPTION		28,243	28,243	29,637	29,611		(1,369)		(1,369)		28,243				1,120	09/01/2021	1
3128MB-VP-9	FED HOME LOAN MTG CORP GOLD #G13122		09/01/2010	SCHEDULED REDEMPTION		506,212	506,212	524,505	526,204		(19,992)		(19,992)		506,212				18,352	04/01/2023	1
3128MB-V5-3	FED HOME LOAN MTG CORP GOLD #G13136		09/01/2010	SCHEDULED REDEMPTION		75,728	75,728	77,736	77,730		(2,003)		(2,003)		75,728				2,484	05/01/2023	1
3128MB-WE-3	FED HOME LOAN MTG CORP GOLD #G13145		09/01/2010	SCHEDULED REDEMPTION		22,732	22,732	23,695	23,796		(1,064)		(1,064)		22,732				907	04/01/2023	1
3128MB-X7-7	FED HOME LOAN MTG CORP GOLD #G13202		09/01/2010	SCHEDULED REDEMPTION		15,599	15,599	16,147	16,170		(571)		(571)		15,599				567	07/01/2023	1
3128MB-YB-7	FED HOME LOAN MTG CORP GOLD #G13206		09/01/2010	SCHEDULED REDEMPTION		244,375	244,375	253,539	254,407		(10,031)		(10,031)		244,375				8,871	05/01/2023	1
3128MB-YV-3	FED HOME LOAN MTG CORP GOLD #G13224		09/01/2010	SCHEDULED REDEMPTION		526,371	526,371	540,332	540,335		(13,964)		(13,964)		526,371				17,240	05/01/2023	1
3128MB-Y5-0	FED HOME LOAN MTG CORP GOLD #G13232		09/01/2010	SCHEDULED REDEMPTION		376,390	376,390	390,343	391,962		(15,572)		(15,572)		376,390				13,692	06/01/2023	1
3128MB-ZD-2	FED HOME LOAN MTG CORP GOLD #G13240		09/01/2010	SCHEDULED REDEMPTION		3,772	3,772	3,904	3,913		(141)		(141)		3,772				137	08/01/2023	1
3128MB-ZJ-9	FED HOME LOAN MTG CORP GOLD #G13245		09/01/2010	SCHEDULED REDEMPTION		96,323	96,323	101,060	100,921		(4,598)		(4,598)		96,323				3,858	08/01/2023	1
3128MB-ZV-2	FED HOME LOAN MTG CORP GOLD #G13256		09/01/2010	SCHEDULED REDEMPTION		64,446	64,446	67,586	67,515		(3,069)		(3,069)		64,446				2,571	09/01/2023	1
3128MB-4H-7	FED HOME LOAN MTG CORP GOLD #G13324		09/01/2010	SCHEDULED REDEMPTION		45,324	45,324	47,562	47,479		(2,155)		(2,155)		45,324				1,820	11/01/2023	1
3128MB-4Q-7	FED HOME LOAN MTG CORP GOLD #G13331		09/01/2010	SCHEDULED REDEMPTION		3,514	3,514	3,661	3,676		(162)		(162)		3,514				140	10/01/2023	1
3128MB-4Y-0	FED HOME LOAN MTG CORP GOLD #G13339		09/01/2010	SCHEDULED REDEMPTION		79,097	79,097	82,657	82,850		(3,752)		(3,752)		79,097				3,154	12/01/2023	1
3128MB-4Z-7	FED HOME LOAN MTG CORP GOLD #G13340		09/01/2010	SCHEDULED REDEMPTION		5,663	5,663	5,900	5,927		(263)		(263)		5,663				223	12/01/2021	1
3128MB-5G-8	FED HOME LOAN MTG CORP GOLD #G13347		09/01/2010	SCHEDULED REDEMPTION		124,499	124,499	130,646	130,601		(6,102)		(6,102)		124,499				4,992	05/01/2023	1
3128MB-5K-9	FED HOME LOAN MTG CORP GOLD #G13350		09/01/2010	SCHEDULED REDEMPTION		2,591	2,591	2,719	2,716		(125)		(125)		2,591				103	10/01/2022	1
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		09/01/2010	SCHEDULED REDEMPTION		455,006	455,006	471,023	472,675		(17,669)		(17,669)		455,006				16,411	12/01/2023	1
3128MB-5P-8	FED HOME LOAN MTG CORP GOLD #G13354		09/01/2010	SCHEDULED REDEMPTION		52,193	52,193	54,151	54,332		(2,138)		(2,138)		52,193				1,891	11/01/2023	1
3128MB-7H-4	FED HOME LOAN MTG CORP GOLD #G13396		09/01/2010	SCHEDULED REDEMPTION		46,078	46,078	48,000	48,217		(2,140)		(2,140)		46,078				1,813	12/01/2023	1
3128MC-AH-8	FED HOME LOAN MTG CORP GOLD #G13408		09/01/2010	SCHEDULED REDEMPTION		60,955	60,955	63,357	63,278		(2,323)		(2,323)		60,955				2,209	01/01/2024	1
3128MC-BL-8	FED HOME LOAN MTG CORP GOLD #G13443		09/01/2010	SCHEDULED REDEMPTION		7,142	7,142	7,409	7,435		(293)		(293)		7,142				258	04/01/2023	1
3128MC-BV-6	FED HOME LOAN MTG CORP GOLD #G13452		09/01/2010	SCHEDULED REDEMPTION		4,206	4,206	4,364	4,358		(152)		(152)		4,206				152	02/01/2024	1
3128MC-CK-9	FED HOME LOAN MTG CORP GOLD #G13474		09/01/2010	SCHEDULED REDEMPTION		1,984,347	1,984,347	2,043,258	2,052,735		(68,388)		(68,388)		1,984,347				65,394	02/01/2024	1
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD #G13480		09/01/2010	SCHEDULED REDEMPTION		188,837	188,837	195,818	197,554		(8,717)		(8,717)		188,837				6,829	02/01/2024	1
3128MC-CY-9	FED HOME LOAN MTG CORP GOLD #G13487		09/01/2010	SCHEDULED REDEMPTION		15,843	15,843	16,438	16,565		(722)		(722)		15,843				578	02/01/2024	1
3128MC-C3-7	FED HOME LOAN MTG CORP GOLD #G13490		09/01/2010	SCHEDULED REDEMPTION		21,859	21,859	22,938	22,913		(1,054)		(1,054)		21,859				873	12/01/2023	1
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		09/01/2010	SCHEDULED REDEMPTION		444,855	444,855	462,084	462,238		(17,383)		(17,383)		444,855				16,184	02/01/2024	1
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		09/01/2010	SCHEDULED REDEMPTION		504,455	504,455	524,338	523,833		(19,378)		(19,378)		504,455				18,422	01/01/2024	1
3128MC-DF-9	FED HOME LOAN MTG CORP GOLD #G13502		09/01/2010	SCHEDULED REDEMPTION		101,613	101,613	105,424	105,743		(4,129)		(4,129)		101,613				3,688	01/01/2024	1
3128MC-DH-5	FED HOME LOAN MTG CORP GOLD #G13504		09/01/2010	SCHEDULED REDEMPTION		128,066	128,066	132,790	133,180		(5,114)		(5,114)		128,066				4,665	12/01/2022	1
3128MC-DL-6	FED HOME LOAN MTG CORP GOLD #G13507		09/01/2010	SCHEDULED REDEMPTION		31,674	31,674	33,237	33,208		(1,534)		(1,534)		31,674				1,251	01/01/2024	1
3128MC-DQ-5	FED HOME LOAN MTG CORP GOLD #G13511		09/01/2010	SCHEDULED REDEMPTION		3,830,355	3,830,355	3,930,099	3,927,195		(96,839)		(96,839)		3,830,355				125,864	04/01/2024	1
3128MC-ER-2	FED HOME LOAN MTG CORP GOLD #G13544		09/01/2010	SCHEDULED REDEMPTION		71,551	71,551	75,084	74,861		(3,311)		(3,311)		71,551				2,857	10/01/2017	1
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		09/01/2010	SCHEDULED REDEMPTION		548,000	548,000	569,598	569,053		(21,054)		(21,054)		548,000				19,827	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)
3128MC-GE-9	FED HOME LOAN MTG CORP GOLD #G13597		09/01/2010	SCHEDULED REDEMPTION		18,378	18,378	19,285	19,261		(883)		(883)		18,378				738	12/01/2023	1
3128MC-GU-3	FED HOME LOAN MTG CORP GOLD #G13611		09/01/2010	SCHEDULED REDEMPTION		3,202,810	3,202,810	3,344,935	3,340,174		(137,364)		(137,364)		3,202,810				116,224	01/01/2024	1
3128MC-GW-9	FED HOME LOAN MTG CORP GOLD #G13613		09/01/2010	SCHEDULED REDEMPTION		64,097	64,097	67,262	67,207		(3,110)		(3,110)		64,097				2,549	12/01/2023	1
3128MM-AA-1	FED HOME LOAN MTG CORP GOLD #G18000		09/01/2010	SCHEDULED REDEMPTION		27,324	27,324	26,091	26,346		978		978		27,324				800	07/01/2019	1
3128MM-AF-0	FED HOME LOAN MTG CORP GOLD #G18005		09/01/2010	SCHEDULED REDEMPTION		4,429	4,429	4,595	4,594		(165)		(165)		4,429				160	08/01/2019	1
3128MM-A9-4	FED HOME LOAN MTG CORP GOLD #G18031		09/01/2010	SCHEDULED REDEMPTION		23,902	23,902	23,359	23,480		422		422		23,902				689	01/01/2020	1
3128MM-BT-9	FED HOME LOAN MTG CORP GOLD #G18049		09/01/2010	SCHEDULED REDEMPTION		2,065	2,065	2,167	2,163		(98)		(98)		2,065				83	04/01/2020	1
3128MM-BU-6	FED HOME LOAN MTG CORP GOLD #G18050		09/01/2010	SCHEDULED REDEMPTION		12,982	12,982	12,703	12,778		203		203		12,982				377	04/01/2020	1
3128MM-BV-4	FED HOME LOAN MTG CORP GOLD #G18051		09/01/2010	SCHEDULED REDEMPTION		29,670	29,670	29,020	29,167		503		503		29,670				856	05/01/2020	1
3128MM-CS-0	FED HOME LOAN MTG CORP GOLD #G18080		09/01/2010	SCHEDULED REDEMPTION		13,809	13,809	13,499	13,590		220		220		13,809				396	08/01/2020	1
3128MM-DA-8	FED HOME LOAN MTG CORP GOLD #G18096		09/01/2010	SCHEDULED REDEMPTION		4,701	4,701	4,897	4,910		(209)		(209)		4,701				187	01/01/2021	1
3128MM-DK-6	FED HOME LOAN MTG CORP GOLD #G18105		09/01/2010	SCHEDULED REDEMPTION		20,771	20,771	21,503	21,585		(814)		(814)		20,771				747	03/01/2021	1
3128MM-DL-4	FED HOME LOAN MTG CORP GOLD #G18106		09/01/2010	SCHEDULED REDEMPTION		3,425	3,425	3,568	3,588		(163)		(163)		3,425				137	03/01/2021	1
3128MM-DQ-3	FED HOME LOAN MTG CORP GOLD #G18110		09/01/2010	SCHEDULED REDEMPTION		94,969	94,969	98,931	99,298		(4,329)		(4,329)		94,969				3,784	04/01/2021	1
3128MM-DU-4	FED HOME LOAN MTG CORP GOLD #G18114		09/01/2010	SCHEDULED REDEMPTION		12,862	12,862	13,497	13,488		(626)		(626)		12,862				517	05/01/2021	1
3128MM-EH-2	FED HOME LOAN MTG CORP GOLD #G18135		09/01/2010	SCHEDULED REDEMPTION		8,720	8,720	9,151	9,165		(445)		(445)		8,720				348	08/01/2021	1
3128MM-ER-0	FED HOME LOAN MTG CORP GOLD #G18143		09/01/2010	SCHEDULED REDEMPTION		46,829	46,829	48,782	49,167		(2,338)		(2,338)		46,829				1,864	10/01/2021	1
3128MM-E6-6	FED HOME LOAN MTG CORP GOLD #G18156		09/01/2010	SCHEDULED REDEMPTION		18,329	18,329	18,974	19,086		(757)		(757)		18,329				673	12/01/2021	1
3128MM-E7-4	FED HOME LOAN MTG CORP GOLD #G18157		09/01/2010	SCHEDULED REDEMPTION		107,413	107,413	111,961	112,816		(5,403)		(5,403)		107,413				4,294	12/01/2021	1
3128MM-FD-0	FED HOME LOAN MTG CORP GOLD #G18163		09/01/2010	SCHEDULED REDEMPTION		28,583	28,583	29,994	29,961		(1,378)		(1,378)		28,583				1,144	01/01/2022	1
3128MM-FM-0	FED HOME LOAN MTG CORP GOLD #G18171		09/01/2010	SCHEDULED REDEMPTION		3,584	3,584	3,718	3,736		(152)		(152)		3,584				128	03/01/2022	1
3128MM-FS-7	FED HOME LOAN MTG CORP GOLD #G18176		09/01/2010	SCHEDULED REDEMPTION		1,640	1,640	1,701	1,710		(71)		(71)		1,640				58	04/01/2022	1
3128MM-F7-3	FED HOME LOAN MTG CORP GOLD #G18189		09/01/2010	SCHEDULED REDEMPTION		30,611	30,611	31,690	31,897		(1,286)		(1,286)		30,611				1,103	06/01/2022	1
3128MM-GD-9	FED HOME LOAN MTG CORP GOLD #G18195		09/01/2010	SCHEDULED REDEMPTION		23,961	23,961	25,145	25,138		(1,177)		(1,177)		23,961				961	07/01/2022	1
3128MM-GH-0	FED HOME LOAN MTG CORP GOLD #G18199		09/01/2010	SCHEDULED REDEMPTION		16,285	16,285	17,028	17,105		(820)		(820)		16,285				649	08/01/2022	1
3128MM-GN-7	FED HOME LOAN MTG CORP GOLD #G18204		09/01/2010	SCHEDULED REDEMPTION		14,107	14,107	14,804	14,786		(679)		(679)		14,107				570	09/01/2022	1
3128MM-GU-1	FED HOME LOAN MTG CORP GOLD #G18210		09/01/2010	SCHEDULED REDEMPTION		22,857	22,857	23,833	24,043		(1,186)		(1,186)		22,857				896	10/01/2022	1
3128MM-G5-6	FED HOME LOAN MTG CORP GOLD #G18219		09/01/2010	SCHEDULED REDEMPTION		2,651	2,651	2,761	2,791		(140)		(140)		2,651				106	11/01/2022	1
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229		09/01/2010	SCHEDULED REDEMPTION		13,586	13,586	14,063	14,174		(588)		(588)		13,586				499	01/01/2023	1
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233		09/01/2010	SCHEDULED REDEMPTION		60,702	60,702	62,834	63,398		(2,696)		(2,696)		60,702				2,202	02/01/2023	1
3128MM-HL-0	FED HOME LOAN MTG CORP GOLD #G18234		09/01/2010	SCHEDULED REDEMPTION		31,084	31,084	32,619	32,574		(1,490)		(1,490)		31,084				1,231	02/01/2023	1
3128MM-H6-3	FED HOME LOAN MTG CORP GOLD #G18252		09/01/2010	SCHEDULED REDEMPTION		36,532	36,532	38,336	38,275		(1,743)		(1,743)		36,532				1,442	05/01/2023	1
3128MM-JB-0	FED HOME LOAN MTG CORP GOLD #G18257		09/01/2010	SCHEDULED REDEMPTION		59,563	59,563	61,143	61,053		(1,490)		(1,490)		59,563				1,985	06/01/2023	1
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258		09/01/2010	SCHEDULED REDEMPTION		20,102	20,102	20,856	20,965		(863)		(863)		20,102				735	06/01/2023	1
3128MM-JD-6	FED HOME LOAN MTG CORP GOLD #G18259		09/01/2010	SCHEDULED REDEMPTION		1,608	1,608	1,688	1,685		(76)		(76)		1,608				65	06/01/2023	1
3128MM-JK-0	FED HOME LOAN MTG CORP GOLD #G18265		09/01/2010	SCHEDULED REDEMPTION		69,229	69,229	72,471	72,477		(3,248)		(3,248)		69,229				2,803	07/01/2023	1
3128MM-JP-9	FED HOME LOAN MTG CORP GOLD #G18269		09/01/2010	SCHEDULED REDEMPTION		70,389	70,389	73,326	74,178		(3,789)		(3,789)		70,389				2,830	08/01/2023	1
3128MM-JT-1	FED HOME LOAN MTG CORP GOLD #G18273		09/01/2010	SCHEDULED REDEMPTION		62,279	62,279	65,354	65,354		(3,074)		(3,074)		62,279				2,511	09/01/2023	1
3128MM-JY-0	FED HOME LOAN MTG CORP GOLD #G18278		09/01/2010	SCHEDULED REDEMPTION		2,683	2,683	2,815	2,810		(127)		(127)		2,683				108	10/01/2023	1
3128MM-J8-7	FED HOME LOAN MTG CORP GOLD #G18286		09/01/2010	SCHEDULED REDEMPTION		6,137	6,137	6,367	6,406		(268)		(268)		6,137				221	12/01/2023	1
3128MM-J9-5	FED HOME LOAN MTG CORP GOLD #G18287		09/01/2010	SCHEDULED REDEMPTION		24,177	24,177	25,209	25,424		(1,247)		(1,247)		24,177				962	12/01/2023	1
3128MM-KG-7	FED HOME LOAN MTG CORP GOLD #G18294		09/01/2010	SCHEDULED REDEMPTION		49,035	49,035	51,080	51,332		(2,297)		(2,297)		49,035				1,951	01/01/2024	1
3128MM-KU-6	FED HOME LOAN MTG CORP GOLD #G18306		09/01/2010	SCHEDULED REDEMPTION		597,689	597,689	613,541	612,725		(15,037)		(15,037)		597,689				19,555	04/01/2024	1
3128MM-KV-4	FED HOME LOAN MTG CORP GOLD #G18307		09/01/2010	SCHEDULED REDEMPTION		904,532	904,532	937,979	936,901		(32,369)		(32,369)		904,532				33,022	04/01/2024	1
3128CU-AZ-9	FED HOME LOAN MTG CORP GOLD #G30024		09/01/2010	SCHEDULED REDEMPTION		15,513	15,513	15,351	15,408		104		104		15,513				769	12/01/2013	1
3128CU-A7-1	FED HOME LOAN MTG CORP GOLD #G30030		09/01/2010	SCHEDULED REDEMPTION		12,123	12,123	11,997	12,023		100		100		12,123				602	03/01/2014	1
3128MS-BZ-2	FED HOME LOAN MTG CORP GOLD #H00056		09/01/2010	SCHEDULED REDEMPTION		262,828	262,828	260,200	260,753		2,075		2,075		262,828				9,641	10/01/2035	1
3128MS-CU-2	FED HOME LOAN MTG CORP GOLD #H00083		09/01/2010	SCHEDULED REDEMPTION		523,311	523,311	518,077	519,294		4,017		4,017		523,311				21,580	12/01/2035	1
3128MS-DJ-6	FED HOME LOAN MTG CORP GOLD #H00105		09/01/2010	SCHEDULED REDEMPTION		306,571	306,571	303,505	305,048		1,522		1,522		306,571				12,642	12/01/2035	1
3128PB-ZD-9	FED HOME LOAN MTG CORP GOLD #J00740		09/01/2010	SCHEDULED REDEMPTION		4,353	4,353	4,568	4,558		(204)		(204)		4,353				174	12/01/2020	1
3128PC-FY-3	FED HOME LOAN MTG CORP GOLD #J01083		09/01/2010	SCHEDULED REDEMPTION		30,777	30,777	32,297	32,246		(1,468)		(1,468)		30,777				1,253	01/01/2021	1
3128PC-UK-6	FED HOME LOAN MTG CORP GOLD #J01486		09/01/2010	SCHEDULED REDEMPTION		2,002	2,002	2,072	2,060		(58)		(58)		2,002				68	03/01/2021	1
3128PC-XD-9	FED HOME LOAN MTG CORP GOLD #J01576		09/01/2010	SCHEDULED REDEMPTION		2,015	2,015	2,086	2,089		(74)		(74)		2,015				72	04/01/2021	1
3128PC-Y5-5	FED HOME LOAN MTG CORP GOLD #J01632		09/01/2010	SCHEDULED REDEMPTION		16,589	16,589	17,408	17,405		(816)		(816)		16,589				666	04/01/2021	1
3128PD-JT-8	FED HOME LOAN MTG CORP GOLD #J02074		09/01/2010	SCHEDULED REDEMPTION		19,125	19,125	18,703	18,795		330		330		19,125				530	06/01/2020	1
3128PD-SK-7	FED HOME LOAN MTG CORP GOLD #J02322		09/01/2010	SCHEDULED REDEMPTION		3,785	3,785	3,698	3,735		50		50		3,785				113	06/01/2019	1
3128PD-VA-5	FED HOME LOAN MTG CORP GOLD #J02409		09/01/2010	SCHEDULED REDEMPTION		68,001	68,001	66,443	66,871		1,130		1,130		68,001				1,980	08/01/2020	1
3128PD-VV-9	FED HOME LOAN MTG CORP GOLD #J02428		09/01/2010	SCHEDULED REDEMPTION		5,750	5,750	5,619	5,661		89		89		5,750				166	08/01/2020	1
3128PE-BN-7	FED HOME LOAN MTG CORP GOLD #J02745		09/01/2010	SCHEDULED REDEMPTION		139,780	139,780	146,681	146,240		(6,461)		(6,461)		139,780				5,707	07/01/2019	1

STATEMENT AS OF SEPTEMBER 30, 2010 OF THE ALLSTATE 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)
3128PE-SW-9	FED HOME LOAN MTG CORP GOLD #J03233		09/01/2010	SCHEDULED REDEMPTION		1,330	1,330	1,376	1,372		(43)		(43)		1,330				49	08/01/2021	1
3128PE-TW-8	FED HOME LOAN MTG CORP GOLD #J03265		09/01/2010	SCHEDULED REDEMPTION		5,143	5,143	5,357	5,380		(237)		(237)		5,143				199	08/01/2021	1
3128PE-XQ-6	FED HOME LOAN MTG CORP GOLD #J03387		09/01/2010	SCHEDULED REDEMPTION		121,573	121,573	126,645	128,034		(6,461)		(6,461)		121,573				4,481	09/01/2021	1
3128PE-XR-4	FED HOME LOAN MTG CORP GOLD #J03388		09/01/2010	SCHEDULED REDEMPTION		47,458	47,458	49,801	49,886		(2,428)		(2,428)		47,458				1,915	09/01/2021	1
3128PE-YK-8	FED HOME LOAN MTG CORP GOLD #J03414		09/01/2010	SCHEDULED REDEMPTION		2,154	2,154	2,260	2,255		(101)		(101)		2,154				80	09/01/2021	1
3128PE-2X-5	FED HOME LOAN MTG CORP GOLD #J03490		09/01/2010	SCHEDULED REDEMPTION		23,090	23,090	24,230	24,154		(1,064)		(1,064)		23,090				928	10/01/2021	1
3128PE-7C-6	FED HOME LOAN MTG CORP GOLD #J03591		09/01/2010	SCHEDULED REDEMPTION		26,207	26,207	27,359	27,389		(1,182)		(1,182)		26,207				1,057	10/01/2021	1
3128PF-H2-4	FED HOME LOAN MTG CORP GOLD #J03849		09/01/2010	SCHEDULED REDEMPTION		21,796	21,796	22,564	22,565		(769)		(769)		21,796				784	11/01/2021	1
3128PF-KF-1	FED HOME LOAN MTG CORP GOLD #J03894		09/01/2010	SCHEDULED REDEMPTION		24,057	24,057	24,959	24,917		(860)		(860)		24,057				872	11/01/2021	1
3128PF-LU-7	FED HOME LOAN MTG CORP GOLD #J03939		09/01/2010	SCHEDULED REDEMPTION		8,340	8,340	8,752	8,733		(393)		(393)		8,340				342	12/01/2021	1
3128PF-N2-7	FED HOME LOAN MTG CORP GOLD #J04009		09/01/2010	SCHEDULED REDEMPTION		597	597	619	616		(19)		(19)		597				21	12/01/2021	1
3128PF-PG-4	FED HOME LOAN MTG CORP GOLD #J04023		09/01/2010	SCHEDULED REDEMPTION		14,176	14,176	14,768	14,764		(588)		(588)		14,176				572	01/01/2022	1
3128PF-R4-9	FED HOME LOAN MTG CORP GOLD #J04107		09/01/2010	SCHEDULED REDEMPTION		16,219	16,219	17,020	17,033		(814)		(814)		16,219				660	01/01/2022	1
3128PF-SJ-5	FED HOME LOAN MTG CORP GOLD #J04121		09/01/2010	SCHEDULED REDEMPTION		104,265	104,265	109,413	109,079		(4,814)		(4,814)		104,265				4,141	01/01/2022	1
3128PF-TD-7	FED HOME LOAN MTG CORP GOLD #J04148		09/01/2010	SCHEDULED REDEMPTION		142,567	142,567	149,606	149,265		(6,698)		(6,698)		142,567				5,619	01/01/2022	1
3128PF-YD-1	FED HOME LOAN MTG CORP GOLD #J04308		09/01/2010	SCHEDULED REDEMPTION		13,086	13,086	13,632	13,711		(625)		(625)		13,086				489	02/01/2022	1
3128PF-5U-5	FED HOME LOAN MTG CORP GOLD #J04459		09/01/2010	SCHEDULED REDEMPTION		2,311	2,311	2,398	2,396		(85)		(85)		2,311				85	03/01/2022	1
3128PG-F9-9	FED HOME LOAN MTG CORP GOLD #J04692		09/01/2010	SCHEDULED REDEMPTION		268	268	279	282		(14)		(14)		268				11	04/01/2022	1
3128PG-MQ-3	FED HOME LOAN MTG CORP GOLD #J04867		09/01/2010	SCHEDULED REDEMPTION		1,232	1,232	1,284	1,295		(63)		(63)		1,232				49	05/01/2022	1
3128PG-UE-1	FED HOME LOAN MTG CORP GOLD #J05081		09/01/2010	SCHEDULED REDEMPTION		67,421	67,421	69,949	69,719		(2,298)		(2,298)		67,421				2,515	06/01/2022	1
3128PG-VQ-3	FED HOME LOAN MTG CORP GOLD #J05123		09/01/2010	SCHEDULED REDEMPTION		7,237	7,237	7,546	7,545		(308)		(308)		7,237				286	06/01/2022	1
3128PG-W5-8	FED HOME LOAN MTG CORP GOLD #J05168		09/01/2010	SCHEDULED REDEMPTION		8,551	8,551	8,929	8,945		(394)		(394)		8,551				333	07/01/2022	1
3128PG-2W-2	FED HOME LOAN MTG CORP GOLD #J05289		09/01/2010	SCHEDULED REDEMPTION		996	996	1,034	1,056		(60)		(60)		996				36	08/01/2022	1
3128PH-AJ-0	FED HOME LOAN MTG CORP GOLD #J05409		09/01/2010	SCHEDULED REDEMPTION		215,622	215,622	223,569	224,293		(8,672)		(8,672)		215,622				7,859	08/01/2022	1
3128PH-AK-7	FED HOME LOAN MTG CORP GOLD #J05410		09/01/2010	SCHEDULED REDEMPTION		79,780	79,780	83,315	83,526		(3,746)		(3,746)		79,780				3,180	08/01/2022	1
3128PH-CE-9	FED HOME LOAN MTG CORP GOLD #J05469		09/01/2010	SCHEDULED REDEMPTION		6,487	6,487	6,758	6,750		(263)		(263)		6,487				263	07/01/2022	1
3128PH-E9-8	FED HOME LOAN MTG CORP GOLD #J05560		09/01/2010	SCHEDULED REDEMPTION		3,463	3,463	3,608	3,679		(216)		(216)		3,463				135	09/01/2022	1
3128PH-GX-3	FED HOME LOAN MTG CORP GOLD #J05614		09/01/2010	SCHEDULED REDEMPTION		35,486	35,486	37,001	37,294		(1,808)		(1,808)		35,486				1,444	09/01/2022	1
3128PH-J4-4	FED HOME LOAN MTG CORP GOLD #J05683		09/01/2010	SCHEDULED REDEMPTION		109,915	109,915	114,500	115,131		(5,216)		(5,216)		109,915				4,281	10/01/2022	1
3128PH-NE-7	FED HOME LOAN MTG CORP GOLD #J05789		09/01/2010	SCHEDULED REDEMPTION		7,470	7,470	7,781	7,815		(345)		(345)		7,470				298	10/01/2022	1
3128PH-3E-9	FED HOME LOAN MTG CORP GOLD #J06197		09/01/2010	SCHEDULED REDEMPTION		8,165	8,165	8,505	8,498		(334)		(334)		8,165				334	10/01/2021	1
3128PJ-BX-4	FED HOME LOAN MTG CORP GOLD #J06354		09/01/2010	SCHEDULED REDEMPTION		1,310	1,310	1,365	1,359		(49)		(49)		1,310				52	11/01/2022	1
3128PJ-CD-7	FED HOME LOAN MTG CORP GOLD #J06368		09/01/2010	SCHEDULED REDEMPTION		853	853	888	888		(36)		(36)		853				32	11/01/2022	1
3128PJ-F5-1	FED HOME LOAN MTG CORP GOLD #J06488		09/01/2010	SCHEDULED REDEMPTION		2,596	2,596	2,705	2,713		(117)		(117)		2,596				99	12/01/2022	1
3128PJ-F9-3	FED HOME LOAN MTG CORP GOLD #J06492		09/01/2010	SCHEDULED REDEMPTION		2,840	2,840	2,958	2,995		(156)		(156)		2,840				116	12/01/2022	1
3128PJ-JH-1	FED HOME LOAN MTG CORP GOLD #J06564		09/01/2010	SCHEDULED REDEMPTION		608	608	631	645		(37)		(37)		608				22	12/01/2022	1
3128PJ-LF-2	FED HOME LOAN MTG CORP GOLD #J06626		09/01/2010	SCHEDULED REDEMPTION		91,498	91,498	96,015	95,706		(4,209)		(4,209)		91,498				3,740	12/01/2022	1
3128PJ-ML-8	FED HOME LOAN MTG CORP GOLD #J06663		09/01/2010	SCHEDULED REDEMPTION		1,304	1,304	1,359	1,362		(58)		(58)		1,304				52	12/01/2022	1
3128PJ-M3-8	FED HOME LOAN MTG CORP GOLD #J06678		09/01/2010	SCHEDULED REDEMPTION		4,291	4,291	4,486	4,479		(187)		(187)		4,291				165	01/01/2023	1
3128PJ-R3-3	FED HOME LOAN MTG CORP GOLD #J06806		09/01/2010	SCHEDULED REDEMPTION		71,734	71,734	74,253	74,289		(2,555)		(2,555)		71,734				2,680	02/01/2023	1
3128PJ-S6-5	FED HOME LOAN MTG CORP GOLD #J06841		09/01/2010	SCHEDULED REDEMPTION		51,977	51,977	53,926	54,225		(2,248)		(2,248)		51,977				1,876	01/01/2023	1
3128PJ-TF-4	FED HOME LOAN MTG CORP GOLD #J06850		09/01/2010	SCHEDULED REDEMPTION		77,484	77,484	81,310	80,974		(3,490)		(3,490)		77,484				2,993	01/01/2023	1
3128PJ-TZ-0	FED HOME LOAN MTG CORP GOLD #J06868		09/01/2010	SCHEDULED REDEMPTION		55,370	55,370	58,104	58,088		(2,718)		(2,718)		55,370				2,220	01/01/2023	1
3128PJ-UP-0	FED HOME LOAN MTG CORP GOLD #J06890		09/01/2010	SCHEDULED REDEMPTION		55,825	55,825	57,788	57,569		(1,744)		(1,744)		55,825				2,027	02/01/2018	1
3128PJ-XF-9	FED HOME LOAN MTG CORP GOLD #J06978		09/01/2010	SCHEDULED REDEMPTION		58,832	58,832	60,905	61,481		(2,649)		(2,649)		58,832				2,125	02/01/2023	1
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567		09/01/2010	SCHEDULED REDEMPTION		3,338	3,338	3,470	3,465		(126)		(126)		3,338				121	04/01/2023	1
3128PK-QX-5	FED HOME LOAN MTG CORP GOLD #J07670		09/01/2010	SCHEDULED REDEMPTION		75,832	75,832	78,508	78,660		(2,828)		(2,828)		75,832				2,783	04/01/2023	1
3128PK-SB-1	FED HOME LOAN MTG CORP GOLD #J07714		09/01/2010	SCHEDULED REDEMPTION		89,891	89,891	93,434	93,421		(3,529)		(3,529)		89,891				3,321	04/01/2023	1
3128PK-VE-1	FED HOME LOAN MTG CORP GOLD #J07813		09/01/2010	SCHEDULED REDEMPTION		83,406	83,406	85,618	85,676		(2,270)		(2,270)		83,406				2,733	05/01/2023	1
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891		09/01/2010	SCHEDULED REDEMPTION		688,672	688,672	712,941	717,684		(29,013)		(29,013)		688,672				25,081	05/01/2023	1
3128PK-YX-6	FED HOME LOAN MTG CORP GOLD #J07926		09/01/2010	SCHEDULED REDEMPTION		86,678	86,678	89,929	89,763		(3,085)		(3,085)		86,678				3,130	05/01/2023	1
3128PK-7H-1	FED HOME LOAN MTG CORP GOLD #J08096		09/01/2010	SCHEDULED REDEMPTION		6,745	6,745	6,982	7,042		(296)		(296)		6,745				243	06/01/2023	1
3128PL-B5-0	FED HOME LOAN MTG CORP GOLD #J08160		09/01/2010	SCHEDULED REDEMPTION		57,322	57,322	59,335	59,479		(2,157)		(2,157)		57,322				2,076	12/01/2022	1
3128PL-DF-6	FED HOME LOAN MTG CORP GOLD #J08202		09/01/2010	SCHEDULED REDEMPTION		7,206	7,206	7,476	7,510		(304)		(304)		7,206				261	07/01/2023	1
3128PL-E4-0	FED HOME LOAN MTG CORP GOLD #J08255		09/01/2010	SCHEDULED REDEMPTION		288,723	288,723	302,979	302,695		(13,972)		(13,972)		288,723				11,314	12/01/2022	1
3128PL-J7-8	FED HOME LOAN MTG CORP GOLD #J08386		09/01/2010	SCHEDULED REDEMPTION		28,091	28,091	29,478	29,411		(1,320)		(1,320)		28,091				1,139	07/01/2023	1
3128PL-NZ-1	FED HOME LOAN MTG CORP GOLD #J08508		09/01/2010	SCHEDULED REDEMPTION		2,020	2,020	2,105	2,105		(85)		(85)		2,020				79	08/01/2023	1
3128PL-PJ-5	FED HOME LOAN MTG CORP GOLD #J08525		09/01/2010	SCHEDULED REDEMPTION		451,485	451,485	473,778	474,096		(22,611)		(22,611)		451,485				18,182	08/01/2023	1
3128PL-P2-2	FED HOME LOAN MTG CORP GOLD #J08541		09/01/2010	SCHEDULED REDEMPTION		95,072	95,072	99,766	99,406		(4,334)		(4,334)		95,072				3,875	09/01/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128PL-QR-6	FED HOME LOAN MTG CORP GOLD #J08564		09/01/2010	SCHEDULED REDEMPTION		9,022	9,022	9,407	9,498		(476)		(476)		9,022				359	09/01/2023	1
3128PL-Q7-0	FED HOME LOAN MTG CORP GOLD #J08578		09/01/2010	SCHEDULED REDEMPTION		2,176	2,176	2,284	2,284		(107)		(107)		2,176				81	08/01/2023	1
3128PL-Q8-8	FED HOME LOAN MTG CORP GOLD #J08579		09/01/2010	SCHEDULED REDEMPTION		36,224	36,224	38,013	37,966		(1,742)		(1,742)		36,224				1,416	08/01/2023	1
3128PL-TP-7	FED HOME LOAN MTG CORP GOLD #J08658		09/01/2010	SCHEDULED REDEMPTION		30,674	30,674	31,953	32,690		(2,016)		(2,016)		30,674				1,202	09/01/2023	1
3128PL-UJ-9	FED HOME LOAN MTG CORP GOLD #J08685		09/01/2010	SCHEDULED REDEMPTION		7,787	7,787	8,061	8,068		(281)		(281)		7,787				280	09/01/2023	1
3128PL-WH-1	FED HOME LOAN MTG CORP GOLD #J08748		09/01/2010	SCHEDULED REDEMPTION		9,846	9,846	10,299	10,345		(499)		(499)		9,846				404	10/01/2023	1
3128PL-X8-0	FED HOME LOAN MTG CORP GOLD #J08803		09/01/2010	SCHEDULED REDEMPTION		97,508	97,508	100,932	101,367		(3,859)		(3,859)		97,508				3,618	10/01/2023	1
3128PL-3G-5	FED HOME LOAN MTG CORP GOLD #J08899		09/01/2010	SCHEDULED REDEMPTION		835,936	835,936	865,373	876,715		(40,779)		(40,779)		835,936				30,233	10/01/2023	1
3128PL-7G-1	FED HOME LOAN MTG CORP GOLD #J08995		09/01/2010	SCHEDULED REDEMPTION		428,498	428,498	443,767	448,461		(19,963)		(19,963)		428,498				15,735	11/01/2023	1
3128PL-7L-0	FED HOME LOAN MTG CORP GOLD #J08999		09/01/2010	SCHEDULED REDEMPTION		13,858	13,858	14,542	14,492		(635)		(635)		13,858				554	12/01/2023	1
3128PM-A3-4	FED HOME LOAN MTG CORP GOLD #J09026		09/01/2010	SCHEDULED REDEMPTION		72,363	72,363	75,453	75,481		(3,117)		(3,117)		72,363				2,888	12/01/2023	1
3128PM-FE-5	FED HOME LOAN MTG CORP GOLD #J09165		09/01/2010	SCHEDULED REDEMPTION		336	336	348	364		(29)		(29)		336				12	12/01/2023	1
3128PM-GA-2	FED HOME LOAN MTG CORP GOLD #J09193		09/01/2010	SCHEDULED REDEMPTION		6,734	6,734	7,067	7,046		(312)		(312)		6,734				254	01/01/2019	1
3128PM-HK-9	FED HOME LOAN MTG CORP GOLD #J09234		09/01/2010	SCHEDULED REDEMPTION		99,683	99,683	103,184	102,567		(2,884)		(2,884)		99,683				3,716	01/01/2024	1
3128PM-JJ-0	FED HOME LOAN MTG CORP GOLD #J09265		09/01/2010	SCHEDULED REDEMPTION		34,866	34,866	36,094	35,868		(1,002)		(1,002)		34,866				1,211	01/01/2019	1
3128PM-J3-5	FED HOME LOAN MTG CORP GOLD #J09282		09/01/2010	SCHEDULED REDEMPTION		6,658	6,658	6,942	6,890		(232)		(232)		6,658				265	11/01/2023	1
3128PM-KL-3	FED HOME LOAN MTG CORP GOLD #J09299		09/01/2010	SCHEDULED REDEMPTION		7,970	7,970	8,363	8,330		(360)		(360)		7,970				316	02/01/2019	1
3128PM-KS-8	FED HOME LOAN MTG CORP GOLD #J09305		09/01/2010	SCHEDULED REDEMPTION		2,416	2,416	2,501	2,497		(81)		(81)		2,416				87	02/01/2024	1
3128PM-L9-9	FED HOME LOAN MTG CORP GOLD #J09352		09/01/2010	SCHEDULED REDEMPTION		96,187	96,187	99,762	99,575		(3,388)		(3,388)		96,187				3,592	03/01/2024	1
3128PM-MD-9	FED HOME LOAN MTG CORP GOLD #J09356		09/01/2010	SCHEDULED REDEMPTION		50,576	50,576	52,473	52,533		(1,956)		(1,956)		50,576				1,778	02/01/2024	1
3128PM-MU-1	FED HOME LOAN MTG CORP GOLD #J09371		09/01/2010	SCHEDULED REDEMPTION		2,905	2,905	3,014	2,995		(89)		(89)		2,905				105	03/01/2024	1
3128PM-N5-5	FED HOME LOAN MTG CORP GOLD #J09412		09/01/2010	SCHEDULED REDEMPTION		62,287	62,287	65,362	65,278		(2,991)		(2,991)		62,287				2,544	03/01/2019	1
3128PM-Q4-5	FED HOME LOAN MTG CORP GOLD #J09475		09/01/2010	SCHEDULED REDEMPTION		12,171	12,171	12,494	12,468		(298)		(298)		12,171				396	04/01/2024	1
3128PM-Q9-4	FED HOME LOAN MTG CORP GOLD #J09480		09/01/2010	SCHEDULED REDEMPTION		3,790	3,790	3,932	3,911		(120)		(120)		3,790				137	03/01/2024	1
3128PM-SH-4	FED HOME LOAN MTG CORP GOLD #J09520		09/01/2010	SCHEDULED REDEMPTION		12,532	12,532	12,865	12,838		(306)		(306)		12,532				409	04/01/2024	1
3128PM-WJ-5	FED HOME LOAN MTG CORP GOLD #J09649		09/01/2010	SCHEDULED REDEMPTION		120,456	120,456	123,651	123,397		(2,941)		(2,941)		120,456				3,793	04/01/2024	1
3128PM-XH-8	FED HOME LOAN MTG CORP GOLD #J09680		09/01/2010	SCHEDULED REDEMPTION		2,873	2,873	2,973	2,960		(88)		(88)		2,873				104	05/01/2024	1
3128PN-BS-6	FED HOME LOAN MTG CORP GOLD #J09949		09/01/2010	SCHEDULED REDEMPTION		25,408	25,408	26,409	26,432		(1,024)		(1,024)		25,408				903	07/01/2023	1
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD #J10363		09/01/2010	SCHEDULED REDEMPTION		115,297	115,297	120,989	120,513		(5,216)		(5,216)		115,297				4,689	07/01/2024	1
31282C-BC-0	FED HOME LOAN MTG CORP GOLD #M30035		09/01/2010	SCHEDULED REDEMPTION		616,752	616,752	641,036	640,929		(24,177)		(24,177)		616,752				19,910	04/01/2022	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		09/01/2010	SCHEDULED REDEMPTION		9,235	9,235	9,021	9,075		160		160		9,235				378	08/01/2028	1
31283Y-5R-5	FED HOME LOAN MTG CORP GOLD #P20057		09/01/2010	SCHEDULED REDEMPTION		1,542	1,542	1,526	1,532		11		11		1,542				78	08/01/2028	1
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064		09/01/2010	SCHEDULED REDEMPTION		5,486	5,486	5,359	5,400		86		86		5,486				243	08/01/2028	1
31283Y-DR-6	FED HOME LOAN MTG CORP GOLD #P20213		09/01/2010	SCHEDULED REDEMPTION		2,578	2,578	2,546	2,561		17		17		2,578				130	04/01/2029	1
31283Y-FS-2	FED HOME LOAN MTG CORP GOLD #P20278		09/01/2010	SCHEDULED REDEMPTION		3,964	3,964	3,965	3,965		(1)		(1)		3,964				216	08/01/2029	1
31361C-U9-0	FED NATL MTG ASSOC #027608		09/01/2010	SCHEDULED REDEMPTION		948	948	970	960		(13)		(13)		948				59	06/01/2016	1
31361M-ML-0	FED NATL MTG ASSOC #035463		09/01/2010	SCHEDULED REDEMPTION		156	156	162	162		(6)		(6)		156				10	02/01/2017	1
313615-H4-1	FED NATL MTG ASSOC #050651		09/01/2010	SCHEDULED REDEMPTION		35	35	36	37		(2)		(2)		35				2	08/01/2022	1
313615-L4-6	FED NATL MTG ASSOC #050747		09/01/2010	SCHEDULED REDEMPTION		13,516	13,516	13,465	13,466		49		49		13,516				675	06/01/2023	1
31365D-JD-8	FED NATL MTG ASSOC #124560		09/01/2010	SCHEDULED REDEMPTION		516	516	530	530		(14)		(14)		516				31	11/01/2022	1
31365D-MA-0	FED NATL MTG ASSOC #124653		09/01/2010	SCHEDULED REDEMPTION		44	44	46	47		(3)		(3)		44				2	01/01/2023	1
31365D-T7-0	FED NATL MTG ASSOC #124874		09/01/2010	SCHEDULED REDEMPTION		20,643	20,643	20,566	20,568		76		76		20,643				1,048	05/01/2023	1
31365T-2M-1	FED NATL MTG ASSOC #137680		09/01/2010	SCHEDULED REDEMPTION		4	4	4	4						4					12/01/2021	1
31367U-2S-3	FED NATL MTG ASSOC #179985		09/01/2010	SCHEDULED REDEMPTION		80	80	83	84		(4)		(4)		80				4	09/01/2022	1
31368H-BN-2	FED NATL MTG ASSOC #190045		09/01/2010	SCHEDULED REDEMPTION		1,175	1,175	1,230	1,228		(53)		(53)		1,175				72	04/01/2017	1
31368H-H2-2	FED NATL MTG ASSOC #190249		09/01/2010	SCHEDULED REDEMPTION		359	359	356	356		3		3		359				17	10/01/2023	1
31368H-JV-6	FED NATL MTG ASSOC #190276		09/01/2010	SCHEDULED REDEMPTION		334	334	351	351		(17)		(17)		334				16	10/01/2024	1
31368H-K8-5	FED NATL MTG ASSOC #190319		09/01/2010	SCHEDULED REDEMPTION		409	409	410	411		(2)		(2)		409				19	02/01/2032	1
31368H-K9-3	FED NATL MTG ASSOC #190320		09/01/2010	SCHEDULED REDEMPTION		969	969	1,012	1,051		(82)		(82)		969				49	04/01/2032	1
31369B-U8-6	FED NATL MTG ASSOC #205907		09/01/2010	SCHEDULED REDEMPTION		164	164	167	167		(3)		(3)		164				8	03/01/2023	1
31370F-5C-3	FED NATL MTG ASSOC #230443		09/01/2010	SCHEDULED REDEMPTION		105	105	108	108		(3)		(3)		105				5	09/01/2023	1
31371E-U6-0	FED NATL MTG ASSOC #250005		09/01/2010	SCHEDULED REDEMPTION		8,520	8,520	8,805	9,304		(785)		(785)		8,520				442	04/01/2024	1
31371E-ZT-5	FED NATL MTG ASSOC #250154		09/01/2010	SCHEDULED REDEMPTION		986	986	1,013	1,011		(25)		(25)		986				58	12/01/2024	1
31371E-5J-0	FED NATL MTG ASSOC #250249		09/01/2010	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22				1	01/01/2015	1
31371E-5P-6	FED NATL MTG ASSOC #250254		09/01/2010	SCHEDULED REDEMPTION		49	49	52	52		(3)		(3)		49				3	02/01/2015	1
31371F-JY-9	FED NATL MTG ASSOC #250579		09/01/2010	SCHEDULED REDEMPTION		832	832	842	833		(1)		(1)		832				39	06/01/2011	1
31371G-TR-1	FED NATL MTG ASSOC #251760		09/01/2010	SCHEDULED REDEMPTION		484	484	482	484						484				21	06/01/2013	1
31371G-XA-3	FED NATL MTG ASSOC #251873		09/01/2010	SCHEDULED REDEMPTION		19	19	18	18						19				1	05/01/2028	1
31371H-E4-6	FED NATL MTG ASSOC #252255		09/01/2010	SCHEDULED REDEMPTION		315	315	301	297		18		18		315				15	02/01/2029	1

SCHEDULE D - PART 4

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

1 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
31371H-GY-8	FED NATL MTG ASSOC #252315		09/01/2010	SCHEDULED REDEMPTION		22,095	22,095	20,994	21,401
31371H-JY-5	FED NATL MTG ASSOC #252379		09/01/2010	SCHEDULED REDEMPTION		151,136	151,136	143,367	145,882
31371H-LU-0	FED NATL MTG ASSOC #252439		09/01/2010	SCHEDULED REDEMPTION		214	214	224	227
31371H-NN-4	FED NATL MTG ASSOC #252497		09/01/2010	SCHEDULED REDEMPTION		793	793	795	797
31371H-NQ-7	FED NATL MTG ASSOC #252499		09/01/2010	SCHEDULED REDEMPTION		942	942	975	972
31371H-VG-0	FED NATL MTG ASSOC #252715		09/01/2010	SCHEDULED REDEMPTION		326	326	343	346
31371H-X9-4	FED NATL MTG ASSOC #252804		09/01/2010	SCHEDULED REDEMPTION		571	571	600	604
31371H-2B-3	FED NATL MTG ASSOC #252870		09/01/2010	SCHEDULED REDEMPTION		1,372	1,372	1,364	1,386
31371H-2D-9	FED NATL MTG ASSOC #252872		09/01/2010	SCHEDULED REDEMPTION		911	911	939	938
31371H-4H-8	FED NATL MTG ASSOC #252924		09/01/2010	SCHEDULED REDEMPTION		1,112	1,112	1,074	1,070
31371J-BA-1	FED NATL MTG ASSOC #253033		09/01/2010	SCHEDULED REDEMPTION		2,707	2,707	2,811	2,829
31371J-BE-3	FED NATL MTG ASSOC #253037		09/01/2010	SCHEDULED REDEMPTION		4,101	4,101	4,366	4,481
31371J-BM-5	FED NATL MTG ASSOC #253044		09/01/2010	SCHEDULED REDEMPTION		1,246	1,246	1,258	1,254
31371J-DM-3	FED NATL MTG ASSOC #253108		09/01/2010	SCHEDULED REDEMPTION		262	262	269	270
31371J-DS-0	FED NATL MTG ASSOC #253113		09/01/2010	SCHEDULED REDEMPTION		3,346	3,346	3,475	3,589
31371J-GA-6	FED NATL MTG ASSOC #253193		09/01/2010	SCHEDULED REDEMPTION		1,327	1,327	1,338	1,346
31371J-ND-2	FED NATL MTG ASSOC #253388		09/01/2010	SCHEDULED REDEMPTION		279	279	282	281
31371J-NQ-3	FED NATL MTG ASSOC #253399		09/01/2010	SCHEDULED REDEMPTION		543	543	575	599
31371J-SC-9	FED NATL MTG ASSOC #253515		09/01/2010	SCHEDULED REDEMPTION		3,811	3,811	3,958	4,096
31371J-S6-2	FED NATL MTG ASSOC #253541		09/01/2010	SCHEDULED REDEMPTION		608	608	631	639
31371J-UE-2	FED NATL MTG ASSOC #253581		09/01/2010	SCHEDULED REDEMPTION		2,184	2,184	2,261	2,290
31371J-UG-7	FED NATL MTG ASSOC #253583		09/01/2010	SCHEDULED REDEMPTION		18	18	19	19
31371J-UT-9	FED NATL MTG ASSOC #253594		09/01/2010	SCHEDULED REDEMPTION		1,641	1,641	1,660	1,639
31371J-V4-3	FED NATL MTG ASSOC #253635		09/01/2010	SCHEDULED REDEMPTION		4,073	4,073	4,185	4,215
31371J-WB-6	FED NATL MTG ASSOC #253642		09/01/2010	SCHEDULED REDEMPTION		704	704	735	773
31371J-WC-4	FED NATL MTG ASSOC #253643		09/01/2010	SCHEDULED REDEMPTION		2,231	2,231	2,316	2,392
31371J-XA-7	FED NATL MTG ASSOC #253673		09/01/2010	SCHEDULED REDEMPTION		224	224	230	238
31371J-XB-5	FED NATL MTG ASSOC #253674		09/01/2010	SCHEDULED REDEMPTION		27	27	28	29
31371J-3G-7	FED NATL MTG ASSOC #253799		09/01/2010	SCHEDULED REDEMPTION		5,097	5,097	5,203	5,214
31371J-5E-0	FED NATL MTG ASSOC #253845		09/01/2010	SCHEDULED REDEMPTION		1,116	1,116	1,161	1,154
31371J-5K-6	FED NATL MTG ASSOC #253850		09/01/2010	SCHEDULED REDEMPTION		2,587	2,587	2,684	2,683
31371J-6Z-2	FED NATL MTG ASSOC #253888		09/01/2010	SCHEDULED REDEMPTION		2,655	2,655	2,721	2,716
31371J-7C-2	FED NATL MTG ASSOC #253891		09/01/2010	SCHEDULED REDEMPTION		708	708	732	750
31371J-7F-5	FED NATL MTG ASSOC #253894		09/01/2010	SCHEDULED REDEMPTION		4,498	4,498	4,724	4,812
31371K-DL-2	FED NATL MTG ASSOC #254007		09/01/2010	SCHEDULED REDEMPTION		320	320	336	339
31371K-DV-0	FED NATL MTG ASSOC #254016		09/01/2010	SCHEDULED REDEMPTION		31	31	32	33
31371K-F9-7	FED NATL MTG ASSOC #254092		09/01/2010	SCHEDULED REDEMPTION		3,747	3,747	3,771	3,796
31371K-HT-1	FED NATL MTG ASSOC #254142		09/01/2010	SCHEDULED REDEMPTION		433	433	442	442
31371K-JY-8	FED NATL MTG ASSOC #254179		09/01/2010	SCHEDULED REDEMPTION		5,113	5,113	5,271	5,346
31371K-LF-6	FED NATL MTG ASSOC #254226		09/01/2010	SCHEDULED REDEMPTION		2,630	2,630	2,698	2,656
31371K-ML-2	FED NATL MTG ASSOC #254263		09/01/2010	SCHEDULED REDEMPTION		47,304	47,304	47,571	47,832
31371K-NV-9	FED NATL MTG ASSOC #254304		09/01/2010	SCHEDULED REDEMPTION		4,688	4,688	4,833	4,904
31371K-N3-1	FED NATL MTG ASSOC #254310		09/01/2010	SCHEDULED REDEMPTION		6,164	6,164	6,316	6,299
31371K-N4-9	FED NATL MTG ASSOC #254311		09/01/2010	SCHEDULED REDEMPTION		14,596	14,596	14,659	14,715
31371K-PU-9	FED NATL MTG ASSOC #254335		09/01/2010	SCHEDULED REDEMPTION		3,243	3,243	3,382	3,511
31371K-SG-7	FED NATL MTG ASSOC #254419		09/01/2010	SCHEDULED REDEMPTION		75,703	75,703	79,490	81,793
31371K-SH-5	FED NATL MTG ASSOC #254420		09/01/2010	SCHEDULED REDEMPTION		368	368	380	384
31371K-S5-1	FED NATL MTG ASSOC #254440		09/01/2010	SCHEDULED REDEMPTION		3,622	3,622	3,734	3,786
31371K-TB-7	FED NATL MTG ASSOC #254446		09/01/2010	SCHEDULED REDEMPTION		2,418	2,418	2,554	2,608
31371K-WF-4	FED NATL MTG ASSOC #254546		09/01/2010	SCHEDULED REDEMPTION		12,208	12,208	12,457	12,383
31371K-WG-2	FED NATL MTG ASSOC #254547		09/01/2010	SCHEDULED REDEMPTION		19,112	19,112	19,933	19,822
31371K-3D-1	FED NATL MTG ASSOC #254696		09/01/2010	SCHEDULED REDEMPTION		1,114	1,114	1,134	1,128
31371K-3L-3	FED NATL MTG ASSOC #254703		09/01/2010	SCHEDULED REDEMPTION		17,047	17,047	17,779	17,575
31371K-4T-5	FED NATL MTG ASSOC #254734		09/01/2010	SCHEDULED REDEMPTION		12,658	12,658	13,201	13,047
31371L-BB-4	FED NATL MTG ASSOC #254834		09/01/2010	SCHEDULED REDEMPTION		524	524	535	532
31371L-DH-9	FED NATL MTG ASSOC #254904		09/01/2010	SCHEDULED REDEMPTION		3,557	3,557	3,532	3,538
31371L-DK-2	FED NATL MTG ASSOC #254906		09/01/2010	SCHEDULED REDEMPTION		392,559	392,559	383,127	385,073
31371L-E2-1	FED NATL MTG ASSOC #254953		09/01/2010	SCHEDULED REDEMPTION		2,125	2,125	2,101	2,107
31371L-JS-9	FED NATL MTG ASSOC #255073		09/01/2010	SCHEDULED REDEMPTION		14,847	14,847	14,596	14,691

1 CUSIP Ident-ification	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)
31371H-GY-8		694		694		22,095				842	02/01/2029	1
31371H-JY-5		5,255		5,255		151,136				6,055	04/01/2029	1
31371H-LU-0		(13)		(13)		214				10	05/01/2029	1
31371H-NN-4		(4)		(4)		793				37	06/01/2029	1
31371H-NQ-7		(31)		(31)		942				44	06/01/2019	1
31371H-VG-0		(20)		(20)		326				15	09/01/2029	1
31371H-X9-4		(32)		(32)		571				27	10/01/2029	1
31371H-2B-3		(14)		(14)		1,372				69	11/01/2014	1
31371H-2D-9		(27)		(27)		911				44	11/01/2029	1
31371H-4H-8		42		42		1,112				54	12/01/2029	1
31371J-BA-1		(122)		(122)		2,707				138	02/01/2015	1
31371J-BE-3		(380)		(380)		4,101				219	02/01/2030	1
31371J-BM-5		(8)		(8)		1,246				73	11/01/2014	1
31371J-DM-3		(7)		(7)		262				13	03/01/2015	1
31371J-DS-0		(243)		(243)		3,346				183	03/01/2030	1
31371J-GA-6		(19)		(19)		1,327				71	04/01/2015	1
31371J-ND-2		(2)		(2)		279				16	07/01/2015	1
31371J-NQ-3		(56)		(56)		543				34	08/01/2030	1
31371J-SC-9		(285)		(285)		3,811				199	11/01/2030	1
31371J-S6-2		(31)		(31)		608				31	12/01/2015	1
31371J-UE-2		(107)		(107)		2,184				109	01/01/2016	1
31371J-UG-7		(2)		(2)		18				1	01/01/2031	1
31371J-UT-9		3		3		1,641				95	10/01/2023	1
31371J-V4-3		(142)		(142)		4,073				206	02/01/2016	1
31371J-WB-6		(69)		(69)		704				33	02/01/2031	1
31371J-WC-4		(161)		(161)		2,231				118	02/01/2031	1
31371J-XA-7		(14)		(14)		224				12	03/01/2031	1
31371J-XB-5		(2)		(2)		27				2	03/01/2031	1
31371J-3G-7		(117)		(117)		5,097				237	05/01/2016	1
31371J-5E-0		(38)		(38)		1,116				49	06/01/2016	1
31371J-5K-6		(96)		(96)		2,587				133	06/01/2016	1
31371J-6Z-2		(61)		(61)		2,655				119	07/01/2031	1
31371J-7C-2		(42)		(42)		708				37	07/01/2031	1
31371J-7F-5		(314)		(314)		4,498				210	08/01/2031	1
31371K-DL-2		(20)		(20)		320				15	10/01/2031	1
31371K-DV-0		(2)		(2)		31				2	09/01/2031	1
31371K-F9-7		(48)		(48)		3,747				179	12/01/2031	1
31371K-HT-1		(9)		(9)		433				20	01/01/2017	1
31371K-JY-8		(233)		(233)		5,113				221	01/01/2022	1
31371K-LF-6		(26)		(26)		2,630				104	02/01/2012	1
31371K-ML-2		(528)		(528)		47,304				2,199	04/01/2032	1
31371K-NV-9		(216)		(216)		4,688				198	05/01/2022	1
31371K-N3-1		(136)		(136)		6,164				267	05/01/2032	1
31371K-N4-9		(120)		(120)		14,596				683	05/01/2032	1
31371K-PU-9		(268)		(268)		3,243				175	05/01/2032	1
31371K-SG-7		(6,089)		(6,089)		75,703				3,901	07/01/2022	1
31371K-SH-5		(16)		(16)		368				16	07/01/2022	1
31371K-S5-1		(164)		(164)		3,622				158	08/01/2022	1
31371K-TB-7		(190)		(190)		2,418				131	08/01/2032	1
31371K-WF-4		(175)		(175)		12,208				484	12/01/2017	1
31371K-WG-2		(710)		(710)		19,112				828	12/01/2017	1
31371K-3D-1		(14)		(14)		1,114				44	03/01/2018	1
31371K-3L-3		(529)		(529)		17,047				744	03/01/2018	1
31371K-4T-5		(389)		(389)		12,658				542	03/01/2018	1
31371L-BB-4		(8)		(8)		524				19	08/01/2018	1
31371L-DH-9		19		19		3,557				142	10/01/2033	1
31371L-DK-2		7,486		7,486		392,559				12,698	10/01/2018	1
31371L-E2-1		17		17		2,125				76	11/01/2018	1
31371L-JS-9		155		155		14,847				594	02/01/2034	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	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)
31371L-KW-8	FED NATL MTG ASSOC #255109		09/01/2010	SCHEDULED REDEMPTION		3,790	3,790	3,872	3,843		(53)		(53)		3,790				136	03/01/2019	1
31371L-QZ-5	FED NATL MTG ASSOC #255272		09/01/2010	SCHEDULED REDEMPTION		5,078	5,078	4,911	4,971		107		107		5,078				146	06/01/2019	1
31371L-SG-5	FED NATL MTG ASSOC #255319		09/01/2010	SCHEDULED REDEMPTION		1,602	1,602	1,621	1,618		(15)		(15)		1,602				58	08/01/2019	1
31371L-TV-1	FED NATL MTG ASSOC #255364		09/01/2010	SCHEDULED REDEMPTION		6,991	6,991	7,063	7,058		(67)		(67)		6,991				303	09/01/2034	1
31371L-4K-2	FED NATL MTG ASSOC #255626		09/01/2010	SCHEDULED REDEMPTION		4,245	4,245	4,311	4,291		(46)		(46)		4,245				152	03/01/2020	1
31371M-DH-7	FED NATL MTG ASSOC #255804		09/01/2010	SCHEDULED REDEMPTION		1,478	1,478	1,435	1,442		36		36		1,478				50	07/01/2020	1
31371M-PL-5	FED NATL MTG ASSOC #256127		09/01/2010	SCHEDULED REDEMPTION		29,328	29,328	28,797	29,084		244		244		29,328				1,207	01/01/2036	1
31371M-PU-5	FED NATL MTG ASSOC #256135		09/01/2010	SCHEDULED REDEMPTION		568,852	568,852	560,319	564,895		3,957		3,957		568,852				22,649	02/01/2036	1
31371M-SB-4	FED NATL MTG ASSOC #256214		09/01/2010	SCHEDULED REDEMPTION		28,656	28,656	26,305	27,491		1,165		1,165		28,656				920	03/01/2036	1
31371M-4C-8	FED NATL MTG ASSOC #256519		09/01/2010	SCHEDULED REDEMPTION		40,762	40,762	42,453	42,435		(1,673)		(1,673)		40,762				1,650	12/01/2021	1
31371N-GR-0	FED NATL MTG ASSOC #256808		09/01/2010	SCHEDULED REDEMPTION		417,540	417,540	419,041	418,819		(1,279)		(1,279)		417,540				16,365	07/01/2037	1
31371N-HW-8	FED NATL MTG ASSOC #256845		09/01/2010	SCHEDULED REDEMPTION		2,637	2,637	2,681	2,680		(43)		(43)		2,637				124	08/01/2037	1
31371N-J8-9	FED NATL MTG ASSOC #256887		09/01/2010	SCHEDULED REDEMPTION		2,303	2,303	2,400	2,419		(116)		(116)		2,303				91	09/01/2022	1
31371N-M2-8	FED NATL MTG ASSOC #256977		09/01/2010	SCHEDULED REDEMPTION		9,715	9,715	10,005	9,953		(238)		(238)		9,715				316	11/01/2022	1
31371N-NZ-4	FED NATL MTG ASSOC #257008		09/01/2010	SCHEDULED REDEMPTION		29,658	29,658	30,888	30,994		(1,337)		(1,337)		29,658				1,177	12/01/2022	1
31371N-SH-9	FED NATL MTG ASSOC #257120		09/01/2010	SCHEDULED REDEMPTION		60,185	60,185	61,715	61,759		(1,574)		(1,574)		60,185				1,938	02/01/2023	1
31371N-U9-4	FED NATL MTG ASSOC #257208		09/01/2010	SCHEDULED REDEMPTION		67,144	67,144	68,852	68,857		(1,713)		(1,713)		67,144				2,215	05/01/2023	1
31371N-VM-4	FED NATL MTG ASSOC #257220		09/01/2010	SCHEDULED REDEMPTION		1,972	1,972	2,040	2,043		(70)		(70)		1,972				71	05/01/2023	1
31371N-V3-6	FED NATL MTG ASSOC #257234		09/01/2010	SCHEDULED REDEMPTION		5,827	5,827	6,033	6,045		(219)		(219)		5,827				211	06/01/2023	1
31371N-Z2-4	FED NATL MTG ASSOC #257361		09/01/2010	SCHEDULED REDEMPTION		9,715	9,715	9,962	9,957		(242)		(242)		9,715				321	08/01/2023	1
31371N-3T-0	FED NATL MTG ASSOC #257410		09/01/2010	SCHEDULED REDEMPTION		66,074	66,074	68,437	68,729		(2,655)		(2,655)		66,074				2,413	10/01/2023	1
31371P-BP-4	FED NATL MTG ASSOC #257546		09/01/2010	SCHEDULED REDEMPTION		94,759	94,759	97,168	96,901		(2,143)		(2,143)		94,759				3,162	11/01/2023	1
31372Q-KV-8	FED NATL MTG ASSOC #279408		09/01/2010	SCHEDULED REDEMPTION		373	373	380	383		(10)		(10)		373				19	05/01/2024	1
31372R-NB-7	FED NATL MTG ASSOC #280386		09/01/2010	SCHEDULED REDEMPTION		36	36	37	38		(2)		(2)		36				2	06/01/2024	1
31372Y-E2-2	FED NATL MTG ASSOC #286453		09/01/2010	SCHEDULED REDEMPTION		38	38	40	41		(2)		(2)		38				2	06/01/2024	1
31373C-Z7-5	FED NATL MTG ASSOC #289766		09/01/2010	SCHEDULED REDEMPTION		111	111	115	118		(7)		(7)		111				7	09/01/2024	1
31373D-EG-6	FED NATL MTG ASSOC #290035		09/01/2010	SCHEDULED REDEMPTION		3,060	3,060	3,062	3,062		(2)		(2)		3,060				152	08/01/2024	1
31373J-WD-0	FED NATL MTG ASSOC #295044		08/01/2010	SCHEDULED REDEMPTION		5,121	5,121	5,303	5,572		(451)		(451)		5,121				272	11/01/2024	1
31373M-P5-8	FED NATL MTG ASSOC #297544		09/01/2010	SCHEDULED REDEMPTION		305	305	313	312		(7)		(7)		305				18	11/01/2024	1
31373P-JK-5	FED NATL MTG ASSOC #299166		09/01/2010	SCHEDULED REDEMPTION		801	801	842	843		(42)		(42)		801				52	10/01/2021	1
31373Q-GN-0	FED NATL MTG ASSOC #300005		09/01/2010	SCHEDULED REDEMPTION		2	2	2	2						2					03/01/2025	1
31373T-AM-2	FED NATL MTG ASSOC #302512		09/01/2010	SCHEDULED REDEMPTION		1,657	1,657	1,703	1,697		(40)		(40)		1,657				89	11/01/2024	1
31374F-JF-7	FED NATL MTG ASSOC #312662		09/01/2010	SCHEDULED REDEMPTION		142	142	147	153		(11)		(11)		142				8	06/01/2025	1
31374J-RF-0	FED NATL MTG ASSOC #315586		09/01/2010	SCHEDULED REDEMPTION		80	80	82	81		(1)		(1)		80				5	06/01/2025	1
31374S-CE-9	FED NATL MTG ASSOC #322369		09/01/2010	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19				1	09/01/2025	1
31374S-ZE-4	FED NATL MTG ASSOC #323041		09/01/2010	SCHEDULED REDEMPTION		12,259	12,259	12,501	12,313		(54)		(54)		12,259				618	01/01/2013	1
31374T-AK-5	FED NATL MTG ASSOC #323210		09/01/2010	SCHEDULED REDEMPTION		6,905	6,905	7,110	7,354		(450)		(450)		6,905				306	06/01/2028	1
31374T-CN-7	FED NATL MTG ASSOC #323277		09/01/2010	SCHEDULED REDEMPTION		602	602	632	652		(51)		(51)		602				28	07/01/2028	1
31374T-DR-7	FED NATL MTG ASSOC #323312		09/01/2010	SCHEDULED REDEMPTION		5,951	5,951	6,137	6,267		(316)		(316)		5,951				254	11/01/2028	1
31374T-DX-4	FED NATL MTG ASSOC #323318		09/01/2010	SCHEDULED REDEMPTION		65	65	67	67		(1)		(1)		65				3	10/01/2028	1
31374T-D6-3	FED NATL MTG ASSOC #323325		09/01/2010	SCHEDULED REDEMPTION		161	161	159	159		3		3		161				8	10/01/2028	1
31374T-E3-9	FED NATL MTG ASSOC #323354		09/01/2010	SCHEDULED REDEMPTION		168	168	173	173		(5)		(5)		168				7	11/01/2028	1
31374T-FV-6	FED NATL MTG ASSOC #323380		09/01/2010	SCHEDULED REDEMPTION		251	251	264	267		(16)		(16)		251				12	10/01/2028	1
31374T-GU-7	FED NATL MTG ASSOC #323411		09/01/2010	SCHEDULED REDEMPTION		272	272	280	287		(15)		(15)		272				12	12/01/2028	1
31374T-G7-8	FED NATL MTG ASSOC #323422		09/01/2010	SCHEDULED REDEMPTION		262	262	275	278		(16)		(16)		262				12	12/01/2028	1
31374T-HA-0	FED NATL MTG ASSOC #323425		09/01/2010	SCHEDULED REDEMPTION		356	356	367	373		(17)		(17)		356				16	12/01/2028	1
31374T-PE-3	FED NATL MTG ASSOC #323621		09/01/2010	SCHEDULED REDEMPTION		3,423	3,423	3,594	3,624		(201)		(201)		3,423				163	01/01/2029	1
31374T-VD-8	FED NATL MTG ASSOC #323812		09/01/2010	SCHEDULED REDEMPTION		384	384	395	440		(57)		(57)		384				17	07/01/2029	1
31374T-YZ-6	FED NATL MTG ASSOC #323928		09/01/2010	SCHEDULED REDEMPTION		273	273	266	270		3		3		273				14	09/01/2014	1
31374T-2X-6	FED NATL MTG ASSOC #323990		09/01/2010	SCHEDULED REDEMPTION		5,361	5,361	5,517	5,533		(172)		(172)		5,361				232	10/01/2029	1
31374V-GU-2	FED NATL MTG ASSOC #325211		09/01/2010	SCHEDULED REDEMPTION		26,674	26,674	26,049	26,420		254		254		26,674				971	04/01/2026	1
31374V-TB-0	FED NATL MTG ASSOC #325546		09/01/2010	SCHEDULED REDEMPTION		2,566	2,566	2,499	2,498		69		69		2,566				130	10/01/2025	1
31374W-2H-4	FED NATL MTG ASSOC #326676		09/01/2010	SCHEDULED REDEMPTION		17	17	17	17						17				1	11/01/2025	1
31374X-EU-0	FED NATL MTG ASSOC #326947		09/01/2010	SCHEDULED REDEMPTION		89	89	92	92		(2)		(2)		89				5	10/01/2025	1
31375A-RK-7	FED NATL MTG ASSOC #329090		09/01/2010	SCHEDULED REDEMPTION		242	242	230	230		12		12		242				11	02/01/2026	1
31375B-FN-2	FED NATL MTG ASSOC #329673		09/01/2010	SCHEDULED REDEMPTION		879	879	833	822		57		57		879				41	01/01/2026	1
31375C-W7-6	FED NATL MTG ASSOC #331070		09/01/2010	SCHEDULED REDEMPTION		13	13	13	13						13				1	12/01/2025	1
31375H-HH-0	FED NATL MTG ASSOC #335132		09/01/2010	SCHEDULED REDEMPTION		23	23	23	24		(1)		(1)		23				1	01/01/2026	1
31375M-HG-1	FED NATL MTG ASSOC #338731		09/01/2010	SCHEDULED REDEMPTION		6	6	6	6						6					03/01/2026	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31375M-U9-2	FED NATL MTG ASSOC #339108		09/01/2010	SCHEDULED REDEMPTION		269	269	251	248		21		21		269				13	03/01/2026	1
31375R-GA-4	FED NATL MTG ASSOC #342293		09/01/2010	SCHEDULED REDEMPTION		63	63	62	62		1		1		63				3	04/01/2026	1
31375T-E8-7	FED NATL MTG ASSOC #344059		09/01/2010	SCHEDULED REDEMPTION		951	951	991	972		(21)		(21)		951				38	04/01/2011	1
31375U-DJ-1	FED NATL MTG ASSOC #344905		09/01/2010	SCHEDULED REDEMPTION		13,300	13,300	12,557	12,759		541		541		13,300				576	12/01/2025	1
31375X-QE-2	FED NATL MTG ASSOC #347953		09/01/2010	SCHEDULED REDEMPTION		642	642	650	642		1		1		642				37	06/01/2026	1
31376A-EY-0	FED NATL MTG ASSOC #349451		09/01/2010	SCHEDULED REDEMPTION		445	445	421	420		25		25		445				21	08/01/2023	1
31376C-BM-5	FED NATL MTG ASSOC #351144		09/01/2010	SCHEDULED REDEMPTION		106	106	110	111		(5)		(5)		106				6	06/01/2026	1
31376C-GZ-1	FED NATL MTG ASSOC #351316		09/01/2010	SCHEDULED REDEMPTION		793	793	786	788		6		6		793				43	06/01/2026	1
31376C-UE-2	FED NATL MTG ASSOC #351681		09/01/2010	SCHEDULED REDEMPTION		25	25	26	27		(2)		(2)		25				2	10/01/2026	1
31376J-2J-7	FED NATL MTG ASSOC #357277		09/01/2010	SCHEDULED REDEMPTION		356	356	372	399		(43)		(43)		356				18	05/01/2032	1
31376J-4K-2	FED NATL MTG ASSOC #357326		09/01/2010	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24				1	01/01/2033	1
31376K-DR-4	FED NATL MTG ASSOC #357512		09/01/2010	SCHEDULED REDEMPTION		10,632	10,632	10,453	10,534		98		98		10,632				425	03/01/2034	1
31376K-GQ-3	FED NATL MTG ASSOC #357607		09/01/2010	SCHEDULED REDEMPTION		697	697	705	704		(6)		(6)		697				25	08/01/2019	1
31376K-SJ-6	FED NATL MTG ASSOC #357921		09/01/2010	SCHEDULED REDEMPTION		1,106	1,106	1,121	1,117		(11)		(11)		1,106				40	08/01/2020	1
31377A-XU-6	FED NATL MTG ASSOC #371591		09/01/2010	SCHEDULED REDEMPTION		598	598	607	608		(10)		(10)		598				30	02/01/2027	1
31377C-H9-7	FED NATL MTG ASSOC #372956		09/01/2010	SCHEDULED REDEMPTION		1,046	1,046	1,098	1,099		(53)		(53)		1,046				51	08/01/2027	1
31377C-3D-3	FED NATL MTG ASSOC #373496		09/01/2010	SCHEDULED REDEMPTION		64	64	64	64		1		1		64				3	03/01/2027	1
31377K-TG-0	FED NATL MTG ASSOC #379551		09/01/2010	SCHEDULED REDEMPTION		484	484	477	483		1		1		484				21	03/01/2013	1
31378C-TJ-1	FED NATL MTG ASSOC #394853		09/01/2010	SCHEDULED REDEMPTION		8,296	8,296	8,501	8,442		(147)		(147)		8,296				362	05/01/2027	1
31378H-KV-2	FED NATL MTG ASSOC #399108		09/01/2010	SCHEDULED REDEMPTION		192	192	194	192						192				9	10/01/2012	1
31378H-QU-8	FED NATL MTG ASSOC #399267		09/01/2010	SCHEDULED REDEMPTION		2,909	2,909	2,921	2,923		(14)		(14)		2,909				136	02/01/2026	1
31378J-NN-3	FED NATL MTG ASSOC #400097		09/01/2010	SCHEDULED REDEMPTION		256	256	263	260		(4)		(4)		256				14	06/01/2027	1
31378L-3K-6	FED NATL MTG ASSOC #402302		09/01/2010	SCHEDULED REDEMPTION		3,033	3,033	3,010	3,018		15		15		3,033				131	04/01/2013	1
31378U-B5-0	FED NATL MTG ASSOC #408760		09/01/2010	SCHEDULED REDEMPTION		4,500	4,500	4,563	4,523		(24)		(24)		4,500				212	12/01/2012	1
31378U-D6-6	FED NATL MTG ASSOC #408825		09/01/2010	SCHEDULED REDEMPTION		520	520	546	554		(34)		(34)		520				25	02/01/2028	1
31378U-KX-9	FED NATL MTG ASSOC #409010		09/01/2010	SCHEDULED REDEMPTION		2,718	2,718	2,648	2,695		23		23		2,718				132	12/01/2012	1
31378W-4P-0	FED NATL MTG ASSOC #411330		09/01/2010	SCHEDULED REDEMPTION		19	19	19	19						19				1	12/01/2010	1
31378Y-ML-5	FED NATL MTG ASSOC #412663		09/01/2010	SCHEDULED REDEMPTION		1,078	1,078	1,109	1,112		(35)		(35)		1,078				46	03/01/2028	1
31379B-T4-5	FED NATL MTG ASSOC #414671		09/01/2010	SCHEDULED REDEMPTION		298	298	293	296		1		1		298				13	04/01/2013	1
31379C-WJ-6	FED NATL MTG ASSOC #415649		09/01/2010	SCHEDULED REDEMPTION		10	10	10	10						10				1	03/01/2028	1
31379C-X7-1	FED NATL MTG ASSOC #415702		09/01/2010	SCHEDULED REDEMPTION		7,140	7,140	7,240	7,176		(36)		(36)		7,140				334	03/01/2013	1
31379D-CG-2	FED NATL MTG ASSOC #415971		09/01/2010	SCHEDULED REDEMPTION		85	85	88	89		(3)		(3)		85				4	11/01/2028	1
31379D-LU-1	FED NATL MTG ASSOC #416239		09/01/2010	SCHEDULED REDEMPTION		3,032	3,032	2,949	2,997		35		35		3,032				142	02/01/2013	1
31379E-BL-0	FED NATL MTG ASSOC #416843		09/01/2010	SCHEDULED REDEMPTION		2,404	2,404	2,370	2,397		7		7		2,404				105	04/01/2013	1
31379F-QS-6	FED NATL MTG ASSOC #418165		09/01/2010	SCHEDULED REDEMPTION		2,795	2,795	2,835	2,810		(14)		(14)		2,795				126	03/01/2013	1
31379F-5Q-3	FED NATL MTG ASSOC #418555		09/01/2010	SCHEDULED REDEMPTION		520	520	526	521		(1)		(1)		520				25	09/01/2013	1
31379G-MD-1	FED NATL MTG ASSOC #418956		09/01/2010	SCHEDULED REDEMPTION		475	475	490	484		(9)		(9)		475				21	03/01/2028	1
31379G-MP-4	FED NATL MTG ASSOC #418966		09/01/2010	SCHEDULED REDEMPTION		118	118	121	118		(1)		(1)		118				5	04/01/2028	1
31379H-D3-1	FED NATL MTG ASSOC #419622		09/01/2010	SCHEDULED REDEMPTION		1,231	1,231	1,235	1,232		(1)		(1)		1,231				53	04/01/2013	1
31379H-VS-6	FED NATL MTG ASSOC #420125		09/01/2010	SCHEDULED REDEMPTION		462	462	478	477		(14)		(14)		462				27	05/01/2026	1
31379J-G6-7	FED NATL MTG ASSOC #420621		09/01/2010	SCHEDULED REDEMPTION		55	55	56	56		(1)		(1)		55				3	12/01/2027	1
31379K-L3-5	FED NATL MTG ASSOC #421646		09/01/2010	SCHEDULED REDEMPTION		3,567	3,567	3,671	3,621		(54)		(54)		3,567				144	03/01/2028	1
31379L-UL-3	FED NATL MTG ASSOC #422787		09/01/2010	SCHEDULED REDEMPTION		62	62	63	63		(1)		(1)		62				3	04/01/2028	1
31379Q-WV-8	FED NATL MTG ASSOC #426460		09/01/2010	SCHEDULED REDEMPTION		44,647	44,647	41,487	43,202		1,445		1,445		44,647				1,748	12/01/2013	1
31379Q-YC-8	FED NATL MTG ASSOC #426507		09/01/2010	SCHEDULED REDEMPTION		1,492	1,492	1,538	1,539		(47)		(47)		1,492				65	01/01/2023	1
31379R-WX-2	FED NATL MTG ASSOC #427362		09/01/2010	SCHEDULED REDEMPTION		5,901	5,901	5,935	5,917		(16)		(16)		5,901				264	06/01/2013	1
31379S-KX-3	FED NATL MTG ASSOC #427910		09/01/2010	SCHEDULED REDEMPTION		64	64	64	64						64				3	05/01/2013	1
31379T-E2-6	FED NATL MTG ASSOC #428653		09/01/2010	SCHEDULED REDEMPTION		481	481	493	495		(14)		(14)		481				23	07/01/2026	1
31379T-MP-6	FED NATL MTG ASSOC #428866		09/01/2010	SCHEDULED REDEMPTION		3,291	3,291	3,402	3,435		(144)		(144)		3,291				166	06/01/2028	1
31379T-2S-2	FED NATL MTG ASSOC #429285		09/01/2010	SCHEDULED REDEMPTION		1,503	1,503	1,511	1,507		(4)		(4)		1,503				71	06/01/2013	1
31379T-3A-0	FED NATL MTG ASSOC #429293		09/01/2010	SCHEDULED REDEMPTION		56	56	58	58		(2)		(2)		56				3	06/01/2028	1
31379U-FF-3	FED NATL MTG ASSOC #429566		09/01/2010	SCHEDULED REDEMPTION		2,495	2,495	2,476	2,481		13		13		2,495				99	06/01/2013	1
31379U-GV-7	FED NATL MTG ASSOC #429612		09/01/2010	SCHEDULED REDEMPTION		353	353	354	353						353				15	06/01/2013	1
31379U-S5-1	FED NATL MTG ASSOC #429940		09/01/2010	SCHEDULED REDEMPTION		730	730	732	731						730				32	08/01/2013	1
31379U-4Q-1	FED NATL MTG ASSOC #430231		09/01/2010	SCHEDULED REDEMPTION		145	145	143	144		1		1		145				7	08/01/2028	1
31379V-XH-7	FED NATL MTG ASSOC #430980		09/01/2010	SCHEDULED REDEMPTION		1,250	1,250	1,255	1,254		(3)		(3)		1,250				59	04/01/2028	1
31379V-XL-8	FED NATL MTG ASSOC #430983		09/01/2010	SCHEDULED REDEMPTION		70	70	70	70						70				3	04/01/2013	1
31379Y-EA-7	FED NATL MTG ASSOC #433129		09/01/2010	SCHEDULED REDEMPTION		2,127	2,127	2,110	2,118		9		9		2,127				92	08/01/2013	1
31379Y-M9-1	FED NATL MTG ASSOC #433384		09/01/2010	SCHEDULED REDEMPTION		1,392	1,392	1,381	1,386		6		6		1,392				61	07/01/2013	1

STATEMENT AS OF SEPTEMBER 30, 2010 OF THE ALLSTATE 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)
31379Y-6V-0	FED NATL MTG ASSOC #433884		09/01/2010	SCHEDULED REDEMPTION		73	73	73	73						73				3	07/01/2013	1
31380A-LB-6	FED NATL MTG ASSOC #434222		09/01/2010	SCHEDULED REDEMPTION		1,697	1,697	1,746	1,748		(52)		(52)		1,697				76	08/01/2028	1
31380E-BZ-6	FED NATL MTG ASSOC #437556		09/01/2010	SCHEDULED REDEMPTION		153	153	158	158		(5)		(5)		153				7	08/01/2028	1
31380H-M4-6	FED NATL MTG ASSOC #440579		09/01/2010	SCHEDULED REDEMPTION		102	102	100	100		1		1		102				5	08/01/2028	1
31380H-S7-3	FED NATL MTG ASSOC #440742		09/01/2010	SCHEDULED REDEMPTION		157	157	162	169		(12)		(12)		157				7	12/01/2028	1
31380J-V4-2	FED NATL MTG ASSOC #441735		09/01/2010	SCHEDULED REDEMPTION		572	572	586	582		(10)		(10)		572				31	07/01/2027	1
31380M-DF-0	FED NATL MTG ASSOC #443902		09/01/2010	SCHEDULED REDEMPTION		2,691	2,691	2,650	2,658		33		33		2,691				141	09/01/2028	1
31380M-DG-8	FED NATL MTG ASSOC #443903		09/01/2010	SCHEDULED REDEMPTION		189	189	193	197		(8)		(8)		189				8	10/01/2028	1
31380M-MC-7	FED NATL MTG ASSOC #444155		09/01/2010	SCHEDULED REDEMPTION		2,115	2,115	2,034	2,071		43		43		2,115				84	01/01/2029	1
31380M-QB-5	FED NATL MTG ASSOC #444250		09/01/2010	SCHEDULED REDEMPTION		231	231	238	238		(7)		(7)		231				11	09/01/2028	1
31380N-KB-9	FED NATL MTG ASSOC #444990		09/01/2010	SCHEDULED REDEMPTION		3,449	3,449	3,557	3,493		(44)		(44)		3,449				139	10/01/2028	1
31380P-Q7-7	FED NATL MTG ASSOC #446078		09/01/2010	SCHEDULED REDEMPTION		407	407	408	408		(1)		(1)		407				19	08/01/2029	1
31380P-X6-1	FED NATL MTG ASSOC #446301		09/01/2010	SCHEDULED REDEMPTION		586	586	604	591		(5)		(5)		586				25	08/01/2025	1
31380Q-SA-6	FED NATL MTG ASSOC #447013		09/01/2010	SCHEDULED REDEMPTION		139	139	144	144		(5)		(5)		139				6	10/01/2028	1
31380Q-WF-0	FED NATL MTG ASSOC #447146		09/01/2010	SCHEDULED REDEMPTION		250	250	241	241		9		9		250				12	11/01/2029	1
31380R-HZ-1	FED NATL MTG ASSOC #447648		09/01/2010	SCHEDULED REDEMPTION		3,194	3,194	3,301	3,403		(208)		(208)		3,194				163	10/01/2028	1
31380S-CR-2	FED NATL MTG ASSOC #448380		09/01/2010	SCHEDULED REDEMPTION		4,685	4,685	4,736	4,705		(20)		(20)		4,685				220	01/01/2014	1
31380T-BP-5	FED NATL MTG ASSOC #449246		09/01/2010	SCHEDULED REDEMPTION		522	522	523	524		(3)		(3)		522				24	01/01/2029	1
31380T-BQ-3	FED NATL MTG ASSOC #449247		09/01/2010	SCHEDULED REDEMPTION		218	218	225	228		(10)		(10)		218				9	01/01/2029	1
31380U-PD-4	FED NATL MTG ASSOC #450520		09/01/2010	SCHEDULED REDEMPTION		241	241	232	235		7		7		241				10	11/01/2028	1
31380W-D6-8	FED NATL MTG ASSOC #452025		09/01/2010	SCHEDULED REDEMPTION		547	547	560	567		(20)		(20)		547				24	11/01/2028	1
31380W-TY-0	FED NATL MTG ASSOC #452467		09/01/2010	SCHEDULED REDEMPTION		326	326	336	341		(15)		(15)		326				15	11/01/2028	1
31380W-V6-8	FED NATL MTG ASSOC #452537		09/01/2010	SCHEDULED REDEMPTION		692	692	666	681		12		12		692				27	12/01/2028	1
31380X-KS-0	FED NATL MTG ASSOC #453105		09/01/2010	SCHEDULED REDEMPTION		5,365	5,365	5,382	5,377		(12)		(12)		5,365				237	01/01/2029	1
31380X-QV-7	FED NATL MTG ASSOC #453268		09/01/2010	SCHEDULED REDEMPTION		1,075	1,075	1,101	1,099		(24)		(24)		1,075				46	11/01/2028	1
31381A-AG-6	FED NATL MTG ASSOC #454607		09/01/2010	SCHEDULED REDEMPTION		2,534	2,534	2,604	2,584		(50)		(50)		2,534				101	03/01/2014	1
31381A-E5-6	FED NATL MTG ASSOC #454756		09/01/2010	SCHEDULED REDEMPTION		7,926	7,926	7,526	7,704		222		222		7,926				325	12/01/2028	1
31381A-ME-8	FED NATL MTG ASSOC #454957		09/01/2010	SCHEDULED REDEMPTION		12	12	12	12						12				1	12/01/2028	1
31381C-BN-6	FED NATL MTG ASSOC #456445		09/01/2010	SCHEDULED REDEMPTION		2,176	2,176	2,199	2,186		(10)		(10)		2,176				104	01/01/2014	1
31381C-P5-0	FED NATL MTG ASSOC #456844		09/01/2010	SCHEDULED REDEMPTION		13,990	13,990	13,455	13,760		230		230		13,990				576	02/01/2029	1
31381C-YX-9	FED NATL MTG ASSOC #457126		09/01/2010	SCHEDULED REDEMPTION		95	95	97	97		(3)		(3)		95				4	01/01/2029	1
31381E-4X-8	FED NATL MTG ASSOC #459038		09/01/2010	SCHEDULED REDEMPTION		937	937	939	941		(4)		(4)		937				44	01/01/2029	1
31381F-MN-7	FED NATL MTG ASSOC #459465		09/01/2010	SCHEDULED REDEMPTION		57,546	57,546	59,287	59,235		(1,689)		(1,689)		57,546				2,503	02/01/2029	1
31381F-WZ-9	FED NATL MTG ASSOC #459764		09/01/2010	SCHEDULED REDEMPTION		233	233	225	226		7		7		233				11	04/01/2029	1
31382D-GZ-1	FED NATL MTG ASSOC #479116		09/01/2010	SCHEDULED REDEMPTION		7,406	7,406	7,122	7,279		126		126		7,406				273	01/01/2029	1
31382E-RM-6	FED NATL MTG ASSOC #480292		09/01/2010	SCHEDULED REDEMPTION		122	122	120	121		1		1		122				6	06/01/2029	1
31382E-R6-1	FED NATL MTG ASSOC #480309		08/01/2010	SCHEDULED REDEMPTION		15,226	15,226	14,693	14,813		413		413		15,226				659	07/01/2029	1
31382F-JT-7	FED NATL MTG ASSOC #480974		09/01/2010	SCHEDULED REDEMPTION		160	160	168	168		(8)		(8)		160				8	01/01/2029	1
31382F-4A-4	FED NATL MTG ASSOC #481517		09/01/2010	SCHEDULED REDEMPTION		2,236	2,236	2,151	2,203		33		33		2,236				89	01/01/2029	1
31382F-7A-1	FED NATL MTG ASSOC #481589		09/01/2010	SCHEDULED REDEMPTION		3,123	3,123	3,197	3,273		(150)		(150)		3,123				133	02/01/2029	1
31382G-Z6-7	FED NATL MTG ASSOC #482365		09/01/2010	SCHEDULED REDEMPTION		47	47	46	46		1		1		47				2	02/01/2029	1
31382K-M8-8	FED NATL MTG ASSOC #484683		09/01/2010	SCHEDULED REDEMPTION		328	328	338	344		(16)		(16)		328				14	02/01/2029	1
31382L-RN-8	FED NATL MTG ASSOC #485693		09/01/2010	SCHEDULED REDEMPTION		1,136	1,136	1,170	1,168		(32)		(32)		1,136				55	04/01/2029	1
31382L-X4-3	FED NATL MTG ASSOC #485899		09/01/2010	SCHEDULED REDEMPTION		47	47	46	46		2		2		47				2	04/01/2029	1
31382M-JY-1	FED NATL MTG ASSOC #486379		09/01/2010	SCHEDULED REDEMPTION		101	101	98	97		5		5		101				5	04/01/2029	1
31382N-LN-0	FED NATL MTG ASSOC #487333		09/01/2010	SCHEDULED REDEMPTION		33	33	32	31		1		1		33				2	04/01/2029	1
31382Q-G8-2	FED NATL MTG ASSOC #489023		09/01/2010	SCHEDULED REDEMPTION		2,836	2,836	2,613	2,689		147		147		2,836				127	06/01/2029	1
31382Q-KY-0	FED NATL MTG ASSOC #489111		09/01/2010	SCHEDULED REDEMPTION		523	523	497	512		11		11		523				23	06/01/2014	1
31382R-EU-3	FED NATL MTG ASSOC #489847		09/01/2010	SCHEDULED REDEMPTION		9,724	9,724	10,212	10,455		(731)		(731)		9,724				473	07/01/2029	1
31382R-EW-9	FED NATL MTG ASSOC #489849		09/01/2010	SCHEDULED REDEMPTION		102	102	105	112		(10)		(10)		102				4	07/01/2029	1
31382R-Z7-1	FED NATL MTG ASSOC #490466		09/01/2010	SCHEDULED REDEMPTION		16	16	16	16						16				1	03/01/2029	1
31382R-3Y-7	FED NATL MTG ASSOC #490515		09/01/2010	SCHEDULED REDEMPTION		2,227	2,227	2,130	2,122		106		106		2,227				105	03/01/2029	1
31382S-AM-3	FED NATL MTG ASSOC #490612		09/01/2010	SCHEDULED REDEMPTION		1,572	1,572	1,517	1,503		68		68		1,572				69	04/01/2029	1
31382S-BQ-3	FED NATL MTG ASSOC #490647		09/01/2010	SCHEDULED REDEMPTION		12	12	12	13		(1)		(1)		12				1	12/01/2015	1
31382U-LP-9	FED NATL MTG ASSOC #492734		09/01/2010	SCHEDULED REDEMPTION		951	951	907	890		61		61		951				46	04/01/2029	1
31382U-QY-5	FED NATL MTG ASSOC #492871		09/01/2010	SCHEDULED REDEMPTION		6,804	6,804	6,781	6,804						6,804				295	02/01/2014	1
31382W-DR-0	FED NATL MTG ASSOC #494312		09/01/2010	SCHEDULED REDEMPTION		40	40	39	39						40				2	04/01/2029	1
31382W-FM-9	FED NATL MTG ASSOC #494372		09/01/2010	SCHEDULED REDEMPTION		10	10	10	10		1		1		10				1	04/01/2029	1
31382W-SR-4	FED NATL MTG ASSOC #494728		09/01/2010	SCHEDULED REDEMPTION		494	494	471	475		19		19		494				23	05/01/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31382W-5U-2	FED NATL MTG ASSOC #495059		09/01/2010	SCHEDULED REDEMPTION		151	151	157	160		(8)		(8)		151				9	05/01/2029	1
31383A-XF-1	FED NATL MTG ASSOC #497578		09/01/2010	SCHEDULED REDEMPTION		51	51	53	54		(3)		(3)		51				3	02/01/2016	1
31383C-AK-1	FED NATL MTG ASSOC #498710		09/01/2010	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13				1	09/01/2029	1
31383C-T8-8	FED NATL MTG ASSOC #499275		09/01/2010	SCHEDULED REDEMPTION		32	32	34	35		(2)		(2)		32				2	08/01/2029	1
31383D-3C-5	FED NATL MTG ASSOC #500395		09/01/2010	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19				1	06/01/2029	1
31383E-CU-3	FED NATL MTG ASSOC #500583		09/01/2010	SCHEDULED REDEMPTION		988	988	937	928		61		61		988				45	06/01/2029	1
31383E-HX-2	FED NATL MTG ASSOC #500746		09/01/2010	SCHEDULED REDEMPTION		101	101	98	97		5		5		101				5	06/01/2029	1
31383E-XH-9	FED NATL MTG ASSOC #501180		09/01/2010	SCHEDULED REDEMPTION		995	995	997	1,000		(5)		(5)		995				47	06/01/2029	1
31383E-XP-1	FED NATL MTG ASSOC #501186		09/01/2010	SCHEDULED REDEMPTION		129	129	124	123		6		6		129				6	06/01/2029	1
31383E-2T-7	FED NATL MTG ASSOC #501286		09/01/2010	SCHEDULED REDEMPTION		201	201	188	190		11		11		201				9	06/01/2029	1
31383F-QJ-0	FED NATL MTG ASSOC #501857		09/01/2010	SCHEDULED REDEMPTION		304	304	313	312		(9)		(9)		304				14	09/01/2029	1
31383F-5J-3	FED NATL MTG ASSOC #502249		09/01/2010	SCHEDULED REDEMPTION		261	261	269	268		(7)		(7)		261				12	07/01/2029	1
31383H-6N-9	FED NATL MTG ASSOC #504077		09/01/2010	SCHEDULED REDEMPTION		99	99	96	95		4		4		99				5	06/01/2029	1
31383J-QK-9	FED NATL MTG ASSOC #504558		09/01/2010	SCHEDULED REDEMPTION		4,899	4,899	4,944	4,981		(82)		(82)		4,899				231	07/01/2029	1
31383K-CE-5	FED NATL MTG ASSOC #505069		09/01/2010	SCHEDULED REDEMPTION		2,802	2,802	2,730	2,772		30		30		2,802				138	06/01/2014	1
31383K-EP-8	FED NATL MTG ASSOC #505142		09/01/2010	SCHEDULED REDEMPTION		361	361	356	357		4		4		361				18	07/01/2029	1
31383L-CG-8	FED NATL MTG ASSOC #505971		09/01/2010	SCHEDULED REDEMPTION		3,462	3,462	3,424	3,427		35		35		3,462				195	07/01/2029	1
31383L-FX-8	FED NATL MTG ASSOC #506082		08/01/2010	SCHEDULED REDEMPTION		57,152	57,152	55,277	55,374		1,778		1,778		57,152				2,663	11/01/2029	1
31383P-L5-3	FED NATL MTG ASSOC #508948		09/01/2010	SCHEDULED REDEMPTION		378	378	393	394		(16)		(16)		378				22	08/01/2029	1
31383P-7K-6	FED NATL MTG ASSOC #509498		09/01/2010	SCHEDULED REDEMPTION		80	80	78	79		2		2		80				4	11/01/2029	1
31383R-CA-8	FED NATL MTG ASSOC #510465		09/01/2010	SCHEDULED REDEMPTION		541	541	523	527		15		15		541				27	11/01/2029	1
31383S-FY-1	FED NATL MTG ASSOC #511483		09/01/2010	SCHEDULED REDEMPTION		59	59	61	63		(3)		(3)		59				3	09/01/2029	1
31383S-SB-7	FED NATL MTG ASSOC #511814		09/01/2010	SCHEDULED REDEMPTION		426	426	442	450		(24)		(24)		426				22	10/01/2015	1
31383S-2Z-2	FED NATL MTG ASSOC #512092		09/01/2010	SCHEDULED REDEMPTION		37	37	37	37						37				2	12/01/2029	1
31383S-3D-0	FED NATL MTG ASSOC #512096		09/01/2010	SCHEDULED REDEMPTION		3	3	3	3						3					12/01/2029	1
31383S-3G-3	FED NATL MTG ASSOC #512099		09/01/2010	SCHEDULED REDEMPTION		31	31	30	30		2		2		31				1	12/01/2029	1
31383T-D6-2	FED NATL MTG ASSOC #512325		09/01/2010	SCHEDULED REDEMPTION		6	6	6	7						6					11/01/2029	1
31383T-D9-6	FED NATL MTG ASSOC #512328		09/01/2010	SCHEDULED REDEMPTION		153	153	148	149		4		4		153				8	12/01/2029	1
31383T-KR-8	FED NATL MTG ASSOC #512504		09/01/2010	SCHEDULED REDEMPTION		140	140	146	149		(8)		(8)		140				8	10/01/2029	1
31383U-H5-7	FED NATL MTG ASSOC #513352		09/01/2010	SCHEDULED REDEMPTION		431	431	444	444		(12)		(12)		431				20	09/01/2029	1
31383U-JP-1	FED NATL MTG ASSOC #513370		09/01/2010	SCHEDULED REDEMPTION		6,969	6,969	7,318	7,385		(416)		(416)		6,969				338	08/01/2029	1
31383U-MV-4	FED NATL MTG ASSOC #513472		09/01/2010	SCHEDULED REDEMPTION		2,471	2,471	2,495	2,490		(19)		(19)		2,471				143	09/01/2014	1
31383U-W4-3	FED NATL MTG ASSOC #513767		09/01/2010	SCHEDULED REDEMPTION		12,697	12,697	12,824	12,778		(81)		(81)		12,697				751	09/01/2014	1
31383V-B8-5	FED NATL MTG ASSOC #514063		09/01/2010	SCHEDULED REDEMPTION		389	389	376	376		13		13		389				20	10/01/2029	1
31383W-N7-2	FED NATL MTG ASSOC #515314		09/01/2010	SCHEDULED REDEMPTION		17	17	17	17						17				1	09/01/2029	1
31383W-3X-7	FED NATL MTG ASSOC #515714		09/01/2010	SCHEDULED REDEMPTION		35	35	34	34		1		1		35				2	12/01/2029	1
31383Y-QW-0	FED NATL MTG ASSOC #517169		09/01/2010	SCHEDULED REDEMPTION		4,240	4,240	4,280	4,261		(21)		(21)		4,240				230	02/01/2015	1
31383Y-QX-8	FED NATL MTG ASSOC #517170		09/01/2010	SCHEDULED REDEMPTION		1,440	1,440	1,453	1,452		(13)		(13)		1,440				83	03/01/2015	1
31384A-CL-0	FED NATL MTG ASSOC #517675		09/01/2010	SCHEDULED REDEMPTION		885	885	929	926		(41)		(41)		885				42	07/01/2029	1
31384A-GV-4	FED NATL MTG ASSOC #517812		09/01/2010	SCHEDULED REDEMPTION		202	202	210	216		(13)		(13)		202				12	12/01/2029	1
31384A-G8-5	FED NATL MTG ASSOC #517823		09/01/2010	SCHEDULED REDEMPTION		12	12	12	12		(1)		(1)		12				1	02/01/2030	1
31384A-X7-8	FED NATL MTG ASSOC #518302		09/01/2010	SCHEDULED REDEMPTION		77	77	79	79		(2)		(2)		77				4	10/01/2029	1
31384D-LN-0	FED NATL MTG ASSOC #520633		09/01/2010	SCHEDULED REDEMPTION		37	37	38	39		(2)		(2)		37				2	11/01/2029	1
31384E-AE-0	FED NATL MTG ASSOC #521205		09/01/2010	SCHEDULED REDEMPTION		18	18	18	18		(1)		(1)		18				1	12/01/2029	1
31384E-AV-2	FED NATL MTG ASSOC #521220		09/01/2010	SCHEDULED REDEMPTION		278	278	290	303		(25)		(25)		278				15	12/01/2029	1
31384E-GJ-3	FED NATL MTG ASSOC #521401		09/01/2010	SCHEDULED REDEMPTION		5	5	5	5						5					01/01/2030	1
31384F-C6-2	FED NATL MTG ASSOC #522193		09/01/2010	SCHEDULED REDEMPTION		352	352	340	344		8		8		352				18	02/01/2030	1
31384F-MB-0	FED NATL MTG ASSOC #522454		09/01/2010	SCHEDULED REDEMPTION		23	23	22	22		1		1		23				1	11/01/2029	1
31384F-QS-9	FED NATL MTG ASSOC #522565		09/01/2010	SCHEDULED REDEMPTION		4,900	4,900	5,043	5,100		(200)		(200)		4,900				199	10/01/2029	1
31384F-TT-4	FED NATL MTG ASSOC #522662		09/01/2010	SCHEDULED REDEMPTION		42	42	42	42						42				2	06/01/2029	1
31384F-XR-3	FED NATL MTG ASSOC #522788		09/01/2010	SCHEDULED REDEMPTION		21	21	22	24		(3)		(3)		21				1	12/01/2029	1
31384F-YY-7	FED NATL MTG ASSOC #522827		09/01/2010	SCHEDULED REDEMPTION		1,104	1,104	1,127	1,127		(23)		(23)		1,104				52	01/01/2015	1
31384F-YZ-4	FED NATL MTG ASSOC #522828		09/01/2010	SCHEDULED REDEMPTION		24	24	24	24		(1)		(1)		24				1	01/01/2015	1
31384G-FB-6	FED NATL MTG ASSOC #523162		09/01/2010	SCHEDULED REDEMPTION		142	142	148	159		(17)		(17)		142				7	11/01/2029	1
31384G-NG-6	FED NATL MTG ASSOC #523391		09/01/2010	SCHEDULED REDEMPTION		34	34	35	35		(2)		(2)		34				2	11/01/2029	1
31384H-5D-1	FED NATL MTG ASSOC #524744		09/01/2010	SCHEDULED REDEMPTION		515	515	520	520		(5)		(5)		515				30	07/01/2015	1
31384J-BQ-1	FED NATL MTG ASSOC #524847		09/01/2010	SCHEDULED REDEMPTION		2	2	2	2						2					01/01/2030	1
31384J-CW-7	FED NATL MTG ASSOC #524885		09/01/2010	SCHEDULED REDEMPTION		491	491	495	494		(4)		(4)		491				28	02/01/2015	1
31384J-XQ-7	FED NATL MTG ASSOC #525487		09/01/2010	SCHEDULED REDEMPTION		2	2	2	2						2					02/01/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31384J-7M-5	FED NATL MTG ASSOC #525700		09/01/2010	SCHEDULED REDEMPTION		4	4	4	4						4					01/01/2030	1
31384K-FD-3	FED NATL MTG ASSOC #525864		09/01/2010	SCHEDULED REDEMPTION		335	335	346	358		(22)		(22)		335				17	09/01/2029	1
31384K-GS-9	FED NATL MTG ASSOC #525909		09/01/2010	SCHEDULED REDEMPTION		2	2	2	2						2					12/01/2029	1
31384K-JX-5	FED NATL MTG ASSOC #525978		09/01/2010	SCHEDULED REDEMPTION		3,168	3,168	3,290	3,350		(182)		(182)		3,168				169	03/01/2030	1
31384L-MX-9	FED NATL MTG ASSOC #526974		09/01/2010	SCHEDULED REDEMPTION		233	233	242	245		(12)		(12)		233				12	02/01/2015	1
31384L-PD-0	FED NATL MTG ASSOC #527020		09/01/2010	SCHEDULED REDEMPTION		45	45	47	48		(3)		(3)		45				3	01/01/2030	1
31384L-QH-0	FED NATL MTG ASSOC #527056		09/01/2010	SCHEDULED REDEMPTION		276	276	287	289		(13)		(13)		276				14	04/01/2015	1
31384L-YT-5	FED NATL MTG ASSOC #527322		09/01/2010	SCHEDULED REDEMPTION		53	53	55	57		(4)		(4)		53				3	01/01/2030	1
31384M-G2-2	FED NATL MTG ASSOC #527717		09/01/2010	SCHEDULED REDEMPTION		8	8	8	8		(1)		(1)		8				1	01/01/2030	1
31384P-JB-2	FED NATL MTG ASSOC #529558		09/01/2010	SCHEDULED REDEMPTION		173	173	178	173						173				9	05/01/2015	1
31384P-ND-3	FED NATL MTG ASSOC #529688		09/01/2010	SCHEDULED REDEMPTION		374	374	359	357		18		18		374				18	02/01/2030	1
31384P-NF-8	FED NATL MTG ASSOC #529690		09/01/2010	SCHEDULED REDEMPTION		90	90	93	96		(6)		(6)		90				5	02/01/2030	1
31384P-QF-5	FED NATL MTG ASSOC #529754		09/01/2010	SCHEDULED REDEMPTION		56	56	59	59		(3)		(3)		56				3	02/01/2030	1
31384P-YT-6	FED NATL MTG ASSOC #530022		09/01/2010	SCHEDULED REDEMPTION		6	6	6	6						6					03/01/2030	1
31384P-YX-7	FED NATL MTG ASSOC #530026		09/01/2010	SCHEDULED REDEMPTION		287	287	298	306		(19)		(19)		287				16	03/01/2030	1
31384P-4A-0	FED NATL MTG ASSOC #530117		09/01/2010	SCHEDULED REDEMPTION		169	169	171	169						169				9	02/01/2015	1
31384P-6A-8	FED NATL MTG ASSOC #530165		09/01/2010	SCHEDULED REDEMPTION		40	40	41	42		(2)		(2)		40				2	03/01/2030	1
31384Q-RG-0	FED NATL MTG ASSOC #530687		09/01/2010	SCHEDULED REDEMPTION		1,028	1,028	1,038	1,037		(9)		(9)		1,028				59	04/01/2015	1
31384Q-SL-8	FED NATL MTG ASSOC #530723		09/01/2010	SCHEDULED REDEMPTION		115	115	119	122		(7)		(7)		115				7	04/01/2030	1
31384Q-YY-3	FED NATL MTG ASSOC #530927		09/01/2010	SCHEDULED REDEMPTION		797	797	804	805		(8)		(8)		797				44	04/01/2015	1
31384R-P4-7	FED NATL MTG ASSOC #531543		09/01/2010	SCHEDULED REDEMPTION		192	192	201	208		(17)		(17)		192				10	03/01/2030	1
31384R-Q2-0	FED NATL MTG ASSOC #531573		09/01/2010	SCHEDULED REDEMPTION		33	33	35	36		(2)		(2)		33				2	04/01/2030	1
31384R-TG-6	FED NATL MTG ASSOC #531651		09/01/2010	SCHEDULED REDEMPTION		323	323	326	325		(2)		(2)		323				19	03/01/2015	1
31384R-ZP-9	FED NATL MTG ASSOC #531850		09/01/2010	SCHEDULED REDEMPTION		134	134	138	134						134				7	04/01/2015	1
31384S-AF-6	FED NATL MTG ASSOC #532006		09/01/2010	SCHEDULED REDEMPTION		15	15	15	15						15				1	02/01/2030	1
31384S-V2-2	FED NATL MTG ASSOC #532633		09/01/2010	SCHEDULED REDEMPTION		559	559	564	561		(3)		(3)		559				32	04/01/2015	1
31384S-WR-6	FED NATL MTG ASSOC #532656		09/01/2010	SCHEDULED REDEMPTION		423	423	439	443		(20)		(20)		423				21	07/01/2015	1
31384T-DU-8	FED NATL MTG ASSOC #533015		09/01/2010	SCHEDULED REDEMPTION		12	12	12	12		(1)		(1)		12				1	03/01/2030	1
31384T-U5-4	FED NATL MTG ASSOC #533504		09/01/2010	SCHEDULED REDEMPTION		226	226	235	239		(13)		(13)		226				13	03/01/2030	1
31384T-VT-1	FED NATL MTG ASSOC #533526		09/01/2010	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14				1	03/01/2030	1
31384U-BY-9	FED NATL MTG ASSOC #533855		09/01/2010	SCHEDULED REDEMPTION		3	3	3	3						3					03/01/2030	1
31384U-CA-0	FED NATL MTG ASSOC #533865		09/01/2010	SCHEDULED REDEMPTION		133	133	133	133						133				7	04/01/2015	1
31384U-EA-8	FED NATL MTG ASSOC #533929		09/01/2010	SCHEDULED REDEMPTION		437	437	441	440		(2)		(2)		437				25	04/01/2015	1
31384U-EQ-3	FED NATL MTG ASSOC #533943		09/01/2010	SCHEDULED REDEMPTION		291	291	299	304		(12)		(12)		291				15	05/01/2015	1
31384U-ET-7	FED NATL MTG ASSOC #533946		09/01/2010	SCHEDULED REDEMPTION		194	194	196	195		(1)		(1)		194				12	06/01/2015	1
31384U-EY-6	FED NATL MTG ASSOC #533951		09/01/2010	SCHEDULED REDEMPTION		67	67	66	66						67				4	07/01/2015	1
31384U-FH-2	FED NATL MTG ASSOC #533968		09/01/2010	SCHEDULED REDEMPTION		509	509	514	514		(5)		(5)		509				29	07/01/2015	1
31384U-KN-3	FED NATL MTG ASSOC #534101		09/01/2010	SCHEDULED REDEMPTION		30	30	31	32		(3)		(3)		30				2	03/01/2030	1
31384U-NK-6	FED NATL MTG ASSOC #534194		09/01/2010	SCHEDULED REDEMPTION		38	38	40	41		(2)		(2)		38				2	04/01/2030	1
31384U-WC-4	FED NATL MTG ASSOC #534443		09/01/2010	SCHEDULED REDEMPTION		75	75	75	75						75				4	03/01/2015	1
31384V-BT-8	FED NATL MTG ASSOC #534750		09/01/2010	SCHEDULED REDEMPTION		44	44	46	48		(4)		(4)		44				3	03/01/2030	1
31384V-KQ-4	FED NATL MTG ASSOC #535003		09/01/2010	SCHEDULED REDEMPTION		575	575	560	568		7		7		575				29	11/01/2014	1
31384V-M9-0	FED NATL MTG ASSOC #535084		09/01/2010	SCHEDULED REDEMPTION		10,063	10,063	10,283	10,411		(349)		(349)		10,063				438	10/01/2029	1
31384V-NT-5	FED NATL MTG ASSOC #535102		09/01/2010	SCHEDULED REDEMPTION		355	355	368	371		(16)		(16)		355				18	01/01/2015	1
31384V-NU-2	FED NATL MTG ASSOC #535103		09/01/2010	SCHEDULED REDEMPTION		8,541	8,541	8,763	8,781		(240)		(240)		8,541				430	01/01/2015	1
31384V-NV-0	FED NATL MTG ASSOC #535104		09/01/2010	SCHEDULED REDEMPTION		286	286	297	298		(12)		(12)		286				15	12/01/2014	1
31384V-QA-3	FED NATL MTG ASSOC #535149		09/01/2010	SCHEDULED REDEMPTION		252	252	263	275		(23)		(23)		252				13	02/01/2030	1
31384V-QF-2	FED NATL MTG ASSOC #535154		09/01/2010	SCHEDULED REDEMPTION		173	173	180	188		(16)		(16)		173				8	01/01/2030	1
31384V-QG-0	FED NATL MTG ASSOC #535155		09/01/2010	SCHEDULED REDEMPTION		423	423	438	450		(27)		(27)		423				24	02/01/2030	1
31384V-QJ-4	FED NATL MTG ASSOC #535157		09/01/2010	SCHEDULED REDEMPTION		3,860	3,860	3,871	3,889		(30)		(30)		3,860				180	02/01/2030	1
31384V-QL-9	FED NATL MTG ASSOC #535159		09/01/2010	SCHEDULED REDEMPTION		75	75	79	82		(7)		(7)		75				4	02/01/2030	1
31384V-QR-6	FED NATL MTG ASSOC #535164		09/01/2010	SCHEDULED REDEMPTION		74	74	78	81		(7)		(7)		74				4	02/01/2030	1
31384V-UY-6	FED NATL MTG ASSOC #535299		09/01/2010	SCHEDULED REDEMPTION		125	125	130	134		(10)		(10)		125				7	05/01/2030	1
31384V-UZ-3	FED NATL MTG ASSOC #535300		09/01/2010	SCHEDULED REDEMPTION		3,301	3,301	3,466	3,504		(204)		(204)		3,301				157	05/01/2030	1
31384V-VG-4	FED NATL MTG ASSOC #535315		09/01/2010	SCHEDULED REDEMPTION		4,446	4,446	4,617	4,640		(194)		(194)		4,446				223	05/01/2015	1
31384V-YW-6	FED NATL MTG ASSOC #535425		09/01/2010	SCHEDULED REDEMPTION		882	882	916	955		(73)		(73)		882				47	08/01/2030	1
31384V-2H-4	FED NATL MTG ASSOC #535476		09/01/2010	SCHEDULED REDEMPTION		650	650	670	669		(19)		(19)		650				30	07/01/2029	1
31384V-4U-3	FED NATL MTG ASSOC #535535		09/01/2010	SCHEDULED REDEMPTION		2,960	2,960	2,967	2,975		(15)		(15)		2,960				140	10/01/2030	1
31384V-5P-3	FED NATL MTG ASSOC #535554		09/01/2010	SCHEDULED REDEMPTION		707	707	723	728		(21)		(21)		707				36	10/01/2015	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 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)
31384V-6X-5	FED NATL MTG ASSOC #535586		09/01/2010	SCHEDULED REDEMPTION		1,055	1,055	1,096	1,111		(56)		(56)		1,055				53	11/01/2015	1
31384W-A8-3	FED NATL MTG ASSOC #535631		09/01/2010	SCHEDULED REDEMPTION		4,616	4,616	4,793	4,862		(246)		(246)		4,616				233	12/01/2015	1
31384W-CL-2	FED NATL MTG ASSOC #535675		09/01/2010	SCHEDULED REDEMPTION		3,213	3,213	3,337	3,366		(152)		(152)		3,213				160	01/01/2016	1
31384W-DM-9	FED NATL MTG ASSOC #535708		09/01/2010	SCHEDULED REDEMPTION		2,629	2,629	2,635	2,644		(15)		(15)		2,629				125	02/01/2031	1
31384W-EA-4	FED NATL MTG ASSOC #535729		09/01/2010	SCHEDULED REDEMPTION		534	534	545	548		(14)		(14)		534				25	02/01/2016	1
31384W-EG-1	FED NATL MTG ASSOC #535735		09/01/2010	SCHEDULED REDEMPTION		19,366	19,366	20,035	19,739		(373)		(373)		19,366				839	01/01/2016	1
31384W-EM-8	FED NATL MTG ASSOC #535740		09/01/2010	SCHEDULED REDEMPTION		5,647	5,647	5,864	5,955		(308)		(308)		5,647				285	12/01/2015	1
31384W-E6-3	FED NATL MTG ASSOC #535757		09/01/2010	SCHEDULED REDEMPTION		857	857	890	916		(60)		(60)		857				49	01/01/2031	1
31384W-GJ-3	FED NATL MTG ASSOC #535801		09/01/2010	SCHEDULED REDEMPTION		1,419	1,419	1,474	1,504		(85)		(85)		1,419				72	03/01/2016	1
31384W-HG-8	FED NATL MTG ASSOC #535831		09/01/2010	SCHEDULED REDEMPTION		237	237	249	253		(16)		(16)		237				11	04/01/2031	1
31384W-HL-7	FED NATL MTG ASSOC #535835		09/01/2010	SCHEDULED REDEMPTION		3,305	3,305	3,373	3,391		(86)		(86)		3,305				159	04/01/2016	1
31384W-JP-6	FED NATL MTG ASSOC #535870		09/01/2010	SCHEDULED REDEMPTION		1,690	1,690	1,725	1,737		(47)		(47)		1,690				78	04/01/2016	1
31384W-KQ-2	FED NATL MTG ASSOC #535903		09/01/2010	SCHEDULED REDEMPTION		28	28	29	30		(2)		(2)		28				2	03/01/2031	1
31384W-K2-5	FED NATL MTG ASSOC #535913		09/01/2010	SCHEDULED REDEMPTION		212	212	223	228		(16)		(16)		212				10	05/01/2031	1
31384W-LB-4	FED NATL MTG ASSOC #535922		09/01/2010	SCHEDULED REDEMPTION		557	557	578	595		(38)		(38)		557				31	03/01/2031	1
31384W-LX-6	FED NATL MTG ASSOC #535942		09/01/2010	SCHEDULED REDEMPTION		45	45	47	49		(3)		(3)		45				3	04/01/2031	1
31384W-MK-3	FED NATL MTG ASSOC #535962		09/01/2010	SCHEDULED REDEMPTION		152	152	155	156		(4)		(4)		152				7	05/01/2016	1
31384W-NW-6	FED NATL MTG ASSOC #536005		09/01/2010	SCHEDULED REDEMPTION		1,353	1,353	1,405	1,408		(55)		(55)		1,353				67	12/01/2014	1
31384W-QM-5	FED NATL MTG ASSOC #536060		09/01/2010	SCHEDULED REDEMPTION		370	370	379	376		(6)		(6)		370				19	02/01/2016	1
31384W-S8-4	FED NATL MTG ASSOC #536143		09/01/2010	SCHEDULED REDEMPTION		520	520	540	559		(39)		(39)		520				28	04/01/2030	1
31384W-XN-5	FED NATL MTG ASSOC #536285		09/01/2010	SCHEDULED REDEMPTION		44	44	47	48		(4)		(4)		44				3	08/01/2030	1
31384W-Y3-8	FED NATL MTG ASSOC #536330		09/01/2010	SCHEDULED REDEMPTION		58	58	60	63		(6)		(6)		58				3	04/01/2030	1
31384W-2H-2	FED NATL MTG ASSOC #536376		09/01/2010	SCHEDULED REDEMPTION		292	292	295	294		(2)		(2)		292				17	04/01/2015	1
31384W-4F-4	FED NATL MTG ASSOC #536422		09/01/2010	SCHEDULED REDEMPTION		1,296	1,296	1,308	1,304		(7)		(7)		1,296				75	04/01/2015	1
31384X-KF-4	FED NATL MTG ASSOC #536794		09/01/2010	SCHEDULED REDEMPTION		699	699	726	743		(44)		(44)		699				35	05/01/2015	1
31384X-WN-4	FED NATL MTG ASSOC #537153		09/01/2010	SCHEDULED REDEMPTION		56	56	58	60		(4)		(4)		56				3	05/01/2030	1
31384X-ZA-9	FED NATL MTG ASSOC #537237		09/01/2010	SCHEDULED REDEMPTION		18	18	19	20		(1)		(1)		18				1	05/01/2030	1
31384X-4E-5	FED NATL MTG ASSOC #537321		09/01/2010	SCHEDULED REDEMPTION		290	290	292	292		(2)		(2)		290				17	06/01/2015	1
31384X-4H-8	FED NATL MTG ASSOC #537324		09/01/2010	SCHEDULED REDEMPTION		33	33	34	36		(3)		(3)		33				2	06/01/2030	1
31384Y-JS-6	FED NATL MTG ASSOC #537673		09/01/2010	SCHEDULED REDEMPTION		29	29	31	32		(3)		(3)		29				2	04/01/2030	1
31384Y-J3-1	FED NATL MTG ASSOC #537682		09/01/2010	SCHEDULED REDEMPTION		34	34	35	37		(3)		(3)		34				2	05/01/2030	1
31384Y-LM-6	FED NATL MTG ASSOC #537732		09/01/2010	SCHEDULED REDEMPTION		437	437	453	473		(36)		(36)		437				26	04/01/2030	1
31384Y-LQ-7	FED NATL MTG ASSOC #537735		09/01/2010	SCHEDULED REDEMPTION		9	9	9	9		(1)		(1)		9				1	04/01/2030	1
31384Y-Q4-1	FED NATL MTG ASSOC #537875		09/01/2010	SCHEDULED REDEMPTION		542	542	547	547		(5)		(5)		542				31	06/01/2015	1
31384Y-TY-2	FED NATL MTG ASSOC #537967		09/01/2010	SCHEDULED REDEMPTION		571	571	593	600		(29)		(29)		571				29	05/01/2015	1
31384Y-2H-8	FED NATL MTG ASSOC #538176		09/01/2010	SCHEDULED REDEMPTION		674	674	679	674						674				36	05/01/2015	1
31384Y-6R-2	FED NATL MTG ASSOC #538280		09/01/2010	SCHEDULED REDEMPTION		119	119	120	120		(1)		(1)		119				7	05/01/2015	1
31385A-K9-7	FED NATL MTG ASSOC #538620		09/01/2010	SCHEDULED REDEMPTION		413	413	417	416		(3)		(3)		413				24	06/01/2015	1
31385A-RX-7	FED NATL MTG ASSOC #538802		09/01/2010	SCHEDULED REDEMPTION		77	77	80	84		(7)		(7)		77				4	06/01/2030	1
31385A-UD-7	FED NATL MTG ASSOC #538880		09/01/2010	SCHEDULED REDEMPTION		459	459	463	461		(2)		(2)		459				27	06/01/2015	1
31385A-VU-8	FED NATL MTG ASSOC #538927		09/01/2010	SCHEDULED REDEMPTION		56	56	57	57						56				3	06/01/2015	1
31385A-7K-7	FED NATL MTG ASSOC #539198		09/01/2010	SCHEDULED REDEMPTION		229	229	231	231		(2)		(2)		229				13	05/01/2015	1
31385B-3M-5	FED NATL MTG ASSOC #540004		09/01/2010	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21				1	05/01/2030	1
31385C-DZ-3	FED NATL MTG ASSOC #540220		09/01/2010	SCHEDULED REDEMPTION		22	22	22	23		(2)		(2)		22				1	06/01/2030	1
31385C-GN-7	FED NATL MTG ASSOC #540305		09/01/2010	SCHEDULED REDEMPTION		235	235	241	241		(6)		(6)		235				12	06/01/2015	1
31385C-HC-0	FED NATL MTG ASSOC #540327		09/01/2010	SCHEDULED REDEMPTION		161	161	163	163		(2)		(2)		161				9	06/01/2015	1
31385C-WQ-2	FED NATL MTG ASSOC #540755		09/01/2010	SCHEDULED REDEMPTION		1,674	1,674	1,738	1,821		(147)		(147)		1,674				100	05/01/2030	1
31385C-YV-9	FED NATL MTG ASSOC #540824		09/01/2010	SCHEDULED REDEMPTION		1,003	1,003	1,029	1,037		(34)		(34)		1,003				52	09/01/2015	1
31385C-Z2-2	FED NATL MTG ASSOC #540861		07/01/2010	SCHEDULED REDEMPTION		1,006	1,006	1,016	1,009		(3)		(3)		1,006				20	06/01/2011	1
31385D-EA-5	FED NATL MTG ASSOC #541129		09/01/2010	SCHEDULED REDEMPTION		4	4	4	4						4					05/01/2030	1
31385D-GU-9	FED NATL MTG ASSOC #541211		09/01/2010	SCHEDULED REDEMPTION		2	2	2	2						2					06/01/2030	1
31385D-M4-0	FED NATL MTG ASSOC #541379		09/01/2010	SCHEDULED REDEMPTION		881	881	889	889		(8)		(8)		881				51	05/01/2015	1
31385D-M9-9	FED NATL MTG ASSOC #541384		09/01/2010	SCHEDULED REDEMPTION		560	560	565	562		(2)		(2)		560				33	05/01/2015	1
31385E-AP-4	FED NATL MTG ASSOC #541914		09/01/2010	SCHEDULED REDEMPTION		4,193	4,193	4,233	4,226		(33)		(33)		4,193				225	06/01/2015	1
31385E-BS-7	FED NATL MTG ASSOC #541949		09/01/2010	SCHEDULED REDEMPTION		98	98	102	104		(6)		(6)		98				5	07/01/2030	1
31385E-FS-3	FED NATL MTG ASSOC #542077		09/01/2010	SCHEDULED REDEMPTION		86	86	90	93		(7)		(7)		86				5	07/01/2030	1
31385E-UK-3	FED NATL MTG ASSOC #542486		09/01/2010	SCHEDULED REDEMPTION		557	557	562	557						557				30	07/01/2015	1
31385E-WH-8	FED NATL MTG ASSOC #542548		09/01/2010	SCHEDULED REDEMPTION		11	11	12	12		(1)		(1)		11				1	07/01/2030	1
31385E-XH-7	FED NATL MTG ASSOC #542580		09/01/2010	SCHEDULED REDEMPTION		140	140	146	150		(9)		(9)		140				8	08/01/2030	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-CZ-7	FED NATL MTG ASSOC #542888		09/01/2010	SCHEDULED REDEMPTION		67	67	70	74		(7)		(7)		67				4	06/01/2030	1
31385F-EM-4	FED NATL MTG ASSOC #542940		09/01/2010	SCHEDULED REDEMPTION		19	19	20	21		(2)		(2)		19				1	07/01/2030	1
31385F-KC-9	FED NATL MTG ASSOC #543091		09/01/2010	SCHEDULED REDEMPTION		25	25	26	27		(2)		(2)		25				1	06/01/2030	1
31385F-QZ-2	FED NATL MTG ASSOC #543272		09/01/2010	SCHEDULED REDEMPTION		35	35	36	37		(2)		(2)		35				2	07/01/2030	1
31385H-AB-8	FED NATL MTG ASSOC #544602		09/01/2010	SCHEDULED REDEMPTION		160	160	162	161		(1)		(1)		160				9	06/01/2015	1
31385H-AD-4	FED NATL MTG ASSOC #544604		09/01/2010	SCHEDULED REDEMPTION		280	280	291	294		(14)		(14)		280				14	06/01/2015	1
31385H-NN-8	FED NATL MTG ASSOC #544997		09/01/2010	SCHEDULED REDEMPTION		14	14	14	14						14				1	06/01/2015	1
31385H-PJ-5	FED NATL MTG ASSOC #545025		09/01/2010	SCHEDULED REDEMPTION		2,326	2,326	2,374	2,386		(60)		(60)		2,326				107	06/01/2016	1
31385H-QC-9	FED NATL MTG ASSOC #545051		09/01/2010	SCHEDULED REDEMPTION		104	104	106	107		(3)		(3)		104				5	09/01/2029	1
31385H-Q4-7	FED NATL MTG ASSOC #545075		09/01/2010	SCHEDULED REDEMPTION		39	39	41	42		(3)		(3)		39				2	07/01/2031	1
31385H-Q8-8	FED NATL MTG ASSOC #545079		09/01/2010	SCHEDULED REDEMPTION		358	358	376	380		(22)		(22)		358				17	05/01/2030	1
31385H-S2-9	FED NATL MTG ASSOC #545137		09/01/2010	SCHEDULED REDEMPTION		2,148	2,148	2,208	2,270		(123)		(123)		2,148				119	08/01/2031	1
31385H-S3-7	FED NATL MTG ASSOC #545138		09/01/2010	SCHEDULED REDEMPTION		16,835	16,835	17,939	18,497		(1,663)		(1,663)		16,835				933	08/01/2031	1
31385H-TE-2	FED NATL MTG ASSOC #545149		09/01/2010	SCHEDULED REDEMPTION		3,370	3,370	3,511	3,496		(127)		(127)		3,370				146	08/01/2016	1
31385H-TK-8	FED NATL MTG ASSOC #545154		09/01/2010	SCHEDULED REDEMPTION		976	976	1,013	1,025		(49)		(49)		976				49	08/01/2016	1
31385H-UU-4	FED NATL MTG ASSOC #545195		09/01/2010	SCHEDULED REDEMPTION		44	44	46	48		(4)		(4)		44				2	09/01/2031	1
31385H-VT-6	FED NATL MTG ASSOC #545226		09/01/2010	SCHEDULED REDEMPTION		159	159	165	166		(8)		(8)		159				8	09/01/2016	1
31385H-V4-1	FED NATL MTG ASSOC #545235		09/01/2010	SCHEDULED REDEMPTION		158	158	165	172		(14)		(14)		158				8	10/01/2031	1
31385H-YA-4	FED NATL MTG ASSOC #545305		09/01/2010	SCHEDULED REDEMPTION		1,239	1,239	1,289	1,287		(48)		(48)		1,239				54	11/01/2016	1
31385H-2A-9	FED NATL MTG ASSOC #545369		09/01/2010	SCHEDULED REDEMPTION		489	489	508	517		(27)		(27)		489				25	09/01/2016	1
31385J-B2-3	FED NATL MTG ASSOC #545557		09/01/2010	SCHEDULED REDEMPTION		13,955	13,955	14,642	14,786		(831)		(831)		13,955				659	04/01/2032	1
31385J-D4-7	FED NATL MTG ASSOC #545623		09/01/2010	SCHEDULED REDEMPTION		1,034	1,034	1,076	1,072		(37)		(37)		1,034				45	05/01/2017	1
31385J-EK-0	FED NATL MTG ASSOC #545638		09/01/2010	SCHEDULED REDEMPTION		582	582	611	615		(33)		(33)		582				27	05/01/2032	1
31385J-HC-5	FED NATL MTG ASSOC #545727		09/01/2010	SCHEDULED REDEMPTION		17,683	17,683	17,958	17,885		(202)		(202)		17,683				701	05/01/2017	1
31385J-JC-3	FED NATL MTG ASSOC #545759		09/01/2010	SCHEDULED REDEMPTION		4,333	4,333	4,346	4,356		(23)		(23)		4,333				203	07/01/2032	1
31385J-JF-6	FED NATL MTG ASSOC #545762		09/01/2010	SCHEDULED REDEMPTION		930	930	935	939		(9)		(9)		930				44	07/01/2032	1
31385J-JK-5	FED NATL MTG ASSOC #545766		09/01/2010	SCHEDULED REDEMPTION		9,952	9,952	10,351	10,341		(389)		(389)		9,952				431	07/01/2017	1
31385J-K3-1	FED NATL MTG ASSOC #545814		09/01/2010	SCHEDULED REDEMPTION		4,401	4,401	4,411	4,419		(17)		(17)		4,401				207	08/01/2032	1
31385J-K4-9	FED NATL MTG ASSOC #545815		09/01/2010	SCHEDULED REDEMPTION		947	947	991	1,028		(80)		(80)		947				48	07/01/2032	1
31385J-M8-8	FED NATL MTG ASSOC #545883		09/01/2010	SCHEDULED REDEMPTION		12,146	12,146	12,471	12,379		(233)		(233)		12,146				483	09/01/2017	1
31385J-PN-2	FED NATL MTG ASSOC #545929		09/01/2010	SCHEDULED REDEMPTION		425	425	446	449		(24)		(24)		425				20	08/01/2032	1
31385J-UL-0	FED NATL MTG ASSOC #546087		09/01/2010	SCHEDULED REDEMPTION		182	182	184	183		(1)		(1)		182				11	07/01/2015	1
31385J-VG-0	FED NATL MTG ASSOC #546115		09/01/2010	SCHEDULED REDEMPTION		217	217	219	219		(2)		(2)		217				13	07/01/2015	1
31385J-5K-0	FED NATL MTG ASSOC #546350		09/01/2010	SCHEDULED REDEMPTION		4,375	4,375	4,543	4,581		(206)		(206)		4,375				213	06/01/2015	1
31385K-GC-3	FED NATL MTG ASSOC #546595		09/01/2010	SCHEDULED REDEMPTION		112	112	117	118		(6)		(6)		112				7	05/01/2030	1
31385K-K5-3	FED NATL MTG ASSOC #546716		09/01/2010	SCHEDULED REDEMPTION		5	5	5	6						5					07/01/2030	1
31385K-YD-1	FED NATL MTG ASSOC #547108		09/01/2010	SCHEDULED REDEMPTION		806	806	814	813		(7)		(7)		806				47	07/01/2015	1
31385K-ZM-0	FED NATL MTG ASSOC #547148		09/01/2010	SCHEDULED REDEMPTION		298	298	305	309		(10)		(10)		298				15	11/01/2015	1
31385K-3Y-9	FED NATL MTG ASSOC #547215		09/01/2010	SCHEDULED REDEMPTION		36	36	37	38		(3)		(3)		36				2	07/01/2030	1
31385N-GV-5	FED NATL MTG ASSOC #547512		09/01/2010	SCHEDULED REDEMPTION		4	4	4	4						4					08/01/2030	1
31385N-LZ-0	FED NATL MTG ASSOC #547644		09/01/2010	SCHEDULED REDEMPTION		68	68	70	71		(3)		(3)		68				4	03/01/2031	1
31385N-TJ-8	FED NATL MTG ASSOC #547853		09/01/2010	SCHEDULED REDEMPTION		1,064	1,064	1,088	1,093		(29)		(29)		1,064				55	08/01/2015	1
31385P-AC-8	FED NATL MTG ASSOC #548203		09/01/2010	SCHEDULED REDEMPTION		232	232	238	241		(9)		(9)		232				12	01/01/2016	1
31385P-AH-7	FED NATL MTG ASSOC #548208		09/01/2010	SCHEDULED REDEMPTION		1,733	1,733	1,778	1,772		(39)		(39)		1,733				87	04/01/2016	1
31385P-H6-4	FED NATL MTG ASSOC #548453		09/01/2010	SCHEDULED REDEMPTION		572	572	600	606		(34)		(34)		572				27	11/01/2029	1
31385R-UV-0	FED NATL MTG ASSOC #550596		09/01/2010	SCHEDULED REDEMPTION		40	40	41	40						40				2	10/01/2015	1
31385R-WB-2	FED NATL MTG ASSOC #550642		09/01/2010	SCHEDULED REDEMPTION		19	19	20	21		(2)		(2)		19				1	08/01/2030	1
31385R-4G-2	FED NATL MTG ASSOC #550823		09/01/2010	SCHEDULED REDEMPTION		119	119	123	126		(7)		(7)		119				6	01/01/2016	1
31385S-K5-6	FED NATL MTG ASSOC #551216		09/01/2010	SCHEDULED REDEMPTION		273	273	284	292		(19)		(19)		273				15	09/01/2030	1
31385U-P9-8	FED NATL MTG ASSOC #553148		09/01/2010	SCHEDULED REDEMPTION		453	453	463	469		(16)		(16)		453				23	09/01/2015	1
31385W-J8-3	FED NATL MTG ASSOC #554787		09/01/2010	SCHEDULED REDEMPTION		656	656	663	654		1		1		656				38	10/01/2023	1
31385W-LQ-0	FED NATL MTG ASSOC #554835		09/01/2010	SCHEDULED REDEMPTION		199	199	207	218		(19)		(19)		199				11	11/01/2030	1
31385W-MS-5	FED NATL MTG ASSOC #554869		09/01/2010	SCHEDULED REDEMPTION		23	23	24	25		(2)		(2)		23				1	11/01/2030	1
31385W-NA-3	FED NATL MTG ASSOC #554885		09/01/2010	SCHEDULED REDEMPTION		2,898	2,898	2,975	2,899						2,898				157	11/01/2015	1
31385W-TM-1	FED NATL MTG ASSOC #555056		09/01/2010	SCHEDULED REDEMPTION		165	165	169	168		(3)		(3)		165				7	11/01/2017	1
31385W-WY-1	FED NATL MTG ASSOC #555163		09/01/2010	SCHEDULED REDEMPTION		2,819	2,819	2,961	3,005		(186)		(186)		2,819				136	01/01/2033	1
31385W-XJ-3	FED NATL MTG ASSOC #555181		09/01/2010	SCHEDULED REDEMPTION		174	174	183	186		(12)		(12)		174				8	01/01/2033	1
31385W-XY-0	FED NATL MTG ASSOC #555195		09/01/2010	SCHEDULED REDEMPTION		30,981	30,981	32,275	32,172		(1,191)		(1,191)		30,981				1,348	11/01/2017	1
31385W-X8-7	FED NATL MTG ASSOC #555203		09/01/2010	SCHEDULED REDEMPTION		64,276	64,276	67,932	68,722		(4,445)		(4,445)		64,276				3,235	09/01/2032	1

SCHEDULE D - PART 4

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

1 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)
31385W-ZT-9	FED NATL MTG ASSOC #555254		09/01/2010	SCHEDULED REDEMPTION		9,612	9,612	9,779	9,731		(118)		(118)		9,612				451	01/01/2033	1
31385X-BZ-9	FED NATL MTG ASSOC #555456		09/01/2010	SCHEDULED REDEMPTION		1,599	1,599	1,623	1,616		(17)		(17)		1,599				64	04/01/2018	1
31385X-C8-8	FED NATL MTG ASSOC #555495		09/01/2010	SCHEDULED REDEMPTION		286,581	286,581	284,102	284,639		1,941		1,941		286,581				10,262	05/01/2018	1
31385X-2P-1	FED NATL MTG ASSOC #556182		09/01/2010	SCHEDULED REDEMPTION		4,361	4,361	4,385	4,442		(81)		(81)		4,361				201	07/01/2030	1
31385X-5Y-9	FED NATL MTG ASSOC #556263		09/01/2010	SCHEDULED REDEMPTION		57	57	58	58		(2)		(2)		57				3	12/01/2015	1
31386A-BN-5	FED NATL MTG ASSOC #557245		09/01/2010	SCHEDULED REDEMPTION		95	95	99	101		(6)		(6)		95				5	08/01/2030	1
31386A-CV-6	FED NATL MTG ASSOC #557284		09/01/2010	SCHEDULED REDEMPTION		628	628	644	639		(12)		(12)		628				30	09/01/2015	1
31386A-DZ-6	FED NATL MTG ASSOC #557320		09/01/2010	SCHEDULED REDEMPTION		118	118	120	121		(4)		(4)		118				6	01/01/2016	1
31386A-4N-3	FED NATL MTG ASSOC #558029		09/01/2010	SCHEDULED REDEMPTION		13	13	14	14						13				1	10/01/2015	1
31386B-UH-5	FED NATL MTG ASSOC #558684		09/01/2010	SCHEDULED REDEMPTION		9	9	9	9		(1)		(1)		9				1	01/01/2031	1
31386B-UK-8	FED NATL MTG ASSOC #558686		09/01/2010	SCHEDULED REDEMPTION		17	17	17	18		(1)		(1)		17				1	02/01/2031	1
31386B-7H-1	FED NATL MTG ASSOC #558996		09/01/2010	SCHEDULED REDEMPTION		2,607	2,607	2,629	2,607						2,607				141	10/01/2015	1
31386C-QY-1	FED NATL MTG ASSOC #559471		09/01/2010	SCHEDULED REDEMPTION		1,316	1,316	1,366	1,390		(74)		(74)		1,316				66	11/01/2015	1
31386C-R9-5	FED NATL MTG ASSOC #559512		09/01/2010	SCHEDULED REDEMPTION		191	191	191	191						191				10	11/01/2015	1
31386C-SY-9	FED NATL MTG ASSOC #559535		09/01/2010	SCHEDULED REDEMPTION		1,756	1,756	1,777	1,756						1,756				95	12/01/2015	1
31386C-WE-8	FED NATL MTG ASSOC #559645		09/01/2010	SCHEDULED REDEMPTION		316	316	328	333		(17)		(17)		316				16	01/01/2016	1
31386C-5W-8	FED NATL MTG ASSOC #559861		09/01/2010	SCHEDULED REDEMPTION		290	290	290	290						290				16	12/01/2015	1
31386D-ET-3	FED NATL MTG ASSOC #560046		09/01/2010	SCHEDULED REDEMPTION		2	2	2	2						2					02/01/2031	1
31386D-RG-7	FED NATL MTG ASSOC #560387		09/01/2010	SCHEDULED REDEMPTION		45	45	46	46		(1)		(1)		45				2	01/01/2016	1
31386D-TN-0	FED NATL MTG ASSOC #560457		09/01/2010	SCHEDULED REDEMPTION		1,792	1,792	1,861	1,938		(145)		(145)		1,792				90	12/01/2030	1
31386E-PY-8	FED NATL MTG ASSOC #561239		09/01/2010	SCHEDULED REDEMPTION		120	120	125	124		(4)		(4)		120				6	04/01/2031	1
31386F-BM-6	FED NATL MTG ASSOC #561744		09/01/2010	SCHEDULED REDEMPTION		245	245	260	268		(22)		(22)		245				15	12/01/2030	1
31386F-K9-5	FED NATL MTG ASSOC #562020		09/01/2010	SCHEDULED REDEMPTION		1,156	1,156	1,182	1,198		(41)		(41)		1,156				59	12/01/2015	1
31386F-M3-6	FED NATL MTG ASSOC #562078		09/01/2010	SCHEDULED REDEMPTION		38	38	40	41		(3)		(3)		38				2	12/01/2030	1
31386F-RU-1	FED NATL MTG ASSOC #562199		09/01/2010	SCHEDULED REDEMPTION		37	37	39	42		(5)		(5)		37				2	01/01/2031	1
31386F-VF-9	FED NATL MTG ASSOC #562314		09/01/2010	SCHEDULED REDEMPTION		1,107	1,107	1,149	1,165		(59)		(59)		1,107				56	01/01/2016	1
31386F-X3-4	FED NATL MTG ASSOC #562398		09/01/2010	SCHEDULED REDEMPTION		378	378	396	408		(30)		(30)		378				18	02/01/2031	1
31386F-3X-1	FED NATL MTG ASSOC #562514		09/01/2010	SCHEDULED REDEMPTION		331	331	333	334		(3)		(3)		331				15	02/01/2031	1
31386G-K3-6	FED NATL MTG ASSOC #562914		09/01/2010	SCHEDULED REDEMPTION		110	110	111	111		(1)		(1)		110				5	03/01/2016	1
31386G-ZL-0	FED NATL MTG ASSOC #563347		09/01/2010	SCHEDULED REDEMPTION		1,939	1,939	1,983	1,988		(49)		(49)		1,939				93	12/01/2015	1
31386H-L2-5	FED NATL MTG ASSOC #563845		09/01/2010	SCHEDULED REDEMPTION		1,168	1,168	1,198	1,209		(41)		(41)		1,168				60	02/01/2016	1
31386H-MR-9	FED NATL MTG ASSOC #563868		09/01/2010	SCHEDULED REDEMPTION		510	510	530	554		(44)		(44)		510				28	01/01/2031	1
31386H-4A-6	FED NATL MTG ASSOC #564317		09/01/2010	SCHEDULED REDEMPTION		2	2	3	3						2					11/01/2030	1
31386J-BC-0	FED NATL MTG ASSOC #564435		09/01/2010	SCHEDULED REDEMPTION		114	114	119	125		(11)		(11)		114				6	06/01/2031	1
31386J-FQ-5	FED NATL MTG ASSOC #564575		09/01/2010	SCHEDULED REDEMPTION		141	141	147	151		(10)		(10)		141				8	03/01/2031	1
31386J-KL-0	FED NATL MTG ASSOC #564699		09/01/2010	SCHEDULED REDEMPTION		1,051	1,051	1,091	1,115		(64)		(64)		1,051				55	12/01/2015	1
31386K-YF-5	FED NATL MTG ASSOC #566010		09/01/2010	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22				1	01/01/2016	1
31386L-S9-4	FED NATL MTG ASSOC #566744		09/01/2010	SCHEDULED REDEMPTION		520	520	540	552		(32)		(32)		520				28	01/01/2031	1
31386L-YZ-9	FED NATL MTG ASSOC #566928		09/01/2010	SCHEDULED REDEMPTION		262	262	272	277		(14)		(14)		262				13	01/01/2016	1
31386M-RK-8	FED NATL MTG ASSOC #567590		09/01/2010	SCHEDULED REDEMPTION		104	104	108	113		(10)		(10)		104				5	02/01/2031	1
31386M-SP-6	FED NATL MTG ASSOC #567626		09/01/2010	SCHEDULED REDEMPTION		8	8	9	9		(1)		(1)		8				1	02/01/2031	1
31386M-3B-4	FED NATL MTG ASSOC #567894		09/01/2010	SCHEDULED REDEMPTION		196	196	204	211		(15)		(15)		196				10	01/01/2016	1
31386M-5V-8	FED NATL MTG ASSOC #567960		09/01/2010	SCHEDULED REDEMPTION		8	8	8	8						8					02/01/2031	1
31386N-DQ-8	FED NATL MTG ASSOC #568111		09/01/2010	SCHEDULED REDEMPTION		25	25	26	27		(2)		(2)		25				2	01/01/2031	1
31386N-LR-7	FED NATL MTG ASSOC #568336		09/01/2010	SCHEDULED REDEMPTION		43	43	45	47		(3)		(3)		43				2	01/01/2031	1
31386N-SH-2	FED NATL MTG ASSOC #568520		09/01/2010	SCHEDULED REDEMPTION		178	178	182	182		(5)		(5)		178				9	01/01/2016	1
31386N-SM-1	FED NATL MTG ASSOC #568524		09/01/2010	SCHEDULED REDEMPTION		178	178	185	188		(10)		(10)		178				9	01/01/2016	1
31386N-VK-1	FED NATL MTG ASSOC #568618		09/01/2010	SCHEDULED REDEMPTION		131	131	134	135		(4)		(4)		131				7	01/01/2016	1
31386N-XE-3	FED NATL MTG ASSOC #568677		09/01/2010	SCHEDULED REDEMPTION		338	338	351	366		(28)		(28)		338				18	01/01/2031	1
31386N-6A-1	FED NATL MTG ASSOC #568865		09/01/2010	SCHEDULED REDEMPTION		707	707	734	738		(31)		(31)		707				41	12/01/2030	1
31386P-NR-0	FED NATL MTG ASSOC #569300		09/01/2010	SCHEDULED REDEMPTION		762	762	793	803		(41)		(41)		762				33	06/01/2016	1
31386P-N6-6	FED NATL MTG ASSOC #569313		09/01/2010	SCHEDULED REDEMPTION		1,667	1,667	1,710	1,710		(43)		(43)		1,667				84	07/01/2016	1
31386Q-DC-2	FED NATL MTG ASSOC #569899		09/01/2010	SCHEDULED REDEMPTION		176	176	183	183		(7)		(7)		176				10	02/01/2031	1
31386Q-E6-4	FED NATL MTG ASSOC #569957		09/01/2010	SCHEDULED REDEMPTION		701	701	719	730		(29)		(29)		701				36	02/01/2016	1
31386Q-XT-3	FED NATL MTG ASSOC #570490		09/01/2010	SCHEDULED REDEMPTION		29	29	31	30		(1)		(1)		29				1	12/01/2015	1
31386S-BY-2	FED NATL MTG ASSOC #571655		09/01/2010	SCHEDULED REDEMPTION		456	456	472	477		(21)		(21)		456				23	02/01/2016	1
31386S-N7-8	FED NATL MTG ASSOC #572014		09/01/2010	SCHEDULED REDEMPTION		1,323	1,323	1,374	1,358		(35)		(35)		1,323				67	03/01/2016	1
31386S-T5-6	FED NATL MTG ASSOC #572172		09/01/2010	SCHEDULED REDEMPTION		21	21	22	23		(2)		(2)		21				1	01/01/2031	1
31386T-AV-7	FED NATL MTG ASSOC #572520		09/01/2010	SCHEDULED REDEMPTION		237	237	241	242		(6)		(6)		237				11	04/01/2016	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
31386T-B2-0	FED NATL MTG ASSOC #572557		09/01/2010	SCHEDULED REDEMPTION		990	990	1,016	1,016		(26)		(26)		990				50	04/01/2016	1
31386T-MT-9	FED NATL MTG ASSOC #572870		09/01/2010	SCHEDULED REDEMPTION		513	513	528	544		(31)		(31)		513				22	04/01/2021	1
31386T-M7-7	FED NATL MTG ASSOC #572882		09/01/2010	SCHEDULED REDEMPTION		435	435	444	445		(11)		(11)		435				20	04/01/2016	1
31386T-PS-8	FED NATL MTG ASSOC #572933		09/01/2010	SCHEDULED REDEMPTION		146	146	153	161		(15)		(15)		146				7	04/01/2031	1
31386T-P8-2	FED NATL MTG ASSOC #572947		09/01/2010	SCHEDULED REDEMPTION		1,751	1,751	1,787	1,801		(50)		(50)		1,751				84	04/01/2016	1
31386T-QR-9	FED NATL MTG ASSOC #572964		09/01/2010	SCHEDULED REDEMPTION		15	15	15	16		(1)		(1)		15				1	05/01/2031	1
31386U-V5-8	FED NATL MTG ASSOC #574036		09/01/2010	SCHEDULED REDEMPTION		560	560	587	597		(37)		(37)		560				26	05/01/2031	1
31386U-ZX-3	FED NATL MTG ASSOC #574158		09/01/2010	SCHEDULED REDEMPTION		9,936	9,936	10,317	10,252		(316)		(316)		9,936				517	04/01/2016	1
31386V-U3-2	FED NATL MTG ASSOC #574902		09/01/2010	SCHEDULED REDEMPTION		1,477	1,477	1,539	1,525		(48)		(48)		1,477				64	06/01/2016	1
31386W-DN-5	FED NATL MTG ASSOC #575309		09/01/2010	SCHEDULED REDEMPTION		229	229	238	238		(8)		(8)		229				12	03/01/2016	1
31386W-FF-0	FED NATL MTG ASSOC #575366		09/01/2010	SCHEDULED REDEMPTION		1,717	1,717	1,789	1,771		(54)		(54)		1,717				74	03/01/2016	1
31386X-AN-6	FED NATL MTG ASSOC #576113		09/01/2010	SCHEDULED REDEMPTION		4	4	4	4						4					05/01/2031	1
31386X-AR-7	FED NATL MTG ASSOC #576116		09/01/2010	SCHEDULED REDEMPTION		744	744	759	760		(16)		(16)		744				33	05/01/2016	1
31386X-B6-2	FED NATL MTG ASSOC #576161		09/01/2010	SCHEDULED REDEMPTION		890	890	909	913		(22)		(22)		890				42	03/01/2016	1
31386X-TB-2	FED NATL MTG ASSOC #576646		09/01/2010	SCHEDULED REDEMPTION		42	42	43	45		(3)		(3)		42				2	02/01/2031	1
31386X-Z6-6	FED NATL MTG ASSOC #576865		09/01/2010	SCHEDULED REDEMPTION		52	52	54	54		(2)		(2)		52				2	06/01/2031	1
31386Y-XR-0	FED NATL MTG ASSOC #577688		09/01/2010	SCHEDULED REDEMPTION		175	175	184	190		(15)		(15)		175				10	03/01/2031	1
31386Y-3S-1	FED NATL MTG ASSOC #577809		09/01/2010	SCHEDULED REDEMPTION		2,175	2,175	2,233	2,220		(45)		(45)		2,175				86	04/01/2016	1
31386Y-5W-0	FED NATL MTG ASSOC #577861		09/01/2010	SCHEDULED REDEMPTION		655	655	665	665		(10)		(10)		655				26	04/01/2016	1
31387B-S7-9	FED NATL MTG ASSOC #579342		09/01/2010	SCHEDULED REDEMPTION		30	30	31	31		(1)		(1)		30				1	04/01/2016	1
31387B-T8-6	FED NATL MTG ASSOC #579375		09/01/2010	SCHEDULED REDEMPTION		879	879	899	898		(19)		(19)		879				44	04/01/2016	1
31387C-D9-9	FED NATL MTG ASSOC #579828		09/01/2010	SCHEDULED REDEMPTION		117	117	121	121		(4)		(4)		117				6	05/01/2016	1
31387C-LZ-2	FED NATL MTG ASSOC #580044		09/01/2010	SCHEDULED REDEMPTION		418	418	434	435		(17)		(17)		418				18	06/01/2016	1
31387C-QK-0	FED NATL MTG ASSOC #580158		09/01/2010	SCHEDULED REDEMPTION		591	591	604	606		(15)		(15)		591				30	08/01/2016	1
31387C-QU-8	FED NATL MTG ASSOC #580167		09/01/2010	SCHEDULED REDEMPTION		105	105	107	107		(3)		(3)		105				5	09/01/2016	1
31387C-Q6-1	FED NATL MTG ASSOC #580177		09/01/2010	SCHEDULED REDEMPTION		1,004	1,004	1,044	1,045		(41)		(41)		1,004				43	10/01/2016	1
31387C-SW-2	FED NATL MTG ASSOC #580233		09/01/2010	SCHEDULED REDEMPTION		964	964	1,013	1,016		(51)		(51)		964				45	08/01/2031	1
31387D-AJ-8	FED NATL MTG ASSOC #580609		09/01/2010	SCHEDULED REDEMPTION		11	11	11	11						11				1	05/01/2031	1
31387D-BR-9	FED NATL MTG ASSOC #580648		09/01/2010	SCHEDULED REDEMPTION		155	155	160	163		(9)		(9)		155				9	05/01/2031	1
31387D-JH-3	FED NATL MTG ASSOC #580864		09/01/2010	SCHEDULED REDEMPTION		11,300	11,300	11,734	11,806		(506)		(506)		11,300				591	05/01/2016	1
31387D-KZ-1	FED NATL MTG ASSOC #580912		09/01/2010	SCHEDULED REDEMPTION		69	69	70	71		(2)		(2)		69				3	05/01/2016	1
31387D-NM-7	FED NATL MTG ASSOC #580996		09/01/2010	SCHEDULED REDEMPTION		3,651	3,651	3,670	3,689		(38)		(38)		3,651				171	05/01/2031	1
31387D-SW-0	FED NATL MTG ASSOC #581133		09/01/2010	SCHEDULED REDEMPTION		3,963	3,963	4,115	4,105		(143)		(143)		3,963				201	05/01/2016	1
31387D-TN-9	FED NATL MTG ASSOC #581157		09/01/2010	SCHEDULED REDEMPTION		283	283	297	302		(19)		(19)		283				13	04/01/2031	1
31387D-XQ-7	FED NATL MTG ASSOC #581287		09/01/2010	SCHEDULED REDEMPTION		239	239	251	252		(13)		(13)		239				10	05/01/2031	1
31387D-3T-4	FED NATL MTG ASSOC #581410		09/01/2010	SCHEDULED REDEMPTION		4,372	4,372	4,588	4,613		(240)		(240)		4,372				192	06/01/2031	1
31387D-4W-6	FED NATL MTG ASSOC #581437		09/01/2010	SCHEDULED REDEMPTION		105	105	110	110		(6)		(6)		105				5	06/01/2031	1
31387E-CT-2	FED NATL MTG ASSOC #581582		09/01/2010	SCHEDULED REDEMPTION		1,074	1,074	1,128	1,132		(58)		(58)		1,074				47	06/01/2031	1
31387E-E2-9	FED NATL MTG ASSOC #581653		09/01/2010	SCHEDULED REDEMPTION		2,416	2,416	2,466	2,461		(44)		(44)		2,416				114	06/01/2016	1
31387E-NM-5	FED NATL MTG ASSOC #581896		09/01/2010	SCHEDULED REDEMPTION		490	490	501	501		(10)		(10)		490				25	07/01/2016	1
31387E-TL-1	FED NATL MTG ASSOC #582055		09/01/2010	SCHEDULED REDEMPTION		80	80	83	88		(8)		(8)		80				4	05/01/2031	1
31387F-N2-6	FED NATL MTG ASSOC #582809		09/01/2010	SCHEDULED REDEMPTION		54	54	57	60		(6)		(6)		54				3	04/01/2031	1
31387F-R9-7	FED NATL MTG ASSOC #582912		09/01/2010	SCHEDULED REDEMPTION		1,101	1,101	1,143	1,144		(43)		(43)		1,101				55	06/01/2016	1
31387J-QM-1	FED NATL MTG ASSOC #585560		09/01/2010	SCHEDULED REDEMPTION		107	107	110	109		(2)		(2)		107				4	06/01/2016	1
31387J-VW-3	FED NATL MTG ASSOC #585729		09/01/2010	SCHEDULED REDEMPTION		158	158	162	161		(3)		(3)		158				6	05/01/2016	1
31387K-BV-4	FED NATL MTG ASSOC #586052		09/01/2010	SCHEDULED REDEMPTION		6,891	6,891	6,738	6,812		79		79		6,891				276	06/01/2016	1
31387M-A6-6	FED NATL MTG ASSOC #587829		09/01/2010	SCHEDULED REDEMPTION		1,173	1,173	1,203	1,199		(26)		(26)		1,173				59	09/01/2016	1
31387M-QW-2	FED NATL MTG ASSOC #588269		09/01/2010	SCHEDULED REDEMPTION		49	49	50	50		(1)		(1)		49				2	06/01/2016	1
31387N-YP-6	FED NATL MTG ASSOC #589418		09/01/2010	SCHEDULED REDEMPTION		654	654	679	679		(25)		(25)		654				33	07/01/2016	1
31387N-ZK-6	FED NATL MTG ASSOC #589446		09/01/2010	SCHEDULED REDEMPTION		35	35	35	35		(1)		(1)		35				2	07/01/2016	1
31387N-Z9-1	FED NATL MTG ASSOC #589468		09/01/2010	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19				1	07/01/2016	1
31387N-6D-4	FED NATL MTG ASSOC #589568		09/01/2010	SCHEDULED REDEMPTION		1,493	1,493	1,527	1,520		(27)		(27)		1,493				75	04/01/2016	1
31387P-QF-2	FED NATL MTG ASSOC #590054		09/01/2010	SCHEDULED REDEMPTION		2,292	2,292	2,318	2,301		(9)		(9)		2,292				108	06/01/2016	1
31387P-QZ-8	FED NATL MTG ASSOC #590072		09/01/2010	SCHEDULED REDEMPTION		1,837	1,837	1,875	1,875		(38)		(38)		1,837				86	06/01/2016	1
31387P-SH-6	FED NATL MTG ASSOC #590120		09/01/2010	SCHEDULED REDEMPTION		356	356	364	364		(8)		(8)		356				17	07/01/2016	1
31387Q-UH-1	FED NATL MTG ASSOC #591084		09/01/2010	SCHEDULED REDEMPTION		520	520	533	537		(18)		(18)		520				26	08/01/2016	1
31387Q-6Y-1	FED NATL MTG ASSOC #591387		09/01/2010	SCHEDULED REDEMPTION		1,505	1,505	1,568	1,561		(56)		(56)		1,505				66	09/01/2016	1
31387Q-7J-3	FED NATL MTG ASSOC #591397		09/01/2010	SCHEDULED REDEMPTION		26	26	27	30		(4)		(4)		26				1	08/01/2031	1
31387R-AU-2	FED NATL MTG ASSOC #591419		09/01/2010	SCHEDULED REDEMPTION		5,978	5,978	6,102	6,118		(140)		(140)		5,978				280	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 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)
31387R-B5-6	FED NATL MTG ASSOC #591460		09/01/2010	SCHEDULED REDEMPTION		129	129	131	131		(3)		(3)		129				6	08/01/2016	1
31387R-5L-8	FED NATL MTG ASSOC #592251		09/01/2010	SCHEDULED REDEMPTION		62	62	65	65		(3)		(3)		62				3	09/01/2031	1
31387S-VS-2	FED NATL MTG ASSOC #592925		09/01/2010	SCHEDULED REDEMPTION		73	73	75	75		(2)		(2)		73				3	07/01/2016	1
31387S-2G-0	FED NATL MTG ASSOC #593075		09/01/2010	SCHEDULED REDEMPTION		10,860	10,860	11,350	11,820		(961)		(961)		10,860				569	07/01/2031	1
31387S-2S-4	FED NATL MTG ASSOC #593085		09/01/2010	SCHEDULED REDEMPTION		82	82	85	87		(6)		(6)		82				4	07/01/2031	1
31387S-3T-1	FED NATL MTG ASSOC #593110		09/01/2010	SCHEDULED REDEMPTION		49	49	50	50		(2)		(2)		49				2	07/01/2016	1
31387S-5G-7	FED NATL MTG ASSOC #593147		09/01/2010	SCHEDULED REDEMPTION		5,943	5,943	6,067	6,100		(156)		(156)		5,943				262	08/01/2016	1
31387S-5H-5	FED NATL MTG ASSOC #593148		09/01/2010	SCHEDULED REDEMPTION		4,011	4,011	4,115	4,090		(79)		(79)		4,011				209	08/01/2016	1
31387S-5X-0	FED NATL MTG ASSOC #593162		09/01/2010	SCHEDULED REDEMPTION		13,013	13,013	13,666	14,042		(1,029)		(1,029)		13,013				541	08/01/2031	1
31387T-AH-7	FED NATL MTG ASSOC #593208		09/01/2010	SCHEDULED REDEMPTION		87	87	91	93		(6)		(6)		87				4	08/01/2031	1
31387U-B2-6	FED NATL MTG ASSOC #594157		09/01/2010	SCHEDULED REDEMPTION		82	82	86	92		(10)		(10)		82				4	08/01/2031	1
31387U-CS-8	FED NATL MTG ASSOC #594181		09/01/2010	SCHEDULED REDEMPTION		2,163	2,163	2,261	2,387		(224)		(224)		2,163				102	06/01/2031	1
31387U-SL-6	FED NATL MTG ASSOC #594623		09/01/2010	SCHEDULED REDEMPTION		4,929	4,929	5,031	5,021		(92)		(92)		4,929				231	06/01/2016	1
31387U-TJ-0	FED NATL MTG ASSOC #594653		09/01/2010	SCHEDULED REDEMPTION		151	151	160	167		(16)		(16)		151				9	06/01/2031	1
31387V-WR-6	FED NATL MTG ASSOC #595656		09/01/2010	SCHEDULED REDEMPTION		145	145	151	148		(3)		(3)		145				7	04/01/2016	1
31387V-YQ-6	FED NATL MTG ASSOC #595719		09/01/2010	SCHEDULED REDEMPTION		1,239	1,239	1,265	1,266		(27)		(27)		1,239				58	08/01/2016	1
31387W-J3-2	FED NATL MTG ASSOC #596182		09/01/2010	SCHEDULED REDEMPTION		17,383	17,383	18,168	18,370		(987)		(987)		17,383				911	09/01/2031	1
31387W-LE-5	FED NATL MTG ASSOC #596225		09/01/2010	SCHEDULED REDEMPTION		800	800	821	810		(9)		(9)		800				24	08/01/2016	1
31387W-LT-2	FED NATL MTG ASSOC #596238		09/01/2010	SCHEDULED REDEMPTION		379	379	398	399		(20)		(20)		379				18	07/01/2031	1
31387W-QG-5	FED NATL MTG ASSOC #596355		09/01/2010	SCHEDULED REDEMPTION		2,206	2,206	2,252	2,255		(49)		(49)		2,206				104	07/01/2016	1
31387W-QH-3	FED NATL MTG ASSOC #596356		09/01/2010	SCHEDULED REDEMPTION		1,659	1,659	1,694	1,695		(36)		(36)		1,659				78	07/01/2016	1
31387W-TT-4	FED NATL MTG ASSOC #596462		09/01/2010	SCHEDULED REDEMPTION		30	30	31	32		(2)		(2)		30				1	08/01/2031	1
31387W-ZK-6	FED NATL MTG ASSOC #596646		09/01/2010	SCHEDULED REDEMPTION		717	717	732	738		(20)		(20)		717				34	08/01/2016	1
31387X-HX-6	FED NATL MTG ASSOC #597046		09/01/2010	SCHEDULED REDEMPTION		430	430	439	439		(9)		(9)		430				20	09/01/2016	1
31387X-JE-6	FED NATL MTG ASSOC #597061		09/01/2010	SCHEDULED REDEMPTION		191	191	200	207		(16)		(16)		191				10	09/01/2031	1
31387X-JP-1	FED NATL MTG ASSOC #597070		09/01/2010	SCHEDULED REDEMPTION		357	357	364	365		(8)		(8)		357				17	09/01/2016	1
31387Y-MK-6	FED NATL MTG ASSOC #598062		09/01/2010	SCHEDULED REDEMPTION		77	77	79	81		(4)		(4)		77				4	08/01/2031	1
31387Y-TE-3	FED NATL MTG ASSOC #598249		09/01/2010	SCHEDULED REDEMPTION		298	298	305	308		(9)		(9)		298				13	07/01/2016	1
31388A-KR-4	FED NATL MTG ASSOC #598904		09/01/2010	SCHEDULED REDEMPTION		63	63	65	68		(6)		(6)		63				3	10/01/2031	1
31388A-K9-4	FED NATL MTG ASSOC #598920		09/01/2010	SCHEDULED REDEMPTION		1,528	1,528	1,560	1,566		(38)		(38)		1,528				72	11/01/2016	1
31388A-QT-4	FED NATL MTG ASSOC #599066		09/01/2010	SCHEDULED REDEMPTION		32	32	33	36		(4)		(4)		32				2	08/01/2031	1
31388A-W2-6	FED NATL MTG ASSOC #599265		09/01/2010	SCHEDULED REDEMPTION		147	147	150	151		(3)		(3)		147				7	08/01/2016	1
31388A-YS-7	FED NATL MTG ASSOC #599321		09/01/2010	SCHEDULED REDEMPTION		490	490	513	558		(67)		(67)		490				26	07/01/2031	1
31388B-Q2-1	FED NATL MTG ASSOC #599973		09/01/2010	SCHEDULED REDEMPTION		4,364	4,364	4,455	4,441		(77)		(77)		4,364				210	08/01/2016	1
31388B-X8-0	FED NATL MTG ASSOC #600203		09/01/2010	SCHEDULED REDEMPTION		35	35	37	38		(3)		(3)		35				2	07/01/2031	1
31388B-ZY-1	FED NATL MTG ASSOC #600259		09/01/2010	SCHEDULED REDEMPTION		7,276	7,276	7,580	7,533		(257)		(257)		7,276				322	08/01/2016	1
31388B-ZZ-8	FED NATL MTG ASSOC #600260		09/01/2010	SCHEDULED REDEMPTION		1,774	1,774	1,810	1,821		(47)		(47)		1,774				83	08/01/2016	1
31388C-7G-9	FED NATL MTG ASSOC #601295		09/01/2010	SCHEDULED REDEMPTION		81	81	83	86		(5)		(5)		81				4	08/01/2031	1
31388D-DP-0	FED NATL MTG ASSOC #601410		09/01/2010	SCHEDULED REDEMPTION		53	53	54	54		(1)		(1)		53				3	10/01/2016	1
31388D-DW-5	FED NATL MTG ASSOC #601417		09/01/2010	SCHEDULED REDEMPTION		461	461	481	495		(34)		(34)		461				23	11/01/2031	1
31388D-PB-8	FED NATL MTG ASSOC #601718		09/01/2010	SCHEDULED REDEMPTION		86	86	87	88		(2)		(2)		86				4	08/01/2016	1
31388D-P4-4	FED NATL MTG ASSOC #601743		09/01/2010	SCHEDULED REDEMPTION		99	99	102	102		(2)		(2)		99				5	08/01/2016	1
31388D-YP-7	FED NATL MTG ASSOC #602018		09/01/2010	SCHEDULED REDEMPTION		1,559	1,559	1,594	1,591		(33)		(33)		1,559				79	08/01/2016	1
31388D-Y7-7	FED NATL MTG ASSOC #602034		09/01/2010	SCHEDULED REDEMPTION		1,077	1,077	1,118	1,153		(76)		(76)		1,077				65	08/01/2031	1
31388D-ZG-6	FED NATL MTG ASSOC #602043		09/01/2010	SCHEDULED REDEMPTION		1,377	1,377	1,406	1,411		(34)		(34)		1,377				65	08/01/2016	1
31388E-FY-7	FED NATL MTG ASSOC #602383		09/01/2010	SCHEDULED REDEMPTION		1,429	1,429	1,459	1,461		(32)		(32)		1,429				67	08/01/2016	1
31388E-T7-1	FED NATL MTG ASSOC #602774		09/01/2010	SCHEDULED REDEMPTION		170	170	176	177		(7)		(7)		170				9	06/01/2016	1
31388E-W4-4	FED NATL MTG ASSOC #602867		09/01/2010	SCHEDULED REDEMPTION		586	586	598	603		(17)		(17)		586				27	10/01/2016	1
31388F-FX-6	FED NATL MTG ASSOC #603282		09/01/2010	SCHEDULED REDEMPTION		187	187	195	206		(19)		(19)		187				9	09/01/2031	1
31388G-UW-9	FED NATL MTG ASSOC #604597		09/01/2010	SCHEDULED REDEMPTION		1,598	1,598	1,643	1,642		(44)		(44)		1,598				75	09/01/2031	1
31388H-R4-3	FED NATL MTG ASSOC #605407		09/01/2010	SCHEDULED REDEMPTION		58	58	61	61		(3)		(3)		58				4	05/01/2031	1
31388H-TY-5	FED NATL MTG ASSOC #605467		09/01/2010	SCHEDULED REDEMPTION		10,491	10,491	11,110	11,399		(909)		(909)		10,491				668	08/01/2031	1
31388J-XL-4	FED NATL MTG ASSOC #606483		09/01/2010	SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25				1	09/01/2016	1
31388K-D9-0	FED NATL MTG ASSOC #606828		09/01/2010	SCHEDULED REDEMPTION		48	48	50	50		(2)		(2)		48				2	10/01/2031	1
31388K-K6-8	FED NATL MTG ASSOC #607017		09/01/2010	SCHEDULED REDEMPTION		283	283	289	290		(6)		(6)		283				13	10/01/2016	1
31388K-PK-2	FED NATL MTG ASSOC #607126		09/01/2010	SCHEDULED REDEMPTION		6,273	6,273	6,293	6,291		(18)		(18)		6,273				288	11/01/2031	1
31388K-QF-2	FED NATL MTG ASSOC #607154		09/01/2010	SCHEDULED REDEMPTION		355	355	371	389		(33)		(33)		355				18	11/01/2031	1
31388K-W4-0	FED NATL MTG ASSOC #607367		09/01/2010	SCHEDULED REDEMPTION		204	204	204	205		(1)		(1)		204				9	11/01/2031	1
31388K-4F-6	FED NATL MTG ASSOC #607522		09/01/2010	SCHEDULED REDEMPTION		3,509	3,509	3,517	3,523		(14)		(14)		3,509				170	11/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31388K-7A-4	FED NATL MTG ASSOC #607589		09/01/2010	SCHEDULED REDEMPTION		59	59	61	61		(1)		(1)		59				3	11/01/2016	1
31388L-Q5-2	FED NATL MTG ASSOC #608076		09/01/2010	SCHEDULED REDEMPTION		12	12	12	12						12				1	10/01/2031	1
31388L-U7-3	FED NATL MTG ASSOC #608206		09/01/2010	SCHEDULED REDEMPTION		2,594	2,594	2,621	2,624		(30)		(30)		2,594				115	01/01/2032	1
31388M-JQ-2	FED NATL MTG ASSOC #608771		09/01/2010	SCHEDULED REDEMPTION		4,907	4,907	4,986	4,971		(63)		(63)		4,907				230	09/01/2016	1
31388M-K4-9	FED NATL MTG ASSOC #608815		09/01/2010	SCHEDULED REDEMPTION		7,927	7,927	8,053	8,016		(89)		(89)		7,927				372	09/01/2016	1
31388M-S7-4	FED NATL MTG ASSOC #609042		09/01/2010	SCHEDULED REDEMPTION		1,030	1,030	1,051	1,058		(28)		(28)		1,030				48	09/01/2016	1
31388M-UA-4	FED NATL MTG ASSOC #609077		09/01/2010	SCHEDULED REDEMPTION		390	390	398	399		(9)		(9)		390				18	09/01/2016	1
31388M-5X-2	FED NATL MTG ASSOC #609362		09/01/2010	SCHEDULED REDEMPTION		883	883	902	905		(21)		(21)		883				41	10/01/2016	1
31388N-BN-5	FED NATL MTG ASSOC #609445		09/01/2010	SCHEDULED REDEMPTION		152	152	161	165		(13)		(13)		152				9	07/01/2031	1
31388N-CR-5	FED NATL MTG ASSOC #609480		09/01/2010	SCHEDULED REDEMPTION		113	113	118	123		(11)		(11)		113				6	10/01/2031	1
31388N-FK-7	FED NATL MTG ASSOC #609570		09/01/2010	SCHEDULED REDEMPTION		798	798	815	817		(19)		(19)		798				37	11/01/2016	1
31388N-GW-0	FED NATL MTG ASSOC #609613		09/01/2010	SCHEDULED REDEMPTION		1,276	1,276	1,302	1,300		(24)		(24)		1,276				60	11/01/2016	1
31388P-CS-8	FED NATL MTG ASSOC #610381		09/01/2010	SCHEDULED REDEMPTION		132	132	138	142		(9)		(9)		132				7	10/01/2031	1
31388Q-W8-8	FED NATL MTG ASSOC #611871		09/01/2010	SCHEDULED REDEMPTION		647	647	661	665		(18)		(18)		647				30	11/01/2016	1
31388S-AN-5	FED NATL MTG ASSOC #613013		09/01/2010	SCHEDULED REDEMPTION		24	24	25	26		(2)		(2)		24				1	05/01/2031	1
31388S-2G-9	FED NATL MTG ASSOC #613775		09/01/2010	SCHEDULED REDEMPTION		61	61	64	64		(3)		(3)		61				3	11/01/2016	1
31388T-MZ-3	FED NATL MTG ASSOC #614276		09/01/2010	SCHEDULED REDEMPTION		7,709	7,709	8,088	7,994		(285)		(285)		7,709				335	01/01/2032	1
31388T-WE-9	FED NATL MTG ASSOC #614545		09/01/2010	SCHEDULED REDEMPTION		90	90	95	98		(8)		(8)		90				6	07/01/2031	1
31388U-PG-9	FED NATL MTG ASSOC #615223		09/01/2010	SCHEDULED REDEMPTION		3,000	3,000	3,080	3,053		(53)		(53)		3,000				117	11/01/2016	1
31388U-PK-0	FED NATL MTG ASSOC #615226		09/01/2010	SCHEDULED REDEMPTION		108	108	110	111		(3)		(3)		108				5	11/01/2016	1
31388V-MM-7	FED NATL MTG ASSOC #616064		09/01/2010	SCHEDULED REDEMPTION		23,496	23,496	23,863	23,743		(246)		(246)		23,496				954	11/01/2016	1
31388V-M2-1	FED NATL MTG ASSOC #616077		09/01/2010	SCHEDULED REDEMPTION		13,406	13,406	13,685	13,672		(266)		(266)		13,406				645	11/01/2016	1
31388V-RS-9	FED NATL MTG ASSOC #616197		09/01/2010	SCHEDULED REDEMPTION		1,288	1,288	1,346	1,382		(94)		(94)		1,288				65	12/01/2031	1
31388W-R2-4	FED NATL MTG ASSOC #617105		09/01/2010	SCHEDULED REDEMPTION		404	404	408	409		(6)		(6)		404				20	12/01/2031	1
31388X-AD-6	FED NATL MTG ASSOC #617504		09/01/2010	SCHEDULED REDEMPTION		2,006	2,006	2,086	2,078		(72)		(72)		2,006				89	01/01/2017	1
31388X-R9-7	FED NATL MTG ASSOC #618012		09/01/2010	SCHEDULED REDEMPTION		8,040	8,040	8,123	8,140		(100)		(100)		8,040				353	02/01/2032	1
31388X-UC-6	FED NATL MTG ASSOC #618079		09/01/2010	SCHEDULED REDEMPTION		1,857	1,857	1,896	1,895		(38)		(38)		1,857				87	12/01/2016	1
31388X-X6-6	FED NATL MTG ASSOC #618201		09/01/2010	SCHEDULED REDEMPTION		1,320	1,320	1,357	1,356		(37)		(37)		1,320				64	11/01/2031	1
31388Y-FW-7	FED NATL MTG ASSOC #618581		09/01/2010	SCHEDULED REDEMPTION		129	129	135	142		(13)		(13)		129				7	08/01/2031	1
31389A-CN-1	FED NATL MTG ASSOC #619377		09/01/2010	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13				1	02/01/2032	1
31389A-RK-1	FED NATL MTG ASSOC #619790		09/01/2010	SCHEDULED REDEMPTION		352	352	356	357		(5)		(5)		352				17	12/01/2031	1
31389A-5Z-2	FED NATL MTG ASSOC #620164		09/01/2010	SCHEDULED REDEMPTION		310	310	326	327		(17)		(17)		310				15	12/01/2031	1
31389D-TA-5	FED NATL MTG ASSOC #622545		09/01/2010	SCHEDULED REDEMPTION		218	218	220	221		(3)		(3)		218				10	09/01/2031	1
31389D-V3-8	FED NATL MTG ASSOC #622634		09/01/2010	SCHEDULED REDEMPTION		121	121	122	122						121				6	06/01/2031	1
31389E-AK-1	FED NATL MTG ASSOC #622910		09/01/2010	SCHEDULED REDEMPTION		3,414	3,414	3,414	3,414						3,414				148	10/01/2031	1
31389E-MP-7	FED NATL MTG ASSOC #623266		09/01/2010	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23				1	04/01/2016	1
31389E-MQ-5	FED NATL MTG ASSOC #623267		09/01/2010	SCHEDULED REDEMPTION		1,786	1,786	1,841	1,856		(70)		(70)		1,786				77	06/01/2021	1
31389F-FM-9	FED NATL MTG ASSOC #623972		09/01/2010	SCHEDULED REDEMPTION		39	39	41	44		(4)		(4)		39				2	01/01/2032	1
31389F-Q5-4	FED NATL MTG ASSOC #624276		09/01/2010	SCHEDULED REDEMPTION		7,913	7,913	8,125	8,075		(163)		(163)		7,913				310	01/01/2017	1
31389F-SU-7	FED NATL MTG ASSOC #624331		09/01/2010	SCHEDULED REDEMPTION		98	98	102	105		(7)		(7)		98				5	02/01/2032	1
31389G-W5-5	FED NATL MTG ASSOC #625368		09/01/2010	SCHEDULED REDEMPTION		1,072	1,072	1,076	1,081		(9)		(9)		1,072				50	02/01/2032	1
31389H-LW-6	FED NATL MTG ASSOC #625941		09/01/2010	SCHEDULED REDEMPTION		1,393	1,393	1,435	1,428		(34)		(34)		1,393				60	03/01/2017	1
31389H-NC-8	FED NATL MTG ASSOC #625987		09/01/2010	SCHEDULED REDEMPTION		434	434	445	446		(12)		(12)		434				20	01/01/2017	1
31389H-NF-1	FED NATL MTG ASSOC #625990		09/01/2010	SCHEDULED REDEMPTION		19,659	19,659	20,185	19,992		(333)		(333)		19,659				793	12/01/2016	1
31389J-TH-7	FED NATL MTG ASSOC #627052		09/01/2010	SCHEDULED REDEMPTION		536	536	543	549		(13)		(13)		536				25	02/01/2032	1
31389J-VJ-0	FED NATL MTG ASSOC #627117		09/01/2010	SCHEDULED REDEMPTION		10,319	10,319	10,826	11,044		(725)		(725)		10,319				502	02/01/2032	1
31389K-XN-6	FED NATL MTG ASSOC #628085		09/01/2010	SCHEDULED REDEMPTION		787	787	826	836		(49)		(49)		787				37	02/01/2032	1
31389K-2L-4	FED NATL MTG ASSOC #628179		09/01/2010	SCHEDULED REDEMPTION		37	37	38	40		(4)		(4)		37				2	02/01/2032	1
31389L-VB-2	FED NATL MTG ASSOC #628910		09/01/2010	SCHEDULED REDEMPTION		93	93	98	99		(6)		(6)		93				4	03/01/2032	1
31389L-3R-8	FED NATL MTG ASSOC #629108		09/01/2010	SCHEDULED REDEMPTION		1,383	1,383	1,438	1,442		(60)		(60)		1,383				58	04/01/2017	1
31389M-CQ-8	FED NATL MTG ASSOC #629279		09/01/2010	SCHEDULED REDEMPTION		2,534	2,534	2,659	2,699		(165)		(165)		2,534				117	02/01/2032	1
31389M-XZ-5	FED NATL MTG ASSOC #629896		09/01/2010	SCHEDULED REDEMPTION		245	245	257	267		(22)		(22)		245				12	09/01/2032	1
31389N-HU-2	FED NATL MTG ASSOC #630343		09/01/2010	SCHEDULED REDEMPTION		82	82	86	91		(9)		(9)		82				4	04/01/2032	1
31389N-R3-1	FED NATL MTG ASSOC #630606		09/01/2010	SCHEDULED REDEMPTION		1,499	1,499	1,533	1,543		(43)		(43)		1,499				76	05/01/2032	1
31389N-WF-8	FED NATL MTG ASSOC #630746		09/01/2010	SCHEDULED REDEMPTION		220	220	230	235		(15)		(15)		220				11	05/01/2032	1
31389Q-MM-7	FED NATL MTG ASSOC #632264		09/01/2010	SCHEDULED REDEMPTION		12	12	12	12		(1)		(1)		12				1	03/01/2032	1
31389Q-XF-0	FED NATL MTG ASSOC #632578		09/01/2010	SCHEDULED REDEMPTION		5,937	5,937	6,007	6,033		(96)		(96)		5,937				269	02/01/2032	1
31389R-B8-8	FED NATL MTG ASSOC #632863		09/01/2010	SCHEDULED REDEMPTION		949	949	987	991		(42)		(42)		949				42	04/01/2017	1
31389R-VP-8	FED NATL MTG ASSOC #633422		09/01/2010	SCHEDULED REDEMPTION		34	34	36	35		(1)		(1)		34				2	03/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31389R-ZK-5	FED NATL MTG ASSOC #633546		09/01/2010	SCHEDULED REDEMPTION		8,249	8,249	8,378	8,351		(102)		(102)		8,249				328	07/01/2017	1
31389S-DD-3	FED NATL MTG ASSOC #633800		09/01/2010	SCHEDULED REDEMPTION		6,973	6,973	6,973	6,973						6,973				291	12/01/2031	1
31389S-6W-9	FED NATL MTG ASSOC #634585		09/01/2010	SCHEDULED REDEMPTION		447	447	469	474		(28)		(28)		447				21	01/01/2032	1
31389T-E6-5	FED NATL MTG ASSOC #634757		09/01/2010	SCHEDULED REDEMPTION		7,179	7,179	7,365	7,302		(123)		(123)		7,179				288	03/01/2017	1
31389T-FH-0	FED NATL MTG ASSOC #634768		09/01/2010	SCHEDULED REDEMPTION		8,583	8,583	8,716	8,673		(90)		(90)		8,583				344	03/01/2017	1
31389U-KV-0	FED NATL MTG ASSOC #635808		09/01/2010	SCHEDULED REDEMPTION		279	279	292	301		(21)		(21)		279				14	03/01/2032	1
31389U-RF-8	FED NATL MTG ASSOC #635986		09/01/2010	SCHEDULED REDEMPTION		348	348	366	368		(20)		(20)		348				17	04/01/2032	1
31389U-7A-1	FED NATL MTG ASSOC #636389		09/01/2010	SCHEDULED REDEMPTION		9,325	9,325	9,793	9,946		(621)		(621)		9,325				454	04/01/2032	1
31389V-N4-5	FED NATL MTG ASSOC #636811		09/01/2010	SCHEDULED REDEMPTION		286	286	293	299		(13)		(13)		286				15	04/01/2032	1
31389V-RL-3	FED NATL MTG ASSOC #636891		09/01/2010	SCHEDULED REDEMPTION		537	537	558	560		(23)		(23)		537				29	04/01/2032	1
31389V-TY-3	FED NATL MTG ASSOC #636967		09/01/2010	SCHEDULED REDEMPTION		15,190	15,190	15,774	15,964		(774)		(774)		15,190				854	04/01/2032	1
31389V-6K-8	FED NATL MTG ASSOC #637274		09/01/2010	SCHEDULED REDEMPTION		6,087	6,087	6,100	6,098		(11)		(11)		6,087				279	05/01/2032	1
31389V-7L-5	FED NATL MTG ASSOC #637299		09/01/2010	SCHEDULED REDEMPTION		417	417	433	435		(18)		(18)		417				23	04/01/2032	1
31389W-AB-1	FED NATL MTG ASSOC #637302		09/01/2010	SCHEDULED REDEMPTION		411	411	427	429		(17)		(17)		411				22	04/01/2032	1
31389W-AW-5	FED NATL MTG ASSOC #637321		09/01/2010	SCHEDULED REDEMPTION		254	254	267	270		(16)		(16)		254				12	07/01/2032	1
31389W-EA-9	FED NATL MTG ASSOC #637429		09/01/2010	SCHEDULED REDEMPTION		10,247	10,247	10,522	10,577		(331)		(331)		10,247				498	08/01/2032	1
31389W-YG-4	FED NATL MTG ASSOC #638011		09/01/2010	SCHEDULED REDEMPTION		550	550	562	567		(17)		(17)		550				28	04/01/2032	1
31389X-JK-0	FED NATL MTG ASSOC #638466		09/01/2010	SCHEDULED REDEMPTION		537	537	558	563		(26)		(26)		537				29	03/01/2032	1
31389Y-AE-1	FED NATL MTG ASSOC #639105		09/01/2010	SCHEDULED REDEMPTION		339	339	341	342		(3)		(3)		339				16	07/01/2032	1
31389Y-AL-5	FED NATL MTG ASSOC #639111		09/01/2010	SCHEDULED REDEMPTION		239	239	240	241		(2)		(2)		239				11	07/01/2032	1
31389Y-CJ-8	FED NATL MTG ASSOC #639173		09/01/2010	SCHEDULED REDEMPTION		376	376	387	386		(10)		(10)		376				18	08/01/2032	1
31389Y-Q3-8	FED NATL MTG ASSOC #639574		09/01/2010	SCHEDULED REDEMPTION		800	800	836	850		(50)		(50)		800				41	03/01/2032	1
31389Y-UZ-2	FED NATL MTG ASSOC #639700		09/01/2010	SCHEDULED REDEMPTION		170	170	171	171		(1)		(1)		170				8	03/01/2032	1
31390A-BU-3	FED NATL MTG ASSOC #640051		09/01/2010	SCHEDULED REDEMPTION		217	217	218	218		(1)		(1)		217				10	04/01/2032	1
31390A-B4-1	FED NATL MTG ASSOC #640059		09/01/2010	SCHEDULED REDEMPTION		589	589	619	628		(39)		(39)		589				26	03/01/2032	1
31390B-D4-7	FED NATL MTG ASSOC #641023		09/01/2010	SCHEDULED REDEMPTION		76	76	77	77		(1)		(1)		76				3	05/01/2032	1
31390B-ED-6	FED NATL MTG ASSOC #641032		09/01/2010	SCHEDULED REDEMPTION		783	783	814	807		(24)		(24)		783				34	01/01/2018	1
31390B-E8-7	FED NATL MTG ASSOC #641059		09/01/2010	SCHEDULED REDEMPTION		812	812	814	815		(3)		(3)		812				38	05/01/2032	1
31390B-KV-9	FED NATL MTG ASSOC #641208		09/01/2010	SCHEDULED REDEMPTION		167	167	174	181		(14)		(14)		167				8	06/01/2032	1
31390B-PE-2	FED NATL MTG ASSOC #641321		09/01/2010	SCHEDULED REDEMPTION		18,155	18,155	19,048	19,151		(996)		(996)		18,155				854	04/01/2032	1
31390B-PH-5	FED NATL MTG ASSOC #641324		09/01/2010	SCHEDULED REDEMPTION		76	76	78	82		(6)		(6)		76				4	04/01/2032	1
31390B-PL-6	FED NATL MTG ASSOC #641327		09/01/2010	SCHEDULED REDEMPTION		4,070	4,070	4,189	4,153		(83)		(83)		4,070				183	04/01/2032	1
31390B-QV-3	FED NATL MTG ASSOC #641368		09/01/2010	SCHEDULED REDEMPTION		1,765	1,765	1,841	1,910		(145)		(145)		1,765				96	04/01/2032	1
31390B-YA-0	FED NATL MTG ASSOC #641605		09/01/2010	SCHEDULED REDEMPTION		37	37	39	39		(2)		(2)		37				2	04/01/2032	1
31390B-3G-1	FED NATL MTG ASSOC #641699		09/01/2010	SCHEDULED REDEMPTION		100	100	102	100						100				4	06/01/2032	1
31390C-NX-0	FED NATL MTG ASSOC #642206		09/01/2010	SCHEDULED REDEMPTION		309	309	310	310		(2)		(2)		309				14	05/01/2032	1
31390C-TD-8	FED NATL MTG ASSOC #642348		09/01/2010	SCHEDULED REDEMPTION		3,479	3,479	3,651	3,601		(122)		(122)		3,479				164	05/01/2032	1
31390D-AR-5	FED NATL MTG ASSOC #642716		09/01/2010	SCHEDULED REDEMPTION		135	135	140	139		(4)		(4)		135				6	06/01/2032	1
31390E-HN-5	FED NATL MTG ASSOC #643837		09/01/2010	SCHEDULED REDEMPTION		2,651	2,651	2,762	2,758		(107)		(107)		2,651				115	05/01/2017	1
31390E-SP-8	FED NATL MTG ASSOC #644126		09/01/2010	SCHEDULED REDEMPTION		570	570	572	573		(2)		(2)		570				28	05/01/2032	1
31390F-C7-2	FED NATL MTG ASSOC #644594		09/01/2010	SCHEDULED REDEMPTION		238	238	245	245		(7)		(7)		238				11	05/01/2032	1
31390F-UD-9	FED NATL MTG ASSOC #645080		09/01/2010	SCHEDULED REDEMPTION		702	702	734	742		(40)		(40)		702				36	06/01/2032	1
31390G-GV-3	FED NATL MTG ASSOC #645612		09/01/2010	SCHEDULED REDEMPTION		28	28	29	29		(2)		(2)		28				1	06/01/2032	1
31390H-FP-5	FED NATL MTG ASSOC #646474		09/01/2010	SCHEDULED REDEMPTION		500	500	523	532		(32)		(32)		500				25	06/01/2032	1
31390H-KW-4	FED NATL MTG ASSOC #646609		09/01/2010	SCHEDULED REDEMPTION		2,532	2,532	2,659	2,661		(129)		(129)		2,532				115	07/01/2032	1
31390H-QC-2	FED NATL MTG ASSOC #646751		09/01/2010	SCHEDULED REDEMPTION		158	158	166	175		(17)		(17)		158				7	10/01/2032	1
31390H-QN-8	FED NATL MTG ASSOC #646761		09/01/2010	SCHEDULED REDEMPTION		8	8	8	8		(1)		(1)		8					01/01/2033	1
31390J-CP-4	FED NATL MTG ASSOC #647278		09/01/2010	SCHEDULED REDEMPTION		980	980	1,028	1,034		(54)		(54)		980				46	05/01/2032	1
31390J-CX-7	FED NATL MTG ASSOC #647286		09/01/2010	SCHEDULED REDEMPTION		79	79	80	82		(3)		(3)		79				4	05/01/2032	1
31390J-EP-2	FED NATL MTG ASSOC #647342		09/01/2010	SCHEDULED REDEMPTION		34,409	34,409	34,602	34,691		(283)		(283)		34,409				1,492	07/01/2032	1
31390J-J9-3	FED NATL MTG ASSOC #647488		09/01/2010	SCHEDULED REDEMPTION		523	523	526	526		(3)		(3)		523				25	06/01/2032	1
31390J-ZL-8	FED NATL MTG ASSOC #647947		09/01/2010	SCHEDULED REDEMPTION		26,272	26,272	26,718	26,624		(352)		(352)		26,272				1,221	06/01/2032	1
31390J-2Q-3	FED NATL MTG ASSOC #647983		09/01/2010	SCHEDULED REDEMPTION		178	178	186	191		(13)		(13)		178				9	03/01/2032	1
31390J-3Z-2	FED NATL MTG ASSOC #648016		09/01/2010	SCHEDULED REDEMPTION		739	739	743	745		(6)		(6)		739				33	07/01/2032	1
31390K-MJ-4	FED NATL MTG ASSOC #648461		09/01/2010	SCHEDULED REDEMPTION		729	729	770	784		(56)		(56)		729				40	07/01/2032	1
31390K-RX-8	FED NATL MTG ASSOC #648602		09/01/2010	SCHEDULED REDEMPTION		27	27	27	27						27				1	07/01/2032	1
31390L-E4-4	FED NATL MTG ASSOC #649155		09/01/2010	SCHEDULED REDEMPTION		321	321	335	332		(12)		(12)		321				15	07/01/2032	1
31390L-SX-5	FED NATL MTG ASSOC #649534		09/01/2010	SCHEDULED REDEMPTION		1,070	1,070	1,118	1,088		(19)		(19)		1,070				52	06/01/2032	1
31390L-WA-0	FED NATL MTG ASSOC #649641		09/01/2010	SCHEDULED REDEMPTION		43	43	44	44						43				2	07/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31390M-QJ-6	FED NATL MTG ASSOC #650357		09/01/2010	SCHEDULED REDEMPTION		518	518	544	546		(29)		(29)		518				24	11/01/2032	1
31390M-YU-2	FED NATL MTG ASSOC #650623		09/01/2010	SCHEDULED REDEMPTION		22	22	23	23						22				1	07/01/2032	1
31390N-QQ-8	FED NATL MTG ASSOC #651263		09/01/2010	SCHEDULED REDEMPTION		85	85	89	90		(6)		(6)		85				4	07/01/2032	1
31390N-TB-8	FED NATL MTG ASSOC #651346		09/01/2010	SCHEDULED REDEMPTION		2,744	2,744	2,898	2,962		(218)		(218)		2,744				149	07/01/2032	1
31390N-T5-1	FED NATL MTG ASSOC #651372		09/01/2010	SCHEDULED REDEMPTION		59	59	59	59		(1)		(1)		59				3	07/01/2032	1
31390N-2T-8	FED NATL MTG ASSOC #651586		09/01/2010	SCHEDULED REDEMPTION		754	754	758	760		(7)		(7)		754				36	07/01/2032	1
31390N-3C-4	FED NATL MTG ASSOC #651595		09/01/2010	SCHEDULED REDEMPTION		54,544	54,544	54,843	54,988		(444)		(444)		54,544				2,464	07/01/2032	1
31390N-5L-2	FED NATL MTG ASSOC #651651		09/01/2010	SCHEDULED REDEMPTION		28	28	29	30		(2)		(2)		28				1	08/01/2032	1
31390P-CQ-8	FED NATL MTG ASSOC #651779		09/01/2010	SCHEDULED REDEMPTION		529	529	555	565		(36)		(36)		529				25	08/01/2032	1
31390P-GK-7	FED NATL MTG ASSOC #651902		09/01/2010	SCHEDULED REDEMPTION		3,332	3,332	3,353	3,367		(35)		(35)		3,332				154	08/01/2032	1
31390Q-HX-6	FED NATL MTG ASSOC #652846		09/01/2010	SCHEDULED REDEMPTION		1,284	1,284	1,348	1,370		(86)		(86)		1,284				62	09/01/2032	1
31390Q-MB-8	FED NATL MTG ASSOC #652954		09/01/2010	SCHEDULED REDEMPTION		149	149	155	163		(14)		(14)		149				8	02/01/2032	1
31390Q-2V-6	FED NATL MTG ASSOC #653388		09/01/2010	SCHEDULED REDEMPTION		451	451	474	482		(31)		(31)		451				21	10/01/2032	1
31390R-BH-5	FED NATL MTG ASSOC #653540		09/01/2010	SCHEDULED REDEMPTION		474	474	498	506		(32)		(32)		474				22	08/01/2032	1
31390R-EX-7	FED NATL MTG ASSOC #653650		09/01/2010	SCHEDULED REDEMPTION		344	344	352	352		(8)		(8)		344				17	08/01/2032	1
31390R-E6-6	FED NATL MTG ASSOC #653657		09/01/2010	SCHEDULED REDEMPTION		37	37	39	41		(4)		(4)		37				2	08/01/2032	1
31390T-KX-6	FED NATL MTG ASSOC #655610		09/01/2010	SCHEDULED REDEMPTION		617	617	622	620		(3)		(3)		617				29	08/01/2032	1
31390T-TK-5	FED NATL MTG ASSOC #655854		09/01/2010	SCHEDULED REDEMPTION		30	30	32	32		(1)		(1)		30				1	08/01/2032	1
31390T-T6-6	FED NATL MTG ASSOC #655873		09/01/2010	SCHEDULED REDEMPTION		314	314	330	332		(18)		(18)		314				15	08/01/2032	1
31390T-UF-4	FED NATL MTG ASSOC #655882		09/01/2010	SCHEDULED REDEMPTION		2,903	2,903	3,049	3,064		(161)		(161)		2,903				140	08/01/2032	1
31390U-AQ-9	FED NATL MTG ASSOC #656215		09/01/2010	SCHEDULED REDEMPTION		17,585	17,585	17,694	17,760		(175)		(175)		17,585				764	08/01/2032	1
31390U-B9-6	FED NATL MTG ASSOC #656264		09/01/2010	SCHEDULED REDEMPTION		26,374	26,374	26,512	26,479		(106)		(106)		26,374				1,282	07/01/2032	1
31390U-C5-3	FED NATL MTG ASSOC #656292		09/01/2010	SCHEDULED REDEMPTION		421	421	442	441		(19)		(19)		421				20	09/01/2032	1
31390U-D9-4	FED NATL MTG ASSOC #656328		09/01/2010	SCHEDULED REDEMPTION		823	823	846	840		(17)		(17)		823				33	10/01/2017	1
31390U-QB-5	FED NATL MTG ASSOC #656650		09/01/2010	SCHEDULED REDEMPTION		68	68	68	68		(1)		(1)		68				3	05/01/2032	1
31390U-RZ-1	FED NATL MTG ASSOC #656704		09/01/2010	SCHEDULED REDEMPTION		12,272	12,272	12,888	12,938		(665)		(665)		12,272				597	08/01/2032	1
31390V-KP-8	FED NATL MTG ASSOC #657402		09/01/2010	SCHEDULED REDEMPTION		139,803	139,803	144,398	143,026		(3,223)		(3,223)		139,803				5,665	11/01/2017	1
31390W-4M-1	FED NATL MTG ASSOC #658828		09/01/2010	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23				1	08/01/2032	1
31390X-UY-4	FED NATL MTG ASSOC #659499		09/01/2010	SCHEDULED REDEMPTION		19,634	19,634	19,843	19,764		(129)		(129)		19,634				755	02/01/2033	1
31390Y-PP-7	FED NATL MTG ASSOC #660230		09/01/2010	SCHEDULED REDEMPTION		1,800	1,800	1,890	1,895		(95)		(95)		1,800				79	09/01/2032	1
31391A-RJ-0	FED NATL MTG ASSOC #661189		09/01/2010	SCHEDULED REDEMPTION		2,745	2,745	2,883	2,967		(222)		(222)		2,745				133	07/01/2032	1
31391A-X4-6	FED NATL MTG ASSOC #661399		09/01/2010	SCHEDULED REDEMPTION		851	851	872	867		(17)		(17)		851				37	10/01/2032	1
31391B-DJ-3	FED NATL MTG ASSOC #661705		09/01/2010	SCHEDULED REDEMPTION		3,800	3,800	3,907	3,905		(105)		(105)		3,800				177	08/01/2032	1
31391B-MR-5	FED NATL MTG ASSOC #661968		09/01/2010	SCHEDULED REDEMPTION		2,121	2,121	2,225	2,245		(124)		(124)		2,121				102	10/01/2032	1
31391B-RY-5	FED NATL MTG ASSOC #662103		09/01/2010	SCHEDULED REDEMPTION		51,843	51,843	53,036	52,657		(814)		(814)		51,843				2,117	09/01/2017	1
31391B-7G-6	FED NATL MTG ASSOC #662495		09/01/2010	SCHEDULED REDEMPTION		640	640	672	673		(33)		(33)		640				30	09/01/2032	1
31391C-NF-8	FED NATL MTG ASSOC #662890		09/01/2010	SCHEDULED REDEMPTION		5,833	5,833	5,979	5,959		(125)		(125)		5,833				244	12/01/2032	1
31391C-PD-1	FED NATL MTG ASSOC #662920		09/01/2010	SCHEDULED REDEMPTION		31,285	31,285	32,340	32,153		(867)		(867)		31,285				1,185	11/01/2017	1
31391C-QA-6	FED NATL MTG ASSOC #662949		09/01/2010	SCHEDULED REDEMPTION		43	43	44	44		(1)		(1)		43				2	02/01/2033	1
31391C-XS-9	FED NATL MTG ASSOC #663189		09/01/2010	SCHEDULED REDEMPTION		401	401	411	408		(7)		(7)		401				15	09/01/2017	1
31391D-J6-1	FED NATL MTG ASSOC #663685		09/01/2010	SCHEDULED REDEMPTION		72,159	72,159	74,158	73,315		(1,156)		(1,156)		72,159				2,926	01/01/2018	1
31391D-QV-8	FED NATL MTG ASSOC #663868		09/01/2010	SCHEDULED REDEMPTION		257	257	270	275		(17)		(17)		257				12	10/01/2032	1
31391G-G2-6	FED NATL MTG ASSOC #666317		09/01/2010	SCHEDULED REDEMPTION		69	69	71	71		(2)		(2)		69				3	09/01/2032	1
31391G-2Y-1	FED NATL MTG ASSOC #666891		09/01/2010	SCHEDULED REDEMPTION		7,054	7,054	7,408	7,369		(315)		(315)		7,054				322	11/01/2032	1
31391H-AM-6	FED NATL MTG ASSOC #667012		09/01/2010	SCHEDULED REDEMPTION		4,751	4,751	4,878	4,843		(92)		(92)		4,751				185	11/01/2017	1
31391H-EQ-3	FED NATL MTG ASSOC #667143		09/01/2010	SCHEDULED REDEMPTION		144,894	144,894	148,137	147,305		(2,411)		(2,411)		144,894				5,887	10/01/2017	1
31391H-UK-8	FED NATL MTG ASSOC #667586		09/01/2010	SCHEDULED REDEMPTION		5,707	5,707	5,988	6,060		(352)		(352)		5,707				277	10/01/2032	1
31391M-GG-2	FED NATL MTG ASSOC #670799		09/01/2010	SCHEDULED REDEMPTION		3,334	3,334	3,391	3,412		(78)		(78)		3,334				64	11/01/2032	1
31391M-4X-8	FED NATL MTG ASSOC #671438		09/01/2010	SCHEDULED REDEMPTION		67	67	70	72		(5)		(5)		67				3	10/01/2032	1
31391M-6Y-4	FED NATL MTG ASSOC #671487		09/01/2010	SCHEDULED REDEMPTION		951	951	966	960		(9)		(9)		951				38	11/01/2017	1
31391P-Z9-0	FED NATL MTG ASSOC #673168		09/01/2010	SCHEDULED REDEMPTION		9,785	9,785	9,858	9,846		(61)		(61)		9,785				400	12/01/2017	1
31391P-2L-9	FED NATL MTG ASSOC #673179		09/01/2010	SCHEDULED REDEMPTION		31,459	31,459	32,810	32,370		(911)		(911)		31,459				1,364	02/01/2018	1
31391P-5L-6	FED NATL MTG ASSOC #673251		09/01/2010	SCHEDULED REDEMPTION		4,211	4,211	4,242	4,237		(26)		(26)		4,211				162	01/01/2018	1
31391S-RX-0	FED NATL MTG ASSOC #675602		09/01/2010	SCHEDULED REDEMPTION		379	379	397	412		(33)		(33)		379				19	01/01/2032	1
31391S-5Y-2	FED NATL MTG ASSOC #675963		09/01/2010	SCHEDULED REDEMPTION		289	289	302	319		(31)		(31)		289				15	02/01/2032	1
31391T-WE-4	FED NATL MTG ASSOC #676645		09/01/2010	SCHEDULED REDEMPTION		2,254	2,254	2,310	2,304		(50)		(50)		2,254				99	01/01/2033	1
31391U-DE-2	FED NATL MTG ASSOC #677001		09/01/2010	SCHEDULED REDEMPTION		34	34	36	36		(2)		(2)		34				2	01/01/2033	1
31391U-FJ-9	FED NATL MTG ASSOC #677069		09/01/2010	SCHEDULED REDEMPTION		3,142	3,142	3,181	3,163		(22)		(22)		3,142				125	12/01/2032	1
31391U-SA-4	FED NATL MTG ASSOC #677413		09/01/2010	SCHEDULED REDEMPTION		12,560	12,560	12,878	12,807		(246)		(246)		12,560				264	01/01/2033	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 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)
31391V-HB-2	FED NATL MTG ASSOC #678026		09/01/2010	SCHEDULED REDEMPTION		797	797	829	820		(23)		(23)		797				34	09/01/2017	1
31391W-4W-8	FED NATL MTG ASSOC #679537		09/01/2010	SCHEDULED REDEMPTION		483,058	483,058	487,361	485,615		(2,557)		(2,557)		483,058				19,002	03/01/2033	1
31391X-RL-5	FED NATL MTG ASSOC #680091		09/01/2010	SCHEDULED REDEMPTION		404	404	407	407		(3)		(3)		404				16	01/01/2018	1
31391Y-VS-3	FED NATL MTG ASSOC #681125		09/01/2010	SCHEDULED REDEMPTION		722	722	740	735		(13)		(13)		722				31	02/01/2033	1
31400A-UN-6	FED NATL MTG ASSOC #681989		09/01/2010	SCHEDULED REDEMPTION		403	403	424	429		(26)		(26)		403				19	01/01/2033	1
31400B-YK-6	FED NATL MTG ASSOC #683014		09/01/2010	SCHEDULED REDEMPTION		2,119	2,119	2,134	2,132		(13)		(13)		2,119				85	02/01/2018	1
31400C-AQ-7	FED NATL MTG ASSOC #683215		09/01/2010	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20				1	02/01/2033	1
31400D-A8-5	FED NATL MTG ASSOC #684131		09/01/2010	SCHEDULED REDEMPTION		968	968	989	983		(15)		(15)		968				34	02/01/2018	1
31400E-V9-8	FED NATL MTG ASSOC #685640		09/01/2010	SCHEDULED REDEMPTION		17,629	17,629	18,169	18,048		(419)		(419)		17,629				345	02/01/2033	1
31400F-RF-6	FED NATL MTG ASSOC #686386		09/01/2010	SCHEDULED REDEMPTION		1,819	1,819	1,861	1,842		(23)		(23)		1,819				77	03/01/2033	1
31400F-R4-1	FED NATL MTG ASSOC #686407		09/01/2010	SCHEDULED REDEMPTION		747	747	763	759		(12)		(12)		747				27	03/01/2018	1
31400H-TG-8	FED NATL MTG ASSOC #688251		09/01/2010	SCHEDULED REDEMPTION		121,002	121,002	122,287	121,698		(696)		(696)		121,002				4,873	02/01/2033	1
31400J-DN-6	FED NATL MTG ASSOC #688709		09/01/2010	SCHEDULED REDEMPTION		624	624	656	665		(40)		(40)		624				30	03/01/2033	1
31400K-YD-2	FED NATL MTG ASSOC #690208		09/01/2010	SCHEDULED REDEMPTION		26	26	28	27		(1)		(1)		26				1	03/01/2033	1
31400P-KV-6	FED NATL MTG ASSOC #693408		09/01/2010	SCHEDULED REDEMPTION		645	645	637	641		4		4		645				23	04/01/2018	1
31400Q-BV-4	FED NATL MTG ASSOC #694052		09/01/2010	SCHEDULED REDEMPTION		16,351	16,351	16,525	16,546		(194)		(194)		16,351				673	04/01/2033	1
31400Q-JF-1	FED NATL MTG ASSOC #694262		09/01/2010	SCHEDULED REDEMPTION		44	44	45	44						44				2	03/01/2033	1
31400Q-QU-0	FED NATL MTG ASSOC #694467		09/01/2010	SCHEDULED REDEMPTION		39,512	39,512	40,440	40,328		(816)		(816)		39,512				1,585	03/01/2033	1
31400Q-SW-4	FED NATL MTG ASSOC #694533		09/01/2010	SCHEDULED REDEMPTION		2,927	2,927	3,018	2,987		(60)		(60)		2,927				124	03/01/2033	1
31400Q-ZZ-9	FED NATL MTG ASSOC #694760		09/01/2010	SCHEDULED REDEMPTION		37,239	37,239	37,635	37,507		(267)		(267)		37,239				1,484	04/01/2033	1
31400U-TL-8	FED NATL MTG ASSOC #698155		09/01/2010	SCHEDULED REDEMPTION		554,400	554,400	561,070	558,427		(4,027)		(4,027)		554,400				22,356	04/01/2033	1
31400W-RF-9	FED NATL MTG ASSOC #699886		09/01/2010	SCHEDULED REDEMPTION		62	62	65	66		(5)		(5)		62				3	04/01/2033	1
31400W-RX-0	FED NATL MTG ASSOC #699902		09/01/2010	SCHEDULED REDEMPTION		4,835	4,835	4,895	4,863		(29)		(29)		4,835				192	04/01/2033	1
31400Y-GF-7	FED NATL MTG ASSOC #701398		09/01/2010	SCHEDULED REDEMPTION		2,325	2,325	2,342	2,339		(15)		(15)		2,325				92	02/01/2018	1
31401A-HH-3	FED NATL MTG ASSOC #702332		09/01/2010	SCHEDULED REDEMPTION		2,150	2,150	2,127	2,133		18		18		2,150				77	05/01/2018	1
31401B-P4-1	FED NATL MTG ASSOC #703443		09/01/2010	SCHEDULED REDEMPTION		1,853	1,853	1,893	1,880		(27)		(27)		1,853				67	05/01/2018	1
31401C-GJ-6	FED NATL MTG ASSOC #704101		09/01/2010	SCHEDULED REDEMPTION		21,294	21,294	21,520	21,429		(135)		(135)		21,294				848	05/01/2033	1
31401C-RN-5	FED NATL MTG ASSOC #704393		09/01/2010	SCHEDULED REDEMPTION		220	220	227	224		(4)		(4)		220				10	05/01/2033	1
31401F-XJ-0	FED NATL MTG ASSOC #707281		09/01/2010	SCHEDULED REDEMPTION		40	40	40	40		(1)		(1)		40				2	05/01/2033	1
31401H-KB-7	FED NATL MTG ASSOC #708690		09/01/2010	SCHEDULED REDEMPTION		1,560	1,560	1,594	1,584		(24)		(24)		1,560				55	06/01/2018	1
31401J-S6-6	FED NATL MTG ASSOC #709841		09/01/2010	SCHEDULED REDEMPTION		603	603	617	612		(10)		(10)		603				22	06/01/2018	1
31401J-3L-0	FED NATL MTG ASSOC #710103		09/01/2010	SCHEDULED REDEMPTION		56	56	57	57		(1)		(1)		56				3	05/01/2033	1
31401L-RC-9	FED NATL MTG ASSOC #711583		09/01/2010	SCHEDULED REDEMPTION		705	705	723	717		(12)		(12)		705				29	03/01/2018	1
31401V-3P-4	FED NATL MTG ASSOC #720006		09/01/2010	SCHEDULED REDEMPTION		54,713	54,713	55,294	55,096		(383)		(383)		54,713				2,161	07/01/2033	1
31401X-H8-3	FED NATL MTG ASSOC #721255		09/01/2010	SCHEDULED REDEMPTION		410,605	410,605	414,968	412,934		(2,329)		(2,329)		410,605				16,239	07/01/2033	1
31401X-YB-7	FED NATL MTG ASSOC #721706		09/01/2010	SCHEDULED REDEMPTION		33,523	33,523	33,879	33,737		(213)		(213)		33,523				1,307	04/01/2033	1
31401X-YU-5	FED NATL MTG ASSOC #721723		09/01/2010	SCHEDULED REDEMPTION		43,745	43,745	44,829	44,597		(852)		(852)		43,745				1,924	06/01/2033	1
31402A-RP-3	FED NATL MTG ASSOC #723294		09/01/2010	SCHEDULED REDEMPTION		6,193	6,193	6,359	6,268		(75)		(75)		6,193				246	10/01/2017	1
31402B-EH-3	FED NATL MTG ASSOC #723836		09/01/2010	SCHEDULED REDEMPTION		72,794	72,794	73,567	73,252		(459)		(459)		72,794				2,927	06/01/2033	1
31402C-PX-4	FED NATL MTG ASSOC #725038		09/01/2010	SCHEDULED REDEMPTION		41,231	41,231	42,060	41,811		(579)		(579)		41,231				1,637	11/01/2018	1
31402C-RV-6	FED NATL MTG ASSOC #725100		09/01/2010	SCHEDULED REDEMPTION		41,185	41,185	42,050	41,777		(592)		(592)		41,185				1,630	11/01/2018	1
31402C-TT-9	FED NATL MTG ASSOC #725162		09/01/2010	SCHEDULED REDEMPTION		901	901	920	918		(17)		(17)		901				39	02/01/2034	1
31402C-5E-8	FED NATL MTG ASSOC #725445		09/01/2010	SCHEDULED REDEMPTION		10,132	10,132	10,075	10,094		38		38		10,132				328	05/01/2019	1
31402D-F7-0	FED NATL MTG ASSOC #725690		09/01/2010	SCHEDULED REDEMPTION		13,614	13,614	13,959	13,901		(287)		(287)		13,614				590	08/01/2034	1
31402E-KE-7	FED NATL MTG ASSOC #726693		09/01/2010	SCHEDULED REDEMPTION		4,574	4,574	4,632	4,606		(32)		(32)		4,574				182	10/01/2033	1
31402G-4Q-3	FED NATL MTG ASSOC #729031		09/01/2010	SCHEDULED REDEMPTION		2,116	2,116	2,092	2,096		20		20		2,116				74	07/01/2018	1
31402H-YP-0	FED NATL MTG ASSOC #729818		09/01/2010	SCHEDULED REDEMPTION		434	434	443	439		(6)		(6)		434				16	02/01/2019	1
31402J-F9-3	FED NATL MTG ASSOC #730192		09/01/2010	SCHEDULED REDEMPTION		46,497	46,497	47,021	47,007		(510)		(510)		46,497				2,017	08/01/2034	1
31402K-VV-3	FED NATL MTG ASSOC #731528		09/01/2010	SCHEDULED REDEMPTION		348	348	352	351		(3)		(3)		348				13	07/01/2018	1
31402K-2L-7	FED NATL MTG ASSOC #731679		09/01/2010	SCHEDULED REDEMPTION		804	804	822	816		(12)		(12)		804				28	02/01/2019	1
31402N-J7-4	FED NATL MTG ASSOC #733886		09/01/2010	SCHEDULED REDEMPTION		9,765	9,765	9,918	9,865		(100)		(100)		9,765				389	12/01/2017	1
31402Q-BK-6	FED NATL MTG ASSOC #734542		09/01/2010	SCHEDULED REDEMPTION		96	96	101	106		(10)		(10)		96				5	06/01/2033	1
31402Q-JS-1	FED NATL MTG ASSOC #734773		09/01/2010	SCHEDULED REDEMPTION		7,260	7,260	7,400	7,352		(93)		(93)		7,260				270	09/01/2018	1
31402Q-4B-4	FED NATL MTG ASSOC #735318		09/01/2010	SCHEDULED REDEMPTION		23,045	23,045	23,022	23,029		16		16		23,045				745	11/01/2019	1
31402S-QG-5	FED NATL MTG ASSOC #736755		09/01/2010	SCHEDULED REDEMPTION		1,437	1,437	1,508	1,507		(70)		(70)		1,437				67	08/01/2034	1
31402T-M7-7	FED NATL MTG ASSOC #737582		09/01/2010	SCHEDULED REDEMPTION		8,389	8,389	8,612	8,607		(218)		(218)		8,389				366	09/01/2033	1
31402U-SV-5	FED NATL MTG ASSOC #738632		09/01/2010	SCHEDULED REDEMPTION		740	740	749	747		(6)		(6)		740				27	11/01/2018	1
31402V-H4-5	FED NATL MTG ASSOC #739251		09/01/2010	SCHEDULED REDEMPTION		21	21	22	22		(2)		(2)		21				1	09/01/2033	1
31402W-F4-5	FED NATL MTG ASSOC #740087		09/01/2010	SCHEDULED REDEMPTION		288	288	295	293		(4)		(4)		288				10	09/01/2018	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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)
31402W-QE-1	FED NATL MTG ASSOC #740353		09/01/2010	SCHEDULED REDEMPTION		105,599	105,599	106,915	106,469		(871)		(871)		105,599				4,228	10/01/2033	1
31402X-PP-5	FED NATL MTG ASSOC #741230		09/01/2010	SCHEDULED REDEMPTION		1,714	1,714	1,695	1,702		12		12		1,714				62	09/01/2018	1
31402X-5Z-5	FED NATL MTG ASSOC #741664		09/01/2010	SCHEDULED REDEMPTION		211	211	217	215		(4)		(4)		211				9	10/01/2033	1
31402Y-FH-2	FED NATL MTG ASSOC #741868		09/01/2010	SCHEDULED REDEMPTION		163,569	163,569	166,897	165,335		(1,766)		(1,766)		163,569				6,616	09/01/2033	1
31402Y-JE-5	FED NATL MTG ASSOC #741961		09/01/2010	SCHEDULED REDEMPTION		16,725	16,725	16,830	16,768		(42)		(42)		16,725				669	09/01/2033	1
31403A-MX-0	FED NATL MTG ASSOC #742974		09/01/2010	SCHEDULED REDEMPTION		90,990	90,990	93,833	93,239		(2,250)		(2,250)		90,990				4,064	10/01/2033	1
31403B-H8-9	FED NATL MTG ASSOC #743755		09/01/2010	SCHEDULED REDEMPTION		35,256	35,256	36,191	36,171		(915)		(915)		35,256				1,540	11/01/2033	1
31403D-WF-2	FED NATL MTG ASSOC #745946		09/01/2010	SCHEDULED REDEMPTION		42,832	42,832	42,538	42,638		194		194		42,832				1,705	11/01/2036	1
31403D-4H-9	FED NATL MTG ASSOC #746124		09/01/2010	SCHEDULED REDEMPTION		5,941	5,941	6,092	6,084		(142)		(142)		5,941				192	05/01/2023	1
31403G-XW-7	FED NATL MTG ASSOC #748693		09/01/2010	SCHEDULED REDEMPTION		73,036	73,036	76,037	77,911		(4,875)		(4,875)		73,036				3,178	10/01/2033	1
31403G-Z4-7	FED NATL MTG ASSOC #748763		09/01/2010	SCHEDULED REDEMPTION		13,184	13,184	13,629	13,598		(414)		(414)		13,184				524	11/01/2018	1
31403G-5B-4	FED NATL MTG ASSOC #748842		09/01/2010	SCHEDULED REDEMPTION		17,199	17,199	17,912	18,077		(879)		(879)		17,199				689	06/01/2022	1
31403H-E5-5	FED NATL MTG ASSOC #749056		09/01/2010	SCHEDULED REDEMPTION		7,435	7,435	7,311	7,361		74		74		7,435				289	11/01/2033	1
31403J-ZM-1	FED NATL MTG ASSOC #750548		09/01/2010	SCHEDULED REDEMPTION		28,129	28,129	27,654	27,871		258		258		28,129				1,123	02/01/2034	1
31403K-R4-7	FED NATL MTG ASSOC #751207		09/01/2010	SCHEDULED REDEMPTION		1,565	1,565	1,603	1,589		(24)		(24)		1,565				68	01/01/2034	1
31403M-E5-4	FED NATL MTG ASSOC #752656		09/01/2010	SCHEDULED REDEMPTION		606,942	606,942	618,270	613,986		(7,044)		(7,044)		606,942				23,379	02/01/2034	1
31403M-UU-1	FED NATL MTG ASSOC #753095		09/01/2010	SCHEDULED REDEMPTION		492,767	492,767	502,930	499,453		(6,686)		(6,686)		492,767				20,265	12/01/2033	1
31403Q-NJ-5	FED NATL MTG ASSOC #754693		09/01/2010	SCHEDULED REDEMPTION		66,630	66,630	68,691	68,689		(2,059)		(2,059)		66,630				2,814	11/01/2033	1
31403R-AX-6	FED NATL MTG ASSOC #755222		09/01/2010	SCHEDULED REDEMPTION		135	135	137	137		(1)		(1)		135				6	11/01/2033	1
31403S-FA-9	FED NATL MTG ASSOC #756261		09/01/2010	SCHEDULED REDEMPTION		7,395	7,395	7,271	7,287		107		107		7,395				303	11/01/2033	1
31403S-K9-6	FED NATL MTG ASSOC #756420		09/01/2010	SCHEDULED REDEMPTION		17,281	17,281	18,081	17,956		(675)		(675)		17,281				755	08/01/2034	1
31403T-R9-7	FED NATL MTG ASSOC #757512		09/01/2010	SCHEDULED REDEMPTION		207,094	207,094	211,511	209,719		(2,625)		(2,625)		207,094				8,517	02/01/2034	1
31403T-5M-2	FED NATL MTG ASSOC #757852		09/01/2010	SCHEDULED REDEMPTION		2,754	2,754	2,675	2,702		53		53		2,754				90	08/01/2020	1
31403U-GR-6	FED NATL MTG ASSOC #758108		09/01/2010	SCHEDULED REDEMPTION		1,293	1,293	1,307	1,302		(9)		(9)		1,293				46	12/01/2018	1
31403V-YT-0	FED NATL MTG ASSOC #759522		09/01/2010	SCHEDULED REDEMPTION		8,256	8,256	8,117	8,172		84		84		8,256				326	02/01/2034	1
31403V-ZJ-1	FED NATL MTG ASSOC #759545		09/01/2010	SCHEDULED REDEMPTION		17,343	17,343	17,050	17,134		208		208		17,343				676	02/01/2034	1
31403X-PA-7	FED NATL MTG ASSOC #761017		09/01/2010	SCHEDULED REDEMPTION		974	974	984	980		(6)		(6)		974				35	12/01/2018	1
31403X-QD-0	FED NATL MTG ASSOC #761052		09/01/2010	SCHEDULED REDEMPTION		14,994	14,994	15,163	15,159		(164)		(164)		14,994				673	12/01/2033	1
31403Y-B3-6	FED NATL MTG ASSOC #761558		09/01/2010	SCHEDULED REDEMPTION		10,046	10,046	9,878	9,940		106		106		10,046				411	12/01/2033	1
31404A-NU-4	FED NATL MTG ASSOC #762803		09/01/2010	SCHEDULED REDEMPTION		593	593	606	601		(8)		(8)		593				21	10/01/2018	1
31404A-VR-2	FED NATL MTG ASSOC #763024		09/01/2010	SCHEDULED REDEMPTION		7,722	7,722	7,780	7,770		(48)		(48)		7,722				307	08/01/2018	1
31404A-7D-0	FED NATL MTG ASSOC #763292		09/01/2010	SCHEDULED REDEMPTION		12,072	12,072	12,335	12,222		(150)		(150)		12,072				410	03/01/2019	1
31404B-M4-1	FED NATL MTG ASSOC #763679		09/01/2010	SCHEDULED REDEMPTION		27,085	27,085	28,160	27,534		(449)		(449)		27,085				1,175	01/01/2034	1
31404B-QD-7	FED NATL MTG ASSOC #763752		09/01/2010	SCHEDULED REDEMPTION		15,277	15,277	15,019	15,131		147		147		15,277				618	01/01/2034	1
31404B-V7-4	FED NATL MTG ASSOC #763938		09/01/2010	SCHEDULED REDEMPTION		76,299	76,299	75,011	75,564		735		735		76,299				3,102	01/01/2034	1
31404C-TY-6	FED NATL MTG ASSOC #764767		09/01/2010	SCHEDULED REDEMPTION		1,444	1,444	1,419	1,429		15		15		1,444				57	03/01/2034	1
31404D-NP-9	FED NATL MTG ASSOC #765498		09/01/2010	SCHEDULED REDEMPTION		814	814	834	845		(32)		(32)		814				35	01/01/2034	1
31404D-3V-8	FED NATL MTG ASSOC #765912		09/01/2010	SCHEDULED REDEMPTION		50,184	50,184	49,337	49,700		484		484		50,184				2,021	02/01/2034	1
31404E-HD-1	FED NATL MTG ASSOC #766228		09/01/2010	SCHEDULED REDEMPTION		8,777	8,777	8,967	8,916		(140)		(140)		8,777				359	02/01/2034	1
31404E-JY-3	FED NATL MTG ASSOC #766279		09/01/2010	SCHEDULED REDEMPTION		20,970	20,970	20,617	20,766		205		205		20,970				839	03/01/2034	1
31404E-RD-0	FED NATL MTG ASSOC #766484		09/01/2010	SCHEDULED REDEMPTION		1,548	1,548	1,522	1,534		14		14		1,548				57	03/01/2034	1
31404F-DR-1	FED NATL MTG ASSOC #767012		09/01/2010	SCHEDULED REDEMPTION		1,234	1,234	1,279	1,269		(35)		(35)		1,234				53	10/01/2034	1
31404F-VU-4	FED NATL MTG ASSOC #767527		09/01/2010	SCHEDULED REDEMPTION		8,502	8,502	8,691	8,604		(102)		(102)		8,502				338	02/01/2034	1
31404J-CX-1	FED NATL MTG ASSOC #769686		09/01/2010	SCHEDULED REDEMPTION		29	29	30	30		(1)		(1)		29				1	03/01/2034	1
31404J-G5-8	FED NATL MTG ASSOC #769820		09/01/2010	SCHEDULED REDEMPTION		746	746	773	767		(21)		(21)		746				31	03/01/2034	1
31404J-Q4-0	FED NATL MTG ASSOC #770075		09/01/2010	SCHEDULED REDEMPTION		8,671	8,671	8,526	8,548		123		123		8,671				338	03/01/2034	1
31404K-HA-3	FED NATL MTG ASSOC #770725		09/01/2010	SCHEDULED REDEMPTION		19,814	19,814	19,480	19,629		185		185		19,814				814	04/01/2034	1
31404K-LT-7	FED NATL MTG ASSOC #770838		09/01/2010	SCHEDULED REDEMPTION		354	354	348	350		4		4		354				14	04/01/2034	1
31404K-SL-7	FED NATL MTG ASSOC #771023		09/01/2010	SCHEDULED REDEMPTION		956	956	940	944		12		12		956				37	04/01/2034	1
31404K-UM-2	FED NATL MTG ASSOC #771088		09/01/2010	SCHEDULED REDEMPTION		25,757	25,757	25,323	25,481		276		276		25,757				1,062	02/01/2034	1
31404N-3C-8	FED NATL MTG ASSOC #773995		09/01/2010	SCHEDULED REDEMPTION		23,007	23,007	22,619	22,725		282		282		23,007				938	03/01/2034	1
31404P-KD-2	FED NATL MTG ASSOC #774392		09/01/2010	SCHEDULED REDEMPTION		865	865	851	856		10		10		865				34	04/01/2034	1
31404X-UU-6	FED NATL MTG ASSOC #781895		09/01/2010	SCHEDULED REDEMPTION		4,840	4,840	4,855	4,845		(5)		(5)		4,840				192	04/01/2032	1
31404Y-NA-6	FED NATL MTG ASSOC #782585		09/01/2010	SCHEDULED REDEMPTION		49,525	49,525	48,848	49,066		459		459		49,525				1,987	06/01/2034	1
31405D-SM-0	FED NATL MTG ASSOC #786324		09/01/2010	SCHEDULED REDEMPTION		100,534	100,534	103,182	102,995		(2,462)		(2,462)		100,534				4,370	07/01/2034	1
31405J-J9-6	FED NATL MTG ASSOC #790588		09/01/2010	SCHEDULED REDEMPTION		32,268	32,268	32,818	32,706		(437)		(437)		32,268				1,453	09/01/2034	1
31405M-RA-7	FED NATL MTG ASSOC #793481		09/01/2010	SCHEDULED REDEMPTION		4,259	4,259	4,309	4,297		(38)		(38)		4,259				153	08/01/2019	1
31405M-Z2-6	FED NATL MTG ASSOC #793761		09/01/2010	SCHEDULED REDEMPTION		2,185	2,185	2,243	2,238		(53)		(53)		2,185				103	09/01/2034	1
31405R-ER-3	FED NATL MTG ASSOC #796744		09/01/2010	SCHEDULED REDEMPTION		108,272	108,272	113,635	111,166		(2,894)		(2,894)		108,272				4,708	10/01/2034	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31405R-6Q-4	FED NATL MTG ASSOC #797479		09/01/2010	SCHEDULED REDEMPTION		69,137	69,137	71,297	71,133		(1,996)		(1,996)		69,137				3,089	03/01/2035	1
31405S-JS-4	FED NATL MTG ASSOC #797773		09/01/2010	SCHEDULED REDEMPTION		5,337	5,337	5,420	5,390		(54)		(54)		5,337				189	03/01/2020	1
31405U-M6-3	FED NATL MTG ASSOC #799681		09/01/2010	SCHEDULED REDEMPTION		15,186	15,186	15,938	15,758		(572)		(572)		15,186				680	11/01/2034	1
31405Y-3N-9	FED NATL MTG ASSOC #803705		09/01/2010	SCHEDULED REDEMPTION		4,209	4,209	4,341	4,309		(99)		(99)		4,209				183	09/01/2034	1
31406B-3Z-1	FED NATL MTG ASSOC #805516		09/01/2010	SCHEDULED REDEMPTION		3,270	3,270	3,242	3,245		25		25		3,270				130	03/01/2035	1
31406D-XX-9	FED NATL MTG ASSOC #807194		09/01/2010	SCHEDULED REDEMPTION		4,384	4,384	4,433	4,429		(45)		(45)		4,384				174	03/01/2035	1
31406D-YA-8	FED NATL MTG ASSOC #807205		09/01/2010	SCHEDULED REDEMPTION		12,066	12,066	12,243	12,214		(148)		(148)		12,066				421	01/01/2020	1
31406F-A9-2	FED NATL MTG ASSOC #808332		09/01/2010	SCHEDULED REDEMPTION		4,425	4,425	4,625	4,590		(165)		(165)		4,425				210	02/01/2035	1
31406J-L9-2	FED NATL MTG ASSOC #811352		09/01/2010	SCHEDULED REDEMPTION		3,329	3,329	3,368	3,358		(29)		(29)		3,329				121	02/01/2020	1
31406J-RG-0	FED NATL MTG ASSOC #811487		09/01/2010	SCHEDULED REDEMPTION		5,714	5,714	5,663	5,661		53		53		5,714				202	07/01/2020	1
31406J-T4-5	FED NATL MTG ASSOC #811571		09/01/2010	SCHEDULED REDEMPTION		34,876	34,876	36,323	37,072		(2,196)		(2,196)		34,876				1,298	06/01/2021	1
31406J-4T-7	FED NATL MTG ASSOC #811834		09/01/2010	SCHEDULED REDEMPTION		58,257	58,257	60,077	60,269		(2,013)		(2,013)		58,257				2,336	02/01/2035	1
31406J-5H-2	FED NATL MTG ASSOC #811848		09/01/2010	SCHEDULED REDEMPTION		150,053	150,053	154,742	154,976		(4,923)		(4,923)		150,053				6,371	02/01/2035	1
31406J-5W-9	FED NATL MTG ASSOC #811861		09/01/2010	SCHEDULED REDEMPTION		12,845	12,845	12,736	12,745		99		99		12,845				509	03/01/2035	1
31406K-PH-7	FED NATL MTG ASSOC #812324		09/01/2010	SCHEDULED REDEMPTION		2,894	2,894	2,869	2,872		22		22		2,894				115	03/01/2035	1
31406L-CK-2	FED NATL MTG ASSOC #812874		09/01/2010	SCHEDULED REDEMPTION		7,275	7,275	7,391	7,335		(60)		(60)		7,275				289	02/01/2018	1
31406L-EZ-7	FED NATL MTG ASSOC #812952		09/01/2010	SCHEDULED REDEMPTION		73,438	73,438	72,815	72,869		568		568		73,438				2,699	03/01/2035	1
31406L-E2-0	FED NATL MTG ASSOC #812953		09/01/2010	SCHEDULED REDEMPTION		48,107	48,107	47,700	47,737		370		370		48,107				1,973	03/01/2035	1
31406L-FC-7	FED NATL MTG ASSOC #812963		09/01/2010	SCHEDULED REDEMPTION		26,639	26,639	27,471	27,451		(812)		(812)		26,639				1,196	02/01/2035	1
31406L-FD-5	FED NATL MTG ASSOC #812964		09/01/2010	SCHEDULED REDEMPTION		63,970	63,970	65,970	65,778		(1,808)		(1,808)		63,970				2,873	02/01/2035	1
31406M-HD-1	FED NATL MTG ASSOC #813928		09/01/2010	SCHEDULED REDEMPTION		9,251	9,251	9,057	9,113		138		138		9,251				269	11/01/2020	1
31406M-V9-4	FED NATL MTG ASSOC #814340		09/01/2010	SCHEDULED REDEMPTION		44,574	44,574	44,196	44,231		343		343		44,574				1,790	03/01/2035	1
31406N-QT-4	FED NATL MTG ASSOC #815066		09/01/2010	SCHEDULED REDEMPTION		37,611	37,611	37,911	37,770		(158)		(158)		37,611				1,495	04/01/2035	1
31406P-BA-6	FED NATL MTG ASSOC #815533		09/01/2010	SCHEDULED REDEMPTION		7,793	7,793	7,880	7,865		(72)		(72)		7,793				310	03/01/2035	1
31406Q-B9-7	FED NATL MTG ASSOC #816464		09/01/2010	SCHEDULED REDEMPTION		12,092	12,092	11,990	11,999		94		94		12,092				481	03/01/2035	1
31406R-B7-9	FED NATL MTG ASSOC #817362		09/01/2010	SCHEDULED REDEMPTION		765	765	743	745		20		20		765				24	07/01/2020	1
31406R-SR-7	FED NATL MTG ASSOC #817828		09/01/2010	SCHEDULED REDEMPTION		787	787	800	797		(10)		(10)		787				36	10/01/2036	1
31406S-4L-4	FED NATL MTG ASSOC #819027		09/01/2010	SCHEDULED REDEMPTION		6,373	6,373	6,319	6,324		49		49		6,373				253	03/01/2035	1
31406T-CS-8	FED NATL MTG ASSOC #819181		09/01/2010	SCHEDULED REDEMPTION		35,280	35,280	35,641	35,625		(345)		(345)		35,280				1,533	04/01/2035	1
31406T-MF-5	FED NATL MTG ASSOC #819458		09/01/2010	SCHEDULED REDEMPTION		108,099	108,099	108,099	108,099						108,099				3,662	03/01/2034	1
31406T-PC-9	FED NATL MTG ASSOC #819519		09/01/2010	SCHEDULED REDEMPTION		1,248	1,248	1,262	1,260		(12)		(12)		1,248				50	03/01/2035	1
31406U-R9-1	FED NATL MTG ASSOC #820512		09/01/2010	SCHEDULED REDEMPTION		64,472	64,472	62,608	63,037		1,434		1,434		64,472				2,115	07/01/2020	1
31406U-TG-3	FED NATL MTG ASSOC #820551		09/01/2010	SCHEDULED REDEMPTION		111,706	111,706	114,263	113,850		(2,144)		(2,144)		111,706				5,019	04/01/2035	1
31406V-NY-8	FED NATL MTG ASSOC #821307		09/01/2010	SCHEDULED REDEMPTION		798	798	810	807		(9)		(9)		798				29	05/01/2020	1
31406W-JJ-4	FED NATL MTG ASSOC #822065		09/01/2010	SCHEDULED REDEMPTION		2,206	2,206	2,132	2,136		70		70		2,206				71	07/01/2020	1
31406W-Y8-1	FED NATL MTG ASSOC #822535		09/01/2010	SCHEDULED REDEMPTION		1,846	1,846	1,792	1,789		57		57		1,846				59	07/01/2020	1
31406W-7D-0	FED NATL MTG ASSOC #822692		09/01/2010	SCHEDULED REDEMPTION		7,270	7,270	7,361	7,338		(69)		(69)		7,270				264	04/01/2020	1
31406Y-SP-6	FED NATL MTG ASSOC #824126		09/01/2010	SCHEDULED REDEMPTION		10,916	10,916	10,916	10,916						10,916				388	03/01/2035	1
31406Y-6D-7	FED NATL MTG ASSOC #824468		09/01/2010	SCHEDULED REDEMPTION		904	904	915	912		(8)		(8)		904				34	05/01/2020	1
31407B-A4-1	FED NATL MTG ASSOC #825427		09/01/2010	SCHEDULED REDEMPTION		2,815	2,815	2,848	2,838		(23)		(23)		2,815				103	05/01/2020	1
31407B-RH-4	FED NATL MTG ASSOC #825888		09/01/2010	SCHEDULED REDEMPTION		59,770	59,770	58,042	58,346		1,423		1,423		59,770				1,818	08/01/2020	1
31407B-Y5-2	FED NATL MTG ASSOC #826132		09/01/2010	SCHEDULED REDEMPTION		1,058	1,058	1,072	1,068		(10)		(10)		1,058				39	07/01/2020	1
31407C-F3-6	FED NATL MTG ASSOC #826486		09/01/2010	SCHEDULED REDEMPTION		670	670	687	682		(12)		(12)		670				27	07/01/2035	1
31407D-QS-7	FED NATL MTG ASSOC #827665		09/01/2010	SCHEDULED REDEMPTION		18,689	18,689	18,296	18,428		261		261		18,689				510	10/01/2020	1
31407D-XQ-3	FED NATL MTG ASSOC #827887		09/01/2010	SCHEDULED REDEMPTION		1,508	1,508	1,548	1,547		(39)		(39)		1,508				65	06/01/2035	1
31407E-5F-6	FED NATL MTG ASSOC #828946		09/01/2010	SCHEDULED REDEMPTION		2,625	2,625	2,549	2,548		76		76		2,625				87	06/01/2020	1
31407F-BK-5	FED NATL MTG ASSOC #829042		09/01/2010	SCHEDULED REDEMPTION		1,145	1,145	1,161	1,156		(10)		(10)		1,145				41	08/01/2020	1
31407F-CJ-7	FED NATL MTG ASSOC #829073		09/01/2010	SCHEDULED REDEMPTION		1,861	1,861	1,890	1,883		(22)		(22)		1,861				66	09/01/2020	1
31407F-VJ-6	FED NATL MTG ASSOC #829617		09/01/2010	SCHEDULED REDEMPTION		5,797	5,797	5,797	5,797						5,797				209	06/01/2035	1
31407G-ZF-8	FED NATL MTG ASSOC #830642		09/01/2010	SCHEDULED REDEMPTION		21,856	21,856	21,224	21,221		634		634		21,856				726	08/01/2020	1
31407H-KS-4	FED NATL MTG ASSOC #831105		09/01/2010	SCHEDULED REDEMPTION		959	959	953	956		4		4		959				39	11/01/2035	1
31407H-YR-1	FED NATL MTG ASSOC #831520		09/01/2010	SCHEDULED REDEMPTION		965	965	1,006	1,012		(47)		(47)		965				39	05/01/2021	1
31407J-VY-5	FED NATL MTG ASSOC #832331		09/01/2010	SCHEDULED REDEMPTION		545	545	552	551		(5)		(5)		545				19	08/01/2020	1
31407J-Y5-5	FED NATL MTG ASSOC #832432		09/01/2010	SCHEDULED REDEMPTION		794	794	788	786		8		8		794				29	08/01/2020	1
31407L-HF-7	FED NATL MTG ASSOC #833730		09/01/2010	SCHEDULED REDEMPTION		7,337	7,337	7,124	7,154		183		183		7,337				238	07/01/2020	1
31407M-4H-5	FED NATL MTG ASSOC #835224		09/01/2010	SCHEDULED REDEMPTION		936	936	949	945		(10)		(10)		936				34	08/01/2020	1
31407Q-Q7-4	FED NATL MTG ASSOC #837578		09/01/2010	SCHEDULED REDEMPTION		3,041	3,041	2,939	2,954		87		87		3,041				100	08/01/2020	1
31407Q-4E-3	FED NATL MTG ASSOC #837921		09/01/2010	SCHEDULED REDEMPTION		9,499	9,499	9,499	9,499						9,499				343	07/01/2035	1
31407T-UQ-1	FED NATL MTG ASSOC #840391		09/01/2010	SCHEDULED REDEMPTION		157,101	157,101	157,101	157,101						157,101				5,283	07/01/2035	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
31407T-7E-4	FED NATL MTG ASSOC #840693		09/01/2010	SCHEDULED REDEMPTION		5,502	5,502	5,502	5,502						5,502				199	08/01/2035	1
31407W-5J-8	FED NATL MTG ASSOC #843349		09/01/2010	SCHEDULED REDEMPTION		7,815	7,815	7,622	7,660		155		155		7,815				291	11/01/2035	1
31407Y-DE-6	FED NATL MTG ASSOC #844401		09/01/2010	SCHEDULED REDEMPTION		137,057	137,057	133,347	134,711		2,346		2,346		137,057				4,949	11/01/2035	1
31407Y-EM-7	FED NATL MTG ASSOC #844440		09/01/2010	SCHEDULED REDEMPTION		1,511	1,511	1,574	1,573		(63)		(63)		1,511				59	12/01/2020	1
31408G-WX-1	FED NATL MTG ASSOC #851262		09/01/2010	SCHEDULED REDEMPTION		18,961	18,961	19,670	19,650		(690)		(690)		18,961				702	05/01/2021	1
31408J-D8-1	FED NATL MTG ASSOC #852527		09/01/2010	SCHEDULED REDEMPTION		2,680	2,680	2,662	2,667		14		14		2,680				106	05/01/2036	1
31408J-HT-1	FED NATL MTG ASSOC #852642		09/01/2010	SCHEDULED REDEMPTION		917	917	910	913		4		4		917				34	03/01/2036	1
31409B-F4-4	FED NATL MTG ASSOC #866087		09/01/2010	SCHEDULED REDEMPTION		12,971	12,971	12,882	12,912		59		59		12,971				517	03/01/2036	1
31409C-HV-0	FED NATL MTG ASSOC #867044		09/01/2010	SCHEDULED REDEMPTION		2,086	2,086	2,174	2,187		(102)		(102)		2,086				80	02/01/2021	1
31409C-M7-7	FED NATL MTG ASSOC #867182		09/01/2010	SCHEDULED REDEMPTION		668	668	660	664		4		4		668				24	02/01/2021	1
31409E-FU-0	FED NATL MTG ASSOC #868779		09/01/2010	SCHEDULED REDEMPTION		5,466	5,466	5,697	5,691		(225)		(225)		5,466				217	04/01/2021	1
31409H-PQ-1	FED NATL MTG ASSOC #871731		09/01/2010	SCHEDULED REDEMPTION		1,279	1,279	1,270	1,274		5		5		1,279				47	04/01/2036	1
31409W-VS-7	FED NATL MTG ASSOC #880925		09/01/2010	SCHEDULED REDEMPTION		933	933	949	944		(11)		(11)		933				45	05/01/2036	1
31409W-2J-9	FED NATL MTG ASSOC #881077		09/01/2010	SCHEDULED REDEMPTION		2,861	2,861	2,842	2,849		13		13		2,861				115	04/01/2036	1
31409X-4Y-2	FED NATL MTG ASSOC #882039		09/01/2010	SCHEDULED REDEMPTION		6,541	6,541	6,496	6,513		28		28		6,541				258	05/01/2036	1
31409Y-FT-9	FED NATL MTG ASSOC #882278		09/01/2010	SCHEDULED REDEMPTION		12,343	12,343	12,706	12,665		(322)		(322)		12,343				534	04/01/2036	1
31409Y-L5-4	FED NATL MTG ASSOC #882448		09/01/2010	SCHEDULED REDEMPTION		138,485	138,485	138,485	138,485						138,485				4,669	02/01/2036	1
31409Y-SX-6	FED NATL MTG ASSOC #882634		09/01/2010	SCHEDULED REDEMPTION		1,797	1,797	1,873	1,874		(77)		(77)		1,797				71	05/01/2021	1
31410C-RK-0	FED NATL MTG ASSOC #885290		09/01/2010	SCHEDULED REDEMPTION		3,754	3,754	3,864	3,830		(76)		(76)		3,754				163	06/01/2021	1
31410C-V6-6	FED NATL MTG ASSOC #885437		09/01/2010	SCHEDULED REDEMPTION		16,904	16,904	17,485	17,537		(633)		(633)		16,904				625	06/01/2021	1
31410C-V9-0	FED NATL MTG ASSOC #885440		09/01/2010	SCHEDULED REDEMPTION		7,014	7,014	7,305	7,295		(281)		(281)		7,014				279	05/01/2021	1
31410C-WF-5	FED NATL MTG ASSOC #885446		09/01/2010	SCHEDULED REDEMPTION		5,900	5,900	5,969	5,946		(45)		(45)		5,900				213	06/01/2021	1
31410C-YB-2	FED NATL MTG ASSOC #885506		09/01/2010	SCHEDULED REDEMPTION		4,054	4,054	4,174	4,141		(86)		(86)		4,054				182	07/01/2036	1
31410D-VQ-0	FED NATL MTG ASSOC #886323		09/01/2010	SCHEDULED REDEMPTION		1,264	1,264	1,285	1,278		(14)		(14)		1,264				61	08/01/2036	1
31410D-YD-6	FED NATL MTG ASSOC #886408		09/01/2010	SCHEDULED REDEMPTION		1,254	1,254	1,275	1,271		(17)		(17)		1,254				59	08/01/2036	1
31410D-YN-4	FED NATL MTG ASSOC #886417		09/01/2010	SCHEDULED REDEMPTION		737	737	769	773		(36)		(36)		737				28	08/01/2021	1
31410D-2U-3	FED NATL MTG ASSOC #886487		09/01/2010	SCHEDULED REDEMPTION		790	790	810	809		(19)		(19)		790				26	08/01/2021	1
31410E-W5-3	FED NATL MTG ASSOC #887268		09/01/2010	SCHEDULED REDEMPTION		5,569	5,569	5,662	5,636		(67)		(67)		5,569				242	07/01/2036	1
31410E-YJ-1	FED NATL MTG ASSOC #887313		09/01/2010	SCHEDULED REDEMPTION		7,366	7,366	7,504	7,458		(92)		(92)		7,366				359	08/01/2036	1
31410F-GZ-2	FED NATL MTG ASSOC #887716		09/01/2010	SCHEDULED REDEMPTION		121	121	123	121		(1)		(1)		121				6	05/01/2036	1
31410G-BC-6	FED NATL MTG ASSOC #888435		09/01/2010	SCHEDULED REDEMPTION		5,094	5,094	5,310	5,320		(226)		(226)		5,094				201	06/01/2022	1
31410G-N8-2	FED NATL MTG ASSOC #888815		09/01/2010	SCHEDULED REDEMPTION		78,866	78,866	80,871	80,919		(2,054)		(2,054)		78,866				2,532	11/01/2022	1
31410G-RU-9	FED NATL MTG ASSOC #888899		09/01/2010	SCHEDULED REDEMPTION		745,883	745,883	775,368	774,682		(28,799)		(28,799)		745,883				24,075	11/01/2022	1
31410G-SS-3	FED NATL MTG ASSOC #888929		09/01/2010	SCHEDULED REDEMPTION		59,853	59,853	62,093	62,251		(2,398)		(2,398)		59,853				2,158	12/01/2022	1
31410K-DV-3	FED NATL MTG ASSOC #889416		09/01/2010	SCHEDULED REDEMPTION		11,584	11,584	11,929	11,931		(347)		(347)		11,584				378	04/01/2023	1
31410K-D9-2	FED NATL MTG ASSOC #889428		09/01/2010	SCHEDULED REDEMPTION		899,821	899,821	940,313	939,574		(39,752)		(39,752)		899,821				32,475	05/01/2023	1
31410K-4Y-7	FED NATL MTG ASSOC #890139		09/01/2010	SCHEDULED REDEMPTION		2,715,957	2,715,957	2,832,552	2,828,551		(112,595)		(112,595)		2,715,957				87,767	08/01/2021	1
31410M-ZG-8	FED NATL MTG ASSOC #891843		09/01/2010	SCHEDULED REDEMPTION		16,175	16,175	16,846	16,934		(759)		(759)		16,175				643	05/01/2021	1
31410N-2P-2	FED NATL MTG ASSOC #892782		09/01/2010	SCHEDULED REDEMPTION		2,946	2,946	2,997	2,981		(34)		(34)		2,946				133	11/01/2036	1
31410P-VR-1	FED NATL MTG ASSOC #893524		09/01/2010	SCHEDULED REDEMPTION		1,311	1,311	1,334	1,328		(17)		(17)		1,311				62	09/01/2036	1
31410Q-UJ-8	FED NATL MTG ASSOC #894385		09/01/2010	SCHEDULED REDEMPTION		966	966	982	978		(12)		(12)		966				44	10/01/2036	1
31410Q-6L-0	FED NATL MTG ASSOC #894675		09/01/2010	SCHEDULED REDEMPTION		739	739	753	750		(11)		(11)		739				35	11/01/2036	1
31410Q-6S-5	FED NATL MTG ASSOC #894681		09/01/2010	SCHEDULED REDEMPTION		9,097	9,097	9,034	9,049		48		48		9,097				367	11/01/2036	1
31410R-U4-9	FED NATL MTG ASSOC #895303		09/01/2010	SCHEDULED REDEMPTION		456	456	463	462		(7)		(7)		456				22	09/01/2036	1
31410R-7C-7	FED NATL MTG ASSOC #895591		09/01/2010	SCHEDULED REDEMPTION		6,925	6,925	6,925	6,925						6,925				250	04/01/2036	1
31410S-TH-0	FED NATL MTG ASSOC #896152		09/01/2010	SCHEDULED REDEMPTION		3,275	3,275	3,275	3,275						3,275				118	03/01/2036	1
31410S-4H-7	FED NATL MTG ASSOC #896424		09/01/2010	SCHEDULED REDEMPTION		477	477	485	484		(7)		(7)		477				21	08/01/2036	1
31410T-L2-9	FED NATL MTG ASSOC #896845		09/01/2010	SCHEDULED REDEMPTION		1,015	1,015	1,053	1,052		(37)		(37)		1,015				36	02/01/2022	1
31410T-SD-8	FED NATL MTG ASSOC #897016		09/01/2010	SCHEDULED REDEMPTION		4,307	4,307	4,388	4,377		(69)		(69)		4,307				187	06/01/2036	1
31410T-4X-0	FED NATL MTG ASSOC #897338		09/01/2010	SCHEDULED REDEMPTION		18,424	18,424	18,424	18,424						18,424				659	06/01/2036	1
31410T-7H-2	FED NATL MTG ASSOC #897396		09/01/2010	SCHEDULED REDEMPTION		143,419	143,419	143,419	143,419						143,419				4,815	08/01/2036	1
31410U-DJ-8	FED NATL MTG ASSOC #897505		09/01/2010	SCHEDULED REDEMPTION		2,153	2,153	2,193	2,178		(25)		(25)		2,153				99	12/01/2036	1
31410U-GX-4	FED NATL MTG ASSOC #897614		09/01/2010	SCHEDULED REDEMPTION		39,301	39,301	40,931	41,216		(1,915)		(1,915)		39,301				1,616	03/01/2022	1
31410V-SA-9	FED NATL MTG ASSOC #898813		09/01/2010	SCHEDULED REDEMPTION		24,942	24,942	24,267	24,464		478		478		24,942				934	11/01/2036	1
31410V-SV-3	FED NATL MTG ASSOC #898832		09/01/2010	SCHEDULED REDEMPTION		21,611	21,611	21,462	21,509		101		101		21,611				868	11/01/2036	1
31410V-V6-4	FED NATL MTG ASSOC #898937		09/01/2010	SCHEDULED REDEMPTION		1,214	1,214	1,237	1,230		(16)		(16)		1,214				56	08/01/2036	1
31410V-ZJ-2	FED NATL MTG ASSOC #899045		09/01/2010	SCHEDULED REDEMPTION		3,424	3,424	3,569	3,579		(155)		(155)		3,424				138	02/01/2022	1
31410W-EC-8	FED NATL MTG ASSOC #899331		09/01/2010	SCHEDULED REDEMPTION		10,512	10,512	10,826	10,880		(368)		(368)		10,512				332	05/01/2022	1
31410W-GH-5	FED NATL MTG ASSOC #899400		09/01/2010	SCHEDULED REDEMPTION		11,291	11,291	11,579	11,516		(225)		(225)		11,291				379	04/01/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31410W-JU-3	FED NATL MTG ASSOC #899475		09/01/2010	SCHEDULED REDEMPTION		7,658	7,658	7,945	7,961		(303)		(303)		7,658				280	06/01/2022	1
31410W-KL-1	FED NATL MTG ASSOC #899499		09/01/2010	SCHEDULED REDEMPTION		96,819	96,819	99,663	99,134		(2,315)		(2,315)		96,819				4,136	05/01/2037	1
31410W-LK-2	FED NATL MTG ASSOC #899530		09/01/2010	SCHEDULED REDEMPTION		564	564	573	575		(11)		(11)		564				27	05/01/2037	1
31410W-YZ-5	FED NATL MTG ASSOC #899928		09/01/2010	SCHEDULED REDEMPTION		537,495	537,495	553,284	552,668		(15,172)		(15,172)		537,495				23,588	12/01/2037	1
31410X-HH-2	FED NATL MTG ASSOC #900332		09/01/2010	SCHEDULED REDEMPTION		2,582	2,582	2,564	2,568		14		14		2,582				100	09/01/2036	1
31410X-2E-5	FED NATL MTG ASSOC #900873		09/01/2010	SCHEDULED REDEMPTION		15,810	15,810	16,212	16,187		(377)		(377)		15,810				524	12/01/2021	1
31411A-DH-5	FED NATL MTG ASSOC #902004		09/01/2010	SCHEDULED REDEMPTION		1,673	1,673	1,701	1,708		(36)		(36)		1,673				81	11/01/2036	1
31411A-5M-3	FED NATL MTG ASSOC #902752		09/01/2010	SCHEDULED REDEMPTION		1,719	1,719	1,707	1,711		8		8		1,719				69	12/01/2036	1
31411B-B4-4	FED NATL MTG ASSOC #902859		09/01/2010	SCHEDULED REDEMPTION		38	38	39	39		(1)		(1)		38				2	12/01/2036	1
31411B-MD-2	FED NATL MTG ASSOC #903156		09/01/2010	SCHEDULED REDEMPTION		76	76	78	78		(1)		(1)		76				4	10/01/2036	1
31411C-BK-6	FED NATL MTG ASSOC #903742		09/01/2010	SCHEDULED REDEMPTION		2,236	2,236	2,274	2,267		(31)		(31)		2,236				108	10/01/2036	1
31411C-JL-6	FED NATL MTG ASSOC #903967		09/01/2010	SCHEDULED REDEMPTION		19	19	19	19						19				1	11/01/2036	1
31411C-YK-1	FED NATL MTG ASSOC #904414		09/01/2010	SCHEDULED REDEMPTION		75	75	77	76		(1)		(1)		75				4	01/01/2037	1
31411C-YZ-8	FED NATL MTG ASSOC #904428		09/01/2010	SCHEDULED REDEMPTION		31,871	31,871	32,682	32,597		(725)		(725)		31,871				1,060	02/01/2022	1
31411D-B7-3	FED NATL MTG ASSOC #904662		09/01/2010	SCHEDULED REDEMPTION		22,717	22,717	23,660	23,706		(988)		(988)		22,717				899	11/01/2021	1
31411D-E2-1	FED NATL MTG ASSOC #904753		09/01/2010	SCHEDULED REDEMPTION		5,189	5,189	5,279	5,239		(50)		(50)		5,189				230	11/01/2036	1
31411E-S5-7	FED NATL MTG ASSOC #906040		09/01/2010	SCHEDULED REDEMPTION		17,471	17,471	18,125	18,242		(771)		(771)		17,471				609	01/01/2022	1
31411E-ZB-6	FED NATL MTG ASSOC #906238		09/01/2010	SCHEDULED REDEMPTION		369,408	369,408	375,916	376,649		(7,241)		(7,241)		369,408				13,386	01/01/2037	1
31411E-4Z-7	FED NATL MTG ASSOC #906340		09/01/2010	SCHEDULED REDEMPTION		37,277	37,277	38,464	38,422		(1,145)		(1,145)		37,277				1,246	01/01/2022	1
31411F-WV-2	FED NATL MTG ASSOC #907060		09/01/2010	SCHEDULED REDEMPTION		44,958	44,958	46,101	46,049		(1,091)		(1,091)		44,958				1,506	08/01/2022	1
31411F-WX-8	FED NATL MTG ASSOC #907062		09/01/2010	SCHEDULED REDEMPTION		165,128	165,128	172,107	173,078		(7,950)		(7,950)		165,128				6,637	08/01/2022	1
31411G-3M-2	FED NATL MTG ASSOC #908104		09/01/2010	SCHEDULED REDEMPTION		4,633	4,633	4,710	4,718		(85)		(85)		4,633				214	09/01/2036	1
31411H-6J-4	FED NATL MTG ASSOC #909073		09/01/2010	SCHEDULED REDEMPTION		1,711	1,711	1,755	1,750		(39)		(39)		1,711				56	07/01/2022	1
31411J-K7-0	FED NATL MTG ASSOC #909418		09/01/2010	SCHEDULED REDEMPTION		401	401	409	408		(7)		(7)		401				19	02/01/2037	1
31411J-UY-0	FED NATL MTG ASSOC #909699		09/01/2010	SCHEDULED REDEMPTION		60,990	60,990	62,541	62,447		(1,457)		(1,457)		60,990				1,850	02/01/2022	1
31411J-WR-3	FED NATL MTG ASSOC #909756		09/01/2010	SCHEDULED REDEMPTION		897	897	914	915		(18)		(18)		897				43	02/01/2037	1
31411J-XF-8	FED NATL MTG ASSOC #909778		09/01/2010	SCHEDULED REDEMPTION		97,680	97,680	101,038	101,111		(3,431)		(3,431)		97,680				3,574	02/01/2022	1
31411K-QR-7	FED NATL MTG ASSOC #910464		09/01/2010	SCHEDULED REDEMPTION		11,136	11,136	11,553	11,490		(353)		(353)		11,136				414	01/01/2022	1
31411N-EK-9	FED NATL MTG ASSOC #911938		09/01/2010	SCHEDULED REDEMPTION		346	346	361	362		(16)		(16)		346				14	06/01/2022	1
31411N-QE-0	FED NATL MTG ASSOC #912253		09/01/2010	SCHEDULED REDEMPTION		10,238	10,238	10,539	10,474		(236)		(236)		10,238				460	03/01/2037	1
31411N-XA-0	FED NATL MTG ASSOC #912473		09/01/2010	SCHEDULED REDEMPTION		400	400	411	409		(8)		(8)		400				13	02/01/2022	1
31411N-XL-6	FED NATL MTG ASSOC #912483		09/01/2010	SCHEDULED REDEMPTION		6,612	6,612	6,892	6,901		(289)		(289)		6,612				246	03/01/2022	1
31411R-CQ-9	FED NATL MTG ASSOC #912779		09/01/2010	SCHEDULED REDEMPTION		33	33	34	34		(1)		(1)		33				2	03/01/2037	1
31411R-ES-3	FED NATL MTG ASSOC #912845		09/01/2010	SCHEDULED REDEMPTION		12,328	12,328	12,789	12,675		(347)		(347)		12,328				445	04/01/2022	1
31411S-YV-2	FED NATL MTG ASSOC #914324		09/01/2010	SCHEDULED REDEMPTION		221	221	229	229		(8)		(8)		221				8	03/01/2022	1
31411S-5Z-5	FED NATL MTG ASSOC #914464		09/01/2010	SCHEDULED REDEMPTION		43,031	43,031	44,511	44,422		(1,390)		(1,390)		43,031				1,579	03/01/2022	1
31411U-CX-7	FED NATL MTG ASSOC #914586		09/01/2010	SCHEDULED REDEMPTION		5,145	5,145	5,337	5,327		(183)		(183)		5,145				192	03/01/2022	1
31411W-FM-4	FED NATL MTG ASSOC #916472		09/01/2010	SCHEDULED REDEMPTION		526	526	535	535		(9)		(9)		526				26	05/01/2037	1
31411Y-ED-1	FED NATL MTG ASSOC #918232		09/01/2010	SCHEDULED REDEMPTION		538	538	547	546		(8)		(8)		538				24	05/01/2037	1
31411Y-JR-5	FED NATL MTG ASSOC #918372		09/01/2010	SCHEDULED REDEMPTION		1,253	1,253	1,274	1,273		(20)		(20)		1,253				58	05/01/2037	1
31411Y-L4-3	FED NATL MTG ASSOC #918447		09/01/2010	SCHEDULED REDEMPTION		2,242	2,242	2,336	2,353		(111)		(111)		2,242				92	05/01/2022	1
31411Y-NP-4	FED NATL MTG ASSOC #918498		09/01/2010	SCHEDULED REDEMPTION		2,086	2,086	2,121	2,129		(43)		(43)		2,086				96	05/01/2037	1
31411Y-3G-6	FED NATL MTG ASSOC #918899		09/01/2010	SCHEDULED REDEMPTION		73,468	73,468	76,217	76,284		(2,817)		(2,817)		73,468				2,665	04/01/2022	1
31411Y-3H-4	FED NATL MTG ASSOC #918900		09/01/2010	SCHEDULED REDEMPTION		21,733	21,733	22,502	22,524		(791)		(791)		21,733				788	04/01/2022	1
31412A-J6-2	FED NATL MTG ASSOC #919285		09/01/2010	SCHEDULED REDEMPTION		37	37	37	39		(2)		(2)		37				2	05/01/2037	1
31412B-MA-7	FED NATL MTG ASSOC #920253		09/01/2010	SCHEDULED REDEMPTION		4,569	4,569	4,646	4,638		(69)		(69)		4,569				223	12/01/2036	1
31412C-B3-3	FED NATL MTG ASSOC #920858		09/01/2010	SCHEDULED REDEMPTION		54,167	54,167	54,167	54,167						54,167				2,023	10/01/2036	1
31412D-MR-6	FED NATL MTG ASSOC #922068		09/01/2010	SCHEDULED REDEMPTION		4,266	4,266	4,391	4,368		(102)		(102)		4,266				182	02/01/2037	1
31412D-MT-2	FED NATL MTG ASSOC #922070		09/01/2010	SCHEDULED REDEMPTION		8,583	8,583	8,835	8,782		(198)		(198)		8,583				364	02/01/2037	1
31412D-VV-7	FED NATL MTG ASSOC #922328		09/01/2010	SCHEDULED REDEMPTION		332,899	332,899	346,710	348,898		(15,999)		(15,999)		332,899				13,315	02/01/2022	1
31412E-RM-0	FED NATL MTG ASSOC #923092		09/01/2010	SCHEDULED REDEMPTION		405,688	405,688	424,008	423,180		(17,492)		(17,492)		405,688				14,852	03/01/2022	1
31412E-Y7-5	FED NATL MTG ASSOC #923334		09/01/2010	SCHEDULED REDEMPTION		32	32	33	33						32				2	08/01/2037	1
31412E-ZZ-2	FED NATL MTG ASSOC #923360		09/01/2010	SCHEDULED REDEMPTION		11,283	11,283	11,671	11,614		(330)		(330)		11,283				408	05/01/2022	1
31412F-KP-7	FED NATL MTG ASSOC #923802		09/01/2010	SCHEDULED REDEMPTION		4,972	4,972	5,158	5,118		(146)		(146)		4,972				186	04/01/2022	1
31412F-V2-6	FED NATL MTG ASSOC #924133		09/01/2010	SCHEDULED REDEMPTION		41,572	41,572	43,001	42,879		(1,307)		(1,307)		41,572				1,395	06/01/2022	1
31412G-WM-9	FED NATL MTG ASSOC #925052		09/01/2010	SCHEDULED REDEMPTION		2,394	2,394	2,454	2,442		(48)		(48)		2,394				80	07/01/2022	1
31412L-FE-5	FED NATL MTG ASSOC #928165		09/01/2010	SCHEDULED REDEMPTION		784	784	818	830		(46)		(46)		784				30	02/01/2022	1
31412L-HR-4	FED NATL MTG ASSOC #928240		09/01/2010	SCHEDULED REDEMPTION		1,238	1,238	1,291	1,303		(65)		(65)		1,238				49	04/01/2022	1
31412L-LU-2	FED NATL MTG ASSOC #928339		09/01/2010	SCHEDULED REDEMPTION		851	851	887	888		(38)		(38)		851				33	04/01/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31412L-QC-7	FED NATL MTG ASSOC #928451		09/01/2010	SCHEDULED REDEMPTION		37,396	37,396	38,785	39,206		(1,810)		(1,810)		37,396				1,370	07/01/2022	1
31412L-VW-7	FED NATL MTG ASSOC #928629		09/01/2010	SCHEDULED REDEMPTION		3,055	3,055	3,184	3,193		(138)		(138)		3,055				119	08/01/2022	1
31412L-2D-1	FED NATL MTG ASSOC #928772		09/01/2010	SCHEDULED REDEMPTION		50,529	50,529	52,625	52,941		(2,411)		(2,411)		50,529				2,029	10/01/2022	1
31412L-5H-9	FED NATL MTG ASSOC #928848		09/01/2010	SCHEDULED REDEMPTION		20,922	20,922	21,790	22,016		(1,094)		(1,094)		20,922				814	10/01/2022	1
31412M-NB-0	FED NATL MTG ASSOC #929286		09/01/2010	SCHEDULED REDEMPTION		44,534	44,534	46,065	46,321		(1,787)		(1,787)		44,534				1,622	04/01/2023	1
31412M-RT-7	FED NATL MTG ASSOC #929398		09/01/2010	SCHEDULED REDEMPTION		65,346	65,346	67,007	66,942		(1,597)		(1,597)		65,346				2,106	05/01/2023	1
31412M-XM-5	FED NATL MTG ASSOC #929584		09/01/2010	SCHEDULED REDEMPTION		7,902	7,902	8,197	8,215		(314)		(314)		7,902				290	06/01/2023	1
31412M-2Y-3	FED NATL MTG ASSOC #929691		09/01/2010	SCHEDULED REDEMPTION		7,519	7,519	7,710	7,704		(185)		(185)		7,519				248	07/01/2023	1
31412N-EC-6	FED NATL MTG ASSOC #929931		09/01/2010	SCHEDULED REDEMPTION		285,978	285,978	296,099	297,756		(11,778)		(11,778)		285,978				10,471	09/01/2023	1
31412N-FR-2	FED NATL MTG ASSOC #929976		09/01/2010	SCHEDULED REDEMPTION		1,602	1,602	1,670	1,669		(67)		(67)		1,602				63	09/01/2023	1
31412N-LJ-3	FED NATL MTG ASSOC #930129		09/01/2010	SCHEDULED REDEMPTION		61,068	61,068	63,601	64,339		(3,271)		(3,271)		61,068				2,461	11/01/2023	1
31412N-RU-2	FED NATL MTG ASSOC #930299		09/01/2010	SCHEDULED REDEMPTION		569,546	569,546	590,639	592,452		(22,906)		(22,906)		569,546				20,616	12/01/2023	1
31412N-RW-8	FED NATL MTG ASSOC #930301		09/01/2010	SCHEDULED REDEMPTION		1,002	1,002	1,044	1,053		(51)		(51)		1,002				40	12/01/2023	1
31412N-W8-5	FED NATL MTG ASSOC #930471		09/01/2010	SCHEDULED REDEMPTION		2,832	2,832	2,930	2,969		(137)		(137)		2,832				104	01/01/2024	1
31412N-YY-6	FED NATL MTG ASSOC #930527		09/01/2010	SCHEDULED REDEMPTION		133,746	133,746	137,148	137,351		(3,604)		(3,604)		133,746				4,418	02/01/2024	1
31412N-Y2-6	FED NATL MTG ASSOC #930529		09/01/2010	SCHEDULED REDEMPTION		1,186,733	1,186,733	1,230,727	1,243,887		(57,153)		(57,153)		1,186,733				43,237	02/01/2024	1
31412Q-CS-6	FED NATL MTG ASSOC #931681		09/01/2010	SCHEDULED REDEMPTION		1,051,550	1,051,550	1,084,411	1,084,105		(32,556)		(32,556)		1,051,550				34,894	04/01/2023	1
31412S-6T-7	FED NATL MTG ASSOC #933882		09/01/2010	SCHEDULED REDEMPTION		767,051	767,051	796,415	795,386		(28,335)		(28,335)		767,051				25,339	04/01/2023	1
31412S-6W-0	FED NATL MTG ASSOC #933885		09/01/2010	SCHEDULED REDEMPTION		13,298	13,298	13,636	13,659		(361)		(361)		13,298				439	04/01/2023	1
31412S-7A-7	FED NATL MTG ASSOC #933889		09/01/2010	SCHEDULED REDEMPTION		14,367	14,367	14,860	14,871		(505)		(505)		14,367				526	04/01/2023	1
31412S-7F-6	FED NATL MTG ASSOC #933894		09/01/2010	SCHEDULED REDEMPTION		210,189	210,189	216,080	216,152		(5,963)		(5,963)		210,189				6,885	04/01/2023	1
31412T-BU-6	FED NATL MTG ASSOC #933951		09/01/2010	SCHEDULED REDEMPTION		3,141	3,141	3,235	3,236		(95)		(95)		3,141				102	06/01/2023	1
31412T-C4-3	FED NATL MTG ASSOC #933991		09/01/2010	SCHEDULED REDEMPTION		23,114	23,114	24,073	24,281		(1,167)		(1,167)		23,114				909	08/01/2023	1
31412T-JD-6	FED NATL MTG ASSOC #934160		09/01/2010	SCHEDULED REDEMPTION		17,003	17,003	17,510	17,559		(556)		(556)		17,003				556	11/01/2023	1
31412T-J3-8	FED NATL MTG ASSOC #934182		09/01/2010	SCHEDULED REDEMPTION		47,665	47,665	49,680	49,743		(2,078)		(2,078)		47,665				1,944	12/01/2023	1
31412T-TV-5	FED NATL MTG ASSOC #934464		09/01/2010	SCHEDULED REDEMPTION		7,065	7,065	7,275	7,274		(209)		(209)		7,065				234	09/01/2023	1
31412T-UA-9	FED NATL MTG ASSOC #934477		09/01/2010	SCHEDULED REDEMPTION		16,782	16,782	17,358	17,330		(548)		(548)		16,782				572	09/01/2023	1
31412T-UY-7	FED NATL MTG ASSOC #934499		09/01/2010	SCHEDULED REDEMPTION		116,643	116,643	120,119	119,610		(2,967)		(2,967)		116,643				3,918	10/01/2023	1
31412T-6D-0	FED NATL MTG ASSOC #934768		09/01/2010	SCHEDULED REDEMPTION		3,039	3,039	3,117	3,128		(89)		(89)		3,039				100	01/01/2024	1
31412T-6E-8	FED NATL MTG ASSOC #934769		09/01/2010	SCHEDULED REDEMPTION		177,513	177,513	183,627	184,826		(7,313)		(7,313)		177,513				6,311	01/01/2024	1
31412U-ED-8	FED NATL MTG ASSOC #934932		09/01/2010	SCHEDULED REDEMPTION		22,736	22,736	23,460	23,409		(673)		(673)		22,736				759	09/01/2024	1
31412U-L5-7	FED NATL MTG ASSOC #935148		09/01/2010	SCHEDULED REDEMPTION		493,778	493,778	511,870	511,493		(17,715)		(17,715)		493,778				16,473	04/01/2024	1
31412U-L6-5	FED NATL MTG ASSOC #935149		09/01/2010	SCHEDULED REDEMPTION		411,675	411,675	426,502	425,929		(14,253)		(14,253)		411,675				13,803	04/01/2024	1
31412V-QX-9	FED NATL MTG ASSOC #936170		09/01/2010	SCHEDULED REDEMPTION		1,392	1,392	1,427	1,448		(57)		(57)		1,392				45	01/01/2022	1
31412V-RS-9	FED NATL MTG ASSOC #936197		09/01/2010	SCHEDULED REDEMPTION		8,861	8,861	9,086	9,050		(189)		(189)		8,861				287	05/01/2022	1
31412V-3M-8	FED NATL MTG ASSOC #936504		09/01/2010	SCHEDULED REDEMPTION		8,891	8,891	9,152	9,134		(244)		(244)		8,891				388	06/01/2037	1
31412W-FF-8	FED NATL MTG ASSOC #936766		09/01/2010	SCHEDULED REDEMPTION		44,772	44,772	46,087	46,401		(1,629)		(1,629)		44,772				2,013	05/01/2037	1
31412W-J2-3	FED NATL MTG ASSOC #936881		09/01/2010	SCHEDULED REDEMPTION		7,173	7,173	7,476	7,484		(311)		(311)		7,173				274	07/01/2022	1
31412W-UL-8	FED NATL MTG ASSOC #937187		09/01/2010	SCHEDULED REDEMPTION		86,533	86,533	89,075	88,637		(2,103)		(2,103)		86,533				3,701	05/01/2037	1
31412X-7D-0	FED NATL MTG ASSOC #938392		09/01/2010	SCHEDULED REDEMPTION		21,408	21,408	21,953	21,881		(472)		(472)		21,408				707	07/01/2022	1
31412Y-BN-1	FED NATL MTG ASSOC #938445		09/01/2010	SCHEDULED REDEMPTION		30,751	30,751	31,808	31,910		(1,159)		(1,159)		30,751				1,133	07/01/2022	1
31412Y-BP-6	FED NATL MTG ASSOC #938446		09/01/2010	SCHEDULED REDEMPTION		5,136	5,136	5,353	5,381		(245)		(245)		5,136				197	07/01/2022	1
31412Y-GK-2	FED NATL MTG ASSOC #938602		09/01/2010	SCHEDULED REDEMPTION		8,586	8,586	8,842	8,825		(239)		(239)		8,586				288	05/01/2022	1
31413A-JQ-7	FED NATL MTG ASSOC #939571		09/01/2010	SCHEDULED REDEMPTION		22,704	22,704	23,484	23,468		(764)		(764)		22,704				812	07/01/2022	1
31413A-JV-6	FED NATL MTG ASSOC #939576		09/01/2010	SCHEDULED REDEMPTION		6,734	6,734	7,014	7,002		(267)		(267)		6,734				261	07/01/2022	1
31413A-XQ-1	FED NATL MTG ASSOC #939987		09/01/2010	SCHEDULED REDEMPTION		35,492	35,492	36,534	36,366		(874)		(874)		35,492				1,571	06/01/2037	1
31413B-JN-2	FED NATL MTG ASSOC #940469		09/01/2010	SCHEDULED REDEMPTION		22,842	22,842	23,513	23,437		(595)		(595)		22,842				977	06/01/2037	1
31413B-SJ-1	FED NATL MTG ASSOC #940721		09/01/2010	SCHEDULED REDEMPTION		568	568	585	586		(19)		(19)		568				19	10/01/2022	1
31413B-UC-3	FED NATL MTG ASSOC #940779		09/01/2010	SCHEDULED REDEMPTION		655	655	680	681		(26)		(26)		655				24	06/01/2022	1
31413B-VK-4	FED NATL MTG ASSOC #940818		09/01/2010	SCHEDULED REDEMPTION		7,031	7,031	7,328	7,294		(264)		(264)		7,031				285	07/01/2022	1
31413B-WU-1	FED NATL MTG ASSOC #940859		09/01/2010	SCHEDULED REDEMPTION		151,400	151,400	157,799	158,600		(7,200)		(7,200)		151,400				5,977	08/01/2022	1
31413B-5C-1	FED NATL MTG ASSOC #941043		09/01/2010	SCHEDULED REDEMPTION		7,257	7,257	7,441	7,437		(180)		(180)		7,257				236	07/01/2022	1
31413B-5R-8	FED NATL MTG ASSOC #941056		09/01/2010	SCHEDULED REDEMPTION		3,653	3,653	3,760	3,742		(89)		(89)		3,653				158	08/01/2037	1
31413D-DE-4	FED NATL MTG ASSOC #942101		09/01/2010	SCHEDULED REDEMPTION		97,558	97,558	100,039	99,908		(2,349)		(2,349)		97,558				3,252	07/01/2022	1
31413D-UQ-8	FED NATL MTG ASSOC #942591		09/01/2010	SCHEDULED REDEMPTION		61,164	61,164	63,701	63,927		(2,763)		(2,763)		61,164				2,470	08/01/2022	1
31413F-BC-5	FED NATL MTG ASSOC #943835		09/01/2010	SCHEDULED REDEMPTION		16,502	16,502	16,987	16,897		(395)		(395)		16,502				703	07/01/2037	1
31413G-GD-6	FED NATL MTG ASSOC #944896		09/01/2010	SCHEDULED REDEMPTION		1,186	1,186	1,216	1,211		(25)		(25)		1,186				39	07/01/2022	1
31413G-GH-7	FED NATL MTG ASSOC #944900		09/01/2010	SCHEDULED REDEMPTION		21,994	21,994	22,924	23,046		(1,052)		(1,052)		21,994				875	07/01/2022	1
31413G-JB-7	FED NATL MTG ASSOC #944958		09/01/2010	SCHEDULED REDEMPTION		3,945	3,945	4,046	4,044		(98)		(98)		3,945				128	07/01/2022	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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31413G-JH-4	FED NATL MTG ASSOC #944964		09/01/2010	SCHEDULED REDEMPTION		1,634	1,634	1,703	1,719		(86)		(86)		1,634				62	07/01/2022	1
31413G-JZ-4	FED NATL MTG ASSOC #944980		09/01/2010	SCHEDULED REDEMPTION		3,416	3,416	3,560	3,590		(174)		(174)		3,416				136	07/01/2022	1
31413G-KP-4	FED NATL MTG ASSOC #945002		09/01/2010	SCHEDULED REDEMPTION		1,651	1,651	1,679	1,672		(21)		(21)		1,651				80	07/01/2037	1
31413K-ZF-1	FED NATL MTG ASSOC #948142		09/01/2010	SCHEDULED REDEMPTION		13,052	13,052	13,384	13,415		(363)		(363)		13,052				404	11/01/2022	1
31413K-4L-2	FED NATL MTG ASSOC #948227		09/01/2010	SCHEDULED REDEMPTION		10,872	10,872	11,056	11,026		(154)		(154)		10,872				529	08/01/2037	1
31413M-G6-8	FED NATL MTG ASSOC #949421		09/01/2010	SCHEDULED REDEMPTION		56,844	56,844	58,290	58,309		(1,465)		(1,465)		56,844				1,818	03/01/2023	1
31413M-HA-8	FED NATL MTG ASSOC #949425		09/01/2010	SCHEDULED REDEMPTION		321,990	321,990	334,039	334,799		(12,809)		(12,809)		321,990				11,745	03/01/2023	1
31413M-HK-6	FED NATL MTG ASSOC #949434		09/01/2010	SCHEDULED REDEMPTION		86,407	86,407	88,604	88,616		(2,209)		(2,209)		86,407				2,784	05/01/2023	1
31413M-HV-2	FED NATL MTG ASSOC #949444		09/01/2010	SCHEDULED REDEMPTION		205,727	205,727	211,859	211,956		(6,229)		(6,229)		205,727				6,825	05/01/2023	1
31413M-HW-0	FED NATL MTG ASSOC #949445		09/01/2010	SCHEDULED REDEMPTION		1,814	1,814	1,877	1,876		(62)		(62)		1,814				65	06/01/2023	1
31413M-QQ-3	FED NATL MTG ASSOC #949663		09/01/2010	SCHEDULED REDEMPTION		832	832	867	868		(37)		(37)		832				34	08/01/2022	1
31413R-3F-1	FED NATL MTG ASSOC #953598		09/01/2010	SCHEDULED REDEMPTION		507,694	507,694	516,638	517,778		(10,083)		(10,083)		507,694				18,811	01/01/2038	1
31413U-XU-8	FED NATL MTG ASSOC #956191		09/01/2010	SCHEDULED REDEMPTION		1,021	1,021	1,064	1,092		(70)		(70)		1,021				41	10/01/2022	1
31413Y-4W-8	FED NATL MTG ASSOC #959937		09/01/2010	SCHEDULED REDEMPTION		213,340	213,340	218,765	219,333		(5,992)		(5,992)		213,340				6,946	11/01/2022	1
31414A-CL-4	FED NATL MTG ASSOC #960075		09/01/2010	SCHEDULED REDEMPTION		2,917	2,917	2,991	2,980		(63)		(63)		2,917				95	10/01/2023	1
31414B-GD-6	FED NATL MTG ASSOC #961096		09/01/2010	SCHEDULED REDEMPTION		2,633	2,633	2,712	2,706		(72)		(72)		2,633				86	04/01/2023	1
31414B-SJ-0	FED NATL MTG ASSOC #961421		09/01/2010	SCHEDULED REDEMPTION		35,358	35,358	36,573	36,694		(1,337)		(1,337)		35,358				1,316	01/01/2023	1
31414B-WY-2	FED NATL MTG ASSOC #961563		09/01/2010	SCHEDULED REDEMPTION		11,831	11,831	12,238	12,302		(471)		(471)		11,831				410	02/01/2023	1
31414B-2V-1	FED NATL MTG ASSOC #961688		09/01/2010	SCHEDULED REDEMPTION		820	820	851	856		(36)		(36)		820				28	02/01/2023	1
31414C-FT-0	FED NATL MTG ASSOC #961978		09/01/2010	SCHEDULED REDEMPTION		27,211	27,211	27,903	27,897		(686)		(686)		27,211				883	03/01/2023	1
31414C-JX-7	FED NATL MTG ASSOC #962078		09/01/2010	SCHEDULED REDEMPTION		2,586	2,586	2,663	2,667		(81)		(81)		2,586				84	03/01/2023	1
31414C-2S-6	FED NATL MTG ASSOC #962585		09/01/2010	SCHEDULED REDEMPTION		217,537	217,537	224,020	224,373		(6,837)		(6,837)		217,537				7,218	04/01/2023	1
31414D-ET-9	FED NATL MTG ASSOC #962846		09/01/2010	SCHEDULED REDEMPTION		19,693	19,693	20,370	20,376		(683)		(683)		19,693				723	05/01/2023	1
31414D-FL-5	FED NATL MTG ASSOC #962871		09/01/2010	SCHEDULED REDEMPTION		55,624	55,624	57,039	57,038		(1,414)		(1,414)		55,624				1,819	05/01/2023	1
31414D-J8-0	FED NATL MTG ASSOC #962987		09/01/2010	SCHEDULED REDEMPTION		95,104	95,104	97,939	97,864		(2,760)		(2,760)		95,104				3,108	05/01/2023	1
31414D-P7-5	FED NATL MTG ASSOC #963146		09/01/2010	SCHEDULED REDEMPTION		8,034	8,034	8,238	8,230		(195)		(195)		8,034				265	05/01/2023	1
31414D-SC-1	FED NATL MTG ASSOC #963215		09/01/2010	SCHEDULED REDEMPTION		9,538	9,538	9,823	9,802		(264)		(264)		9,538				315	05/01/2023	1
31414D-WX-0	FED NATL MTG ASSOC #963362		09/01/2010	SCHEDULED REDEMPTION		2,141	2,141	2,195	2,197		(56)		(56)		2,141				70	05/01/2023	1
31414D-2X-3	FED NATL MTG ASSOC #963490		09/01/2010	SCHEDULED REDEMPTION		36,113	36,113	37,611	37,592		(1,479)		(1,479)		36,113				1,432	06/01/2023	1
31414E-EG-5	FED NATL MTG ASSOC #963735		09/01/2010	SCHEDULED REDEMPTION		2,686	2,686	2,754	2,754		(68)		(68)		2,686				87	06/01/2023	1
31414E-JC-9	FED NATL MTG ASSOC #963859		09/01/2010	SCHEDULED REDEMPTION		62,652	62,652	64,979	65,159		(2,507)		(2,507)		62,652				2,313	06/01/2023	1
31414E-WT-7	FED NATL MTG ASSOC #964258		09/01/2010	SCHEDULED REDEMPTION		48,376	48,376	50,039	50,041		(1,666)		(1,666)		48,376				1,761	07/01/2023	1
31414E-ZV-9	FED NATL MTG ASSOC #964356		09/01/2010	SCHEDULED REDEMPTION		888	888	910	908		(21)		(21)		888				29	07/01/2023	1
31414E-3Q-5	FED NATL MTG ASSOC #964407		09/01/2010	SCHEDULED REDEMPTION		4,452	4,452	4,584	4,585		(133)		(133)		4,452				146	07/01/2023	1
31414F-K9-1	FED NATL MTG ASSOC #964820		09/01/2010	SCHEDULED REDEMPTION		6,801	6,801	7,035	7,056		(255)		(255)		6,801				247	08/01/2023	1
31414F-UA-7	FED NATL MTG ASSOC #965077		09/01/2010	SCHEDULED REDEMPTION		10,781	10,781	11,184	11,246		(465)		(465)		10,781				394	09/01/2023	1
31414G-BS-7	FED NATL MTG ASSOC #965449		09/01/2010	SCHEDULED REDEMPTION		4,323	4,323	4,503	4,550		(227)		(227)		4,323				177	11/01/2022	1
31414H-DQ-7	FED NATL MTG ASSOC #966411		09/01/2010	SCHEDULED REDEMPTION		54,735	54,735	56,343	55,908		(1,172)		(1,172)		54,735				2,254	12/01/2037	1
31414H-F6-9	FED NATL MTG ASSOC #966489		09/01/2010	SCHEDULED REDEMPTION		21,146	21,146	21,931	21,910		(764)		(764)		21,146				751	01/01/2023	1
31414H-M8-7	FED NATL MTG ASSOC #966683		09/01/2010	SCHEDULED REDEMPTION		3,812	3,812	3,908	3,916		(104)		(104)		3,812				123	03/01/2023	1
31414H-M9-5	FED NATL MTG ASSOC #966684		09/01/2010	SCHEDULED REDEMPTION		10,284	10,284	10,638	10,617		(332)		(332)		10,284				368	03/01/2023	1
31414H-6T-9	FED NATL MTG ASSOC #967182		09/01/2010	SCHEDULED REDEMPTION		13,084	13,084	13,468	13,357		(273)		(273)		13,084				543	12/01/2037	1
31414J-CD-3	FED NATL MTG ASSOC #967268		09/01/2010	SCHEDULED REDEMPTION		4,167	4,167	4,340	4,394		(227)		(227)		4,167				166	11/01/2022	1
31414K-CJ-7	FED NATL MTG ASSOC #968173		09/01/2010	SCHEDULED REDEMPTION		48,510	48,510	50,325	50,189		(1,679)		(1,679)		48,510				1,774	01/01/2023	1
31414K-D4-9	FED NATL MTG ASSOC #968223		09/01/2010	SCHEDULED REDEMPTION		2,934	2,934	3,058	3,046		(112)		(112)		2,934				121	02/01/2023	1
31414K-FS-4	FED NATL MTG ASSOC #968277		09/01/2010	SCHEDULED REDEMPTION		7,523	7,523	7,744	7,743		(220)		(220)		7,523				337	02/01/2038	1
31414K-TF-7	FED NATL MTG ASSOC #968650		09/01/2010	SCHEDULED REDEMPTION		3,349	3,349	3,490	3,499		(151)		(151)		3,349				131	01/01/2023	1
31414K-UZ-1	FED NATL MTG ASSOC #968700		09/01/2010	SCHEDULED REDEMPTION		42,360	42,360	43,604	43,235		(875)		(875)		42,360				1,696	02/01/2038	1
31414L-BZ-0	FED NATL MTG ASSOC #969056		09/01/2010	SCHEDULED REDEMPTION		23,260	23,260	24,060	23,939		(679)		(679)		23,260				868	03/01/2023	1
31414L-J5-8	FED NATL MTG ASSOC #969284		09/01/2010	SCHEDULED REDEMPTION		10,059	10,059	10,435	10,532		(473)		(473)		10,059				364	01/01/2023	1
31414L-RA-8	FED NATL MTG ASSOC #969481		09/01/2010	SCHEDULED REDEMPTION		67,376	67,376	69,898	70,350		(2,974)		(2,974)		67,376				2,395	01/01/2023	1
31414M-B3-9	FED NATL MTG ASSOC #969958		09/01/2010	SCHEDULED REDEMPTION		10,771	10,771	11,141	11,181		(410)		(410)		10,771				384	04/01/2023	1
31414M-CJ-3	FED NATL MTG ASSOC #969973		09/01/2010	SCHEDULED REDEMPTION		1,850	1,850	1,897	1,892		(42)		(42)		1,850				60	04/01/2023	1
31414M-CU-8	FED NATL MTG ASSOC #969983		09/01/2010	SCHEDULED REDEMPTION		36,163	36,163	37,314	37,268		(1,105)		(1,105)		36,163				1,189	05/01/2023	1
31414M-JW-7	FED NATL MTG ASSOC #970177		09/01/2010	SCHEDULED REDEMPTION		58,500	58,500	59,987	59,947		(1,448)		(1,448)		58,500				1,939	04/01/2023	1
31414M-5G-7	FED NATL MTG ASSOC #970747		09/01/2010	SCHEDULED REDEMPTION		499,143	499,143	520,240	519,090		(19,947)		(19,947)		499,143				20,482	11/01/2023	1
31414N-US-1	FED NATL MTG ASSOC #971393		09/01/2010	SCHEDULED REDEMPTION		1,818	1,818	1,873	1,867		(49)		(49)		1,818				59	05/01/2023	1
31414P-JN-0	FED NATL MTG ASSOC #971969		09/01/2010	SCHEDULED REDEMPTION		10,080	10,080	10,498	10,505		(425)		(425)		10,080				398	02/01/2023	1
31414Q-QD-2	FED NATL MTG ASSOC #973052		09/01/2010	SCHEDULED REDEMPTION		80,518	80,518	82,883	82,823		(2,305)		(2,305)		80,518				3,612	03/01/2038	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31414Q-X2-8	FED NATL MTG ASSOC #973297		09/01/2010	SCHEDULED REDEMPTION		47,503	47,503	48,711	48,717		(1,214)		(1,214)		47,503				1,570	03/01/2023	1
31414R-QC-2	FED NATL MTG ASSOC #973951		09/01/2010	SCHEDULED REDEMPTION		12,965	12,965	13,424	13,440		(474)		(474)		12,965				461	04/01/2023	1
31414R-VA-0	FED NATL MTG ASSOC #974109		09/01/2010	SCHEDULED REDEMPTION		23,791	23,791	24,682	25,013		(1,222)		(1,222)		23,791				843	02/01/2023	1
31414R-7J-8	FED NATL MTG ASSOC #974397		09/01/2010	SCHEDULED REDEMPTION		6,690	6,690	6,889	6,899		(209)		(209)		6,690				217	04/01/2023	1
31414S-H8-9	FED NATL MTG ASSOC #974655		09/01/2010	SCHEDULED REDEMPTION		813,062	813,062	844,314	844,908		(31,846)		(31,846)		813,062				26,555	03/01/2023	1
31414S-LS-0	FED NATL MTG ASSOC #974737		09/01/2010	SCHEDULED REDEMPTION		2,016	2,016	2,068	2,070		(54)		(54)		2,016				64	04/01/2023	1
31414S-NB-5	FED NATL MTG ASSOC #974786		09/01/2010	SCHEDULED REDEMPTION		16,084	16,084	16,493	16,499		(415)		(415)		16,084				524	04/01/2023	1
31414S-NF-6	FED NATL MTG ASSOC #974790		09/01/2010	SCHEDULED REDEMPTION		180,522	180,522	185,112	185,425		(4,904)		(4,904)		180,522				5,856	04/01/2023	1
31414S-Q2-2	FED NATL MTG ASSOC #974873		09/01/2010	SCHEDULED REDEMPTION		8,504	8,504	8,720	8,723		(218)		(218)		8,504				276	04/01/2023	1
31414S-XL-2	FED NATL MTG ASSOC #975083		09/01/2010	SCHEDULED REDEMPTION		159,894	159,894	164,659	164,653		(4,760)		(4,760)		159,894				5,181	05/01/2023	1
31414S-YM-9	FED NATL MTG ASSOC #975116		09/01/2010	SCHEDULED REDEMPTION		687,603	687,603	701,248	701,148		(13,545)		(13,545)		687,603				24,941	05/01/2038	1
31414S-4K-6	FED NATL MTG ASSOC #975226		09/01/2010	SCHEDULED REDEMPTION		76,601	76,601	78,549	78,522		(1,921)		(1,921)		76,601				2,533	03/01/2023	1
31414S-5U-3	FED NATL MTG ASSOC #975259		09/01/2010	SCHEDULED REDEMPTION		23,231	23,231	23,822	23,802		(570)		(570)		23,231				757	04/01/2023	1
31414T-GD-7	FED NATL MTG ASSOC #975496		09/01/2010	SCHEDULED REDEMPTION		489	489	504	502		(13)		(13)		489				16	03/01/2023	1
31414T-QK-0	FED NATL MTG ASSOC #975758		09/01/2010	SCHEDULED REDEMPTION		11,827	11,827	12,179	12,120		(293)		(293)		11,827				388	09/01/2023	1
31414T-TN-1	FED NATL MTG ASSOC #975857		09/01/2010	SCHEDULED REDEMPTION		69,581	69,581	71,973	72,594		(3,012)		(3,012)		69,581				2,591	05/01/2023	1
31414T-TP-6	FED NATL MTG ASSOC #975858		09/01/2010	SCHEDULED REDEMPTION		870,500	870,500	903,960	902,844		(32,344)		(32,344)		870,500				29,161	05/01/2023	1
31414T-Z8-7	FED NATL MTG ASSOC #976067		09/01/2010	SCHEDULED REDEMPTION		521,175	521,175	538,683	538,054		(16,879)		(16,879)		521,175				17,142	03/01/2023	1
31414U-BL-1	FED NATL MTG ASSOC #976243		09/01/2010	SCHEDULED REDEMPTION		96,157	96,157	99,755	99,890		(3,734)		(3,734)		96,157				3,524	08/01/2023	1
31414U-G2-8	FED NATL MTG ASSOC #976417		09/01/2010	SCHEDULED REDEMPTION		453,589	453,589	469,181	468,875		(15,287)		(15,287)		453,589				14,943	03/01/2023	1
31414U-JJ-8	FED NATL MTG ASSOC #976465		09/01/2010	SCHEDULED REDEMPTION		2,711	2,711	2,791	2,795		(85)		(85)		2,711				88	04/01/2023	1
31414U-MT-2	FED NATL MTG ASSOC #976570		09/01/2010	SCHEDULED REDEMPTION		1,250,494	1,250,494	1,284,834	1,283,384		(32,890)		(32,890)		1,250,494				40,726	03/01/2023	1
31414U-TC-2	FED NATL MTG ASSOC #976747		09/01/2010	SCHEDULED REDEMPTION		1,552,214	1,552,214	1,611,855	1,609,413		(57,199)		(57,199)		1,552,214				50,095	04/01/2023	1
31414Y-FV-7	FED NATL MTG ASSOC #979980		09/01/2010	SCHEDULED REDEMPTION		329	329	339	338		(8)		(8)		329				11	06/01/2023	1
31415A-TM-3	FED NATL MTG ASSOC #981256		09/01/2010	SCHEDULED REDEMPTION		33,633	33,633	34,488	34,463		(829)		(829)		33,633				1,121	05/01/2023	1
31415A-WT-4	FED NATL MTG ASSOC #981358		09/01/2010	SCHEDULED REDEMPTION		12,655	12,655	13,032	13,042		(387)		(387)		12,655				412	04/01/2023	1
31415A-5J-6	FED NATL MTG ASSOC #981549		09/01/2010	SCHEDULED REDEMPTION		1,711	1,711	1,755	1,756		(44)		(44)		1,711				56	05/01/2023	1
31415A-6H-9	FED NATL MTG ASSOC #981572		09/01/2010	SCHEDULED REDEMPTION		1,006,561	1,006,561	1,034,202	1,034,855		(28,294)		(28,294)		1,006,561				32,456	06/01/2023	1
31415A-7D-7	FED NATL MTG ASSOC #981592		09/01/2010	SCHEDULED REDEMPTION		2,053	2,053	2,114	2,114		(61)		(61)		2,053				67	06/01/2023	1
31415B-BG-3	FED NATL MTG ASSOC #981639		09/01/2010	SCHEDULED REDEMPTION		88,170	88,170	91,201	91,338		(3,168)		(3,168)		88,170				3,245	06/01/2023	1
31415B-B2-4	FED NATL MTG ASSOC #981657		09/01/2010	SCHEDULED REDEMPTION		2,517	2,517	2,581	2,582		(65)		(65)		2,517				82	06/01/2023	1
31415B-DU-0	FED NATL MTG ASSOC #981715		09/01/2010	SCHEDULED REDEMPTION		123,702	123,702	128,298	128,431		(4,728)		(4,728)		123,702				4,479	07/01/2023	1
31415B-FY-0	FED NATL MTG ASSOC #981783		09/01/2010	SCHEDULED REDEMPTION		4,436	4,436	4,549	4,534		(98)		(98)		4,436				145	04/01/2023	1
31415B-K5-7	FED NATL MTG ASSOC #981916		09/01/2010	SCHEDULED REDEMPTION		1,773	1,773	1,825	1,821		(49)		(49)		1,773				57	06/01/2023	1
31415B-RZ-4	FED NATL MTG ASSOC #982104		09/01/2010	SCHEDULED REDEMPTION		3,517	3,517	3,622	3,655		(138)		(138)		3,517				93	05/01/2023	1
31415B-WR-6	FED NATL MTG ASSOC #982256		09/01/2010	SCHEDULED REDEMPTION		9,197	9,197	9,471	9,545		(348)		(348)		9,197				309	06/01/2023	1
31415B-W9-6	FED NATL MTG ASSOC #982272		09/01/2010	SCHEDULED REDEMPTION		7,582	7,582	7,866	7,861		(279)		(279)		7,582				274	11/01/2023	1
31415C-FA-0	FED NATL MTG ASSOC #982661		09/01/2010	SCHEDULED REDEMPTION		4,248	4,248	4,398	4,401		(153)		(153)		4,248				158	06/01/2023	1
31415C-M3-8	FED NATL MTG ASSOC #982878		09/01/2010	SCHEDULED REDEMPTION		288,098	288,098	298,362	298,136		(10,037)		(10,037)		288,098				9,458	05/01/2023	1
31415L-DH-7	FED NATL MTG ASSOC #983104		09/01/2010	SCHEDULED REDEMPTION		23,335	23,335	24,209	24,200		(864)		(864)		23,335				845	05/01/2023	1
31415L-LE-5	FED NATL MTG ASSOC #983325		09/01/2010	SCHEDULED REDEMPTION		4,907	4,907	5,053	5,054		(147)		(147)		4,907				161	07/01/2023	1
31415L-LF-2	FED NATL MTG ASSOC #983326		09/01/2010	SCHEDULED REDEMPTION		27,847	27,847	28,804	28,947		(1,100)		(1,100)		27,847				1,018	07/01/2023	1
31415L-MC-8	FED NATL MTG ASSOC #983355		09/01/2010	SCHEDULED REDEMPTION		208,348	208,348	215,721	216,516		(8,168)		(8,168)		208,348				7,370	08/01/2023	1
31415L-S3-2	FED NATL MTG ASSOC #983538		09/01/2010	SCHEDULED REDEMPTION		41,196	41,196	42,014	41,880		(684)		(684)		41,196				1,477	04/01/2038	1
31415L-U7-0	FED NATL MTG ASSOC #983606		09/01/2010	SCHEDULED REDEMPTION		22,935	22,935	23,793	23,919		(984)		(984)		22,935				828	05/01/2023	1
31415L-VW-4	FED NATL MTG ASSOC #983629		09/01/2010	SCHEDULED REDEMPTION		109,238	109,238	112,016	112,002		(2,765)		(2,765)		109,238				3,587	05/01/2023	1
31415L-VX-2	FED NATL MTG ASSOC #983630		09/01/2010	SCHEDULED REDEMPTION		67,322	67,322	69,328	69,342		(2,020)		(2,020)		67,322				2,183	05/01/2023	1
31415M-FQ-3	FED NATL MTG ASSOC #984075		09/01/2010	SCHEDULED REDEMPTION		95,874	95,874	98,731	98,764		(2,891)		(2,891)		95,874				3,134	06/01/2023	1
31415M-FS-9	FED NATL MTG ASSOC #984077		09/01/2010	SCHEDULED REDEMPTION		8,117	8,117	8,420	8,432		(316)		(316)		8,117				293	06/01/2023	1
31415M-L8-6	FED NATL MTG ASSOC #984251		09/01/2010	SCHEDULED REDEMPTION		99,196	99,196	102,606	102,608		(3,412)		(3,412)		99,196				3,207	05/01/2023	1
31415M-RN-7	FED NATL MTG ASSOC #984393		09/01/2010	SCHEDULED REDEMPTION		15,566	15,566	16,030	16,012		(446)		(446)		15,566				520	05/01/2023	1
31415M-ZS-7	FED NATL MTG ASSOC #984653		09/01/2010	SCHEDULED REDEMPTION		96,915	96,915	99,380	99,129		(2,214)		(2,214)		96,915				3,044	07/01/2023	1
31415P-AD-0	FED NATL MTG ASSOC #984804		09/01/2010	SCHEDULED REDEMPTION		40,370	40,370	41,758	41,822		(1,452)		(1,452)		40,370				1,455	06/01/2023	1
31415P-AE-8	FED NATL MTG ASSOC #984805		09/01/2010	SCHEDULED REDEMPTION		1,219,636	1,219,636	1,266,325	1,265,636		(46,000)		(46,000)		1,219,636				39,570	06/01/2023	1
31415P-VK-1	FED NATL MTG ASSOC #985418		09/01/2010	SCHEDULED REDEMPTION		1,028	1,028	1,059	1,061		(32)		(32)		1,028				33	07/01/2023	1
31415Q-AQ-9	FED NATL MTG ASSOC #985715		09/01/2010	SCHEDULED REDEMPTION		37,580	37,580	38,565	38,556		(976)		(976)		37,580				1,227	06/01/2023	1
31415Q-CG-9	FED NATL MTG ASSOC #985771		09/01/2010	SCHEDULED REDEMPTION		87,187	87,187	90,804	91,074		(3,886)		(3,886)		87,187				3,584	11/01/2022	1
31415Q-PS-9	FED NATL MTG ASSOC #986133		09/01/2010	SCHEDULED REDEMPTION		4,082	4,082	4,251	4,243		(161)		(161)		4,082				163	11/01/2023	1
31415Q-RS-7	FED NATL MTG ASSOC #986197		09/01/2010	SCHEDULED REDEMPTION		100,227	100,227	102,775	102,779		(2,553)		(2,553)		100,227				3,321	07/01/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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)
31415Q-SC-1	FED NATL MTG ASSOC #986215		09/01/2010	SCHEDULED REDEMPTION		85,545	85,545	88,485	88,439		(2,895)		(2,895)		85,545				3,113	07/01/2023	1
31415R-QZ-0	FED NATL MTG ASSOC #987072		09/01/2010	SCHEDULED REDEMPTION		5,831	5,831	6,005	5,973		(142)		(142)		5,831				196	08/01/2023	1
31415R-4B-7	FED NATL MTG ASSOC #987418		09/01/2010	SCHEDULED REDEMPTION		512	512	528	525		(13)		(13)		512				17	06/01/2023	1
31415R-6F-6	FED NATL MTG ASSOC #987470		09/01/2010	SCHEDULED REDEMPTION		2,161	2,161	2,242	2,238		(77)		(77)		2,161				78	07/01/2023	1
31415S-HS-4	FED NATL MTG ASSOC #987741		09/01/2010	SCHEDULED REDEMPTION		1,445	1,445	1,499	1,495		(49)		(49)		1,445				52	08/01/2023	1
31415S-JB-9	FED NATL MTG ASSOC #987758		09/01/2010	SCHEDULED REDEMPTION		19,021	19,021	19,704	19,663		(642)		(642)		19,021				658	08/01/2023	1
31415S-MP-4	FED NATL MTG ASSOC #987866		09/01/2010	SCHEDULED REDEMPTION		33,242	33,242	34,384	34,405		(1,163)		(1,163)		33,242				1,171	08/01/2023	1
31415S-NH-1	FED NATL MTG ASSOC #987892		09/01/2010	SCHEDULED REDEMPTION		13,238	13,238	13,733	13,793		(555)		(555)		13,238				494	09/01/2023	1
31415S-PP-1	FED NATL MTG ASSOC #987930		09/01/2010	SCHEDULED REDEMPTION		16,667	16,667	17,257	17,334		(667)		(667)		16,667				602	11/01/2023	1
31415S-6Z-0	FED NATL MTG ASSOC #988388		09/01/2010	SCHEDULED REDEMPTION		20,002	20,002	20,731	20,724		(722)		(722)		20,002				715	09/01/2023	1
31415T-H7-8	FED NATL MTG ASSOC #988654		09/01/2010	SCHEDULED REDEMPTION		7,095	7,095	7,390	7,462		(367)		(367)		7,095				283	09/01/2023	1
31415T-SN-1	FED NATL MTG ASSOC #988925		09/01/2010	SCHEDULED REDEMPTION		261,878	261,878	271,678	273,183		(11,305)		(11,305)		261,878				9,404	08/01/2023	1
31415T-TK-6	FED NATL MTG ASSOC #988954		09/01/2010	SCHEDULED REDEMPTION		90,516	90,516	93,214	93,097		(2,581)		(2,581)		90,516				2,917	08/01/2023	1
31415V-ZW-8	FED NATL MTG ASSOC #990957		09/01/2010	SCHEDULED REDEMPTION		248,436	248,436	257,376	258,584		(10,149)		(10,149)		248,436				8,931	09/01/2023	1
31415V-ZY-4	FED NATL MTG ASSOC #990959		09/01/2010	SCHEDULED REDEMPTION		125,915	125,915	130,409	131,110		(5,196)		(5,196)		125,915				4,521	09/01/2023	1
31415V-6A-8	FED NATL MTG ASSOC #991065		09/01/2010	SCHEDULED REDEMPTION		145,052	145,052	148,741	148,246		(3,194)		(3,194)		145,052				4,507	10/01/2023	1
31415Y-BA-6	FED NATL MTG ASSOC #992933		09/01/2010	SCHEDULED REDEMPTION		13,781	13,781	14,353	14,282		(501)		(501)		13,781				562	11/01/2023	1
31416A-L5-7	FED NATL MTG ASSOC #994148		09/01/2010	SCHEDULED REDEMPTION		499,874	499,874	517,663	521,903		(22,028)		(22,028)		499,874				17,949	12/01/2023	1
31416A-L7-3	FED NATL MTG ASSOC #994150		09/01/2010	SCHEDULED REDEMPTION		3,169,998	3,169,998	3,284,911	3,284,573		(114,574)		(114,574)		3,169,998				101,416	12/01/2023	1
31416B-M2-1	FED NATL MTG ASSOC #995077		09/01/2010	SCHEDULED REDEMPTION		1,277,882	1,277,882	1,302,791	1,303,119		(25,236)		(25,236)		1,277,882				46,477	11/01/2038	1
31416B-Y4-4	FED NATL MTG ASSOC #995431		09/01/2010	SCHEDULED REDEMPTION		316,099	316,099	329,212	330,176		(14,077)		(14,077)		316,099				12,573	02/01/2023	1
31416B-Z2-7	FED NATL MTG ASSOC #995461		09/01/2010	SCHEDULED REDEMPTION		369,536	369,536	385,154	386,332		(16,796)		(16,796)		369,536				14,727	12/01/2023	1
31416B-Z7-6	FED NATL MTG ASSOC #995466		09/01/2010	SCHEDULED REDEMPTION		56,278	56,278	57,709	57,736		(1,459)		(1,459)		56,278				1,829	12/01/2022	1
31416B-2F-4	FED NATL MTG ASSOC #995474		09/01/2010	SCHEDULED REDEMPTION		1,368,343	1,368,343	1,416,396	1,419,406		(51,063)		(51,063)		1,368,343				49,352	02/01/2024	1
31416B-7J-1	FED NATL MTG ASSOC #995597		09/01/2010	SCHEDULED REDEMPTION		2,700	2,700	2,814	2,822		(123)		(123)		2,700				107	03/01/2024	1
31416C-J5-6	FED NATL MTG ASSOC #995884		09/01/2010	SCHEDULED REDEMPTION		625,001	625,001	652,393	651,307		(26,307)		(26,307)		625,001				22,267	01/01/2025	1
31296Q-2Q-2	FED NATL MTG ASSOC #A16183		09/01/2010	SCHEDULED REDEMPTION		206,726	206,726	209,213	208,338		(1,611)		(1,611)		206,726				8,442	11/01/2033	1
31416H-YD-1	FED NATL MTG ASSOC #AA0707		09/01/2010	SCHEDULED REDEMPTION		18,155	18,155	18,779	18,961		(806)		(806)		18,155				673	01/01/2024	1
31416J-FS-5	FED NATL MTG ASSOC #AA1076		09/01/2010	SCHEDULED REDEMPTION		42,472	42,472	43,824	43,760		(1,288)		(1,288)		42,472				1,405	01/01/2024	1
31416K-MT-2	FED NATL MTG ASSOC #AA2169		09/01/2010	SCHEDULED REDEMPTION		187,509	187,509	194,133	193,492		(5,983)		(5,983)		187,509				6,832	02/01/2024	1
31416T-FD-6	FED NATL MTG ASSOC #AA9163		09/01/2010	SCHEDULED REDEMPTION		184,229	184,229	190,094	189,784		(5,555)		(5,555)		184,229				6,127	08/01/2024	1
31417J-SM-3	FED NATL MTG ASSOC #AC0523		09/01/2010	SCHEDULED REDEMPTION		10,162	10,162	10,486	10,471		(309)		(309)		10,162				337	07/01/2024	1
31418M-EK-4	FED NATL MTG ASSOC #AD0137		09/01/2010	SCHEDULED REDEMPTION		1,172,218	1,172,218	1,213,154	1,211,881		(39,662)		(39,662)		1,172,218				33,646	12/01/2020	1
31417Y-FR-3	FED NATL MTG ASSOC #MA0175		09/01/2010	SCHEDULED REDEMPTION		1,586,342	1,586,342	1,658,223	1,654,422		(68,080)		(68,080)		1,586,342				51,830	09/01/2019	1
3133T9-NW-1	FHR 1948 PJ		09/01/2010	SCHEDULED REDEMPTION		96,955	96,955	98,530	97,938		(984)		(984)		96,955				4,659	03/15/2027	1
31393V-P9-6	FHR 2628 LE		09/01/2010	SCHEDULED REDEMPTION		213,196	213,196	199,838	208,956		4,240		4,240		213,196				5,052	06/15/2033	1
31394T-TV-7	FHR 2764 JA		09/01/2010	SCHEDULED REDEMPTION		98,874	98,874	93,744	95,258		3,616		3,616		98,874				3,118	03/15/2019	1
31395W-K5-5	FHR 3005 ZG		09/01/2010	SCHEDULED REDEMPTION		1,163,148	1,163,148	1,146,075	1,156,092		3,831		3,831		1,163,148				32,711	02/15/2020	1
31396F-4J-9	FHR 3067 FA		09/15/2010	SCHEDULED REDEMPTION		551,519	551,519	547,728			3,792		3,792		551,519				1,690	11/15/2035	1
31396H-J8-3	FHR 3114C PF		09/15/2010	SCHEDULED REDEMPTION		2,916,644	2,916,644	2,905,707			10,937		10,937		2,916,644				9,752	02/15/2036	1
31397B-P3-9	FHR 3232A KF		09/15/2010	SCHEDULED REDEMPTION		864,706	864,706	862,679			2,027		2,027		864,706				3,070	10/15/2036	1
31397E-JC-0	FHR 3260A PF		09/15/2010	SCHEDULED REDEMPTION		407,723	407,723	405,557			2,166		2,166		407,723				1,153	01/15/2037	1
31397F-HC-9	FHR 3271 SE		09/01/2010	SCHEDULED REDEMPTION		398,604	398,604	399,165	398,960		(356)		(356)		398,604				13,961	02/15/2037	1
31397G-X3-9	FHR 3314B FC		09/15/2010	SCHEDULED REDEMPTION		1,874,553	1,874,553	1,868,109			6,444		6,444		1,874,553				6,239	12/15/2036	1
31397J-U8-5	FHR 3346 FT		09/15/2010	SCHEDULED REDEMPTION		1,135,321	1,135,321	1,128,580			6,741		6,741		1,135,321				3,480	10/15/2033	1
31397J-U3-6	FHR 3346C FC		09/15/2010	SCHEDULED REDEMPTION		1,527,421	1,527,421	1,523,602			3,819		3,819		1,527,421				5,413	10/15/2033	1
31397J-NP-5	FHR 3350A FA		09/15/2010	SCHEDULED REDEMPTION		1,445,833	1,445,833	1,445,833							1,445,833				5,703	10/15/2033	1
31397P-HA-1	FHR 3382D FG		09/15/2010	SCHEDULED REDEMPTION		2,019,467	2,019,467	2,022,622			(3,155)		(3,155)		2,019,467				8,547	11/15/2037	1
31397P-BH-2	FHR 3386C FC		09/15/2010	SCHEDULED REDEMPTION		631,598	631,598	631,598							631,598				2,509	11/15/2037	1
31394E-QZ-4	FNR 0557C KJ		09/25/2010	SCHEDULED REDEMPTION		2,332,089	2,332,089	2,312,412			19,677		19,677		2,332,089				6,592	04/25/2035	1
31394E-C9-7	FNR 0573D DF		09/25/2010	SCHEDULED REDEMPTION		167,070	167,070	165,556			1,514		1,514		167,070				433	08/25/2035	1
31394F-L4-5	FNR 0584B FN		09/25/2010	SCHEDULED REDEMPTION		1,010,591	1,010,591	1,000,801			9,790		9,790		1,010,591				2,881	10/25/2035	1
31396P-BG-5	FNR 06123A CF		09/25/2010	SCHEDULED REDEMPTION		432,996	432,996	429,207			3,789		3,789		432,996				1,146	01/25/2037	1
31395N-C9-6	FNR 0658B FL		09/25/2010	SCHEDULED REDEMPTION		602,757	602,757	601,250			1,507		1,507		602,757				2,154	07/25/2036	1
31392F-ES-2	FNR 2002-71 AP		09/01/2010	SCHEDULED REDEMPTION		185,705	185,705	188,896	189,507		(3,803)		(3,803)		185,705				6,799	11/25/2032	1
31393U-K3-6	FNR 2003-129 JB		09/01/2010	SCHEDULED REDEMPTION		1,220,286	1,220,286	1,133,341	1,130,614		89,672		89,672		1,220,286				39,401	09/25/2018	1
31393C-D7-5	FNR 2003-57 DG		09/01/2010	SCHEDULED REDEMPTION		349,287	349,287	334,006	330,042		19,245		19,245		349,287				11,337	06/25/2018	1
31394U-FG-2	FNR 2005-95 FH		09/25/2010	SCHEDULED REDEMPTION		388,956	388,956	385,735			3,221		3,221		388,956				943	11/25/2035	1
31396V-ZF-8	FNR 2007-41 FA		09/25/2010	SCHEDULED REDEMPTION		594,087	594,087	592,230			1,857		1,857		594,087				1,662	05/25/2037	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)
31398P-FF-1	FNR 2010-27 BF		09/25/2010	SCHEDULED REDEMPTION		1,581,191	1,581,191	1,581,191							1,581,191				6,346	04/25/2040	1
38374L-HM-6	GNR 0548F AF		09/20/2010	SCHEDULED REDEMPTION		1,546,737	1,546,737	1,536,103			10,634		10,634		1,546,737				3,680	06/20/2035	1
38374D-MX-4	GNR 082A FD		09/20/2010	SCHEDULED REDEMPTION		1,443,009	1,443,009	1,443,460			(451)		(451)		1,443,009				5,478	01/20/2038	1
38376W-YC-3	GNR 1015B FA		09/20/2010	SCHEDULED REDEMPTION		1,113,067	1,113,067	1,113,067							1,113,067				3,693	10/20/2039	1
38376X-B8-5	GNR 1031J HF		09/20/2010	Various		560,904	560,904	560,378			673		673		560,904				2,219	03/20/2039	1
38376X-M6-7	GNR 1031L PF		09/20/2010	Various		659,865	659,865	659,865							659,865				2,796	08/20/2038	1
38375K-NR-9	GNR 20007-37 FW		09/20/2010	SCHEDULED REDEMPTION		839,594	839,594	836,183			3,411		3,411		839,594				2,450	06/20/2037	1
38374B-BR-3	GNR 2003-63 UF		09/20/2010	SCHEDULED REDEMPTION		366,222	366,222	366,108	366,182		40		40		366,222				1,659	07/20/2030	1
38377F-VR-9	GNR 2010-59 FA		09/20/2010	SCHEDULED REDEMPTION		165,230	165,230	165,230							165,230				426	05/20/2040	1
010608-YQ-4	ALABAMA PUB SCH & CLG CAP IMPT 03		08/06/2010	Various		4,852,726	4,535,000	4,596,449	4,562,415		(3,737)		(3,737)		4,558,678		294,047	294,047	134,059	12/01/2019	1FE
010608-YR-2	ALABAMA PUB SCH & CLG CAP IMPT 03		08/16/2010	SEIBERT BRANFORD		8,444,858	7,920,000	7,970,134	7,942,420		(3,374)		(3,374)		7,939,046		505,813	505,813	255,420	12/01/2020	1FE
010608-YU-5	ALABAMA PUB SCH & CLG CAP IMPT 03		07/08/2010	PRAGER MCCARTHY & SEALY		521,625	500,000	489,670	491,859		225		225		492,084		29,541	29,541	13,875	12/01/2023	1FE
086395-HM-5	BESSEMER AL MED BESSEMER MED CTR 96A		08/25/2010	PRAGER MCCARTHY & SEALY		2,751,294	2,755,000	2,696,456	2,713,684		1,307		1,307		2,714,990		36,303	36,303	124,441	05/15/2026	2FE
21685L-BB-6	COOPERATIVE DIST SPANISH FT AL HWY 08		08/01/2010	CALLED @ 100.00000000		110,000	110,000	107,491	107,617		27		27		107,644		2,356	2,356	9,900	02/01/2029	2
556589-CW-7	MADISON AL WTR & WSTWTR SWR 06A		07/22/2010	PRAGER MCCARTHY & SEALY		106,797	100,000	101,356	101,004		(72)		(72)		100,932		5,865	5,865	2,950	12/01/2023	1FE
572064-EA-7	MARSHALL CNTY AL HLTH CARE 2002 A		08/25/2010	Various		921,019	900,000	864,126	869,952		637		637		870,589		50,430	50,430	45,313	01/01/2032	1FE
897721-KL-9	TROY STATE UNIV SYS AL GEN STUD FEE 07		09/17/2010	PRAGER MCCARTHY & SEALY		2,110,695	1,945,000	2,005,490	1,992,841		(4,050)		(4,050)		1,988,791		121,904	121,904	86,715	11/01/2027	1FE
914031-AN-9	UNIVERSITY OF AL BIRMINGHAM HOSP 00 A		09/01/2010	CALLED @ 101.00000000		2,444,200	2,420,000	2,420,000	2,437,775		6,425		6,425		2,444,200				139,150	09/01/2020	1FE
914031-AP-4	UNIVERSITY OF AL BIRMINGHAM HOSP 00 A		09/01/2010	CALLED @ 101.00000000		14,140,000	14,000,000	13,753,320	14,072,863		67,137		67,137		14,140,000				822,500	09/01/2031	1FE
914845-LT-7	UNIVERSITY OF SOUTH ALABAMA TUITION 04		09/28/2010	Various		757,601	700,000	737,479	719,158		(3,087)		(3,087)		716,071		41,529	41,529	35,889	03/15/2020	1FE
914845-LW-0	UNIVERSITY OF SOUTH ALABAMA TUITION 04		08/03/2010	Various		604,708	570,000	540,716	538,522		967		967		539,489		65,220	65,220	25,140	03/15/2023	1FE
01179P-FM-4	ALASKA MUN BOND BANK AUTH REV 04 A		08/19/2010	Various		921,880	900,000	817,074	819,241		1,235		1,235		820,476		101,404	101,404	51,042	01/01/2035	1FE
040507-DH-5	ARIZONA HLTH FAC CATHOLIC HLTH WEST 99A		07/01/2010	CALLED @ 101.00000000		19,190,000	19,000,000	18,840,970	19,139,248		50,752		50,752		19,190,000				1,258,750	07/01/2020	1FE
040625-M9-3	ARIZONA MUN FIN COP 2004 SER 18		08/03/2010	PRAGER MCCARTHY & SEALY		108,029	100,000	101,974	101,018		(120)		(120)		100,897		7,132	7,132	5,069	08/01/2020	1FE
04057P-CY-2	ARIZONA SCH FACS BRD COP 2004 B		07/13/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		7,181,765	6,470,000	7,109,754	6,799,844		(35,201)		(35,201)		6,764,643		417,122	417,122	297,216	09/01/2015	1FE
04057P-DR-6	ARIZONA SCH FACS BRD COP 2004 C		09/24/2010	PRAGER MCCARTHY & SEALY		2,751,424	2,550,000	2,655,867	2,609,910		(7,644)		(7,644)		2,602,266		149,157	149,157	118,974	09/01/2018	1FE
04057P-DS-4	ARIZONA SCH FACS BRD COP 2004 C		08/13/2010	PRAGER MCCARTHY & SEALY		321,121	300,000	310,985	306,229		(747)		(747)		305,482		15,639	15,639	13,458	09/01/2019	1FE
040580-FW-7	ARIZONA SCH FACS BRD COP 2007		07/14/2010	RBC DAIN RAUSCHER		5,285,134	4,875,000	5,286,109	5,207,534		(21,235)		(21,235)		5,186,298		98,835	98,835	255,938	07/01/2017	1
040580-FX-5	ARIZONA SCH FACS BRD COP 2007		07/14/2010	RBC DAIN RAUSCHER		3,349,240	3,100,000	3,360,865	3,316,779		(11,927)		(11,927)		3,304,852		44,388	44,388	162,750	07/01/2018	1
040677-AH-9	ARIZONA SPORTS TOURISM MULT STAD 03A SR		07/09/2010	PRAGER MCCARTHY & SEALY		221,984	200,000	220,808	208,086		(1,168)		(1,168)		206,918		15,066	15,066	10,879	07/01/2014	1FE
040588-VW-2	ARIZONA ST COP 2004 B		09/09/2010	PRAGER MCCARTHY & SEALY		111,139	100,000	107,812	104,018		(555)		(555)		103,463		7,676	7,676	5,440	09/01/2017	1FE
040660-GB-2	ARIZONA STATE UNIV COP RESEARCH 2004		08/17/2010	SEATTLE NORTHWEST SECURITIES CORP.		3,155,520	2,850,000	3,026,928	2,941,391		(11,360)		(11,360)		2,930,031		225,489	225,489	145,053	09/01/2017	1FE
040660-GC-0	ARIZONA STATE UNIV COP RESEARCH 2004		08/17/2010	SEATTLE NORTHWEST SECURITIES CORP.		3,056,666	2,780,000	2,934,040	2,859,720		(9,893)		(9,893)		2,849,827		206,839	206,839	141,490	09/01/2018	1FE
221825-AV-4	COTTONWOOD AZ WTR SYS 2006 SR		08/11/2010	PRAGER MCCARTHY & SEALY		145,743	140,000	146,129	144,142		(349)		(349)		143,793		1,950	1,950	7,875	07/01/2030	1FE
221825-AW-2	COTTONWOOD AZ WTR SYS 2006 SR		09/30/2010	PRAGER MCCARTHY & SEALY		407,322	400,000	416,160	410,929		(1,121)		(1,121)		409,808		(2,486)	(2,486)	25,181	07/01/2035	1FE
378352-LN-6	GLENDALE AZ WTR SWR 06 SUB		09/30/2010	PRAGER MCCARTHY & SEALY		632,652	600,000	597,588	597,892		67		67		597,959		34,693	34,693	34,050	07/01/2026	1FE
810489-DL-5	SCOTTSDALE AZ MUN PPTY EXCISE TAX 02		07/01/2010	MATURED		185,000	185,000	194,663	185,722		(722)		(722)		185,000				10,175	07/01/2010	1FE
868522-AC-7	SUPERSTITION MTNS AZ SWR APACHE JCT 00		07/01/2010	SCHEDULED REDEMPTION		109,984	109,984	85,620	93,157	15,840	987		16,828		109,984				6,599	07/01/2030	3
898700-FJ-3	TUCSON & PIMA CNTY AZ INDL DEV SGL 08A		09/01/2010	CALLED @ 100.00000000		45,000	45,000	45,000	45,000						45,000				1,515	12/01/2027	1FE
898735-GG-4	TUCSON AZ COP 2004 A		07/13/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,639,055	1,525,000	1,626,679	1,580,325		(6,140)		(6,140)		1,574,184		64,871	64,871	79,427	07/01/2017	1FE
898735-GH-2	TUCSON AZ COP 2004 A		07/15/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		640,596	600,000	638,397	620,967		(2,374)		(2,374)		618,593		22,003	22,003	31,583	07/01/2018	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 During Year	Maturity Date	NAIC Designation or Market Indicator (a)
898735-GJ-8	TUCSON AZ COP 2004 A		07/15/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,141,240	2,020,000	2,139,177	2,085,198		(7,373)		(7,373)		2,077,825		63,416	63,416	106,331	07/01/2019	1FE
898735-GK-5	TUCSON AZ COP 2004 A		07/15/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,132,190	1,075,000	1,092,132	1,071,946		124		124		1,072,070		60,120	60,120	56,587	07/01/2020	1FE
898735-GL-3	TUCSON AZ COP 2004 A		07/14/2010	PRAGER MCCARTHY & SEALY		525,625	500,000	500,170	492,509		267		267		492,776		32,849	32,849	26,250	07/01/2021	1FE
041083-PC-4	ARKANSAS DEV FIN AUTH SGL FAM MTG 06D		07/01/2010	CALLED @ 100.00000000		70,000	70,000	70,000	70,000						70,000				3,360	07/01/2026	1FE
041083-QJ-8	ARKANSAS DEV FIN AUTH SGL FAM MTG 07B		07/01/2010	CALLED @ 100.00000000		105,000	105,000	105,000	105,000						105,000				4,856	07/01/2022	1FE
041083-QK-5	ARKANSAS DEV FIN AUTH SGL FAM MTG 07B		07/01/2010	CALLED @ 100.00000000		270,000	270,000	270,000	270,000						270,000				12,690	07/01/2027	1FE
041083-RM-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 07D		07/01/2010	CALLED @ 100.00000000		25,000	25,000	25,000	25,000						25,000				1,250	07/01/2022	1FE
041083-RN-8	ARKANSAS DEV FIN AUTH SGL FAM MTG 07D		07/01/2010	CALLED @ 100.00000000		20,000	20,000	20,000	20,000						20,000				1,020	07/01/2027	1FE
04108K-RS-9	ARKANSAS DEV FIN CORRECTIONS 05B		07/21/2010	Various		1,622,089	1,430,000	1,533,646	1,496,119		(5,778)		(5,778)		1,490,342		131,747	131,747	52,549	11/01/2016	1FE
04108K-RW-0	ARKANSAS DEV FIN CORRECTIONS 05B		08/02/2010	PRAGER MCCARTHY & SEALY		2,142,859	1,930,000	1,971,532	1,942,444		(1,111)		(1,111)		1,941,333		201,526	201,526	65,767	11/01/2020	1FE
04108K-NB-0	ARKANSAS DEV FIN DONAGHEY PLAZA 04		07/01/2010	PRAGER MCCARTHY & SEALY		419,204	400,000	402,124	401,084		(115)		(115)		400,969		18,235	18,235	4,500	06/01/2029	1FE
04109H-AU-8	ARKANSAS DEV FIN UNIV AR CANCER RES 06		07/15/2010	PRAGER MCCARTHY & SEALY		98,024	145,000	71,344	84,319		2,226		2,226		86,545		11,479	11,479		07/01/2021	1FE
04109H-BB-9	ARKANSAS DEV FIN UNIV AR CANCER RES 06		08/19/2010	PRAGER MCCARTHY & SEALY		239,480	500,000	169,420	201,620		6,509		6,509		208,130		31,350	31,350		07/01/2028	1FE
312673-DW-3	FAYETTEVILLE AR SALES & USE TAX 07		07/09/2010	PRAGER MCCARTHY & SEALY		109,794	100,000	99,268	98,853		35		35		98,887		10,907	10,907	3,514	11/01/2022	1FE
348815-JU-6	FORT SMITH AR WTR & SWR 2007		08/24/2010	Various		1,483,726	1,345,000	1,407,838	1,396,547		(3,630)		(3,630)		1,392,917		90,809	90,809	59,892	10/01/2025	1FE
348815-KJ-9	FORT SMITH AR WTR & SWR 2008		09/01/2010	PRAGER MCCARTHY & SEALY		190,254	160,000	175,987	174,667		(981)		(981)		173,687		16,568	16,568	7,467	10/01/2020	1FE
537445-JK-5	LITTLE ROCK AR SWR 2007C		07/19/2010	PRAGER MCCARTHY & SEALY		845,792	800,000	810,728	808,762		(534)		(534)		808,229		37,563	37,563	30,717	10/01/2029	1FE
66732L-AU-3	NORTHWEST AR CONS AUTH WSTWTR 08B		07/19/2010	Various		1,697,016	1,640,000	1,597,098	1,598,344		417		417		1,598,761		98,255	98,255	69,616	03/01/2038	2FE
775086-CK-5	ROGERS AR SWR IMPT SER 2007		07/21/2010	MORGAN KEEGAN & COMPANY, INC.		640,446	595,000	630,813	622,030		(1,886)		(1,886)		620,144		20,302	20,302	29,337	02/01/2027	1FE
842219-DD-6	SOUTHERN AR UNIV STUDENT FEE 07		07/14/2010	STEPHENS, INC.		2,967,400	2,960,000	2,969,650	2,967,507		(615)		(615)		2,966,893		507	507	89,047	12/01/2027	2Z
007947-A*-5	SPRINGDALE AR INDL DEV AERT INC 03 TXBL		07/01/2009	SCHEDULED REDEMPTION		200,000	200,000	173,760		173,760	(78,720)		95,040		95,040		104,960	104,960		07/01/2009	6
850269-AN-1	SPRINGDALE AR SALES & USE TAX 04		07/01/2010	CALLED @ 100.00000000		245,000	245,000	248,183	245,311		(311)		(311)		245,000				9,800	01/01/2011	1FE
850269-AP-6	SPRINGDALE AR SALES & USE TAX 04		07/01/2010	CALLED @ 100.00000000		415,000	415,000	419,752	415,483		(483)		(483)		415,000				16,600	07/01/2011	1FE
914084-TY-4	UNIVERSITY OF AR VAR FAC UAMS 04 A		08/25/2010	Various		1,787,232	1,550,000	1,677,365	1,622,050		(8,868)		(8,868)		1,613,182		174,050	174,050	62,993	11/01/2015	1FE
914084-L4-8	UNIVERSITY OF AR VAR FAC UAMS 06		08/25/2010	RAYMOND JAMES & ASSOCIATES, INC.		1,010,916	900,000	886,363	877,933		787		787		878,720		132,196	132,196	44,875	03/01/2023	1FE
914084-L5-5	UNIVERSITY OF AR VAR FAC UAMS 06		07/07/2010	PRAGER MCCARTHY & SEALY		433,296	400,000	391,121	387,746		314		314		388,060		45,236	45,236	17,278	03/01/2024	1FE
914084-XN-3	UNIVERSITY OF AR VAR FAYETTEVILLE 05B		07/21/2010	PRAGER MCCARTHY & SEALY		1,324,128	1,200,000	1,229,766	1,218,860		(1,647)		(1,647)		1,217,213		106,915	106,915	39,750	11/01/2018	1FE
914084-XR-4	UNIVERSITY OF AR VAR FAYETTEVILLE 05B		08/31/2010	PRAGER MCCARTHY & SEALY		548,970	500,000	505,969	503,769		(388)		(388)		503,381		45,589	45,589	18,875	11/01/2021	1FE
914115-VA-5	UNIVERSITY OF CENTRAL AR 07		08/04/2010	PRAGER MCCARTHY & SEALY		106,394	100,000	100,641	100,524		(34)		(34)		100,490		5,904	5,904	3,475	11/01/2023	1FE
914115-VB-3	UNIVERSITY OF CENTRAL AR 07		08/27/2010	Various		375,052	350,000	350,557	350,455		(33)		(33)		350,423		24,629	24,629	13,000	11/01/2025	1FE
914115-SU-5	UNIVERSITY OF CENTRAL AR STUD FEE 06 E		08/18/2010	Various		626,574	600,000	586,824	588,697		360		360		589,057		37,517	37,517	19,525	05/01/2026	1FE
914115-UH-1	UNIVERSITY OF CENTRAL AR STUD FEE 07 B		07/01/2010	PRAGER MCCARTHY & SEALY		1,655,561	1,575,000	1,623,668	1,613,881		(2,159)		(2,159)		1,611,722		43,839	43,839	53,813	11/01/2027	1FE
914115-TL-4	UNIVERSITY OF CENTRAL AR STUD HSG 06 F		08/24/2010	Various		830,972	800,000	782,432	784,930		454		454		785,383		45,589	45,589	27,806	05/01/2026	1FE
00827N-AM-2	AFFORDABLE HSG AGY CA VALLEY I-IV 01		07/01/2010	CALLED @ 100.00000000		75,000	75,000	75,000	75,799		218		218		76,017		(1,017)	(1,017)	5,625	07/01/2031	1
010891-RC-5	ALAMEDA CNTY CA COP REF 2001 A		07/07/2010	SEIBERT BRANFORD		2,094,472	2,015,000	2,012,522	2,013,463		74		74		2,013,537		80,935	80,935	61,849	12/01/2018	1FE
010869-AP-0	ALAMEDA CORRIDOR TRANSN CA SR 99A		09/29/2010	PRAGER MCCARTHY & SEALY		99,875	100,000	99,314	99,464		20		20		99,484		391	391	2,415	10/01/2025	1FE
010869-DP-7	ALAMEDA CORRIDOR TRANSN CA SUB CAB 04A		09/27/2010	PRAGER MCCARTHY & SEALY		543,065	690,000	379,438	498,318		18,281		18,281		516,599		26,465	26,465		10/01/2016	2FE
050286-CS-0	AUBURN CA UNION SCH DIST COP 2008		08/12/2010	PRAGER MCCARTHY & SEALY		152,973	150,000	150,000	150,000						150,000		2,973	2,973	5,333	06/01/2033	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
10727U-BF-0	BRENTWOOD CA INFRA FING CAP IMPT 01		09/20/2010	PRAGER MCCARTHY & SEALY		356,548	350,000	350,000	350,000						350,000		6,548	6,548	15,632	11/01/2031	1FE
130175-U6-7	CALIFORNIA EDL FAC POMONA COLLEGE 05A		07/16/2010	MESIROW FINANCIAL, INC.		679,100	1,145,000	455,656	580,902		16,451		16,451		597,353		81,746	81,746		07/01/2023	1FE
130175-DH-2	CALIFORNIA EDL FAC SANTA CLARA UNIV 99		08/03/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,878,400	1,600,000	1,706,944	1,678,550		(3,450)		(3,450)		1,675,100		203,300	203,300	78,167	09/01/2020	1FE
13034P-FX-0	CALIFORNIA HSG FIN AGY HOME MTG 07 J		07/22/2010	JEFFERIES & COMPANY, INC.		13,995,806	15,580,000	14,244,950	15,580,000		4,044		4,044		14,248,994		(253,189)	(253,189)	777,767	08/01/2027	1FE
13034P-HG-5	CALIFORNIA HSG FIN AGY HOME MTG 08 B		08/18/2010	CITIGROUP GLOBAL MARKETS		2,151,264	2,225,000	2,219,438	2,220,014		205		205		2,220,219		(68,956)	(68,956)	113,327	02/01/2023	1FE
130684-Q5-5	CALIFORNIA PUB WKS BRD GEN SVCS 06 A		08/19/2010	PRAGER MCCARTHY & SEALY		3,303,795	3,300,000	3,303,795	3,302,583		(235)		(235)		3,302,349		1,446	1,446	136,939	04/01/2022	2FE
130684-Q6-3	CALIFORNIA PUB WKS BRD GEN SVCS 06 A		08/24/2010	PRAGER MCCARTHY & SEALY		3,665,046	3,670,000	3,663,467	3,664,492		200		200		3,664,691		354	354	152,936	04/01/2023	2FE
130684-Q8-9	CALIFORNIA PUB WKS BRD GEN SVCS 06 A		09/07/2010	PRAGER MCCARTHY & SEALY		817,664	800,000	799,312	799,404		17		17		799,421		18,243	18,243	32,292	04/01/2025	1FE
130684-Q9-7	CALIFORNIA PUB WKS BRD GEN SVCS 06 A		07/29/2010	PRAGER MCCARTHY & SEALY		100,926	100,000	99,518	99,577		10		10		99,588		1,338	1,338	3,880	04/01/2026	1FE
130684-R2-1	CALIFORNIA PUB WKS BRD GEN SVCS 06 A		08/17/2010	Various		3,221,262	3,190,000	3,161,450	3,164,691		617		617		3,165,308		55,954	55,954	130,632	04/01/2027	1FE
130774-7A-4	CALIFORNIA STATE UNIV SYSTEMWIDE 02A		08/24/2010	Various		3,993,709	3,815,000	3,765,176	3,775,409		1,077		1,077		3,776,486		217,223	217,223	160,760	11/01/2026	1FE
130795-CJ-4	CALIFORNIA STWIDE CMNTY ENERTECH 07A		09/14/2010	DEUTSCHE BANK SECURITIES		2,308,300	10,000,000	6,068,382	6,449,800	2,830,959	(39,288)		2,791,671		6,084,853		(3,776,553)	(3,776,553)	275,000	12/01/2033	3FE
130795-CL-9	CALIFORNIA STWIDE CMNTY ENERTECH 07C		09/14/2010	DEUTSCHE BANK SECURITIES		395,991	11,285,000	351,833	9,711,420	851,027	4,240		855,267		351,833		44,157	44,157		12/01/2033	5
130795-CS-4	CALIFORNIA STWIDE CMNTY ENERTECH 07C		09/14/2010	DEUTSCHE BANK SECURITIES		295,633	8,425,000	262,667	7,242,636	675,427	14,472,855		15,148,282		262,667		32,966	32,966		12/01/2032	5
130795-XZ-5	CALIFORNIA STWIDE CMNTY THOS JEFF 08A		07/01/2010	GATES CAPITAL CORP.		1,575,000	1,500,000	1,455,060	1,456,942		774		774		1,457,716		117,284	117,284	80,500	10/01/2026	3FE
14837K-EX-9	CASTAIC LAKE WTR AGY CA COP 06 C		07/21/2010	MESIROW FINANCIAL, INC.		7,429,400	7,685,000	7,342,018			288		288		7,342,306		87,094	87,094	165,484	08/01/2030	1FE
156809-CS-2	CERRITOS CA PUB FING TAX ALLOC 02 A		08/03/2010	STONE & YOUNGBERG		3,267,125	3,130,000	3,249,597	3,213,053		(4,045)		(4,045)		3,209,008		58,117	58,117	119,549	11/01/2019	1FE
169498-DE-9	CHINO BASIN CA REGL FIN INLAND EMP 08A		08/24/2010	Various		5,144,993	5,000,000	5,179,050	5,149,887		(10,620)		(10,620)		5,139,267		5,726	5,726	205,486	11/01/2038	1FE
17131N-CB-9	CHULA VISTA CA PUB FING AD 05A REF		08/19/2010	Various		9,728,044	11,000,000	9,565,613	10,870,636		11,233		11,233		9,599,391		128,653	128,653	483,997	09/01/2027	2FE
219770-FK-5	CORONADO CA CMNTY DEV AGY TAX ALLOC 05		08/31/2010	PRAGER MCCARTHY & SEALY		106,835	100,000	103,276	102,071		(218)		(218)		101,852		4,983	4,983	5,028	09/01/2024	1FE
219765-BC-7	CORONA-NORCO CA USD COP 01 A REF		09/07/2010	PRAGER MCCARTHY & SEALY		1,594,214	1,590,000	1,547,372	1,555,235		836		836		1,556,071		38,143	38,143	73,565	04/15/2029	1FE
281486-AB-6	EFSI - CA (EDFUS) STUDENT LOAN NOTES - T		08/13/2010	CALLED @ 100.00000000		450,000	450,000	416,408	385,650	31,611	465		32,076		417,726		32,274	32,274	4,726	06/01/2041	3FE
291195-JF-3	EMERYVILLE CA PUB FING AUTH REDEV 01A		09/22/2010	PRAGER MCCARTHY & SEALY		103,283	100,000	99,486	99,645		18		18		99,663		3,620	3,620	5,576	09/01/2022	2FE
296344-CM-4	ESCONDIDO CA COP WSTWTR PROJ 05A		08/17/2010	PRAGER MCCARTHY & SEALY		103,288	100,000	90,739	91,475		304		304		91,778		11,510	11,510	4,363	09/01/2022	2FE
296344-DR-2	ESCONDIDO CA COP WTR PROJ 07A		08/05/2010	Various		12,453,799	13,325,000	12,274,296	13,304,299		1,731		1,731		12,276,912		176,886	176,886	576,159	09/01/2037	1FE
344643-DH-1	FONTANA CA USD COP 2007		08/11/2010	Various		3,434,500	3,500,000	3,263,270	3,465,283		3,519		3,519		3,270,117		164,383	164,383	227,188	09/01/2028	1FE
427101-BW-9	HERCULES CA REDEV TAX MERGED PROJ 05		08/03/2010	MESIROW FINANCIAL, INC.		5,946,053	7,675,000	6,218,871	7,900,390		(11,010)		(11,010)		6,072,341		(126,288)	(126,288)	389,080	08/01/2025	3FE
427101-BZ-2	HERCULES CA REDEV TAX MERGED PROJ 05 ESC		08/09/2010	MESIROW FINANCIAL, INC.		2,840,488	4,250,000	4,250,000	4,250,000						4,250,000		(1,409,513)	(1,409,513)	208,043	08/01/2035	3FE
452637-DD-0	IMPERIAL CA COP WASTEWATER REV 2001		08/17/2010	PRAGER MCCARTHY & SEALY		210,366	200,000	188,462	187,030		830		830		187,860		22,506	22,506	8,472	10/15/2020	1FE
452874-BS-8	IMPERIAL IRR DIST CA COP WTR SYS 2000		07/22/2010	SEATTLE NORTHWEST SECURITIES CORP.		1,926,220	1,900,000	1,910,887	1,902,014		(751)		(751)		1,901,262		24,958	24,958	104,408	07/01/2021	1FE
504194-FP-1	LA QUINTA CA REDEV PROJ NO 1 TIF 01		08/16/2010	CITIGROUP GLOBAL MARKETS		2,693,250	2,700,000	2,667,222	2,673,583		607		607		2,674,190		19,060	19,060	133,110	09/01/2031	1FE
54438E-GY-8	LOS ANGELES CA CMNTY REDEV BUNKER 04A		09/14/2010	PRAGER MCCARTHY & SEALY		108,624	100,000	103,139	101,653		(217)		(217)		101,436		7,188	7,188	3,972	12/01/2020	1FE
54438E-GZ-5	LOS ANGELES CA CMNTY REDEV BUNKER 04A		08/23/2010	Various		2,173,840	2,000,000	2,046,020	2,024,294		(2,917)		(2,917)		2,021,376		152,464	152,464	73,611	12/01/2021	1FE
544552-ST-0	LOS ANGELES CA HARBOR DEPT 2002 A		07/12/2010	PRAGER MCCARTHY & SEALY		7,050,677	6,535,000	6,988,725	6,904,562		(74,593)		(74,593)		6,829,969		220,708	220,708	343,451	08/01/2013	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
544648-LH-9	LOS ANGELES CA USD COP ADMIN BLDG 02C		08/17/2010	PRAGER MCCARTHY & SEALY		101,513	100,000	100,000	100,000						100,000		1,513	1,513	4,431	10/01/2031	1FE
544663-T9-8	LOS ANGELES CNTY CA COP CHLDRN INST 92		07/01/2010	CALLED @ 100.00000000		145,000	145,000	142,293	143,693		89		89		143,782		1,218	1,218	9,606	07/01/2022	1FE
616903-AU-4	MORENO VALLEY CA CFD NO 3 AUTO MALL 00		09/01/2010	MATURED		1,045,000	1,045,000	1,045,000	1,045,000						1,045,000				73,150	09/01/2010	3
616908-AY-5	MORENO VALLEY CA REDEV TAX ALLOC 07A		07/15/2010	STONE & YOUNGBERG		7,996,114	9,270,000	8,040,529	9,199,994		1,640		1,640		8,044,746		(48,632)	(48,632)	447,462	08/01/2038	1FE
620220-BG-7	MOULTON-NIGUEL CA WTR DIST COP 03 REF		09/28/2010	PIPER JAFFRAY INC.		2,034,427	1,850,000	1,912,715	1,886,729		(3,591)		(3,591)		1,883,137		151,289	151,289	100,208	09/01/2019	1
620220-BH-5	MOULTON-NIGUEL CA WTR DIST COP 03 REF		09/28/2010	PIPER JAFFRAY INC.		2,456,913	2,255,000	2,311,465	2,288,147		(3,232)		(3,232)		2,284,915		171,998	171,998	122,146	09/01/2020	1
620220-BJ-1	MOULTON-NIGUEL CA WTR DIST COP 03 REF		09/28/2010	PIPER JAFFRAY INC.		2,670,490	2,470,000	2,512,608	2,495,065		(2,438)		(2,438)		2,492,627		177,863	177,863	133,792	09/01/2021	1
620220-BK-8	MOULTON-NIGUEL CA WTR DIST COP 03 REF		09/28/2010	Various		2,790,683	2,595,000	2,627,204	2,613,969		(1,818)		(1,818)		2,612,151		178,532	178,532	139,313	09/01/2022	1
620220-BL-6	MOULTON-NIGUEL CA WTR DIST COP 03 REF		09/28/2010	PIPER JAFFRAY INC.		2,675,300	2,500,000	2,519,025	2,511,221		(1,088)		(1,088)		2,510,133		165,167	165,167	135,417	09/01/2023	1
655534-BB-0	NORCO CA CMNTY FAC DIST 2001-1 SPL TAX 0		09/01/2010	CALLED @ 100.00000000		120,000	120,000	118,021	120,147		442		442		120,589		(589)	(589)	7,560	09/01/2014	1
658620-CN-7	NORTH CITY WEST CA SCH SPL TAX 02 SUB		09/01/2010	Various		2,636,945	2,580,000	2,633,948	2,597,194		(4,085)		(4,085)		2,593,110		43,836	43,836	128,789	09/01/2020	1FE
683038-KJ-1	ONTARIO CA AD NO 108 CA COMMERCE CTR 95		09/02/2010	CALLED @ 100.00		555,000	555,000	555,000	555,000						555,000				41,625	09/02/2020	3
691878-AA-0	OXNARD CA FING AUTH WSTWTR REDWOOD 04A		07/07/2010	STONE & YOUNGBERG		1,639,715	1,540,000	1,554,368	1,547,236		(791)		(791)		1,546,446		93,269	93,269	47,269	06/01/2021	1FE
691878-AB-8	OXNARD CA FING AUTH WSTWTR REDWOOD 04A		08/11/2010	PRAGER MCCARTHY & SEALY		628,208	585,000	587,252	586,136		(146)		(146)		585,990		42,218	42,218	20,719	06/01/2022	1FE
696716-HV-4	PALMDALE CA CMNTY REDEV AGY MERGED 04A		09/29/2010	Various		4,195,617	4,245,000	4,066,116	4,084,563		2,734		2,734		4,087,297		108,320	108,320	258,798	09/01/2034	1FE
702280-BD-9	PASADENA CA CMNTY FAC DIST CIVIC CTR 97		07/19/2010	PRAGER MCCARTHY & SEALY		2,809,008	2,800,000	2,780,792	2,785,599		393		393		2,785,992		23,015	23,015	93,942	12/01/2025	1FE
738756-FF-7	POWAY CA COP OFFICE BLDG PROJ 03		08/31/2010	Various		3,200,176	3,130,000	3,134,758	3,131,886		(399)		(399)		3,131,487		68,689	68,689	183,356	01/01/2028	1FE
738756-FG-5	POWAY CA COP OFFICE BLDG PROJ 03		09/28/2010	UNION BANK OF SWITZERLAND		755,408	745,000	742,676	742,986		42		42		743,028		12,380	12,380	46,563	01/01/2033	1FE
752123-GE-3	RANCHO CUCAMONGA CA REDEV TIF 2001		09/10/2010	PRAGER MCCARTHY & SEALY		353,043	350,000	346,234	346,707		73		73		346,780		6,263	6,263	18,236	09/01/2030	2FE
76827Q-CE-1	RIVER ISLANDS CA PUB CFD NO 03-1 05A		09/01/2010	CALLED @ 100.00000000		100,000	100,000	100,000	82,429	17,571			17,571		100,000				6,000	09/01/2035	5
76827Q-CF-8	RIVER ISLANDS CA PUB CFD NO 03-1 05B		09/01/2010	CALLED @ 100.00000000		165,000	165,000	165,000	112,888	52,112			52,112		165,000				14,850	09/01/2035	5
77781P-BJ-5	ROSEVILLE CA CMNTY FAC DISTS SR 07A		09/08/2010	PIPER JAFFRAY INC.		618,825	750,000	732,983		734,124	328		734,452		734,452		(115,627)	(115,627)	34,875	09/01/2033	6*
796846-DP-5	SAN BERNARDINO CNTY CA TRANS TAX 09A		07/15/2010	STONE & YOUNGBERG		13,902,200	13,000,000	13,694,070	13,551,514		(127,170)		(127,170)		13,424,344		477,856	477,856	467,639	05/01/2012	1FE
797300-F8-8	SAN DIEGO CA REDEV CENTRE CITY SUB 04A		09/14/2010	PRAGER MCCARTHY & SEALY		107,852	100,000	101,074	99,832		9		9		99,841		8,011	8,011	5,222	09/01/2020	1FE
79765D-SR-2	SAN FRANCISCO CA COP JUVENILE HALL 03		09/30/2010	PRAGER MCCARTHY & SEALY		399,500	400,000	396,136	396,590		61		61		396,651		2,849	2,849	20,544	03/01/2034	1FE
79765V-BM-1	SAN FRANCISCO CA REDEV AGY LSE REV 92		07/01/2010	MATURED		3,820,000	3,820,000	1,081,213	3,690,779		129,221		129,221		3,820,000					07/01/2010	1FE
79765V-BN-9	SAN FRANCISCO CA REDEV AGY LSE REV 92		07/13/2010	Various		3,778,065	3,820,000	999,923	3,442,815		131,702		131,702		3,574,517		203,548	203,548		07/01/2011	1FE
79765V-BP-4	SAN FRANCISCO CA REDEV AGY LSE REV 92		07/12/2010	STONE & YOUNGBERG		3,952,214	4,070,000	994,057	3,422,532		130,255		130,255		3,552,788		399,427	399,427		07/01/2012	1FE
79765V-BQ-2	SAN FRANCISCO CA REDEV AGY LSE REV 92		08/23/2010	Various		4,123,609	4,320,000	984,485	3,389,538		145,058		145,058		3,534,596		589,013	589,013		07/01/2013	1FE
798153-FB-3	SAN JOSE CA FIN LSE CIVIC CTR PROJ 02B		07/30/2010	PRAGER MCCARTHY & SEALY		951,168	925,000	935,850	928,314		(777)		(777)		927,537		23,632	23,632	8,094	06/01/2027	1FE
798153-FC-1	SAN JOSE CA FIN LSE CIVIC CTR PROJ 02B		09/22/2010	Various		1,685,009	1,650,000	1,660,808	1,653,303		(965)		(965)		1,652,338		32,670	32,670	67,500	06/01/2032	1FE
798147-UG-7	SAN JOSE CA REDEV AGY TAX ALLOC 02		08/01/2010	CALLED @ 101.00000000		5,050,000	5,000,000	4,925,200	5,028,902		21,098		21,098		5,050,000				250,000	08/01/2032	1FE
798147-ZE-7	SAN JOSE CA REDEV SET-ASIDE TAX 05 A		08/16/2010	RBC DAIN RAUSCHER		2,105,974	2,040,000	1,878,017	1,873,867		5,186		5,186		1,879,053		226,921	226,921	107,100	08/01/2023	1FE
798182-EF-4	SAN JOSE CA USD COP 2002 CAP		09/20/2010	PRAGER MCCARTHY & SEALY		61,454	100,000	32,920	48,834		1,999		1,999		50,834		10,620	10,620		01/01/2023	1FE
79875E-CR-4	SAN MARCOS CA PUB FACS AREAS 1-2-3 03A		09/29/2010	PRAGER MCCARTHY & SEALY		642,471	650,000	646,952	647,340		53		53		647,393		(4,923)	(4,923)	36,965	08/01/2033	1FE
799054-FA-4	SAN MATEO CNTY CA TRAN DIST TAX 05A		08/04/2010	Various		3,714,017	3,530,000	3,530,000	3,530,000						3,530,000		184,017	184,017	59,855	06/01/2022	1FE
799054-FB-2	SAN MATEO CNTY CA TRAN DIST TAX 05A		08/04/2010	STONE & YOUNGBERG		1,304,125	1,245,000	1,240,443	1,241,226		126		126		1,241,352		62,773	62,773	38,595	06/01/2023	1FE
83557K-AT-5	SONOMA CNTY CA SALES TAX 07A		09/30/2010	PRAGER MCCARTHY & SEALY		517,060	500,000	429,532	431,119		1,472		1,472		432,591		84,469	84,469	24,375	09/01/2029	1FE
861431-CW-2	STOCKTON-EAST WTR DIST CA COP REF 02B		07/20/2010	PRAGER MCCARTHY & SEALY		58,346	100,000	34,760	54,663		1,838		1,838		56,501		1,845	1,845		04/01/2020	1FE
861431-CZ-5	STOCKTON-EAST WTR DIST CA COP REF 02B		08/19/2010	PRAGER MCCARTHY & SEALY		48,522	100,000	28,657	45,336		1,786		1,786		47,123		1,399	1,399		04/01/2023	1FE
861431-DC-5	STOCKTON-EAST WTR DIST CA COP REF 02B		09/10/2010	PRAGER MCCARTHY & SEALY		39,966	100,000	23,737	37,664		1,631		1,631		39,296		670	670		04/01/2026	1FE
870441-BZ-4	SWEETWATER CA AUTH WATER 2005		09/10/2010	PRAGER MCCARTHY & SEALY		1,011,639	950,000	945,592	946,442		156		156		946,597		65,042	65,042	39,250	04/01/2022	1FE
870470-CR-0	SWEETWATER CA UNION HIGH SD COP 01		08/31/2010	PRAGER MCCARTHY & SEALY		210,973	200,000	207,684	203,271		(553)		(553)		202,719		8,254	8,254	9,972	09/01/2020	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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)
870470-CS-8	SWEETWATER CA UNION HIGH SD COP 01		09/28/2010	PRAGER MCCARTHY & SEALY		104,963	100,000	100,287	100,129		(25)		(25)		100,105		4,858	4,858	5,417	09/01/2021	1FE
900188-BX-0	TURLOCK CA IRR DIST COP 2003 A		09/28/2010	Various		461,963	450,000	451,607	450,608		(143)		(143)		450,466		11,497	11,497	27,944	01/01/2028	1FE
901073-DB-9	TUSTIN CA USD CMNTY FAC 97-1 2002A SR		09/28/2010	PRAGER MCCARTHY & SEALY		3,274,682	3,225,000	3,237,255	3,228,915		(1,044)		(1,044)		3,227,871		46,811	46,811	153,986	09/01/2038	1FE
91412F-PJ-0	UNIVERSITY OF CA LTD PROJ 2004 A		08/18/2010	Various		1,507,382	1,455,000	1,312,703	1,314,565		3,750		3,750		1,318,315		189,067	189,067	53,067	05/15/2025	1FE
91412F-EJ-2	UNIVERSITY OF CA MULTI PURP 02 O		09/01/2010	CALLED @ 101.00000000		4,646,000	4,600,000	4,671,208	4,645,958		42		42		4,646,000				235,750	09/01/2031	1FE
91412F-FM-4	UNIVERSITY OF CA MULTI PURP 03 Q		07/23/2010	PRE-REFUNDING		4,701,749	4,720,000	4,696,494	4,701,186		547		547		4,701,732		16	16	211,089	09/01/2023	1FE
92831H-BM-5	VISTA CA COP CMNTY PROJS 2007		08/03/2010	Various		24,172,641	25,280,000	24,217,565	25,606,010		2,676		2,676		24,150,113		22,528	22,528	965,208	05/01/2031	1FE
955644-CY-3	WEST SACRAMENTO CA AD LIGHTHOUSE 1991		09/02/2010	CALLED @ 100.00000000		200,000	200,000	200,000	200,000						200,000				16,800	09/02/2012	4
960557-CK-0	WESTLANDS CA WTR DIST REV COP 2005 A		09/10/2010	PRAGER MCCARTHY & SEALY		966,089	885,000	884,199	872,036		641		641		872,677		93,412	93,412	45,300	09/01/2020	1FE
960557-CL-8	WESTLANDS CA WTR DIST REV COP 2005 A		09/17/2010	PRAGER MCCARTHY & SEALY		216,070	200,000	197,278	194,991		230		230		195,222		20,848	20,848	10,583	09/01/2021	1FE
26822L-DH-4	COLORADO E-470 PUB HWY SR 00 B CAP		09/01/2010	CALLED @ 70.098		17,033,814	24,300,000	8,561,619	16,267,516		766,298		766,298		17,033,814					09/01/2016	1FE
26822L-DT-8	COLORADO E-470 PUB HWY SR 00 B CAP		09/01/2010	CALLED @ 33.54372		34,449,400	102,700,000	17,207,385	32,902,083		1,547,605		1,547,605		34,449,688		(288)	(288)		09/01/2027	1FE
26822L-DU-5	COLORADO E-470 PUB HWY SR 00 B CAP		09/01/2010	CALLED @ 31.42008		5,655,614	18,000,000	2,824,920	5,401,378		254,042		254,042		5,655,420		194	194		09/01/2028	1FE
26822L-EA-8	COLORADO E-470 PUB HWY SR 00 B CAP		09/01/2010	CALLED @ 16.446		8,223,000	50,000,000	3,681,500	7,798,198		424,802		424,802		8,223,000					09/01/2034	1
26822L-GR-9	COLORADO E-470 PUB HWY SR 06 A		07/22/2010	PRAGER MCCARTHY & SEALY		112,110	100,000	106,771	105,377		(407)		(407)		104,970		7,140	7,140	4,528	09/01/2018	2FE
196458-H7-1	COLORADO EDL UNIV DENVER 2005 A		08/13/2010	Various		5,481,050	5,000,000	4,916,545	4,882,862		4,928		4,928		4,887,790		593,259	593,259	240,311	03/01/2021	1FE
196458-H9-7	COLORADO EDL UNIV DENVER 2005 A		08/10/2010	PRAGER MCCARTHY & SEALY		4,542,378	4,200,000	4,055,079	4,032,417		6,079		6,079		4,038,496		503,882	503,882	198,889	03/01/2022	1FE
196617-FE-9	COLORADO SPRINGS CO HOSP REV 2002		08/09/2010	PRAGER MCCARTHY & SEALY		1,047,290	1,000,000	987,500	987,953		197		197		988,150		59,140	59,140	32,222	12/15/2032	1FE
196630-4W-4	COLORADO SPRINGS CO UTIL SYS 03A SUB		07/26/2010	PRAGER MCCARTHY & SEALY		286,905	275,000	274,208	274,347		15		15		274,362		12,543	12,543	9,216	11/15/2027	1FE
249181-3K-2	DENVER CO ARPT SYS REV SER 2006 A		08/11/2010	BLAIR, WILLIAM, & COMPANY, L.L.C.		575,610	500,000	533,850	524,248		(1,933)		(1,933)		522,315		53,295	53,295	18,819	11/15/2017	1FE
283484-CA-9	EL PASO CNTY CO SD NO 49 FALCON COP 07A		09/20/2010	PRAGER MCCARTHY & SEALY		447,488	400,000	415,712	412,690		(984)		(984)		411,706		35,782	35,782	15,444	12/15/2024	1FE
34711G-BD-4	FORT COLLINS CO LSE COP 2004 A		09/01/2010	PRAGER MCCARTHY & SEALY		432,846	385,000	403,272	394,169		(1,215)		(1,215)		392,954		39,892	39,892	13,838	06/01/2016	1FE
357178-CN-0	FREMONT CNTY CO FIN COP 03 A REF		08/20/2010	PRAGER MCCARTHY & SEALY		592,981	550,000	575,960	561,385		(1,721)		(1,721)		559,664		33,317	33,317	19,921	12/15/2022	2FE
51713N-BL-3	LARIMER CNTY CO SALES TAX FAIRGROUNDS 02		08/06/2010	PRAGER MCCARTHY & SEALY		222,974	210,000	207,320	208,205		86		86		208,291		14,683	14,683	6,883	12/15/2019	1FE
75289F-AN-0	RANGEVIEW CO LIBRARY DIST COP 2008		07/22/2010	PRAGER MCCARTHY & SEALY		111,757	100,000	96,689	96,816		100		100		96,916		14,841	14,841	3,083	12/15/2022	1FE
75289F-AR-1	RANGEVIEW CO LIBRARY DIST COP 2008		09/20/2010	PRAGER MCCARTHY & SEALY		387,568	350,000	331,906	332,555		489		489		333,044		54,524	54,524	12,931	12/15/2025	1FE
75913T-DV-3	REGIONAL TRANSN DIST CO COP REF 04A		07/30/2010	PRAGER MCCARTHY & SEALY		448,780	400,000	417,052	408,499		(1,028)		(1,028)		407,471		41,309	41,309	11,875	06/01/2014	1FE
948903-DZ-9	WELD CNTY CO COP 2006		09/01/2010	PRAGER MCCARTHY & SEALY		109,312	100,000	106,658	104,904		(422)		(422)		104,482		4,830	4,830	3,639	12/15/2026	1FE
207904-DH-3	CONNECTICUT ARPT BRADLEY INTL 2001 A		08/06/2010	RBC DAIN RAUSCHER		6,119,476	5,975,000	6,077,053	6,033,405		(15,287)		(15,287)		6,018,118		101,358	101,358	257,257	10/01/2018	1FE
207904-DK-6	CONNECTICUT ARPT BRADLEY INTL 2001 A		09/22/2010	CITIGROUP GLOBAL MARKETS		7,564,367	7,425,000	7,503,260	7,469,902		(14,200)		(14,200)		7,455,702		108,665	108,665	376,303	10/01/2020	1FE
207904-DL-4	CONNECTICUT ARPT BRADLEY INTL 2001 A		08/06/2010	RBC DAIN RAUSCHER		6,815,090	6,685,000	6,736,942	6,714,828		(7,782)		(7,782)		6,707,046		108,044	108,044	296,461	10/01/2021	1FE
20774L-4N-2	CONNECTICUT HLTH & EDL CT ST UNIV 05 H		09/08/2010	PRAGER MCCARTHY & SEALY		415,741	350,000	383,028	371,006		(2,177)		(2,177)		368,829		46,912	46,912	14,611	11/01/2015	1FE
20774U-RX-5	CONNECTICUT HLTH & EDL WESTMINSTER 07E		08/05/2010	Various		2,171,171	2,085,000	2,174,009	2,157,355		(5,004)		(5,004)		2,152,351		18,821	18,821	115,252	07/01/2032	1FE
20774L-MM-4	CONNECTICUT HLTH & EDL WESTOVER 00A		07/01/2010	CALLED @ 101.00000000		2,272,500	2,250,000	2,224,508	2,263,253		9,247		9,247		2,272,500				128,250	07/01/2030	1FE
246395-NZ-6	DELAWARE HSG AUTH SGL FAM MTG SR 07B		07/01/2010	CALLED @ 100.00000000		180,000	180,000	180,000	180,000						180,000				8,640	07/01/2027	1FE
246395-PA-9	DELAWARE HSG AUTH SGL FAM MTG SR 07B		07/01/2010	CALLED @ 100.00000000		230,000	230,000	230,000	230,000						230,000				11,155	07/01/2032	1FE
246395-QG-5	DELAWARE HSG AUTH SGL FAM MTG SR 07D-1		07/01/2010	CALLED @ 100.00000000		1,210,000	1,210,000	1,217,272	1,215,944		(332)		(332)		1,215,611		(5,611)	(5,611)	60,500	07/01/2022	1FE
246395-QJ-9	DELAWARE HSG AUTH SGL FAM MTG SR 07D-1		07/01/2010	CALLED @ 100.00000000		670,000	670,000	670,000	670,000						670,000				34,505	07/01/2028	1FE
246394-G3-8	DELAWARE ST HSG AUTH MULTI FAM 92 D		07/01/2010	CALLED @ 100.00000000		610,000	610,000	610,000	610,000						610,000				41,785	07/01/2012	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
246412-DG-2	DELAWARE ST SOLID WST AUTH SYS 2006		07/13/2010	PRAGER MCCARTHY & SEALY		109,825	100,000	106,412	104,683		(349)		(349)		104,334		5,491	5,491	3,125	06/01/2022	1FE
246412-DJ-6	DELAWARE ST SOLID WST AUTH SYS 2006		08/17/2010	Various		2,335,830	2,140,000	2,289,543	2,247,653		(9,398)		(9,398)		2,238,256		97,574	97,574	76,442	06/01/2024	1FE
246428-MS-2	DELAWARE TRANSN AUTH TRANSN SYS 00 SR		07/01/2010	MATURED		2,310,000	2,310,000	2,306,304	2,309,765		235		235		2,310,000				127,050	07/01/2010	1FE
246428-MT-0	DELAWARE TRANSN AUTH TRANSN SYS 00 SR		07/01/2010	CALLED @ 100.00000000		3,415,000	3,415,000	3,389,592	3,413,264		1,736		1,736		3,415,000				187,825	07/01/2011	1FE
01069S-EK-6	ALACHUA CNTY FL SCH BRD COP 2005		08/19/2010	PRAGER MCCARTHY & SEALY		112,988	100,000	108,411	105,225		(559)		(559)		104,666		8,322	8,322	5,736	07/01/2015	1FE
01069S-EL-4	ALACHUA CNTY FL SCH BRD COP 2005		07/19/2010	ZIEGLER, B.C., AND COMPANY		3,329,549	3,075,000	3,312,083	3,222,493		(13,557)		(13,557)		3,208,937		120,612	120,612	162,719	07/01/2016	1FE
115065-LY-8	BROWARD CNTY FL SCH BRD COP 2004 A		09/15/2010	PRAGER MCCARTHY & SEALY		802,065	750,000	789,188	767,664		(4,747)		(4,747)		762,917		39,148	39,148	44,826	07/01/2012	1FE
115065-RD-8	BROWARD CNTY FL SCH BRD COP 2006 A		08/13/2010	Various		5,918,981	5,490,000	5,490,000	5,490,000						5,490,000		428,981	428,981	310,164	07/01/2022	1FE
115065-RE-6	BROWARD CNTY FL SCH BRD COP 2006 A		08/16/2010	PRAGER MCCARTHY & SEALY		1,071,500	1,000,000	1,000,000	1,000,000						1,000,000		71,500	71,500	56,667	07/01/2023	1FE
115117-GQ-0	BROWARD CNTY FL WTR & SWR UTIL 05 A		08/11/2010	PRAGER MCCARTHY & SEALY		1,767,892	1,600,000	1,573,602	1,563,887		1,403		1,403		1,565,290		202,602	202,602	67,028	10/01/2021	1FE
13937X-DG-0	CAPE CORAL FL ASSMT SW5 SURFSIDE 07		09/01/2010	CALLED @ 100.00000000		85,000	85,000	82,946	83,183		79		79		83,262		1,738	1,738	3,825	09/01/2021	2FE
13937X-DH-8	CAPE CORAL FL ASSMT SW5 SURFSIDE 07		09/01/2010	CALLED @ 100.00000000		65,000	65,000	57,380	57,936		259		259		58,195		6,805	6,805	2,925	09/01/2022	2FE
13937X-DJ-4	CAPE CORAL FL ASSMT SW5 SURFSIDE 07		09/01/2010	CALLED @ 100.00000000		85,000	85,000	81,920	82,212		98		98		82,310		2,690	2,690	3,825	09/01/2023	2FE
13937X-DK-1	CAPE CORAL FL ASSMT SW5 SURFSIDE 07		09/01/2010	CALLED @ 100.00000000		70,000	70,000	60,509	61,090		263		263		61,353		8,647	8,647	3,150	09/01/2024	2FE
13937X-DL-9	CAPE CORAL FL ASSMT SW5 SURFSIDE 07		09/01/2010	CALLED @ 100.00000000		90,000	90,000	88,297	88,432		45		45		88,477		1,523	1,523	4,275	09/01/2025	2FE
13937X-DM-7	CAPE CORAL FL ASSMT SW5 SURFSIDE 07		09/01/2010	CALLED @ 100.00000000		100,000	100,000	97,564	97,741		59		59		97,801		2,199	2,199	4,750	09/01/2026	2FE
13937Y-AS-5	CAPE CORAL FL WTR ASSMT SW 1&3 PINE 05		07/01/2010	CALLED @ 100.00000000		15,000	15,000	14,651	14,720		9		9		14,730		270	270	630	07/01/2021	1FE
194653-KS-9	COLLIER CNTY FL SCH BRD LSE COP 06		08/11/2010	PRAGER MCCARTHY & SEALY		324,915	300,000	290,552	289,510		438		438		289,948		34,967	34,967	15,042	02/15/2021	1FE
194653-KU-4	COLLIER CNTY FL SCH BRD LSE COP 06		08/13/2010	PRAGER MCCARTHY & SEALY		6,980,515	6,480,000	6,152,734	6,138,667		12,664		12,664		6,151,331		829,184	829,184	326,700	02/15/2022	1FE
296110-EV-7	ESCAMBIA CNTY FL HLTH FL HLTH VHA 00A		07/01/2010	CALLED @ 101.00000000		25,250	25,000	25,000	25,000						25,000		250	250	1,488	07/01/2020	2Z
339176-AR-0	FLEMING ISLAND PLANTATION FL CDD 07		09/22/2010	GMS GROUP		2,036,205	2,250,000	2,220,705	2,222,819		633		633		2,223,452		(187,247)	(187,247)	91,688	05/01/2031	2FE
34073N-U7-3	FLORIDA HSG FIN CORP HMEOWNER MTG 06-6		08/01/2010	CALLED @ 100.00000000		755,000	755,000	637,998	644,584		2,779		2,779		647,363		107,637	107,637	36,381	07/01/2026	1FE
34073N-Z7-8	FLORIDA HSG FIN CORP HMEOWNER MTG 07-2		08/01/2010	CALLED @ 100.00000000		460,000	460,000	457,700	457,753		94		94		457,847		2,153	2,153	22,658	07/01/2022	1FE
34073N-4Q-0	FLORIDA HSG FIN CORP HMEOWNER MTG 07-6		08/01/2010	CALLED @ 100.00000000		1,665,000	1,665,000	1,665,000	1,665,000						1,665,000				84,271	07/01/2023	1FE
34073N-4R-8	FLORIDA HSG FIN CORP HMEOWNER MTG 07-6		08/01/2010	CALLED @ 100.00000000		205,000	205,000	205,000	205,000						205,000				10,790	07/01/2028	1FE
34073M-LG-5	FLORIDA HSG FIN CORP MTG CAP APPRC 99 2		08/01/2010	Various		10,023	30,000	5,405	9,766		302		302		10,068		(45)	(45)		07/01/2030	1FE
341507-UT-6	FLORIDA ST BRD OF ED LOTTERY REV 2007 B		07/16/2010	WACHOVIA SECURITIES		9,140,194	8,040,000	8,614,297	8,555,201		(59,443)		(59,443)		8,495,758		644,436	644,436	424,333	07/01/2014	1FE
34160H-EV-5	FLORIDA ST CORR PRIVATZN COMMN 04B		09/21/2010	PRAGER MCCARTHY & SEALY		374,327	350,000	369,000	360,785		(1,395)		(1,395)		359,390		14,937	14,937	18,583	08/01/2022	1FE
34160H-EW-3	FLORIDA ST CORR PRIVATZN COMMN 04B		09/23/2010	PRAGER MCCARTHY & SEALY		268,985	250,000	262,570	257,144		(1,064)		(1,064)		256,080		12,905	12,905	14,479	08/01/2023	1FE
34160P-AK-5	FLORIDA ST DEPT MGMT SVCS COP 06A		09/23/2010	PRAGER MCCARTHY & SEALY		174,086	150,000	158,801	155,841		(700)		(700)		155,140		18,945	18,945	8,688	08/01/2015	1FE
343136-D7-9	FLORIDA ST DEPT TRANS TURNPIKE 08A		07/20/2010	WACHOVIA SECURITIES		13,240,268	11,545,000	12,794,977	12,449,458		(106,101)		(106,101)		12,343,357		896,911	896,911	612,526	07/01/2014	1FE
34160W-JC-9	FLORIDA ST ENVIR PROT FL FOREVER 03 C		08/13/2010	PRAGER MCCARTHY & SEALY		368,557	350,000	346,437	347,226		94		94		347,320		21,238	21,238	18,795	07/01/2023	1FE
392274-UR-5	GREATER ORLANDO FL AVIATION AUTH 2003A		09/20/2010	Various		6,781,380	6,160,000	6,604,577	6,356,618		(32,368)		(32,368)		6,324,250		457,130	457,130	279,642	10/01/2016	1FE
392886-CL-9	GREEN COVE SPRINGS FL UTIL REV CTF 78		07/01/2010	MATURED		155,000	155,000	153,980	154,962		38		38		155,000				10,540	07/01/2010	1
43232V-HA-2	HILLSBOROUGH CNTY FL SCH BRD COP 01A		07/01/2010	CALLED @ 100.00000000		2,745,000	2,745,000	2,753,921	2,745,656		(656)		(656)		2,745,000				137,250	07/01/2018	1FE
43232V-PQ-8	HILLSBOROUGH CNTY FL SCH BRD COP 06		08/11/2010	PRAGER MCCARTHY & SEALY		216,660	200,000	212,516	209,541		(686)		(686)		208,855		7,805	7,805	11,250	07/01/2023	1FE
432281-DV-2	HILLSBOROUGH CNTY FL SPL ASSMT 06		08/19/2010	Various		1,774,591	1,700,000	1,751,782	1,735,154		(3,125)		(3,125)		1,732,030		42,561	42,561	117,806	03/01/2024	1FE
469485-GU-4	JACKSONVILLE FL BETTER SALES TAX 04		08/26/2010	PRAGER MCCARTHY & SEALY		3,004,500	3,000,000	2,989,740	2,991,598		246		246		2,991,844		12,656	12,656	127,188	10/01/2025	1FE
469363-DE-2	JACKSONVILLE FL ELEC 2ND INSTALL 73		07/01/2010	CALLED @ 100.00000000		270,000	270,000	287,159	277,725		(2,474)		(2,474)		275,251		(5,251)	(5,251)	16,200	07/01/2012	1
46613C-CL-7	JEA FL ELEC SYS SUBORDINATE 2002 D		08/13/2010	Various		6,930,000	6,930,000	6,447,907	6,462,588		19,632		19,632		6,482,221		447,779	447,779	275,039	10/01/2022	1FE
50825J-FR-2	LAKE CNTY FL SCH BRD COP 05 B		08/25/2010	PRAGER MCCARTHY & SEALY		1,103,840	1,000,000	1,077,260	1,046,248		(5,149)		(5,149)		1,041,099		62,741	62,741	37,361	06/01/2017	1FE
523494-HJ-4	LEE CNTY FL SCH BRD COP 2004 A		07/23/2010	PRAGER MCCARTHY & SEALY		105,422	100,000	99,179	99,378		23		23		99,402		6,020	6,020	4,710	08/01/2021	1FE

SCHEDULE D - PART 4

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

1 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)
524390-MU-2	LEESBURG FL UTIL SYS REV 2007A		09/30/2010	PRAGER MCCARTHY & SEALY		102,182	100,000	97,114	97,279		57		57		97,336		4,846	4,846	2,364	10/01/2033	1FE
585395-M3-7	MELBOURNE FL WTR & SWR 04 REF		09/16/2010	PRAGER MCCARTHY & SEALY		265,250	250,000	229,620	230,689		781		781		231,470		33,780	33,780	10,938	10/01/2022	1FE
59333T-BW-9	MIAMI-DADE CNTY FL PUB JACKSON HLTH 05B		08/03/2010	PRAGER MCCARTHY & SEALY		108,445	100,000	106,404	103,981		(397)		(397)		103,584		4,861	4,861	3,403	06/01/2019	1FE
59333M-HL-2	MIAMI-DADE CNTY FL SCH BRD COP 03D		09/08/2010	PRAGER MCCARTHY & SEALY		1,527,483	1,400,000	1,495,564	1,439,214		(6,610)		(6,610)		1,432,604		94,879	94,879	74,125	08/01/2014	1FE
59333M-HS-7	MIAMI-DADE CNTY FL SCH BRD COP 03D		08/04/2010	RAYMOND JAMES & ASSOCIATES, INC.		3,965,281	3,745,000	4,035,702	3,862,405		(18,664)		(18,664)		3,843,741		121,540	121,540	191,411	08/01/2017	1FE
59333M-HW-8	MIAMI-DADE CNTY FL SCH BRD COP 03D		08/03/2010	RAYMOND JAMES & ASSOCIATES, INC.		5,588,465	5,345,000	5,590,103	5,447,440		(15,985)		(15,985)		5,431,455		157,010	157,010	270,962	08/01/2019	1FE
59333M-HY-4	MIAMI-DADE CNTY FL SCH BRD COP 03D		08/03/2010	RAYMOND JAMES & ASSOCIATES, INC.		3,239,787	3,115,000	3,246,453	3,187,669		(11,348)		(11,348)		3,176,321		63,466	63,466	157,913	08/01/2020	1FE
59333M-JA-4	MIAMI-DADE CNTY FL SCH BRD COP 03D		08/03/2010	RAYMOND JAMES & ASSOCIATES, INC.		3,106,380	3,000,000	3,119,310	3,065,996		(10,300)		(10,300)		3,055,696		50,684	50,684	152,083	08/01/2021	1FE
59333M-KK-0	MIAMI-DADE CNTY FL SCH BRD COP 04A		08/04/2010	RAYMOND JAMES & ASSOCIATES, INC.		3,730,091	3,420,000	3,687,376	3,559,609		(16,271)		(16,271)		3,543,338		186,753	186,753	153,615	10/01/2017	1FE
684517-DQ-5	ORANGE CNTY FL SCH BRD COP 2001 A		07/14/2010	PRAGER MCCARTHY & SEALY		489,087	450,000	497,336	468,855		(2,936)		(2,936)		465,919		23,168	23,168	22,838	08/01/2014	1FE
696550-LU-4	PALM BEACH CNTY FL SCH BRD COP 03A		07/23/2010	PRAGER MCCARTHY & SEALY		1,996,508	1,830,000	1,962,492	1,884,329		(8,161)		(8,161)		1,876,167		120,340	120,340	90,571	08/01/2015	1FE
696550-MY-5	PALM BEACH CNTY FL SCH BRD COP 04A		08/26/2010	PRAGER MCCARTHY & SEALY		4,227,553	3,820,000	4,090,020	3,964,298		(19,254)		(19,254)		3,945,044		282,509	282,509	206,194	08/01/2017	1FE
696550-MZ-2	PALM BEACH CNTY FL SCH BRD COP 04A		07/30/2010	PRAGER MCCARTHY & SEALY		3,254,489	3,000,000	3,190,424	3,101,900		(12,045)		(12,045)		3,089,855		164,634	164,634	150,972	08/01/2018	1FE
696550-NA-6	PALM BEACH CNTY FL SCH BRD COP 04A		08/25/2010	Various		4,189,071	3,845,000	4,069,087	3,957,367		(14,798)		(14,798)		3,942,569		246,502	246,502	206,417	08/01/2019	1FE
696550-NB-4	PALM BEACH CNTY FL SCH BRD COP 04A		07/30/2010	PRAGER MCCARTHY & SEALY		966,105	900,000	887,995	873,469		1,122		1,122		874,591		91,514	91,514	45,375	08/01/2020	1FE
696550-WB-4	PALM BEACH CNTY FL SCH BRD COP 04A		07/30/2010	PRAGER MCCARTHY & SEALY		1,975,100	1,820,000	1,837,709	1,834,043		(1,644)		(1,644)		1,832,399		142,702	142,702	91,758	08/01/2020	1FE
696550-WC-2	PALM BEACH CNTY FL SCH BRD COP 04A		09/16/2010	PRAGER MCCARTHY & SEALY		162,879	150,000	150,611	150,484		(69)		(69)		150,415		12,464	12,464	8,542	08/01/2021	1FE
696550-UD-2	PALM BEACH CNTY FL SCH BRD COP 07		08/04/2010	Various		4,609,434	4,565,000	4,419,400	4,617,463		(217,024)		(217,024)		4,400,439		208,994	208,994	206,431	08/01/2025	1FE
696560-EY-3	PALM BEACH CNTY FL SOLID WASTE 98 A		09/07/2010	PRAGER MCCARTHY & SEALY		98,654	100,000	52,375	88,020		2,871		2,871		90,891		7,763	7,763		10/01/2012	1FE
69661K-AP-5	PALM COAST FL UTIL SYS 2003		08/12/2010	GRIGSBY & ASSOCIATES		662,670	600,000	646,164	619,634		(3,084)		(3,084)		616,550		46,120	46,120	26,333	10/01/2015	1FE
702528-BW-9	PASCO CNTY FL SCH BRD COP 2004 A		08/06/2010	PRAGER MCCARTHY & SEALY		106,720	100,000	105,137	102,632		(321)		(321)		102,311		4,409	4,409	5,139	08/01/2018	1FE
73535E-ET-3	PORT ST LUCIE FL SPL ASSMT TESORO 03 B		09/01/2010	CALLED @ 100.00000000		1,320,000	1,320,000	1,320,000	1,320,000						1,320,000				67,575	01/01/2016	2FE
816692-GA-9	SEMINOLE CNTY FL SCH BRD COP 2004 A		08/11/2010	PRAGER MCCARTHY & SEALY		127,388	120,000	123,473	121,781		(226)		(226)		121,555		5,833	5,833	6,750	07/01/2024	1FE
88906R-BY-5	TOHOPEKALIGA FL WTR AUTH UTIL SYS 03B		08/04/2010	PRAGER MCCARTHY & SEALY		415,354	390,000	390,881	390,385		(58)		(58)		390,328		25,026	25,026	16,683	10/01/2024	1FE
872613-AD-6	TPC CHEVAL CMNTY DEV FL ASSMT SER 91A		09/01/2010	CALLED @ 100.00		170,000	170,000	170,000	170,000						170,000				12,467	05/01/2011	2
92884E-CH-8	VOLUSIA CNTY FL SCH BRD COP 2005 A		08/01/2010	MATURED		1,640,000	1,640,000	1,747,022	1,653,750		(13,750)		(13,750)		1,640,000				82,000	08/01/2010	1FE
046079-QC-6	ASSOCIATION CNTY COMMR GA DEKALB 03		07/30/2010	PRAGER MCCARTHY & SEALY		532,064	500,000	503,165	501,413		(191)		(191)		501,223		30,841	30,841	15,530	12/01/2022	1FE
046079-TD-1	ASSOCIATION CNTY COMMR GA ROCKDALE 99		07/01/2010	CALLED @ 101.00000000		474,700	470,000	458,618	467,858		2,142		2,142		470,000		4,700	4,700	26,438	07/01/2020	1FE
047053-AA-1	ATHENS-CLARKE CNTY GA HSG COLLEGE PL 95		07/01/2010	CALLED @ 100.00000000		435,000	435,000	435,000	420,058	14,942			14,942		435,000				20,934	12/01/2025	3
047870-JT-8	ATLANTA GA WTR & WSTWTR 2009 A		08/02/2010	PRAGER MCCARTHY & SEALY		286,818	250,000	255,513	255,036		(562)		(562)		254,473		32,344	32,344	9,514	11/01/2014	1FE
047870-JU-5	ATLANTA GA WTR & WSTWTR 2009 A		09/09/2010	PRAGER MCCARTHY & SEALY		348,099	300,000	302,415	302,245		(228)		(228)		302,017		46,082	46,082	12,569	11/01/2015	1FE
146501-PX-3	CARTERSVILLE GA WTR & SWR REF 2000		07/01/2010	MATURED		675,000	675,000	695,169	675,683		(683)		(683)		675,000				37,125	07/01/2010	1FE
373539-NA-9	GEORGIA HSG FIN AUTH SGL FAM MTG 06A		08/15/2010	CALLED @ 100.00000000		830,000	830,000	830,000	830,000						830,000				28,988	12/01/2021	1FE
373539-SS-5	GEORGIA HSG FIN AUTH SGL FAM MTG 07D2		08/15/2010	CALLED @ 100.00000000		1,770,000	1,770,000	1,770,000	1,770,000						1,770,000				64,315	12/01/2027	1FE
403732-DD-9	GWINNETT CNTY GA HOSP SYS 2007A		07/26/2010	PRAGER MCCARTHY & SEALY		139,395	125,000	125,466	125,461		(22)		(22)		125,439		13,956	13,956	4,462	07/01/2023	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
591745-D5-0	METRO ATLANTA GA RAPID TRANS SLS TX 07B		07/28/2010	Various		825,476	800,000	776,632	778,010		359		359		778,369		47,107	47,107	37,863	07/01/2030	1FE
591745-VY-7	METRO ATLANTA GA RAPID TRANS SLS TX 98A		07/01/2010	MATURED		5,000,000	5,000,000	5,328,050	5,124,204		(124,204)		(124,204)		5,000,000				312,500	07/01/2010	1FE
419818-EU-9	HAWAII ST HSG FIN & DEV CORP SGL 97 A		07/01/2010	CALLED @ 100.00000000		30,000	30,000	27,976	28,437		32		32		28,469		1,531	1,531	1,725	07/01/2030	1FE
438689-EV-9	HONOLULU HI CITY & CNTY WTR SYS 06A		08/13/2010	Various		5,178,183	4,775,000	4,753,417	4,756,898		677		677		4,757,575		420,609	420,609	198,378	07/01/2022	1FE
438689-EW-7	HONOLULU HI CITY & CNTY WTR SYS 06A		08/11/2010	Various		6,255,066	5,800,000	5,752,324	5,759,365		1,381		1,381		5,760,746		494,320	494,320	278,250	07/01/2023	1FE
438689-EX-5	HONOLULU HI CITY & CNTY WTR SYS 06A		08/11/2010	Various		7,323,401	6,835,000	6,751,886	6,763,158		2,196		2,196		6,765,355		558,047	558,047	341,582	07/01/2024	1FE
91428L-AU-0	UNIVERSITY OF HAWAII 2006 A REF		09/21/2010	Various		6,149,180	5,650,000	5,725,202	5,703,938		(5,139)		(5,139)		5,698,799		450,380	450,380	294,019	07/15/2023	1FE
91428L-AW-6	UNIVERSITY OF HAWAII 2006 A REF		09/22/2010	Various		6,416,626	5,940,000	5,995,539	5,979,862		(3,883)		(3,883)		5,975,979		440,646	440,646	316,760	07/15/2025	1FE
91428L-AX-4	UNIVERSITY OF HAWAII 2006 A REF		09/22/2010	Various		3,712,148	3,455,000	3,481,880	3,474,298		(1,903)		(1,903)		3,472,395		239,753	239,753	183,408	07/15/2026	1FE
09746L-BJ-1	BOISE CITY ID URBAN ADA CNTY COURT 05		08/18/2010	PRAGER MCCARTHY & SEALY		114,011	100,000	105,819	103,763		(387)		(387)		103,375		10,636	10,636	5,111	08/15/2019	1FE
45129T-F3-6	IDAHO HSG & FIN SGL FAM MTG 99 F2 SUB		07/01/2010	CALLED @ 100.00000000		30,000	30,000	30,000	30,000						30,000				1,688	01/01/2014	1FE
45129W-HH-6	IDAHO HSG FIN ASSOC FED HWY TRUST FD 08A		08/03/2010	Various		650,409	575,000	590,123	588,060		(714)		(714)		587,346		63,063	63,063	31,146	07/15/2026	1FE
167709-CY-8	CHICAGO IL TIF GOOSE ISLAND TAX EX 2000		07/01/2010	CALLED @ 100.00000000		775,000	775,000	775,000	775,000						775,000				57,738	07/01/2019	2
44687K-AC-7	HUNTLEY IL SPL SVC AREA EIGHT SER 07		09/01/2010	CALLED @ 100.00000000		8,000	8,000	8,000	8,000						8,000				408	03/01/2029	1FE
45200F-GA-1	ILLINOIS FIN AUTH CHILDRENS MEM 08 A		08/17/2010	PRAGER MCCARTHY & SEALY		106,020	100,000	89,136	89,271		157		157		89,428		16,592	16,592	5,323	08/15/2033	1FE
45200F-MT-3	ILLINOIS FIN AUTH NORWEGIAN AMERICAN 08		09/15/2010	CALLED @ 100.00000000		40,000	40,000	39,200	37,974	1,240	10		1,250		39,225		775	775	3,100	09/15/2038	4
45201L-UL-7	ILLINOIS HSG DEV AUTH MULTI FAM 2007C		09/23/2010	PRAGER MCCARTHY & SEALY		818,068	810,000	799,916	800,813		338		338		801,152		16,917	16,917	51,057	07/01/2028	1FE
45201L-UM-5	ILLINOIS HSG DEV AUTH MULTI FAM 2007C		09/23/2010	PRAGER MCCARTHY & SEALY		222,171	220,000	216,720	216,844		49		49		216,893		5,278	5,278	14,478	07/01/2038	1FE
45201L-UN-3	ILLINOIS HSG DEV AUTH MULTI FAM 2007C		07/23/2010	PRAGER MCCARTHY & SEALY		100,927	100,000	97,729	97,779		15		15		97,794		3,133	3,133	5,778	07/01/2044	1FE
452226-RA-3	ILLINOIS ST BUILD SALES TAX SER O		07/15/2010	MESIROW FINANCIAL, INC.		14,749,839	14,905,000	3,877,685	13,484,262		522,861		522,861		14,007,123		742,716	742,716		06/15/2011	1FE
452226-RB-1	ILLINOIS ST BUILD SALES TAX SER O		07/15/2010	MESIROW FINANCIAL, INC.		11,390,756	11,665,000	2,832,962	9,851,255		381,980		381,980		10,233,235		1,157,521	1,157,521		06/15/2012	1FE
452245-CU-5	ILLINOIS ST TOLL HWY AUTH 1998 A		07/16/2010	WACHOVIA SECURITIES		18,512,688	15,900,000	17,787,012	17,615,944		(177,813)		(177,813)		17,438,131		1,074,557	1,074,557	923,083	01/01/2015	1FE
72342A-AA-1	PINGREE GRV IL SPL SVC1 CAMBRIDGE 05-1		09/01/2010	CALLED @ 100.00000000		100,000	100,000	99,000	84,924	14,580	82		14,662		99,586		414	414	5,250	03/01/2015	4
914353-DV-6	UNIVERSITY OF IL AUX FACS SYS 1991		07/19/2010	Various		9,037,900	9,270,000	2,836,096	7,037,575		287,381		287,381		8,299,807		738,093	738,093		04/01/2012	1FE
914325-AV-7	UNIVERSITY OF ILLINOIS COP 07A		08/10/2010	PRAGER MCCARTHY & SEALY		512,576	500,000	495,175	495,486		100		100		495,586		16,989	16,989	19,714	10/01/2027	1FE
299461-MN-0	EVANSVILLE IN SEW WKS 2003 A REF		08/06/2010	PRAGER MCCARTHY & SEALY		113,194	105,000	108,438	106,342		(220)		(220)		106,122		7,072	7,072	5,833	07/01/2018	1FE
349288-AT-7	FORT WAYNE IN REDEV LSE GRAND WAYNE 03		08/17/2010	PRAGER MCCARTHY & SEALY		258,795	250,000	252,853	251,055		(205)		(205)		250,850		7,945	7,945	13,160	02/01/2028	1FE
454623-Z5-1	INDIANA BOND BK GOOD SAMARITAN HOSP 04A		08/31/2010	PRAGER MCCARTHY & SEALY		433,044	400,000	410,623	402,811		(426)		(426)		402,385		30,659	30,659	21,778	08/01/2020	1FE
454623-Z6-9	INDIANA BOND BK GOOD SAMARITAN HOSP 04A		08/03/2010	PRAGER MCCARTHY & SEALY		106,550	100,000	104,036	101,992		(269)		(269)		101,723		4,827	4,827	5,069	08/01/2021	1FE
454623-Q4-4	INDIANA BOND BK SPL COLUMBUS CTR 03D		08/17/2010	UNION BANK OF SWITZERLAND		518,558	475,000	507,528	488,560		(2,264)		(2,264)		486,296		32,261	32,261	25,003	08/01/2018	2FE
454623-JB-6	INDIANA BOND BK ST REVOLVG FUND 98A		09/15/2010	CALLED @ 100.00		5,000,000	5,000,000	4,943,650	4,960,293		2,199		2,199		4,962,492		37,508	37,508	266,528	02/01/2020	1FE
454797-5B-3	INDIANA HLTH FAC CLARIAN HLTH 00A		08/15/2010	CALLED @ 101.50		31,815,175	31,345,000	30,423,082	31,614,161		199,269		199,269		31,813,430		1,745	1,745	1,723,975	02/15/2030	1FE
454797-7Y-1	INDIANA HLTH FAC DEACONESS HOSP 04 A		08/11/2010	PRAGER MCCARTHY & SEALY		566,893	560,000	568,232	564,020		(530)		(530)		563,490		3,404	3,404	43,242	03/01/2034	1FE
455261-SM-0	INDIANAPOLIS IN ECON DEV SUTTON PL 95A		09/01/2010	CALLED @ 100.00000000		70,000	70,000	70,000	64,854	5,146			5,146		70,000				5,600	09/01/2026	2
455280-2F-3	INDIANAPOLIS IN LOC PUB IMPT BD BK 01B		08/01/2010	MATURED		160,000	160,000	168,309	160,636		(636)		(636)		160,000				8,400	08/01/2010	1Z
455280-3X-3	INDIANAPOLIS IN LOC PUB IMPT BD BK 01D		07/01/2010	MATURED		535,000	535,000	562,258	535,946		(946)		(946)		535,000				26,750	07/01/2010	1FE
46603A-AU-5	IVY TECH CMNTY CLG IN STUD FEE 06K		08/11/2010	PRAGER MCCARTHY & SEALY		273,580	250,000	256,498	254,574		(383)		(383)		254,190		19,390	19,390	14,063	07/01/2023	1FE
569027-GF-6	MARION CNTY IN CONV REC EXC TAX 03A SR		08/13/2010	RBC DAIN RAUSCHER		3,405,953	3,090,000	3,332,760	3,191,786		(17,792)		(17,792)		3,173,994		231,959	231,959	110,296	06/01/2015	1FE
569027-GL-3	MARION CNTY IN CONV REC EXC TAX 03A SR		07/29/2010	PRAGER MCCARTHY & SEALY		106,730	100,000	103,910	101,535		(248)		(248)		101,286		5,444	5,444	3,361	06/01/2020	1FE
72630P-BG-5	PLAINFIELD IN TIF US 40 CORRIDOR 05		07/15/2010	CALLED @ 100.00000000		395,000	395,000	395,000	345,850	49,150			49,150		395,000				21,725	01/15/2021	3
48542A-CB-5	KANSAS DEV FIN ADVENTIST 2009 C		08/26/2010	PRAGER MCCARTHY & SEALY		752,920	675,000	696,668	694,897		(2,261)		(2,261)		692,636		60,284	60,284	22,128	11/15/2014	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
485428-UW-4	KANSAS DEV FIN BRD REGENTS SCIENCE 03C		07/08/2010	LEBENTHAL & COMPANY INC.		1,933,383	1,750,000	1,884,733	1,822,129		(5,756)		(5,756)		1,816,373		117,010	117,010	68,542	10/01/2016	1FE
485428-UX-2	KANSAS DEV FIN BRD REGENTS SCIENCE 03C		09/23/2010	PRAGER MCCARTHY & SEALY		470,662	425,000	452,561	440,536		(1,518)		(1,518)		439,018		31,644	31,644	21,073	10/01/2017	1FE
485428-VA-1	KANSAS DEV FIN BRD REGENTS SCIENCE 03C		09/22/2010	PRAGER MCCARTHY & SEALY		136,348	125,000	129,884	127,893		(253)		(253)		127,641		8,707	8,707	6,181	10/01/2020	1FE
48542K-NN-5	KANSAS DEV FIN DEPT COMMERCE IMPACT 07F		08/19/2010	PRAGER MCCARTHY & SEALY		837,739	700,000	767,200	751,478		(3,939)		(3,939)		747,539		90,200	90,200	25,569	06/01/2017	1FE
48543B-JT-6	KANSAS DEV FIN HLTH STORMONT VAIL 07L		09/23/2010	Various		3,080,745	2,980,000	3,014,002	3,007,648		(1,949)		(1,949)		3,005,699		75,045	75,045	116,138	11/15/2036	1FE
690278-AY-2	OVERLAND PARK KS CONVENTION 2007A		08/05/2010	DAVIDSON, D.A., & CO.		11,200,824	11,140,000	11,356,771	11,425,941		(16,804)		(16,804)		11,262,254		(61,429)	(61,429)	619,963	01/01/2022	2FE
890680-DF-5	TOPEKA KS COMB UTIL IMPT 2006 A		09/15/2010	Various		1,079,054	1,015,000	1,017,365	1,016,695		(148)		(148)		1,016,547		62,507	62,507	46,072	08/01/2021	1FE
890680-DG-3	TOPEKA KS COMB UTIL IMPT 2006 A		09/21/2010	PRAGER MCCARTHY & SEALY		1,158,639	1,100,000	1,097,426	1,097,819		88		88		1,097,907		60,732	60,732	56,383	08/01/2022	1FE
890630-EP-7	TOPEKA KS PUB BLDG 10TH & JACKSN 07A		07/28/2010	PRAGER MCCARTHY & SEALY		391,980	355,000	377,827	374,764		(894)		(894)		373,870		18,110	18,110	11,883	06/01/2027	2FE
98267L-DM-4	WYANDOTTE CNTY-KC KS REDEV AREA B-01		08/24/2010	JEFFERIES & COMPANY, INC.		1,527,818	1,510,000	1,520,729	1,511,855		(1,321)		(1,321)		1,510,534		17,284	17,284	55,786	12/01/2014	1FE
98267L-DN-2	WYANDOTTE CNTY-KC KS REDEV AREA B-01		08/25/2010	Various		1,883,751	1,865,000	1,868,708	1,865,643		(460)		(460)		1,865,183		18,569	18,569	69,192	12/01/2015	1FE
546802-CL-1	LOUISVILLE KY RIVERFRONT CORP 1977		07/01/2010	MATURED		125,000	125,000	117,135	124,672		328		328		125,000				7,188	07/01/2010	1
680454-RB-3	OLDHAM CNTY KY SCH DIST 2ND - COP 07		09/16/2010	PRAGER MCCARTHY & SEALY		212,619	200,000	196,986	197,223		75		75		197,298		15,321	15,321	9,000	09/01/2026	1FE
695317-CW-5	PADUCAH KY ELEC PLANT BRD 09A		07/07/2010	PRAGER MCCARTHY & SEALY		110,021	100,000	100,388	100,360		(17)		(17)		100,344		9,677	9,677	3,903	10/01/2025	1FE
506498-WN-0	LAFAYETTE LA UTIL REV 2004		08/23/2010	PRAGER MCCARTHY & SEALY		608,816	530,000	580,917	556,693		(3,308)		(3,308)		553,385		55,431	55,431	22,801	11/01/2015	1FE
506498-WP-5	LAFAYETTE LA UTIL REV 2004		07/21/2010	PRAGER MCCARTHY & SEALY		113,476	100,000	107,187	103,793		(407)		(407)		103,386		10,090	10,090	3,865	11/01/2016	1FE
506498-WR-1	LAFAYETTE LA UTIL REV 2004		09/21/2010	Various		6,485,198	5,795,000	6,133,022	5,974,055		(23,879)		(23,879)		5,950,176		535,022	535,022	266,208	11/01/2018	1FE
546279-S5-0	LOUISIANA LOC GOVT ENVIR BOSSIER CITY 07		09/17/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		3,229,581	3,030,000	3,029,939	3,029,945		2		2		3,029,947		199,634	199,634	121,485	11/01/2023	1FE
546279-S6-8	LOUISIANA LOC GOVT ENVIR BOSSIER CITY 07		08/04/2010	PRAGER MCCARTHY & SEALY		364,635	350,000	348,758	348,867		32		32		348,899		15,735	15,735	11,938	11/01/2024	1FE
546279-S7-6	LOUISIANA LOC GOVT ENVIR BOSSIER CITY 07		08/18/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		262,683	250,000	248,168	248,316		48		48		248,363		14,319	14,319	9,125	11/01/2025	1FE
546279-S8-4	LOUISIANA LOC GOVT ENVIR BOSSIER CITY 07		07/26/2010	PRAGER MCCARTHY & SEALY		154,391	150,000	148,299	148,426		36		36		148,462		5,928	5,928	5,025	11/01/2026	1FE
546279-WA-4	LOUISIANA LOC GOVT LIVINGSTON PARISH 06		07/20/2010	PRAGER MCCARTHY & SEALY		109,741	100,000	103,607	102,446		(196)		(196)		102,250		7,491	7,491	6,972	03/01/2020	1FE
546405-DE-8	LOUISIANA OFFICE FACS LSE CAPITOL 03		09/24/2010	PRAGER MCCARTHY & SEALY		235,316	220,000	225,023	222,211		(383)		(383)		221,827		13,488	13,488	9,706	11/01/2021	1FE
546405-DG-3	LOUISIANA OFFICE FACS LSE CAPITOL 03		08/06/2010	PRAGER MCCARTHY & SEALY		104,736	100,000	99,233	99,397		19		19		99,416		5,320	5,320	3,694	11/01/2023	1FE
546395-D7-6	LOUISIANA PUB FAC LAKE CHARLES HOSP 07		09/23/2010	WEDBUSH MORGAN SECURITIES		10,947,420	10,670,000	10,670,000	10,192,091	477,909			477,909		10,670,000		277,420	277,420	568,696	12/01/2019	4
546398-UZ-9	LOUISIANA PUB FAC OCHSNER CLINIC 07A		09/21/2010	Various		19,932,591	20,250,000	19,473,008	19,506,408		11,499		11,499		19,517,907		414,684	414,684	912,036	05/15/2038	2FE
546540-EJ-0	LOUISIANA ST UNIV AUXILIARY 2006		07/27/2010	PRAGER MCCARTHY & SEALY		335,463	300,000	316,518	311,618		(902)		(902)		310,715		24,748	24,748	16,111	07/01/2019	1FE
647719-JQ-7	NEW ORLEANS LA SEWERAGE SVC 2002		08/11/2010	PRAGER MCCARTHY & SEALY		118,465	110,000	115,556	112,221		(383)		(383)		111,839		6,626	6,626	3,896	06/01/2017	1FE
647719-JT-1	NEW ORLEANS LA SEWERAGE SVC 2002		09/02/2010	PRAGER MCCARTHY & SEALY		280,592	265,000	272,356	268,032		(548)		(548)		267,484		13,108	13,108	9,820	06/01/2020	1FE
560425-QH-6	MAINE HLTH & HIGHER EDL FACS AUTH 03D		07/14/2010	GRIGSBY & ASSOCIATES		658,704	600,000	643,848	617,822		(2,639)		(2,639)		615,183		43,521	43,521	31,500	07/01/2015	1FE
560425-QK-9	MAINE HLTH & HIGHER EDL FACS AUTH 03D		07/22/2010	PRAGER MCCARTHY & SEALY		108,950	100,000	106,482	102,642		(407)		(407)		102,235		6,715	6,715	5,361	07/01/2016	1FE
560427-DU-7	MAINE HLTH & HIGHER EDL FACS AUTH 05A		08/24/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		296,098	270,000	283,397	263,283		208		208		263,490		32,608	32,608	15,600	07/01/2024	1FE
560425-XU-9	MAINE HLTH & HIGHER EDL FACS AUTH 06A		08/10/2010	PRAGER MCCARTHY & SEALY		110,415	100,000	106,602	104,188		(425)		(425)		103,763		6,652	6,652	5,583	07/01/2020	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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)
736564-AK-1	PORTLAND ME GEN ARPT 2003 A		09/27/2010	PRAGER MCCARTHY & SEALY		1,041,370	1,000,000	1,008,530	1,003,537		(707)		(707)		1,002,830		38,540	38,540	62,361	07/01/2032	1FE
75913W-DZ-7	REGIONAL WASTE SYS ME SOLID WASTE 05T		07/01/2010	MATURED		3,205,000	3,205,000	3,419,800	3,229,141		(24,141)		(24,141)		3,205,000				160,250	07/01/2010	2FE
914399-JH-4	UNIVERSITY OF MAINE SYS REV 2007		08/16/2010	PRAGER MCCARTHY & SEALY		104,852	100,000	100,147	100,115		(9)		(9)		100,106		4,746	4,746	4,592	03/01/2032	2FE
574217-K9-5	MARYLAND HLTH ED MERCY MED CTR 07A		09/17/2010	PRAGER MCCARTHY & SEALY		99,865	100,000	97,281	97,385		38		38		97,422		2,443	2,443	6,125	07/01/2037	2FE
574217-ZH-1	MARYLAND HLTH ED WESTN MD HLTH 06 A		08/09/2010	PRAGER MCCARTHY & SEALY		215,103	200,000	201,390	201,001		(81)		(81)		200,919		14,184	14,184	9,913	01/01/2021	2FE
741714-LX-5	PRINCE GEORGES CNTY MD HSG AUTH SINGLE F		08/01/2010	CALLED @ 100.00		20,000	20,000	20,000	20,000						20,000				1,240	02/01/2032	1Z
57585K-C9-7	MASSACHUSETTS HLTH ED BAYSTATE 02F		08/26/2010	PRAGER MCCARTHY & SEALY		896,568	865,000	858,123	859,478		144		144		859,621		36,946	36,946	53,353	07/01/2027	1FE
57585K-D2-1	MASSACHUSETTS HLTH ED BAYSTATE 02F		09/15/2010	Various		1,853,787	1,805,000	1,792,004	1,793,696		195		195		1,793,890		59,897	59,897	120,471	07/01/2033	1FE
57586P-HG-4	MASSACHUSETTS HSG FIN SGL 2007 SER 128		09/28/2010	PRAGER MCCARTHY & SEALY		210,055	200,000	200,000	200,000						200,000		10,055	10,055	6,808	12/01/2023	1FE
575911-BZ-4	MASSACHUSETTS INDL MEADOW GREEN 95A		07/01/2010	CALLED @ 100.00000000		45,000	45,000	47,408	45,133		(133)		(133)		45,000				3,308	01/01/2028	1FE
59455T-TA-0	MICHIGAN MUN BD AUTH CLEAN WTR 07		08/31/2010	Various		8,822,203	8,045,000	7,286,057	7,322,588		19,844		19,844		7,342,432		1,479,771	1,479,771	342,705	10/01/2025	1FE
594614-UK-3	MICHIGAN ST BLDG AUTH FAC PROG 2003 I		08/11/2010	STONE & YOUNGBERG		8,535,156	7,580,000	7,972,265	7,925,913		(53,604)		(53,604)		7,872,308		662,847	662,847	332,730	10/15/2014	1FE
59465E-Q6-3	MICHIGAN ST HOSP FIN SISTERS MERCY 93P		08/15/2010	CALLED @ 100.00000000		220,000	220,000	225,227	221,379		(287)		(287)		221,092		(1,092)	(1,092)	11,825	08/15/2014	1FE
792909-BH-5	MINNEAPOLIS MN HLTH CARE ALLINA 07H		07/15/2010	RBC DAIN RAUSCHER		1,619,085	1,500,000	1,580,190	1,565,361		(3,906)		(3,906)		1,561,455		57,630	57,630	51,042	11/15/2022	1FE
603827-QF-6	MINNEAPOLIS ST PAUL MN METRO ARPT 08A		08/16/2010	WELLS FARGO		6,275,661	5,615,000	5,939,435	5,841,600		(33,638)		(33,638)		5,807,962		467,699	467,699	318,183	01/01/2014	1FE
60534Q-RK-9	MISSISSIPPI DEV BK BILOXI 06A		07/21/2010	DUNCAN WILLIAMS, INC.		421,804	400,000	397,664	397,977		61		61		398,038		23,766	23,766	13,250	11/01/2023	1FE
60534Q-B6-7	MISSISSIPPI DEV BK DESOTO CNTY HWY 07		08/18/2010	Various		3,396,912	3,280,000	3,245,166	3,246,765		465		465		3,247,230		149,682	149,682	116,990	01/01/2035	1FE
605343-X4-9	MISSISSIPPI DEV BK INDIANOLA WTR SWR 01A		07/01/2010	CALLED @ 100.00000000		240,000	240,000	245,712	240,888		(345)		(345)		240,544		(544)	(544)	12,000	07/01/2013	1FE
605343-X9-8	MISSISSIPPI DEV BK INDIANOLA WTR SWR 01B		07/01/2010	CALLED @ 100.00000000		230,000	230,000	235,474	231,264		(300)		(300)		230,964		(964)	(964)	11,500	07/01/2013	1FE
60534P-7L-1	MISSISSIPPI DEV BK LAUREL CITY HWY 05		07/16/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,064,330	1,000,000	994,340	994,721		122		122		994,842		69,488	69,488	52,778	01/01/2026	1FE
60534Q-ZR-5	MISSISSIPPI DEV BK MARSHALL CNTY HWY 07		08/20/2010	Various		2,118,240	2,000,000	1,991,500	1,992,020		164		164		1,992,184		126,056	126,056	109,250	01/01/2031	1FE
605360-QD-1	MISSISSIPPI HOSP EQUIP FACS BAPTIST 07A		09/22/2010	Various		2,052,512	2,050,000	2,035,056	2,036,526		473		473		2,036,999		15,513	15,513	111,840	08/15/2026	2FE
088632-AB-0	BI-STATE DEV MO IL METRO METROLINK 07		08/05/2010	JEFFERIES & COMPANY, INC.		1,998,500	2,000,000	1,982,660	1,983,366		225		225		1,983,591		14,909	14,909	85,833	10/01/2033	1FE
188177-AW-9	CLINTON MO SCH DIST COP 2007		08/17/2010	PRAGER MCCARTHY & SEALY		1,209,131	1,150,000	1,119,859	1,122,426		730		730		1,123,156		85,974	85,974	49,958	03/01/2028	1FE
46737E-CW-0	JACKSON CNTY MO PUB BLDG CORP IMPT 03		09/13/2010	PRAGER MCCARTHY & SEALY		110,719	100,000	106,021	102,641		(446)		(446)		102,195		8,524	8,524	3,958	12/01/2016	1FE
46737E-DA-7	JACKSON CNTY MO PUB BLDG CORP IMPT 03		09/20/2010	PRAGER MCCARTHY & SEALY		234,116	215,000	222,052	218,122		(539)		(539)		217,582		16,533	16,533	8,719	12/01/2020	1FE
467578-AP-5	JACKSON CNTY MO SPL OBLIG TRUMAN MED 01A		09/09/2010	RBC DAIN RAUSCHER		1,929,253	1,780,000	1,780,000	1,780,000						1,780,000		149,253	149,253	69,264	12/01/2015	1FE
467578-BN-9	JACKSON CNTY MO TRUMAN SPORTS SPL 06		07/15/2010	Various		10,889,825	10,040,000	10,669,006	10,349,747		(56,083)		(56,083)		10,293,665		596,160	596,160	319,154	12/01/2012	1FE
467578-CA-6	JACKSON CNTY MO TRUMAN SPORTS SPL 06		08/13/2010	Various		11,795,903	11,100,000	11,113,875	11,111,919		(925)		(925)		11,110,994		684,909	684,909	395,208	12/01/2024	1FE
48507R-AN-7	KANSAS CITY MO PFC REV 01		07/19/2010	RBC DAIN RAUSCHER		5,361,114	5,190,000	5,207,854	5,196,043		(971)		(971)		5,195,071		166,043	166,043	209,763	04/01/2015	1FE
48507R-AP-2	KANSAS CITY MO PFC REV 01		09/10/2010	Various		5,435,184	5,285,000	5,262,909	5,273,590		1,088		1,088		5,274,678		160,506	160,506	247,783	04/01/2016	1FE
485107-CG-9	KANSAS CITY MO TIF BLUE PKWY TWN 04		09/17/2010	PRAGER MCCARTHY & SEALY		212,621	200,000	202,322	201,194		(167)		(167)		201,027		11,594	11,594	11,903	07/01/2024	1FE
48503S-CC-1	KANSAS CITY MO UP & MID REDEV 2007		09/28/2010	PRAGER MCCARTHY & SEALY		1,007,181	900,000	970,065	953,225		(4,809)		(4,809)		948,416		58,765	58,765	22,500	04/01/2021	1FE
60636C-ZC-6	MISSOURI DEV FIN BRD ARNOLD RD PJ 07B		08/24/2010	JEFFERIES & COMPANY, INC.		1,086,356	1,085,000	1,079,575	1,080,173		248		248		1,080,421		5,935	5,935	44,606	11/01/2027	1FE
60635R-H6-7	MISSOURI HLTH & ED LAKE REGL HLTH 03		09/14/2010	Various		818,549	800,000	798,000	798,238		31		31		798,269		20,280	20,280	47,025	02/15/2034	2FE
60635R-4N-4	MISSOURI HLTH & ED LESTER COX MED 92H		08/11/2010	PRAGER MCCARTHY & SEALY		77,949	100,000	52,397	56,979		2,359		2,359		59,338		18,611	18,611		09/01/2018	1FE
60635R-3L-9	MISSOURI HLTH & ED ST LUKES HOSP 03A		09/16/2010	PRAGER MCCARTHY & SEALY		771,689	700,000	713,636	712,229		(715)		(715)		711,514		60,175	60,175	29,822	11/15/2032	1FE
60635N-LL-8	MISSOURI HSG DEV COMMN HMEOWNSHIP 00B1		09/01/2010	CALLED @ 100.00000000		10,000	10,000	10,000	10,000						10,000				620	09/01/2025	1FE
60635N-LM-6	MISSOURI HSG DEV COMMN HMEOWNSHIP 00B1		09/01/2010	CALLED @ 100.00000000		20,000	20,000	20,000	20,000						20,000				1,250	03/01/2031	1FE
60636X-Q5-5	MISSOURI HSG DEV COMMN HMEOWNSHIP 07E1		09/01/2010	CALLED @ 100.00000000		140,000	140,000	140,000	140,000						140,000				9,083	09/01/2023	1FE
606092-AT-1	MISSOURI JT MUN ELEC UTIL PLUM PT 06		09/29/2010	PRAGER MCCARTHY & SEALY		305,526	300,000	307,512	305,740		(643)		(643)		305,097		429	429	18,875	01/01/2034	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
606341-CC-7	MISSOURI ST BRD PUB BLDGS SPL OBLIG 06A		08/10/2010	PRAGER MCCARTHY & SEALY		488,777	450,000	452,493	451,809		(144)		(144)		451,665		37,112	37,112	17,550	10/01/2023	1FE
606341-CF-0	MISSOURI ST BRD PUB BLDGS SPL OBLIG 06A		08/30/2010	PRAGER MCCARTHY & SEALY		540,715	500,000	500,000	500,000						500,000		40,715	40,715	20,688	10/01/2026	1FE
606377-AM-1	MISSOURI ST UNIV AUX ENT SYS 2007 A		08/04/2010	PRAGER MCCARTHY & SEALY		111,127	100,000	107,040	105,400		(392)		(392)		105,008		6,119	6,119	4,278	04/01/2021	1FE
609040-CR-9	MONARCH-CHESTERFIELD LEVEE DIST MO 06A		08/24/2010	PRAGER MCCARTHY & SEALY		107,427	100,000	103,145	102,177		(203)		(203)		101,974		5,453	5,453	7,444	03/01/2026	1FE
841438-CA-0	SOUTHEAST MO ST UNIV SYS FACS REF 01		09/24/2010	PRAGER MCCARTHY & SEALY		152,498	150,000	149,234	149,543		34		34		149,577		2,921	2,921	7,272	04/01/2018	2FE
851010-LV-8	SPRINGFIELD MO PUB BLDG LSE 04		09/24/2010	PRAGER MCCARTHY & SEALY		1,382,673	1,300,000	1,287,052	1,290,618		440		440		1,291,058		91,615	91,615	77,278	03/01/2024	1FE
85100L-CD-3	SPRINGFIELD MO PUB BLDG STORMWTR 07		09/27/2010	PRAGER MCCARTHY & SEALY		651,597	600,000	612,780	610,294		(796)		(796)		609,498		42,099	42,099	24,958	05/01/2027	1FE
851016-BA-2	SPRINGFIELD MO PUB UTIL COP LSE 2006A		07/15/2010	PRAGER MCCARTHY & SEALY		113,359	100,000	107,765	105,057		(424)		(424)		104,633		8,726	8,726	3,181	12/01/2017	1FE
851016-BC-8	SPRINGFIELD MO PUB UTIL COP LSE 2006A		08/04/2010	PRAGER MCCARTHY & SEALY		111,537	100,000	107,455	104,843		(445)		(445)		104,398		7,139	7,139	3,444	12/01/2019	1FE
791638-UK-3	ST LOUIS MO ARPT LAMBERT INTL 03A REF		09/28/2010	PRAGER MCCARTHY & SEALY		111,026	100,000	111,570	104,455		(906)		(906)		103,548		7,478	7,478	6,563	07/01/2015	1FE
79165T-FY-2	ST LOUIS MO MUN FIN LSE JUST CTR 01A		09/27/2010	PRAGER MCCARTHY & SEALY		316,247	300,000	321,681	306,204		(1,882)		(1,882)		304,322		11,925	11,925	16,406	02/15/2016	1FE
239421-AR-1	DAWSON CNTY NE PUB PWR ELEC 07		07/21/2010	DAVIDSON, D.A., & CO.		1,864,477	1,815,000	1,797,395	1,798,782		396		396		1,799,178		65,299	65,299	52,484	12/01/2027	1FE
239421-AS-9	DAWSON CNTY NE PUB PWR ELEC 07		07/29/2010	Various		1,591,950	1,565,000	1,549,115	1,549,961		249		249		1,550,210		41,740	41,740	47,481	12/01/2032	1FE
385640-CP-0	GRAND ISLAND NE ELEC SYS SER 1977		09/01/2010	CALLED @ 100.00000000		275,000	275,000	275,000	275,000						275,000				16,775	09/01/2012	1
534357-JB-5	LINCOLN NE WATER 2003		08/15/2010	MATURED		2,165,000	2,165,000	2,257,965	2,180,268		(15,268)		(15,268)		2,165,000				108,250	08/15/2010	1FE
625914-FD-3	MUNICIPAL ENERGY AGY OF NE PWR 03A SUB		07/20/2010	Various		1,149,961	1,095,000	1,095,000	1,095,000						1,095,000		54,961	54,961	42,922	04/01/2025	1FE
639707-AL-2	NEBRASKA UTIL CORP UNIV OF NE LINCOLN 01		07/13/2010	PRAGER MCCARTHY & SEALY		318,273	300,000	301,638	300,393		(103)		(103)		300,291		17,982	17,982	15,625	01/01/2014	1FE
681663-BQ-2	OMAHA NE CONV HOTEL CORP 1ST 2007		09/15/2010	PRAGER MCCARTHY & SEALY		105,660	100,000	89,490	89,669		182		182		89,851		15,809	15,809	5,681	02/01/2035	1FE
682004-AP-1	OMAHA PUB PWR DIST NE NEB CITY 2 05 A		09/21/2010	PRAGER MCCARTHY & SEALY		805,294	750,000	760,733	757,003		(692)		(692)		756,311		48,983	48,983	21,302	02/01/2024	1FE
682004-AQ-9	OMAHA PUB PWR DIST NE NEB CITY 2 05 A		07/30/2010	Various		1,092,644	1,025,000	936,226	938,308		2,165		2,165		940,473		152,171	152,171	48,466	02/01/2025	1FE
843460-BW-5	SOUTHERN NE PUB PWR DIST ELEC SYS 06		09/24/2010	PRAGER MCCARTHY & SEALY		330,108	300,000	297,564	298,075		114		114		298,189		31,919	31,919	16,085	09/15/2021	1FE
843460-BX-3	SOUTHERN NE PUB PWR DIST ELEC SYS 06		08/18/2010	Various		3,853,184	3,600,000	3,553,848	3,559,900		1,233		1,233		3,561,133		292,051	292,051	173,256	09/15/2026	1FE
914638-FK-2	UNIVERSITY OF NE DEFERRED MAINT 06		08/11/2010	HUTCHINSON SHOCKEY ERLEY & CO.		1,165,270	1,000,000	1,064,300	1,045,301		(3,820)		(3,820)		1,041,481		123,789	123,789	54,306	07/15/2017	1FE
914638-FL-0	UNIVERSITY OF NE DEFERRED MAINT 06		08/09/2010	HUTCHINSON SHOCKEY ERLEY & CO.		1,646,173	1,430,000	1,516,000	1,490,634		(5,013)		(5,013)		1,485,621		160,552	160,552	76,863	07/15/2018	1FE
914638-FM-8	UNIVERSITY OF NE DEFERRED MAINT 06		07/21/2010	PRAGER MCCARTHY & SEALY		1,079,687	950,000	1,003,979	988,080		(2,895)		(2,895)		985,185		94,502	94,502	25,049	07/15/2019	1FE
914638-FN-6	UNIVERSITY OF NE DEFERRED MAINT 06		08/11/2010	Various		5,913,685	5,210,000	5,488,787	5,406,787		(16,413)		(16,413)		5,390,374		523,311	523,311	279,314	07/15/2020	1FE
914641-XK-6	UNIVERSITY OF NE OMAHA STUD HSG 03		07/19/2010	Various		832,368	790,000	793,705	791,655		(219)		(219)		791,436		40,932	40,932	22,018	05/15/2028	1FE
914641-XL-4	UNIVERSITY OF NE OMAHA STUD HSG 03		08/19/2010	RBC DAIN RAUSCHER		4,307,611	4,100,000	4,106,396	4,102,860		(440)		(440)		4,102,420		205,191	205,191	158,458	05/15/2033	1FE
914641-C7-8	UNIVERSITY OF NE-KEARNEY STUD FEES 06		09/10/2010	Various		2,576,712	2,400,000	2,438,088	2,424,931		(2,285)		(2,285)		2,422,646		154,065	154,065	127,848	07/01/2025	1FE
914641-ZT-5	UNIVERSITY OF NE-LINCOLN PKG PROJ 05		07/02/2010	PRAGER MCCARTHY & SEALY		104,601	100,000	99,865	99,884		3		3		99,887		4,714	4,714	2,713	06/01/2025	1FE
914641-WT-8	UNIVERSITY OF NE-LINCOLN STUD FEES 03B		08/31/2010	PRAGER MCCARTHY & SEALY		5,658,973	5,400,000	5,370,435	5,373,006		323		323		5,373,329		285,644	285,644	286,727	07/01/2038	1FE
145810-CL-9	CARSON CITY NV HOSP CARSON-TAHOE 02		09/14/2010	MORGAN KEEGAN & COMPANY, INC.		4,018,291	3,840,000	3,771,377	3,778,456		3,398		3,398		3,781,853		236,438	236,438	226,603	09/01/2022	2FE
425208-SC-0	HENDERSON NV LOC IMPT DIST T-14 SR 07A		09/01/2010	CALLED @ 103.00000000		20,600	20,000	20,835	20,668		(49)		(49)		20,618		(18)	(18)	1,000	03/01/2019	1FE
425208-SD-8	HENDERSON NV LOC IMPT DIST T-14 SR 07A		09/14/2010	Various		219,604	195,000	194,605	194,001		54		54		194,056		25,549	25,549	10,150	03/01/2020	1FE
425208-SE-6	HENDERSON NV LOC IMPT DIST T-14 SR 07A		09/01/2010	CALLED @ 103.00000000		15,450	15,000	14,744	14,718		13		13		14,730		720	720	750	03/01/2021	1FE
425208-SG-1	HENDERSON NV LOC IMPT DIST T-14 SR 07A		09/01/2010	CALLED @ 103.00000000		10,300	10,000	9,398	9,406		21		21		9,427		873	873	500	03/01/2023	1FE
644614-EV-7	NEW HAMPSHIRE HLTH DARTMOUTH 02		09/14/2010	Various		7,900,255	7,480,000	7,730,131	7,556,910		(19,965)		(19,965)		7,536,945		363,310	363,310	445,995	08/01/2027	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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)
644614-DY-2	NEW HAMPSHIRE HLTH EXETER HOSP 01A		08/18/2010	PRAGER MCCARTHY & SEALY		105,238	100,000	99,620	99,727		11		11		99,738		5,500	5,500	5,367	10/01/2024	1FE
64468T-JF-5	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 96D		07/01/2010	CALLED @ 100.00000000		20,000	20,000	20,000	20,000						20,000				620	07/01/2016	1FE
64605K-TT-7	NEW JERSEY EDL FAC AUTH HIGHER ED 00A		09/01/2010	CALLED @ 100.00000000		6,425,000	6,425,000	6,862,735	6,632,428		(207,428)		(207,428)		6,425,000				369,438	09/01/2016	1FE
64579F-RZ-8	NEW JERSEY HLTH ATLANTIC CITY MED 02		07/07/2010	Various		2,176,884	2,105,000	2,079,931	2,082,886		667		667		2,083,553		93,331	93,331	99,769	07/01/2025	1FE
64579F-UP-6	NEW JERSEY HLTH CARE WARREN HOSP 08B		07/01/2010	CALLED @ 100.00000000		830,000	830,000	830,000	701,292	128,708			128,708		830,000				83,000	07/01/2018	4
646046-MR-0	NEW JERSEY ST COP EQUIP LSE 2008 A		08/11/2010	PRAGER MCCARTHY & SEALY		1,108,510	1,000,000	943,313	946,484		1,902		1,902		948,386		160,124	160,124	33,472	06/15/2022	1FE
646046-MS-8	NEW JERSEY ST COP EQUIP LSE 2008 A		08/19/2010	PRAGER MCCARTHY & SEALY		111,405	100,000	101,344	101,163		(73)		(73)		101,089		10,316	10,316	3,458	06/15/2023	1FE
012440-LD-3	ALBANY NY IND DEV ST PETER'S HOSP 08A		07/16/2010	CITIGROUP GLOBAL MARKETS		2,301,244	2,200,000	2,315,874	2,297,393		(5,692)		(5,692)		2,291,702		9,542	9,542	83,567	11/15/2022	2FE
012440-LS-0	ALBANY NY IND DEV ST PETER'S HOSP 08E		07/16/2010	CITIGROUP GLOBAL MARKETS		764,835	750,000	767,025	764,326		(833)		(833)		763,493		1,342	1,342	28,188	11/15/2027	2FE
527462-CD-5	LEVITTOWN NY UNION FREE SCH DIST NY ENGY		07/01/2010	Various		10,288	649,149	649,149	649,149								10,288	10,288	45,102	04/15/2012	1
64972F-NR-3	NEW YORK NY MUN WTR FIN FISCAL 08AA		09/30/2010	PRAGER MCCARTHY & SEALY		631,606	600,000	605,994	604,841		(422)		(422)		604,419		27,187	27,187	22,932	06/15/2033	1FE
64983R-EK-9	NEW YORK ST DORM MENTAL HLTH 05D		08/27/2010	FIRST SOUTHWEST COMPANY		1,162,180	1,000,000	1,074,928	1,044,851		(5,330)		(5,330)		1,039,521		122,659	122,659	52,222	08/15/2015	1FE
64986M-R3-1	NEW YORK ST HSG FIN AFFORD HSG 2007B		07/28/2010	CALLED @ 100.00		1,405,000	575,000	575,000	575,000						1,405,000				17,272	11/01/2010	1FE
650009-TP-8	NEW YORK ST THRUWAY GEN REV 07H		07/08/2010	BARCLAYS BANK		544,840	500,000	528,670	523,455		(1,328)		(1,328)		522,126		22,714	22,714	25,833	01/01/2025	1FE
650017-QW-9	NEW YORK ST THRUWAY LOC HWY BRDG SVC02		07/16/2010	WACHOVIA SECURITIES		5,403,500	5,000,000	5,461,950	5,371,514		(90,136)		(90,136)		5,281,378		122,122	122,122	221,528	04/01/2012	1FE
653424-CF-6	NIAGARA FALLS NY CITY SD HS COP 2005		09/22/2010	PRAGER MCCARTHY & SEALY		107,637	100,000	103,520	102,540		(310)		(310)		102,230		5,407	5,407	3,917	06/15/2021	1FE
653424-CG-4	NIAGARA FALLS NY CITY SD HS COP 2005		08/02/2010	PRAGER MCCARTHY & SEALY		212,564	200,000	206,634	204,788		(468)		(468)		204,320		8,244	8,244	6,389	06/15/2022	1FE
653424-CK-5	NIAGARA FALLS NY CITY SD HS COP 2005		07/14/2010	PRAGER MCCARTHY & SEALY		2,491,173	2,415,000	2,342,927	2,348,961		1,687		1,687		2,338,413		152,759	152,759	70,946	06/15/2025	1FE
73358T-KN-0	PORT AUTH NY & NJ CONS 138TH SER 2004		08/04/2010	Various		13,406,815	12,145,000	12,620,598	12,534,201		(29,742)		(29,742)		12,504,459		902,356	902,356	415,619	12/01/2017	1FE
73358T-QD-6	PORT AUTH NY & NJ CONS 141ST SER 2005		08/05/2010	PRAGER MCCARTHY & SEALY		610,473	590,000	582,814	583,151		144		144		583,294		27,179	27,179	27,193	09/01/2027	1FE
121891-AN-5	BURLINGTON NC COP WTR & SWR SYS 04		08/10/2010	PRAGER MCCARTHY & SEALY		352,401	325,000	335,254	329,960		(639)		(639)		329,321		23,081	23,081	5,625	04/01/2019	1FE
12677P-CC-3	CABARRUS CNTY NC INSTALL PYMNT COP 03		07/27/2010	P.R. GILBOY AND ASSOCIATES		741,717	675,000	715,365	691,576		(2,507)		(2,507)		689,069		52,648	52,648	35,339	02/01/2019	1FE
149054-AV-0	CATAWBA CNTY NC COP PUB SCH & CLG 04		07/14/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		280,265	250,000	270,073	260,064		(1,155)		(1,155)		258,909		21,356	21,356	8,313	06/01/2017	1FE
161037-NC-6	CHARLOTTE NC COP GOVT FAC 03 G		07/19/2010	PRAGER MCCARTHY & SEALY		3,506,167	3,180,000	3,362,882	3,252,989		(11,195)		(11,195)		3,241,793		264,373	264,373	101,768	06/01/2015	1FE
161037-ND-4	CHARLOTTE NC COP GOVT FAC 03 G		07/20/2010	WACHOVIA SECURITIES		2,634,757	2,410,000	2,496,230	2,444,643		(5,336)		(5,336)		2,439,307		195,449	195,449	77,656	06/01/2016	1FE
161037-PH-3	CHARLOTTE NC COP TRANSIT PROJ 04A		07/20/2010	WACHOVIA SECURITIES		802,899	735,000	785,632	757,413		(3,477)		(3,477)		753,936		48,963	48,963	23,683	06/01/2017	1FE
161037-PK-6	CHARLOTTE NC COP TRANSIT PROJ 04A		07/22/2010	PRAGER MCCARTHY & SEALY		1,228,276	1,130,000	1,203,540	1,160,274		(4,783)		(4,783)		1,155,491		72,785	72,785	37,039	06/01/2018	1FE
206444-CJ-8	CONCORD NC COP 2005		08/12/2010	PRAGER MCCARTHY & SEALY		140,350	125,000	133,363	130,130		(538)		(538)		129,592		10,758	10,758	4,444	06/01/2018	1FE
206444-CK-5	CONCORD NC COP 2005		08/25/2010	PRAGER MCCARTHY & SEALY		332,357	300,000	318,524	311,373		(1,090)		(1,090)		310,283		22,074	22,074	9,875	06/01/2019	1FE
206444-CL-3	CONCORD NC COP 2005		08/02/2010	PRAGER MCCARTHY & SEALY		718,732	655,000	662,344	652,630		95		95		652,725		66,007	66,007	20,392	06/01/2020	1FE
224616-AW-2	CRAVEN CNTY NC COP 2007		07/13/2010	BB&T CAPITAL MARKETS		5,261,816	4,900,000	5,115,355	5,071,529		(10,731)		(10,731)		5,060,798		201,018	201,018	153,125	06/01/2023	1FE
346641-CS-0	FORSYTH CNTY NC COP PUB FAC EQUIP 2005		07/15/2010	ZIEGLER, B.C., AND COMPANY		1,999,223	1,735,000	1,873,349	1,833,539		(7,111)		(7,111)		1,826,429		172,794	172,794	62,141	10/01/2016	1FE
346641-CT-8	FORSYTH CNTY NC COP PUB FAC EQUIP 2005		07/29/2010	Various		4,395,314	3,845,000	4,157,906	4,077,883		(15,236)		(15,236)		4,062,647		332,667	332,667	154,929	10/01/2017	1FE
396288-BN-1	GREENVILLE NC COP PUB FACS & EQUIP 04		08/02/2010	P.R. GILBOY AND ASSOCIATES		973,919	875,000	952,919	917,127		(5,250)		(5,250)		911,877		62,042	62,042	28,510	06/01/2018	1FE
462670-CD-0	IREDELL CNTY NC COP SCH PROJ 2006		07/28/2010	P.R. GILBOY AND ASSOCIATES		900,840	800,000	838,624	826,996		(2,168)		(2,168)		824,829		76,011	76,011	26,778	06/01/2019	1FE
462670-CE-8	IREDELL CNTY NC COP SCH PROJ 2006		07/08/2010	PRAGER MCCARTHY & SEALY		222,518	200,000	200,712	199,276		29		29		199,305		23,213	23,213	6,167	06/01/2020	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
644802-CS-7	NEW HANOVER CNTY NC COP 2003		07/22/2010	PRAGER MCCARTHY & SEALY		304,004	280,000	298,463	289,146		(1,165)		(1,165)		287,981		16,023	16,023	12,678	03/01/2019	1FE
658259-DM-5	NORTH CAROLINA COP REPAIR RENOV 04B		08/03/2010	ZIEGLER, B.C., AND COMPANY		1,970,833	1,750,000	1,827,298	1,788,181		(4,744)		(4,744)		1,783,437		187,396	187,396	59,549	06/01/2015	1FE
65820Q-CZ-4	NORTH CAROLINA COP REPAIR RENOV 06A		07/13/2010	PRAGER MCCARTHY & SEALY		105,729	100,000	99,868	99,884		3		3		99,887		5,842	5,842	2,813	06/01/2025	1FE
65820Q-GV-9	NORTH CAROLINA COP REPAIR RENOV 07B		08/04/2010	UNION BANK OF SWITZERLAND		3,547,114	3,350,000	3,317,706	3,320,462		814		814		3,321,276		225,838	225,838	103,850	06/01/2025	1FE
65820Q-GX-5	NORTH CAROLINA COP REPAIR RENOV 07B		08/04/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,197,487	1,145,000	1,124,459	1,125,945		439		439		1,126,384		71,102	71,102	35,495	06/01/2027	1FE
65820R-BH-3	NORTH CAROLINA LEASE REV CORR FAC 03		07/12/2010	Various		7,686,518	7,080,000	7,460,621	7,239,890		(21,336)		(21,336)		7,218,554		467,964	467,964	278,433	10/01/2019	1FE
65819H-AA-4	NORTH CAROLINA LIBERTY TIRE SOLID WST 04		07/01/2010	CALLED @ 100.00000000		560,000	560,000	560,000	521,108	38,892			38,892		560,000				37,800	07/01/2029	3
724500-GQ-0	PITT CNTY NC COP SCH FACS 2007		07/13/2010	BB&T CAPITAL MARKETS		2,953,966	2,755,000	2,969,174	2,917,951		(10,607)		(10,607)		2,907,344		46,622	46,622	109,052	04/01/2023	1FE
724500-GR-8	PITT CNTY NC COP SCH FACS 2007		07/14/2010	PRAGER MCCARTHY & SEALY		107,953	100,000	107,603	105,786		(382)		(382)		105,404		2,549	2,549	4,000	04/01/2024	1FE
724500-GS-6	PITT CNTY NC COP SCH FACS 2007		07/07/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,137,448	2,030,000	2,180,870	2,144,842		(7,310)		(7,310)		2,137,532		(84)	(84)	79,226	04/01/2025	1FE
752586-DB-0	RANDOLPH CNTY NC COP 2004 REF		08/17/2010	PRAGER MCCARTHY & SEALY		280,550	250,000	270,495	262,305		(1,011)		(1,011)		261,294		19,256	19,256	8,479	06/01/2018	1FE
783228-BY-4	RUTHERFORD CNTY NC COP PUB IMPT 2002		08/05/2010	MORGAN KEEGAN & COMPANY, INC.		955,557	900,000	934,506	913,519		(2,090)		(2,090)		911,429		44,128	44,128	42,375	09/01/2021	1FE
971673-DF-2	WILMINGTON NC COP 2004		08/20/2010	FAHNESTOCK & CO., INC.		974,105	860,000	920,449	891,667		(4,032)		(4,032)		887,635		86,470	86,470	44,398	09/01/2019	1FE
307490-ED-0	FARGO ND SALES TAX 2005		07/01/2010	MATURED		3,420,000	3,420,000	3,642,486	3,445,421		(25,421)		(25,421)		3,420,000				171,000	07/01/2010	1FE
38546W-BQ-2	GRAND FORKS ND HLTH ALTRU SYS GRP 05		09/10/2010	PRAGER MCCARTHY & SEALY		436,441	400,000	400,000	400,000						400,000		36,441	36,441	14,653	12/01/2026	1FE
385492-FP-3	GRAND FORKS ND SALES TAX ALERUS 05A		09/30/2010	PRAGER MCCARTHY & SEALY		120,313	115,000	111,212	111,496		96		96		111,592		8,721	8,721	4,169	12/15/2029	1FE
587850-DA-3	MERCER CNTY ND PLN CTL ANTELOPE VY BASIN		06/30/2010	CALLED @ 100.00000000		4,180,000	4,180,000	4,230,494	4,189,343		(2,365)		(2,365)		4,186,978		(6,978)	(6,978)	150,480	06/30/2013	1FE
658905-CK-8	NORTH DAKOTA BLDG AUTH FAC IMPT 05A		09/17/2010	PRAGER MCCARTHY & SEALY		213,392	200,000	200,150	200,095		(10)		(10)		200,085		13,307	13,307	7,125	12/01/2024	1FE
658908-MG-0	NORTH DAKOTA BRD ED UNIV OF ND HSG 06		08/24/2010	Various		1,137,819	1,110,000	1,090,298	1,092,240		353		353		1,092,594		45,225	45,225	41,758	04/01/2031	1FE
658886-CS-3	NORTH DAKOTA HSG FIN AGY HM MTG 2000C		09/01/2010	Various		220,000	220,000	220,000	220,000						220,000				12,249	07/01/2031	1FE
169214-CF-8	CHILLICOTHE OH WTR SYS 2003 REF		09/01/2010	PRAGER MCCARTHY & SEALY		465,421	400,000	436,972	418,413		(2,324)		(2,324)		416,090		49,331	49,331	15,160	12/01/2014	2FE
186398-HG-1	CLEVELAND OH PUB PWR SYS 2008 B		09/21/2010	Various		2,036,246	1,955,000	1,979,613	1,976,257		(1,428)		(1,428)		1,974,829		61,417	61,417	78,990	11/15/2038	2FE
39317Q-AT-5	GREEN OH CLC INCOME TAX 2004		09/30/2010	Various		320,525	300,000	284,827	284,798		751		751		285,549		34,976	34,976	11,213	12/01/2021	2FE
394659-CP-9	GREENE CNTY OH WTR SYS GOVT ENT 04		08/25/2010	PRAGER MCCARTHY & SEALY		286,578	250,000	268,118	259,581		(1,185)		(1,185)		258,395		28,182	28,182	9,340	12/01/2016	1FE
394659-CQ-7	GREENE CNTY OH WTR SYS GOVT ENT 04		08/09/2010	PRAGER MCCARTHY & SEALY		197,922	175,000	186,319	180,998		(684)		(684)		180,314		17,607	17,607	6,101	12/01/2017	1FE
407287-HA-2	HAMILTON CNTY OH SALES TAX SUB 00 B		09/24/2010	VINING SPARKS		994,950	990,000	990,789	990,200		(162)		(162)		990,038		4,912	4,912	43,024	12/01/2032	1FE
49925J-AA-5	KNOWLEDGEWORKS FOUNDATION SERIES 2007 A-		07/01/2010	Various					16,200,000										52,056	12/01/2047	1FE
560143-BG-3	MAHONING VY OH SAN DIST WTR REF 1999		08/06/2010	CALLED @ 101.00		1,717,000	1,700,000	1,681,793	1,691,322		685		685		1,692,007		24,993	24,993	70,869	11/15/2016	1FE
560143-BD-0	MAHONING VY OHIO SAN DIST WTRREV REF REV		08/06/2010	CALLED @ 101.00		1,833,150	1,815,000	1,798,266	1,810,204		938		938		1,811,141		22,009	22,009	71,057	11/15/2012	1FE
560143-BE-8	MAHONING VY OHIO SAN DIST WTRREV REF REV		08/06/2010	CALLED @ 101.00		1,939,200	1,920,000	1,901,491	1,913,712		885		885		1,914,598		24,602	24,602	76,560	11/15/2013	1FE
560143-BF-5	MAHONING VY OHIO SAN DIST WTRREV REF REV		08/06/2010	CALLED @ 101.00		2,045,250	2,025,000	2,004,710	2,016,431		930		930		2,017,360		27,890	27,890	82,215	11/15/2014	1FE
67756B-KZ-2	OHIO HIGHER EDL FAC CASE WESTERN 04A		07/15/2010	PRAGER MCCARTHY & SEALY		104,790	100,000	100,753	100,342		(45)		(45)		100,297		4,493	4,493	2,863	12/01/2022	1FE
67756B-LA-6	OHIO HIGHER EDL FAC CASE WESTERN 04A		09/28/2010	PRAGER MCCARTHY & SEALY		104,766	100,000	86,733	87,582		446		446		88,028		16,738	16,738	3,738	12/01/2023	1FE
67756Q-FS-1	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A		09/01/2010	MATURED		1,640,000	1,640,000	1,640,000	1,640,000						1,640,000				65,600	09/01/2010	1FE
67755C-JB-6	OHIO ST BLDG AUTH ADULT CORRECTL 04A		07/15/2010	ZIEGLER, B.C., AND COMPANY		2,956,528	2,645,000	2,827,955	2,733,277		(10,586)		(10,586)		2,722,691		233,837	233,837	111,476	04/01/2016	1FE
67755C-RT-8	OHIO ST BLDG AUTH JUV CORR BLDG 05B		07/12/2010	GOLDMAN, SACHS & CO.		3,794,802	3,345,000	3,620,996	3,517,012		(14,516)		(14,516)		3,502,496		292,306	292,306	131,942	10/01/2016	1FE
67755C-RU-5	OHIO ST BLDG AUTH JUV CORR BLDG 05B		08/03/2010	PRAGER MCCARTHY & SEALY		3,348,303	2,975,000	3,205,206	3,118,633		(13,424)		(13,424)		3,105,210		243,093	243,093	126,024	10/01/2017	1FE
677704-TP-3	OHIO UNIVERSITY SUB GEN RECEIPTS 2003		08/17/2010	PRAGER MCCARTHY & SEALY		110,788	100,000	103,314	101,451		(219)		(219)		101,233		9,555	9,555	3,597	12/01/2017	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
677704-UJ-5	OHIO UNIVERSITY SUB GEN RECEIPTS 2004		07/23/2010	HUTCHINSON SHOCKEY ERLEY & CO.		3,585,628	3,250,000	3,462,160	3,353,738		(12,463)		(12,463)		3,341,275		244,353	244,353	106,979	12/01/2017	1FE
70960U-AR-5	PENTA CAREER CTR OH COP 2004		08/27/2010	PRAGER MCCARTHY & SEALY		317,385	300,000	304,883	302,394		(347)		(347)		302,047		15,339	15,339	12,375	04/01/2020	1FE
70960U-AS-3	PENTA CAREER CTR OH COP 2004		09/29/2010	PRAGER MCCARTHY & SEALY		272,043	260,000	263,099	261,535		(253)		(253)		261,282		10,762	10,762	5,948	04/01/2021	1FE
70960U-AT-1	PENTA CAREER CTR OH COP 2004		09/28/2010	PRAGER MCCARTHY & SEALY		104,207	100,000	100,760	100,384		(62)		(62)		100,321		3,886	3,886	4,488	04/01/2022	1FE
70960U-AV-6	PENTA CAREER CTR OH COP 2004		07/23/2010	PRAGER MCCARTHY & SEALY		225,709	220,000	219,131	219,308		20		20		219,328		6,381	6,381	8,168	04/01/2024	1FE
914119-EK-4	UNIVERSITY OF CINCINNATI OH RCPT 03 C		08/16/2010	PRAGER MCCARTHY & SEALY		240,513	225,000	231,135	224,444		25		25		224,469		16,044	16,044	7,660	06/01/2020	1FE
914119-GB-2	UNIVERSITY OF CINCINNATI OH RCPT 04 D		08/02/2010	PRAGER MCCARTHY & SEALY		109,341	100,000	105,341	102,625		(325)		(325)		102,299		7,042	7,042	3,389	06/01/2018	1FE
154727-BW-0	CENTRAL OK TRANSN & PKG AUTH SER 1980		07/01/2010	MATURED		220,000	220,000	220,000	220,000						220,000				19,800	07/01/2010	1
628207-EB-4	MUSTANG OK IMPT AUTH UTIL 06 REF		08/12/2010	PRAGER MCCARTHY & SEALY		224,452	200,000	208,356	205,519		(537)		(537)		204,982		19,470	19,470	8,778	10/01/2019	1FE
678535-2P-9	OKLAHOMA CITY OK ARPT TRUST JR LIEN 29 O		07/27/2010	PRAGER MCCARTHY & SEALY		111,481	100,000	106,748	105,164		(345)		(345)		104,818		6,663	6,663	5,403	07/01/2021	1FE
67884N-BY-4	OKLAHOMA DEPT OF TRANSN GANS 05A		08/11/2010	PRAGER MCCARTHY & SEALY		582,025	500,000	544,405	525,257		(3,128)		(3,128)		522,130		59,895	59,895	29,583	09/01/2014	1FE
678864-U3-1	OKLAHOMA HOUSING SINGLE FAMILY		09/01/2010	CALLED @ 100.00000000		15,000	15,000	15,000	15,000						15,000				953	09/01/2027	1FE
678864-V5-5	OKLAHOMA HSG FIN AGY SGL FAM MTG 00C-2		09/01/2010	CALLED @ 100.00000000		15,000	15,000	15,000	15,000						15,000				919	09/01/2020	1FE
67886M-AX-7	OKLAHOMA HSG FIN AGY SGL FAM MTG 06C		09/01/2010	CALLED @ 100.00000000		30,000	30,000	29,703	29,742		14		14		29,755		245	245	1,470	09/01/2021	1FE
679110-CT-1	OKLAHOMA STUDENT LOAN AUTH - 1995 TRUST		08/10/2010	CALLED @ 100.00000000		600,000	600,000	556,020	558,042		1,014		1,014		559,056		40,944	40,944	4,332	12/01/2031	1FE
72460L-AN-5	PITTSBURG CNTY OK ECON SALES TAX 05		09/01/2010	DUNCAN WILLIAMS, INC.		196,019	175,000	186,790	182,633		(790)		(790)		181,843		14,176	14,176	2,333	12/01/2020	1FE
899518-BM-5	TULSA CNTY OK INDL AUTH CAP IMPT 05C		08/12/2010	PRAGER MCCARTHY & SEALY		116,793	100,000	106,694	104,103		(435)		(435)		103,669		13,124	13,124	3,778	05/15/2015	1FE
899674-BM-6	TULSA OK PUB FAC ASSEMBLY CTR LSE 85		07/01/2010	CALLED @ 100.00000000		665,000	665,000	665,000	665,000						665,000				43,890	07/01/2014	1FE
686087-BK-2	OREGON HSG CMNTY SVCS SGL FAM MTG 06E		08/02/2010	CALLED @ 100.00000000		500,000	500,000	501,705	501,368		(106)		(106)		501,262		(1,262)	(1,262)	27,153	01/01/2025	1FE
68608R-MX-8	OREGON HSG CMNTY SVCS SGL FAM MTG 97A		09/23/2010	Various		505,000	505,000	505,000	505,000						505,000				36,406	07/01/2027	1FE
68607H-Z4-1	OREGON ST DEPT OF ADMIN SVCS COP 09A		08/17/2010	PRAGER MCCARTHY & SEALY		495,583	450,000	450,000	450,000						450,000		45,583	45,583	17,868	05/01/2029	1FE
895415-AF-4	TRI-CNTY MET TRANSN DIST OR LTD TAX 05		09/01/2010	MATURED		1,010,000	1,010,000	1,076,690	1,020,180		(10,180)		(10,180)		1,010,000				50,500	09/01/2010	1FE
938240-BG-2	WASHINGTON CNTY OR CLEAN WTR SVCS SR 04		07/01/2010	PRAGER MCCARTHY & SEALY		152,621	130,000	141,398	136,496		(522)		(522)		135,975		16,647	16,647	5,233	10/01/2015	1FE
70917R-NU-5	PENNSYLVANIA ED FAC EDINBORO UNIV 08		08/10/2010	RBC DAIN RAUSCHER		2,534,350	2,500,000	2,500,000	2,500,000						2,500,000		34,350	34,350	160,521	07/01/2028	2FE
70917R-NV-3	PENNSYLVANIA ED FAC EDINBORO UNIV 08		08/13/2010	RBC DAIN RAUSCHER		3,553,305	3,500,000	3,487,435	3,487,843		147		147		3,487,990		65,315	65,315	232,470	07/01/2038	2FE
70917R-NW-1	PENNSYLVANIA ED FAC EDINBORO UNIV 08		08/13/2010	RBC DAIN RAUSCHER		2,455,416	2,400,000	2,409,000	2,407,746		(453)		(453)		2,407,293		48,123	48,123	162,800	07/01/2042	2FE
709163-FF-1	PENNSYLVANIA HIGHER ED ASSIST AGY 1997 M		09/15/2010	CALLED @ 100.00000000		75,000	75,000	75,000	75,000						75,000				1,528	05/01/2046	1FE
709208-EC-2	PENNSYLVANIA PUB SCH C MONTGOMERY 04		09/28/2010	PRAGER MCCARTHY & SEALY		882,000	825,000	825,000	825,000						825,000		57,000	57,000	30,142	05/15/2022	1FE
717825-HK-2	PHILADELPHIA PA HOSP JEFFERSON 97A		07/29/2010	CALLED @ 100.00		5,450,000	5,450,000	5,366,223	5,411,669		3,232		3,232		5,414,901		35,099	35,099	197,070	05/15/2018	1FE
71781E-AM-7	PHILADELPHIA PA INDL DEV ARPT SYS 98A		07/01/2010	MATURED		1,000,000	1,000,000	1,015,240	1,000,971		(971)		(971)		1,000,000				52,500	07/01/2010	1FE
717904-CT-1	PHILADELPHIA PA MUN AUTH LSE SVC BLDG 90		09/07/2010	PRAGER MCCARTHY & SEALY		96,060	100,000	52,389	80,088		2,979		2,979		83,067		12,993	12,993		03/15/2014	1FE
72478P-AN-6	PITTSBURGH ALLEGHENY CNTY PA AUD REGL 99		09/09/2010	CALLED @ 100.00		1,250,000	1,250,000	1,056,700		1,113,134	5,333		1,118,466		1,118,466		131,534	131,534	69,097	02/01/2024	6*
76218T-FG-4	RHODE ISLAND CLEAN WTR REVOLV FD 04A		07/27/2010	DUNCAN WILLIAMS, INC.		1,464,706	1,360,000	1,320,991	1,314,556		1,496		1,496		1,316,052		148,654	148,654	53,654	10/01/2022	1FE
76218T-FH-2	RHODE ISLAND CLEAN WTR REVOLV FD 04A		08/11/2010	PRAGER MCCARTHY & SEALY		983,598	915,000	879,465	873,944		1,204		1,204		875,149		108,449	108,449	35,985	10/01/2023	1FE
76218T-GG-3	RHODE ISLAND CLEAN WTR REVOLV FD 05A		08/27/2010	PRAGER MCCARTHY & SEALY		1,107,660	1,000,000	957,357	959,114		1,742		1,742		960,856		146,804	146,804	41,250	10/01/2021	1FE
76218T-GH-1	RHODE ISLAND CLEAN WTR REVOLV FD 05A		09/07/2010	PRAGER MCCARTHY & SEALY		109,760	100,000	100,308	100,197		(21)		(21)		100,176		9,584	9,584	1,988	10/01/2022	1FE
76218T-GJ-7	RHODE ISLAND CLEAN WTR REVOLV FD 05A		07/28/2010	NIKE SECURITIES		1,343,663	1,250,000	1,250,000	1,250,000						1,250,000		93,663	93,663	47,031	10/01/2023	1FE
212474-EW-6	RHODE ISLAND CONVENTION CTR - CON 03 A		09/22/2010	Various		4,434,519	4,145,000	4,192,460	4,163,995		(3,830)		(3,830)		4,160,165		274,354	274,354	176,721	05/15/2020	1FE
212474-FN-5	RHODE ISLAND CONVENTION CTR - CON 05 A		08/03/2010	JEFFERIES & COMPANY, INC.		5,373,000	5,000,000	5,344,600	5,207,455		(20,891)		(20,891)		5,186,564		186,436	186,436	181,250	05/15/2021	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
212474-FP-0	RHODE ISLAND CONVENTION CTR - CON 05 A		08/03/2010	JEFFERIES & COMPANY, INC.		3,767,062	3,525,000	3,759,236	3,666,094		(14,198)		(14,198)		3,651,897		115,165	115,165	127,781	05/15/2022	1FE
212474-FQ-8	RHODE ISLAND CONVENTION CTR - CON 05 A		08/03/2010	Various		5,316,104	5,000,000	5,324,086	5,195,290		(19,640)		(19,640)		5,175,650		140,454	140,454	181,236	05/15/2023	1FE
762224-DJ-9	RHODE ISLAND COP TRAINING SCH 05A		09/09/2010	PRAGER MCCARTHY & SEALY		110,997	100,000	107,729	104,721		(520)		(520)		104,201		6,796	6,796	4,764	10/01/2018	1FE
762224-DK-6	RHODE ISLAND COP TRAINING SCH 05A		09/10/2010	PRAGER MCCARTHY & SEALY		109,505	100,000	107,295	104,460		(492)		(492)		103,968		5,537	5,537	4,778	10/01/2019	1FE
762224-DL-4	RHODE ISLAND COP TRAINING SCH 05A		08/13/2010	PRAGER MCCARTHY & SEALY		215,489	200,000	204,790	203,994		(384)		(384)		203,610		11,880	11,880	8,736	10/01/2020	1FE
762224-DM-2	RHODE ISLAND COP TRAINING SCH 05A		08/13/2010	PRAGER MCCARTHY & SEALY		3,795,682	3,540,000	3,770,773	3,681,339		(13,674)		(13,674)		3,667,666		128,016	128,016	154,101	10/01/2021	1FE
762224-DN-0	RHODE ISLAND COP TRAINING SCH 05A		09/22/2010	PRAGER MCCARTHY & SEALY		1,282,386	1,200,000	1,214,952	1,212,481		(1,331)		(1,331)		1,211,149		71,236	71,236	56,653	10/01/2022	1FE
762224-DP-5	RHODE ISLAND COP TRAINING SCH 05A		08/16/2010	PRAGER MCCARTHY & SEALY		265,635	250,000	252,218	251,852		(180)		(180)		251,672		13,963	13,963	11,042	10/01/2023	1FE
762243-CX-9	RHODE ISLAND HLTH ED BROWN UNIV 03A		08/31/2010	Various		3,128,388	3,030,000	2,971,162	2,974,727		715		715		2,975,442		152,945	152,945	142,086	09/01/2037	1FE
762243-RN-5	RHODE ISLAND HLTH ED UNIV OF RI 05G		09/23/2010	PRAGER MCCARTHY & SEALY		105,186	100,000	90,288	90,826		283		283		91,109		14,077	14,077	4,663	09/15/2025	1FE
762243-UD-3	RHODE ISLAND HLTH PROVIDENCE SCH 06A		08/17/2010	PRAGER MCCARTHY & SEALY		109,224	100,000	102,281	100,974		(85)		(85)		100,890		8,334	8,334	3,819	05/15/2020	1FE
762243-UE-1	RHODE ISLAND HLTH PROVIDENCE SCH 06A		09/13/2010	Various		762,643	705,000	713,475	705,734		(63)		(63)		705,671		56,972	56,972	26,796	05/15/2021	1FE
762243-UF-8	RHODE ISLAND HLTH PROVIDENCE SCH 06A		09/13/2010	PRAGER MCCARTHY & SEALY		214,181	200,000	200,254	198,300		63		63		198,363		15,818	15,818	7,514	05/15/2022	1FE
762243-UG-6	RHODE ISLAND HLTH PROVIDENCE SCH 06A		09/13/2010	PRAGER MCCARTHY & SEALY		375,598	350,000	343,238	340,342		328		328		340,671		34,927	34,927	13,549	05/15/2023	1FE
762243-UH-4	RHODE ISLAND HLTH PROVIDENCE SCH 06A		08/09/2010	Various		4,023,114	3,805,000	4,031,245	3,964,858		(13,567)		(13,567)		3,951,291		71,823	71,823	140,680	05/15/2024	1FE
762243-XW-8	RHODE ISLAND HLTH PROVIDENCE SCH 07A		08/11/2010	Various		678,412	650,000	652,490	652,015		(144)		(144)		651,871		26,541	26,541	21,694	05/15/2023	1FE
762243-XX-6	RHODE ISLAND HLTH PROVIDENCE SCH 07A		07/27/2010	PRAGER MCCARTHY & SEALY		206,822	200,000	200,304	200,246		(16)		(16)		200,230		6,592	6,592	6,338	05/15/2024	1FE
762243-XZ-1	RHODE ISLAND HLTH PROVIDENCE SCH 07A		08/18/2010	PRAGER MCCARTHY & SEALY		231,188	225,000	223,877	223,965		26		26		223,991		7,196	7,196	7,459	05/15/2026	1FE
762243-YA-5	RHODE ISLAND HLTH PROVIDENCE SCH 07A		08/19/2010	Various		3,280,235	3,200,000	3,171,232	3,173,306		650		650		3,173,956		106,279	106,279	109,588	05/15/2027	1FE
762243-A3-7	RHODE ISLAND HLTH PROVIDENCE SCH 07C		08/11/2010	Various		4,733,155	4,670,000	4,518,412	4,527,714		3,078		3,078		4,530,791		202,363	202,363	157,403	05/15/2028	1FE
762243-ZT-3	RHODE ISLAND HLTH PROVIDENCE SCH 07C		07/21/2010	PRAGER MCCARTHY & SEALY		108,681	100,000	100,144	99,793		8		8		99,801		8,880	8,880	3,486	05/15/2021	1FE
762243-ZU-0	RHODE ISLAND HLTH PROVIDENCE SCH 07C		09/28/2010	PRAGER MCCARTHY & SEALY		109,401	100,000	105,363	104,379		(385)		(385)		103,994		5,407	5,407	4,389	05/15/2022	1FE
762243-ZW-6	RHODE ISLAND HLTH PROVIDENCE SCH 07C		08/17/2010	PRAGER MCCARTHY & SEALY		1,060,080	1,000,000	1,018,180	1,014,872		(1,100)		(1,100)		1,013,772		46,308	46,308	36,285	05/15/2024	1FE
762243-ZX-4	RHODE ISLAND HLTH PROVIDENCE SCH 07C		08/03/2010	PRAGER MCCARTHY & SEALY		364,773	350,000	355,271	354,326		(297)		(297)		354,028		10,744	10,744	11,974	05/15/2025	1FE
762243-ZY-2	RHODE ISLAND HLTH PROVIDENCE SCH 07C		09/29/2010	JANNEY MONTGOMERY SCOTT		793,530	750,000	759,015	757,401		(647)		(647)		756,754		36,776	36,776	31,337	05/15/2026	1FE
762243-ZZ-9	RHODE ISLAND HLTH PROVIDENCE SCH 07C		09/29/2010	Various		1,143,249	1,100,000	1,069,442	1,071,474		821		821		1,072,295		70,954	70,954	43,788	05/15/2027	1FE
762224-CG-6	RHODE ISLAND LSE KENT CNTY COURTHSE 04A		08/27/2010	PRAGER MCCARTHY & SEALY		337,725	300,000	323,126	312,825		(1,657)		(1,657)		311,168		26,557	26,557	13,750	10/01/2016	1FE
762224-CQ-4	RHODE ISLAND LSE KENT CNTY COURTHSE 04A		08/12/2010	PRAGER MCCARTHY & SEALY		215,284	200,000	211,362	205,951		(719)		(719)		205,232		10,052	10,052	8,778	10/01/2020	1FE
762224-CR-2	RHODE ISLAND LSE KENT CNTY COURTHSE 04A		09/13/2010	PRAGER MCCARTHY & SEALY		263,687	245,000	246,268	242,355		117		117		242,472		21,215	21,215	11,615	10/01/2021	1FE
084208-AZ-0	BERKELEY CNTY SC SCH DIST SAFE 2006		08/27/2010	Various		375,684	350,000	317,693	319,011		880		880		319,891		55,793	55,793	11,944	12/01/2023	1FE
084208-BA-4	BERKELEY CNTY SC SCH DIST SAFE 2006		07/20/2010	CITIGROUP GLOBAL MARKETS		528,600	500,000	503,180	502,297		(159)		(159)		502,138		26,462	26,462	16,111	12/01/2024	1FE
084208-BB-2	BERKELEY CNTY SC SCH DIST SAFE 2006		08/09/2010	PRAGER MCCARTHY & SEALY		105,724	100,000	100,475	100,343		(26)		(26)		100,317		5,407	5,407	3,486	12/01/2025	1FE
16007B-KR-4	CHARLESTON CNTY SC PUB FAC COP 04		08/13/2010	PRAGER MCCARTHY & SEALY		338,746	295,000	318,494	306,467		(1,518)		(1,518)		304,949		33,797	33,797	10,530	06/01/2014	1FE
16007B-KT-0	CHARLESTON CNTY SC PUB FAC COP 04		09/17/2010	PRAGER MCCARTHY & SEALY		227,498	200,000	213,704	206,710		(1,020)		(1,020)		205,690		21,808	21,808	8,083	06/01/2015	1FE

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)
16007B-KV-5	CHARLESTON CNTY SC PUB FAC COP 04		08/24/2010	Various		636,374	565,000	598,940	581,660		(2,179)		(2,179)		579,481		56,894	56,894	20,040	06/01/2016	1FE
16007B-KW-3	CHARLESTON CNTY SC PUB FAC COP 04		08/10/2010	Various		547,367	490,000	519,434	504,449		(1,820)		(1,820)		502,629		44,738	44,738	16,817	12/01/2016	1FE
16007B-LE-2	CHARLESTON CNTY SC PUB FAC COP 04		08/09/2010	Various		1,764,412	1,615,000	1,670,508	1,642,457		(3,350)		(3,350)		1,639,108		125,304	125,304	42,947	12/01/2020	1FE
16007B-LK-8	CHARLESTON CNTY SC PUB FAC COP 05		08/24/2010	PRAGER MCCARTHY & SEALY		877,440	750,000	808,783	786,148		(3,977)		(3,977)		782,170		95,270	95,270	27,708	06/01/2015	1FE
396584-BH-6	GREENVILLE SC TAX INCREMENT BUS DIST 03		09/01/2010	PRAGER MCCARTHY & SEALY		106,478	100,000	100,601	100,237		(47)		(47)		100,190		6,288	6,288	4,667	04/01/2021	2FE
397090-ER-8	GREENWOOD CNTY SC HOSP SELF RGL 04A		08/20/2010	Various		1,369,172	1,250,000	1,355,513	1,295,733		(6,747)		(6,747)		1,288,986		80,186	80,186	52,431	10/01/2016	1FE
39715R-AT-1	GREENWOOD SC FIFTY SCH FAC SD 50 07		07/23/2010	PRAGER MCCARTHY & SEALY		543,435	500,000	525,140	519,510		(1,202)		(1,202)		518,307		25,128	25,128	16,458	12/01/2024	1FE
80585R-AM-7	SCAGO SC ED FACS CHESTERFIELD SD 06		08/13/2010	Various		3,028,512	2,920,000	2,975,538	2,964,190		(3,162)		(3,162)		2,961,027		67,484	67,484	96,294	12/01/2029	1FE
83712D-FV-3	SOUTH CAROLINA HSG FIN DEV MTG 00A-2		07/01/2010	CALLED @ 100.00000000		395,000	395,000	393,298	394,762		50		50		394,812		188	188	23,700	07/01/2012	1FE
83712D-RR-9	SOUTH CAROLINA HSG FIN DEV MTG 08B-2		07/01/2010	CALLED @ 100.00000000		40,000	40,000	40,000	40,000						40,000				2,400	07/01/2027	1FE
837152-JC-2	SOUTH CAROLINA TRANSN INFRA BK 04A		09/01/2010	PRAGER MCCARTHY & SEALY		539,530	500,000	501,360	500,720		(94)		(94)		500,626		38,904	38,904	22,750	10/01/2026	1FE
914857-AU-1	UNIVERSITY OF SC ED FACS 2005 A REF		07/23/2010	PRAGER MCCARTHY & SEALY		314,637	300,000	295,044	295,850		121		121		295,971		18,666	18,666	8,394	06/01/2024	1FE
83755L-HX-7	SOUTH DAKOTA BLDG AUTH REV 06A		07/06/2010	PRAGER MCCARTHY & SEALY		216,984	200,000	193,802	193,134		181		181		193,315		23,669	23,669	13,556	09/01/2024	2FE
83755L-HY-5	SOUTH DAKOTA BLDG AUTH REV 06A		09/07/2010	PRAGER MCCARTHY & SEALY		109,707	100,000	102,652	101,866		(168)		(168)		101,698		8,009	8,009	5,125	09/01/2026	2FE
83755L-KZ-8	SOUTH DAKOTA BLDG AUTH REV 06A		09/17/2010	PRAGER MCCARTHY & SEALY		108,814	100,000	98,141	98,254		57		57		98,311		10,503	10,503	3,638	06/01/2025	1FE
83755V-FM-1	SOUTH DAKOTA HLTH ED AVERA HLTH 02		07/01/2010	MATURED		840,000	840,000	877,346	842,668		(2,668)		(2,668)		840,000				42,000	07/01/2010	1FE
83755V-FU-3	SOUTH DAKOTA HLTH ED AVERA HLTH 02		08/03/2010	PRAGER MCCARTHY & SEALY		103,183	100,000	96,360	97,114		72		72		97,187		5,996	5,996	5,623	07/01/2027	1FE
83755V-FB-5	SOUTH DAKOTA HLTH ED SIOUX VLY 01E		09/27/2010	Various		11,446,715	11,000,000	10,396,320	10,437,390		24,872		24,872		10,462,263		984,452	984,452	497,411	11/01/2024	1FE
499523-RX-8	KNOX CNTY TN HLTH BAPTIST OF E TN 02		09/22/2010	J. P. MORGAN SECURITIES, INC.		1,073,540	1,000,000	1,037,500	1,025,759		(5,379)		(5,379)		1,020,379		53,161	53,161	61,750	04/15/2031	1FE
86642P-DH-7	SUMNER CNTY TN HOSP RGL HLTH SYS 07A		09/24/2010	DIRECT		8,202,752	8,202,752	2,902,837	2,914,166		(224,843)		(224,843)		2,689,324		5,513,428	5,513,428	404,783	11/01/2032	6
052422-DN-9	AUSTIN TX HOTEL OCCUPANCY TAX 2004		08/18/2010	PRAGER MCCARTHY & SEALY		300,102	275,000	290,168	282,210		(1,121)		(1,121)		281,089		19,013	19,013	10,618	11/15/2019	1FE
078027-CR-8	BELL CNTY TX HLTH RENAISSANCE 1996		09/01/2010	CALLED @ 100.00000000		50,000	50,000	50,000	48,629	1,372			1,372		50,000				4,125	09/01/2026	4
088379-YC-0	BEXAR CNTY TX HSG MULTI AVION 07A		09/01/2010	Various		430,088	25,000	422,688	424,219	5,869	719		6,588		422,688		7,400	7,400	719	09/01/2047	4
088379-YD-8	BEXAR CNTY TX HSG MULTI AVION 07B		09/01/2010	Various		28,200	15,000	21,251	26,796	1,404	600		2,004		21,251		6,949	6,949	600	09/01/2017	4
088379-VS-8	BEXAR CNTY TX HSG MULTI SUNCREST 02A		09/01/2010	CALLED @ 100.00000000		70,000	70,000	70,000	70,553		192		192		70,745		(745)	(745)	5,075	09/01/2037	1
088563-PW-5	BEXAR CNTY TX MET WTR DIST WTRWKS 2002 R		08/17/2010	Various		4,552,294	4,410,000	4,320,609	4,333,963		1,394		1,394		4,335,357		216,936	216,936	170,806	05/01/2032	1FE
088563-QN-4	BEXAR CNTY TX MET WTR DIST WTRWKS 2006 R		09/01/2010	PRAGER MCCARTHY & SEALY		701,893	650,000	642,707	643,902		248		248		644,149		57,744	57,744	24,225	05/01/2022	1FE
10623P-DE-7	BRAZOS STUDENT FIN CORP SR - TRUST 1995		08/13/2010	CALLED @ 100.00000000		250,000	250,000	250,000	250,000						250,000				1,465	12/01/2042	2FE
10623P-CZ-1	BRAZOS STUDENT FIN CORP SR -TRUST 2001 -		09/10/2010	CALLED @ 100.00000000		150,000	150,000	150,000	150,000						150,000				2,001	03/01/2040	1FE
106238-FH-6	BRAZOS TX HIGHER ED AUTH STUD LN REV TRU		09/15/2010	CALLED @ 100.00000000		3,900,000	3,900,000	3,900,000	3,618,615	281,385			281,385		3,900,000				56,523	12/01/2033	3FE
220245-LH-5	CORPUS CHRISTI TEX UTIL SYS REV REF		08/25/2010	PRAGER MCCARTHY & SEALY		180,855	150,000	164,264	159,942		(756)		(756)		159,185		21,670	21,670	8,859	07/15/2018	1FE
220121-BS-5	CORPUS CHRISTI TX BUS TAX ARENA 02		07/29/2010	PRAGER MCCARTHY & SEALY		106,032	100,000	101,438	100,780		(117)		(117)		100,663		5,369	5,369	6,933	09/01/2020	1FE
234691-AN-3	DALLAS CNTY TX MENTAL HLTH 1995 F		09/01/2010	CALLED @ 100.00000000		205,000	205,000	202,532	204,192		130		130		204,322		678	678	11,788	09/01/2016	1FE
235416-ZK-3	DALLAS TX WTRWKS & SWR SYS 07		08/13/2010	PRAGER MCCARTHY & SEALY		374,790	350,000	330,698	331,855		439		439		332,294		42,496	42,496	13,694	10/01/2026	1FE
366133-DL-7	GARLAND TX ELEC UTIL SYS 2006		08/24/2010	Various		4,415,754	4,175,000	4,132,420	4,138,167		1,118		1,118		4,139,285		276,469	276,469	185,506	03/01/2026	1FE
413890-BT-0	HARRIS CNTY TX HOUSTON SPORTS JR 01H CAP		09/16/2010	MESIROW FINANCIAL, INC.		527,756	3,890,000	535,303	781,430		34,201		34,201		815,631		(287,874)	(287,874)		11/15/2036	2FE
413893-CJ-5	HARRIS CNTY TX HOUSTON SPORTS SR 01A CUR		09/15/2010	Various		5,230,040	5,520,000	5,574,206	5,534,486		(5,403)		(5,403)		5,529,083		(299,043)	(299,043)	245,248	11/15/2030	2FE
413890-AE-4	HARRIS CNTY TX HOUSTON SPORTS SR 01G		09/29/2010	FIRST MIAMI SECURITIES		2,388,000	2,400,000	2,403,408	2,400,794		(312)		(312)		2,400,481		(12,481)	(12,481)	111,650	11/15/2021	2FE
44237N-CZ-3	HOUSTON TX CONV OCCUPANCY 01B TERM		08/03/2010	PRAGER MCCARTHY & SEALY		101,365	100,000	97,738	98,050		32		32		98,082		3,283	3,283	7,510	09/01/2033	1FE
442404-BC-2	HOUSTON TX INDPT SCH DIST 98B WEST SIDE		08/24/2010	PRAGER MCCARTHY & SEALY		850,674	855,000	435,956	784,217		26,486		26,486		810,703		39,971	39,971		09/15/2011	1FE
442436-5Y-3	HOUSTON TX WTR & SWR 98 JR LIEN A CAP		08/23/2010	Various		1,129,463	1,855,000	776,113	830,592		31,487		31,487		862,079		267,385	267,385		12/01/2023	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
581659-AG-4	MC KINNEY TX MULTI PK CREEK 97 RESTRUC		09/01/2010	DISTRIBUTION		355,431		355,431	355,431						355,431					09/01/2043	6
662823-BQ-5	NORTH TX HLTH UNITED REG HLTH CARE 03		09/01/2010	CALLED @ 100.00000000		830,000	830,000	830,000	830,000						830,000				45,650	09/01/2018	1FE
66283A-BL-9	NORTH TX MUN WTR DIST WSTWTR PANTHER 06		08/04/2010	STONE & YOUNGBERG		1,403,045	1,270,000	1,244,113	1,239,722		1,195		1,195		1,240,917		162,128	162,128	28,244	06/01/2021	1FE
662858-CT-4	NORTH TX TWY AUTH DALLAS NO TWY SYS 03A		09/24/2010	Various		3,392,947	3,350,000	2,962,171	2,969,303		4,674		4,674		2,973,978		418,969	418,969	205,389	01/01/2038	1FE
799204-JA-1	SAN PATRICIO TX MUN WTR DIST 2006		08/30/2010	PRAGER MCCARTHY & SEALY		107,718	100,000	100,918	100,630		(69)		(69)		100,561		7,157	7,157	5,150	07/10/2023	1FE
882758-CL-7	TEXAS PROPERTY FIN CORP MENTAL HLTH		09/01/2010	CALLED @ 100.00000000		30,000	30,000	29,850	29,951		10		10		29,961		39	39	1,860	09/01/2016	2FE
88283L-CU-8	TEXAS ST TRANS COMMN 2006A		08/10/2010	PRAGER MCCARTHY & SEALY		4,929,513	4,540,000	4,220,843	4,232,385		8,841		8,841		4,241,227		688,286	688,286	184,456	04/01/2024	1FE
882854-NY-4	TEXAS ST WTR DEV BRD REV JR 2007 B		09/14/2010	PRAGER MCCARTHY & SEALY		106,103	100,000	99,013	99,112		29		29		99,140		6,963	6,963	5,275	07/15/2025	1FE
882854-NZ-1	TEXAS ST WTR DEV BRD REV JR 2007 B		09/01/2010	PRAGER MCCARTHY & SEALY		1,265,351	1,200,000	1,186,236	1,187,509		333		333		1,187,842		77,508	77,508	59,856	07/15/2026	1FE
882762-BF-3	TEXAS TPK AUTH CENTRAL TX 1ST 02A CAP		08/24/2010	PRAGER MCCARTHY & SEALY		86,361	300,000	53,238	82,509		3,293		3,293		85,802		559	559		08/15/2031	2FE
882762-BG-1	TEXAS TPK AUTH CENTRAL TX 1ST 02A CAP		08/24/2010	MESIROW FINANCIAL, INC.		8,865,300	34,800,000	5,800,812	8,996,617		359,678		359,678		9,356,295		(490,995)	(490,995)		08/15/2032	2FE
882762-BK-2	TEXAS TPK AUTH CENTRAL TX 1ST 02A CAP		08/12/2010	MESIROW FINANCIAL, INC.		4,847,629	24,695,000	3,418,529	5,309,374		203,755		203,755		5,513,129		(665,500)	(665,500)		08/15/2035	2FE
89657P-DG-5	TRINITY RIVER AUTH TX TARRANT CNTY 05		07/13/2010	PRAGER MCCARTHY & SEALY		4,549,056	4,300,000	4,427,452	4,383,655		(7,214)		(7,214)		4,376,441		172,615	172,615	206,042	02/01/2025	1FE
86642P-DF-1	SUMNER CNTY TN HOSP RGL HLTH SYS 07A		09/24/2010	DIRECT		5,687,241	5,687,241	2,364,632	2,316,413	46,858	(142,100)		(95,241)		2,221,172		3,466,069	3,466,069	280,650	11/01/2022	4Z
86642P-DG-9	SUMNER CNTY TN HOSP RGL HLTH SYS 07A		09/24/2010	DIRECT		8,062,758	8,062,758	2,858,964	2,864,444		(220,996)		(220,996)		2,643,449		5,419,310	5,419,310	397,875	11/01/2027	4Z
45884A-XY-4	INTERMOUNTAIN PWR AGY UT PWR SUP 09A		07/01/2010	MATURED		10,000,000	10,000,000	10,265,700	10,108,959		(108,959)		(108,959)		10,000,000				400,000	07/01/2010	1FE
45884A-RL-9	INTERMOUNTAIN PWR AGY UT PWR SUP 96A		07/01/2010	CALLED @ 100.00000000		120,000	120,000	124,144	120,000						120,000				7,380	07/01/2014	1
62426V-AL-1	MOUNTAIN REGL WTR SPL SVC DIST UT 03		08/10/2010	SEATTLE NORTHWEST SECURITIES CORP.		1,021,869	955,000	985,990	969,004		(2,024)		(2,024)		966,980		54,889	54,889	31,568	12/15/2021	1FE
62426V-AM-9	MOUNTAIN REGL WTR SPL SVC DIST UT 03		08/09/2010	PRAGER MCCARTHY & SEALY		1,268,605	1,195,000	1,227,050	1,209,510		(1,902)		(1,902)		1,207,608		60,996	60,996	36,162	12/15/2022	1FE
62426V-AN-7	MOUNTAIN REGL WTR SPL SVC DIST UT 03		08/10/2010	SEATTLE NORTHWEST SECURITIES CORP.		1,305,272	1,235,000	1,264,158	1,248,215		(1,907)		(1,907)		1,246,308		58,963	58,963	40,824	12/15/2023	1FE
62426V-AP-2	MOUNTAIN REGL WTR SPL SVC DIST UT 03		08/09/2010	SEATTLE NORTHWEST SECURITIES CORP.		435,937	415,000	423,146	418,697		(530)		(530)		418,166		17,770	17,770	13,660	12/15/2024	1FE
62426V-AQ-0	MOUNTAIN REGL WTR SPL SVC DIST UT 03		08/06/2010	SEATTLE NORTHWEST SECURITIES CORP.		790,208	755,000	766,823	760,372		(764)		(764)		759,608		30,600	30,600	24,675	12/15/2025	1FE
62426V-AS-6	MOUNTAIN REGL WTR SPL SVC DIST UT 03		08/06/2010	SEATTLE NORTHWEST SECURITIES CORP.		699,766	675,000	682,904	678,596		(513)		(513)		678,083		21,682	21,682	22,125	12/15/2027	1FE
62426V-AT-4	MOUNTAIN REGL WTR SPL SVC DIST UT 03		08/17/2010	SEATTLE NORTHWEST SECURITIES CORP.		977,047	950,000	961,125	955,140		(757)		(757)		954,383		22,664	22,664	32,083	12/15/2030	1FE
704520-BP-9	PAYSON CITY UT SWR 2006		07/01/2010	PRAGER MCCARTHY & SEALY		298,510	275,000	282,945	280,483		(409)		(409)		280,075		18,435	18,435	12,833	02/01/2024	1FE
917393-AB-6	UTAH CNTY UTAH HOSP REV		08/15/2010	CALLED @ 100.0		2,000,000	2,000,000	1,698,080	1,762,515		5,683		5,683		1,768,199		231,801	231,801	105,000	08/15/2026	1
917436-SV-0	UTAH HSG CORP SINGLE FAM MTG 06 A-1 CL 3		07/01/2010	CALLED @ 100.00000000		50,000	50,000	50,050	50,032		(3)		(3)		50,030		(30)	(30)	2,438	07/01/2023	1FE
917572-SW-0	UTAH WTR FIN AGY POOLED LOAN 2007 B		07/01/2010	PRAGER MCCARTHY & SEALY		104,379	100,000	86,110	86,704		286		286		86,990		17,389	17,389	3,450	10/01/2025	1FE
924160-6H-2	VERMONT ED HLTH HOSP FLETCHER 04A		09/08/2010	PRAGER MCCARTHY & SEALY		112,420	100,000	107,217	103,919		(512)		(512)		103,407		9,013	9,013	3,917	12/01/2016	2FE
924160-6P-4	VERMONT ED HLTH HOSP FLETCHER 04A		08/17/2010	PRAGER MCCARTHY & SEALY		106,645	100,000	104,249	102,344		(276)		(276)		102,069		4,576	4,576	3,597	12/01/2022	2FE
927781-GR-9	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 07A		07/20/2010	PRAGER MCCARTHY & SEALY		253,403	235,000	235,000	235,000						235,000		18,403	18,403	9,442	09/01/2024	1FE
927781-GT-5	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 07A		08/12/2010	PRAGER MCCARTHY & SEALY		1,173,755	1,100,000	1,091,651	1,092,292		197		197		1,092,488		81,267	81,267	47,475	09/01/2026	1FE
927781-GU-2	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 07A		09/22/2010	Various		813,467	760,000	751,108	751,737		216		216		751,953		61,514	61,514	35,256	09/01/2027	1FE
92812U-GS-1	VIRGINIA HSG DEV CMWLTH MTG 05 SUBA-4		07/01/2010	MATURED		10,200,000	10,200,000	10,149,918	10,194,005		5,995		5,995		10,200,000				377,400	07/01/2010	1FE
92817S-DT-2	VIRGINIA PUB SCH AUTH SCH FING 06 B		08/04/2010	Various		7,276,478	6,915,000	6,936,160	6,930,285		(1,225)		(1,225)		6,929,060		347,418	347,418	317,840	08/01/2026	1FE
928181-GQ-3	VIRGINIA RES AUTH WTR SWR SYS 2002		07/19/2010	PRAGER MCCARTHY & SEALY		40,307	100,000	23,702	35,599		1,107		1,107		36,706		3,602	3,602		11/01/2028	1FE
927793-JB-6	VIRGINIA TRANSN BRD CONTRACT RTE 28 02		08/19/2010	Various		759,735	2,100,000	463,155	680,879		24,129		24,129		705,008		54,727	54,727		04/01/2030	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)
927793-JC-4	VIRGINIA TRANSN BRD CONTRACT RTE 28 02		09/09/2010	PRAGER MCCARTHY & SEALY		441,452	1,285,000	267,344	393,283		14,330		14,330		407,613		33,839	33,839		04/01/2031	1FE
181117-BF-8	CLARK CNTY WA PUB UTIL NO 1 GEN 00		08/06/2010	CALLED @ 100.00		3,160,000	3,160,000	3,103,278	3,127,079		2,025		2,025		3,129,104		30,896	30,896	173,361	01/01/2018	1FE
223777-BD-4	COWLITZ CNTY WA PUD NO 1 ELEC DIST 01		09/01/2010	MATURED		1,160,000	1,160,000	1,176,190	1,162,891		(2,891)		(2,891)		1,160,000				58,000	09/01/2010	1FE
223777-BJ-1	COWLITZ CNTY WA PUD NO 1 ELEC DIST 01		09/01/2010	MATURED		1,640,000	1,640,000	1,662,890	1,644,088		(4,088)		(4,088)		1,640,000				82,000	09/01/2010	1FE
29270M-CB-7	ENERGY NORTHWEST WA WIND PROJ 05		07/08/2010	CITIGROUP GLOBAL MARKETS		2,141,957	2,010,000	2,068,471	2,040,868		(3,355)		(3,355)		2,037,513		104,444	104,444	98,658	07/01/2020	1FE
494787-CK-8	KING CNTY WA PUB HOSP DIST VALLEY 98		07/23/2010	CALLED @ 101.00		636,300	630,000	633,163		630,283	(283)		630,000		630,000		6,300	6,300	26,766	09/01/2012	1FE
551688-AV-6	LYNNWOOD WA PUB FACS DIST CONV CTR 05		07/19/2010	SEATTLE NORTHWEST SECURITIES CORP.		112,320	105,000	107,134	106,182		(121)		(121)		106,061		6,259	6,259	3,369	12/01/2024	1FE
93975W-AP-0	WASHINGTON ECON BIOMED UNIV OF WA 04A		09/07/2010	PRAGER MCCARTHY & SEALY		151,677	135,000	145,692	140,379		(779)		(779)		139,601		12,076	12,076	5,493	06/01/2019	1FE
93978E-FV-9	WASHINGTON HLTH SWEDISH HLTH 98		08/13/2010	MORGAN KEEGAN & COMPANY, INC.		5,032,500	5,000,000	4,615,350	4,684,612		6,059		6,059		4,690,671		341,829	341,829	208,542	11/15/2028	1FE
254839-Z5-5	DISTRICT COLUMBIA ASSN AMERN MED CLGES 0		08/13/2010	PRAGER MCCARTHY & SEALY		326,706	300,000	309,771	307,833		(549)		(549)		307,284		19,422	19,422	15,125	02/15/2026	1FE
254761-CE-7	DISTRICT COLUMBIA COP 2006		07/23/2010	BB&T CAPITAL MARKETS		5,166,200	5,000,000	4,915,400	4,931,505		2,790		2,790		4,934,294		231,906	231,906	241,875	01/01/2021	1FE
592646-LN-1	METROPOLITAN WASH DC ARPTS 2004 A		07/22/2010	PRAGER MCCARTHY & SEALY		262,565	250,000	244,835	245,943		136		136		246,078		16,487	16,487	9,250	10/01/2022	1FE
95648M-BS-7	WEST VIRGINIA ECON CORR JUV SFTY 02A		07/26/2010	PRAGER MCCARTHY & SEALY		164,585	150,000	159,368	153,363		(532)		(532)		152,831		11,753	11,753	5,454	06/01/2014	1FE
95648M-CA-5	WEST VIRGINIA ECON CORR JUV SFTY 02A		09/02/2010	PRAGER MCCARTHY & SEALY		105,941	100,000	98,061	98,531		50		50		98,582		7,359	7,359	3,847	06/01/2026	1FE
956489-AQ-1	WEST VIRGINIA ECON WV UNIV FDTN 2002 B		07/02/2010	Various		2,095,000	2,000,000	2,000,000	2,000,000						2,000,000		95,000	95,000	127,681	07/15/2019	2Z
95639R-BM-0	WEST VIRGINIA HIGHER ED PLCY CMMN 04B		08/10/2010	Various		1,608,490	1,455,000	1,550,780	1,505,231		(6,706)		(6,706)		1,498,525		109,964	109,964	62,689	04/01/2017	1FE
95639R-BP-3	WEST VIRGINIA HIGHER ED PLCY CMMN 04B		08/04/2010	Various		3,641,655	3,330,000	3,523,800	3,432,327		(13,498)		(13,498)		3,418,829		222,825	222,825	142,450	04/01/2019	1FE
956622-YP-3	WEST VIRGINIA HOSP FIN WV UNIV HOSP 03D		08/03/2010	PRAGER MCCARTHY & SEALY		473,632	440,000	440,000	440,000						440,000		33,632	33,632	16,240	06/01/2033	1FE
956725-DM-4	WEST VIRGINIA WTR DEV AUTH INFRA 07A		08/10/2010	PRAGER MCCARTHY & SEALY		107,049	100,000	103,336	102,491		(199)		(199)		102,293		4,756	4,756	4,117	10/01/2026	1FE
956695-SK-7	WEST VIRGINIA WTR DEV AUTH PROG II 03B		08/02/2010	PRAGER MCCARTHY & SEALY		110,339	100,000	107,404	103,641		(410)		(410)		103,231		7,108	7,108	3,806	11/01/2016	1FE
956695-SL-5	WEST VIRGINIA WTR DEV AUTH PROG II 03B		09/28/2010	PRAGER MCCARTHY & SEALY		826,009	750,000	798,660	773,994		(3,018)		(3,018)		770,977		55,032	55,032	31,174	11/01/2017	1FE
563605-FK-5	MANITOWOC WI ELEC POWER SYS 2004		07/26/2010	PRAGER MCCARTHY & SEALY		169,535	150,000	165,511	158,125		(909)		(909)		157,216		12,318	12,318	6,519	10/01/2016	1FE
97710N-QU-3	WISCONSIN HLTH & ED CHILDRENS HOSP 98		07/16/2010	PRAGER MCCARTHY & SEALY		230,956	200,000	215,270	206,323		(782)		(782)		205,542		25,414	25,414	10,500	02/15/2014	1FE
97710N-FY-7	WISCONSIN HLTH & ED FAC MED COLLEGE		09/17/2010	DAVIDSON, D.A., & CO.		1,003,000	1,000,000	965,380	975,750		928		928		976,678		26,322	26,322	60,854	03/01/2027	1FE
97710B-BA-9	WISCONSIN HLTH & ED MINISTRY HLTH 04		09/29/2010	PRAGER MCCARTHY & SEALY		260,834	250,000	247,098	247,194		41		41		247,235		13,599	13,599	16,063	08/01/2034	1FE
97710A-FY-5	WISCONSIN HLTH & ED WHEATON FRAN 93		08/15/2010	CALLED @ 100		4,865,000	4,865,000	4,591,198	4,695,845		48,448		48,448		4,744,292		120,708	120,708	291,900	08/15/2013	2FE
977092-QF-5	WISCONSIN ST CLEAN WTR REV 2006 SER 2		08/30/2010	PRAGER MCCARTHY & SEALY		214,922	200,000	199,032	199,155		28		28		199,183		15,739	15,739	6,775	06/01/2024	1FE
977092-QG-3	WISCONSIN ST CLEAN WTR REV 2006 SER 2		08/26/2010	PRAGER MCCARTHY & SEALY		4,742,715	4,460,000	4,426,550	4,430,448		849		849		4,431,297		311,418	311,418	143,175	06/01/2025	1FE
3199999. Bonds - U.S. Special Revenues						1,451,452,473	1,617,647,870	1,330,084,226	1,394,053,540	8,193,302	14,725,623		22,918,925		1,392,045,610		59,406,864	59,406,864	56,494,848	XXX	XXX
04541G-EU-2	ABSHE 2003-HE4 M1		09/15/2010	SCHEDULED REDEMPTION		352,556	352,556	352,886	352,571		(16)		(16)		352,556				3,885	08/15/2033	1Z*
04541G-FP-2	ABSHE 2003-HE5, M3		09/21/2010	Various		370,304	1,386,767	1,394,459	168,708	1,222,717	(625)		1,222,092		1,390,800		(1,020,497)	(1,020,497)	41,817	09/15/2033	6Z*
04541G-HM-7	ABSHE 2004-HE1, M2		09/16/2010	Various		874,060	1,113,373	1,123,376	692,245	426,736	(498)		426,238		1,118,483		(244,423)	(244,423)	24,461	01/15/2034	4Z*
004421-BH-5	ACE 2002-HE3, M1		09/27/2010	SCHEDULED REDEMPTION		213,517	213,517	214,451	214,362		(845)		(845)		213,517				3,231	10/25/2032	1Z*
004421-EX-7	ACE 2004-OP1, M2		09/27/2010	SCHEDULED REDEMPTION		185,751	185,751	184,997	137,956	47,445	349		47,795		185,751				2,146	04/25/2034	3Z*
004421-JX-2	ACE 2004-RM2 M2		09/27/2010	SCHEDULED REDEMPTION		204,136	204,136	204,774	204,480		(344)		(344)		204,136				1,852	01/25/2035	1Z*
004406-AA-2	ACE 2006-GP1, A		09/27/2010	SCHEDULED REDEMPTION		119,037	119,037	119,037	89,196	29,841			29,841		119,037				352	02/25/2031	4Z*
00441Y-AC-6	ACE 2006-OP2, A2B		09/27/2010	SCHEDULED REDEMPTION		401,138	401,138	401,138	401,138						401,138				1,124	08/25/2036	2Z*
000886-AE-1	ADC TELECOMMUNICATIONS I 3.500000% 07/15		07/16/2010	Various		2,950,000	3,000,000	3,025,112	2,287,500	733,057	(2,001)		731,056		3,018,556		(68,556)	(68,556)	105,778	07/15/2015	4
007903-AS-6	ADVANCED MICRO DEVICES		09/28/2010	BARCLAYS BANK		559,625	550,000	550,000							550,000		9,625	9,625	6,749	08/01/2020	4FE
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A		08/01/2010	SCHEDULED REDEMPTION		19,853	19,853	12,427	17,556		2,297		2,297		19,853					03/01/2017	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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)
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B		08/01/2010	SCHEDULED REDEMPTION		54,592	54,592	34,173	48,276		6,316		6,316		54,592					03/01/2017	1
013817-AU-5	ALCOA INC		07/27/2010	Various		5,038,550	5,000,000	4,993,550							4,993,550		45,000	45,000		08/15/2020	1Z
018490-AL-6	ALLERGAN INC 1.500000% 04/01/2026		08/25/2010	LAZARD FRERES & COMPANY		792,750	700,000	673,002	673,395		944		944		674,339		118,411	118,411	9,596	04/01/2026	1FE
02261W-AB-5	ALZA CORP 0% 07/28/2020		08/18/2010	MCMAHAN SECURITIES CO LP		855,000	1,000,000	858,425	729,865		14,140		14,140		744,005		110,995	110,995		07/28/2020	1FE
03061N-JS-9	AMCAR 2005-DA, A4		09/06/2010	SCHEDULED REDEMPTION		2,299,688	2,299,688	2,291,783	2,295,735		3,953		3,953		2,299,688				83,326	11/06/2012	1FE
02580H-AC-0	AMERICAN EXPRESS BK FSB		08/12/2010	J. P. MORGAN SECURITIES, INC.		41,402,040	40,000,000	41,187,159	40,843,466		(264,855)		(264,855)		40,578,611		823,429	823,429	854,000	12/09/2011	1FE
0258M0-BZ-1	AMERICAN EXPRESS CREDIT		09/08/2010	GOLDMAN, SACHS & CO.		1,108,220	1,000,000	860,654	881,642		11,376		11,376		893,018		215,202	215,202	41,369	12/02/2015	1FE
02666Q-F4-0	AMERICAN HONDA FINANCE		09/28/2010	ROYAL BANK OF SCOTLAND PLC		5,294,200	5,000,000	4,989,100			1,091		1,091		4,990,191		304,009	304,009	94,792	03/16/2015	1FE
028865-AA-1	AMERICAN PETROLEUM TAN		08/23/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		328,250	325,000	315,910			391		391		316,301		11,949	11,949	9,161	05/01/2015	4FE
030610-AD-1	AMERICREDIT AUTOMOBILE RECEIVA		09/06/2010	SCHEDULED REDEMPTION		1,467,573	1,467,573	1,476,745	1,473,710		(6,136)		(6,136)		1,467,573				59,736	09/06/2013	1FE
030613-AD-5	AMERICREDIT AUTOMOBILE RECEIVA		09/07/2010	SCHEDULED REDEMPTION		930,553	930,553	891,004	895,486		35,067		35,067		930,553				2,121	10/06/2013	2FE
03061N-JN-0	AMERICREDIT AUTOMOBILE RECEIVA		09/06/2010	SCHEDULED REDEMPTION		1,874,902	1,874,902	1,877,245	1,876,616		(1,715)		(1,715)		1,874,902				62,613	06/06/2012	1FE
03063T-AF-1	AMERICREDIT AUTOMOBILE RECEIVA		09/06/2010	SCHEDULED REDEMPTION		1,759,079	1,759,079	1,827,243			(68,164)		(68,164)		1,759,079				24,451	06/06/2014	1FE
030616-AD-8	AMERICREDIT PRIME AUTOMOBILE R		09/08/2010	SCHEDULED REDEMPTION		1,377,035	1,377,035	1,400,488	1,393,629		(16,594)		(16,594)		1,377,035				51,870	06/08/2012	2FE
039483-AW-2	ARCHER DANIELS .875000% 02/15/2014		09/17/2010	GOLDMAN, SACHS & CO.		2,090,000	2,000,000	1,903,600	1,919,853		13,453		13,453		1,933,306		156,694	156,694	19,299	02/15/2014	1FE
007036-PC-4	ARMT 2005-6A A22		09/25/2010	SCHEDULED REDEMPTION		76,624	76,624	76,624	23,429	53,203	(8)		53,195		76,624				345	11/25/2035	5Z*
007037-BL-7	ARMT 2007-1 5A4		09/30/2010	Various		61,777	315,800	498,682	1,002,606	(7,634,591)	(16,213)	74,609	(7,725,413)		61,777				20,029	03/25/2037	1Z*
040104-MY-4	ARSI 2005-W1, A2		09/27/2010	SCHEDULED REDEMPTION		262,377	262,377	262,377	125,160	137,217			137,217		262,377				1,003	05/25/2035	5Z*
04013B-AB-8	ARSI 2006-M2, A2B		09/27/2010	SCHEDULED REDEMPTION		83,000	83,000	57,148	35,571	36,254	801		37,055		83,000				243	09/25/2036	1Z*
04541G-HX-3	ASSET BACKED SECURITIES CORP H		09/27/2010	SCHEDULED REDEMPTION		894,988	894,988	901,420	602,780	293,091	(884)		292,207		894,988				15,829	04/25/2034	3Z*
04963J-AA-3	ATRIUM CDO, CLASS A LOANS	F	07/27/2010	SCHEDULED REDEMPTION		1,343,903	1,343,903	1,278,388			65,515		65,515		1,343,903				4,830	06/27/2015	1FE
00182E-AJ-8	AUST & NZ BANKING GROUP		08/20/2010	GOLDMAN, SACHS & CO.		3,335,700	3,000,000	2,997,180	2,997,914		349		349		2,998,263		337,437	337,437	204,600	07/19/2013	1FE
05946X-SC-8	BAFC 2005-B 3A3		09/20/2010	SCHEDULED REDEMPTION		24,785	24,785	24,822	6,822	19,133	(1,169)		17,964		24,785				106	04/20/2035	4Z*
05955Y-AM-1	BAFC 2010-R3 3A5		09/01/2010	SCHEDULED REDEMPTION		1,183,250	1,183,250	1,180,292			2,958		2,958		1,183,250				27,116	09/26/2037	1FE
07386H-SQ-5	BALTA 2005-4 1A2		09/27/2010	SCHEDULED REDEMPTION		139,566	139,566	139,696	36,972	102,621	(28)		102,593		139,566				546	04/25/2035	6Z*
073873-AB-7	BALTA 2006-5 11A2		09/30/2010	Various		12,454	52,469	249,110	31,615	589,829	(980,798)	181,801	(572,770)		12,454				1,170	08/25/2036	1Z*
05946N-AJ-4	BANCO BRADESCO SA	F	08/11/2010	MORGAN STANLEY DEAN WITTER		3,000,000	3,000,000	2,988,660							2,988,660		11,340	11,340		01/16/2021	1Z
050705-30-0	BANK OF AMERICA - RITS 2007-2 2007-2		08/18/2010	DISTRIBUTION		4											4	4		08/21/2027	3FE
06050B-AG-6	BANK OF AMERICA CORP		08/17/2010	BARCLAYS BANK		51,242,645	50,000,000	49,887,300	49,916,096		22,481		22,481		49,938,577		1,304,068	1,304,068	845,833	04/30/2012	1FE
06050B-AJ-0	BANK OF AMERICA CORP		08/17/2010	Various		51,551,584	50,000,000	49,944,500	49,957,686		10,590		10,590		49,968,276		1,583,308	1,583,308	781,111	06/22/2012	1FE
74039G-20-3	BANK OF AMERICA CORP - RITS 2006-B 2006-		08/18/2010	DISTRIBUTION		33											33	33		11/15/2026	3FE
G0818T-AB-7	BANK OF BARODA/LONDON	F	07/16/2010	Various		7,529,575	7,500,000	7,451,325			2,234		2,234		7,453,559		76,016	76,016	101,762	10/07/2015	2FE
064244-AA-4	BANK OF THE WEST		08/19/2010	MORGAN STANLEY DEAN WITTER		10,252,680	10,000,000	9,989,900	9,992,403		2,121		2,121		9,994,524		258,156	258,156	192,903	03/27/2012	1FE
466183-AE-0	BINGHAM CDO, CLASS A3 LOANS	F	08/15/2010	SCHEDULED REDEMPTION		10,621,229	10,621,229	10,448,634			172,595		172,595		10,621,229				31,506	02/15/2012	2FE
09201J-AA-4	BLACK DIAMOND INT'L FUNDING, LTD. MTN SE		07/15/2010	SCHEDULED REDEMPTION		559,035	559,035	559,035	559,035						559,035				2,881	07/17/2017	1FE
05567L-G6-8	BNP PARIBAS		07/07/2010	Various		4,993,725	5,000,000	4,983,550			1,026		1,026		4,984,576		9,149	9,149	54,618	03/11/2015	1FE
05948K-F9-5	BOAA 2005-6 6A1		09/01/2010	SCHEDULED REDEMPTION		234,832	234,832	231,103	234,132		700		700		234,832				8,497	07/25/2020	1Z*
05949A-AY-6	BOAMS 2004-3 1A23		09/01/2010	SCHEDULED REDEMPTION		1,064,910	1,064,910	1,068,904	1,068,065		(3,155)		(3,155)		1,064,910				34,600	04/25/2034	1Z*
099724-AF-3	BORGWARNER INC 3.500000% 04/15/2012		09/30/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,817,532	1,685,000	1,734,400	1,722,842		(12,459)		(12,459)		1,710,383		1,107,149	1,107,149	57,337	04/15/2012	2FE
10510K-AA-5	BRAMBLES USA INC		08/17/2010	BARCLAYS BANK		5,307,600	5,000,000	4,998,450			46		46		4,998,496		309,104	309,104	104,028	04/01/2020	2FE
10600P-AA-5	BRAMER 2003-1		09/15/2010	SCHEDULED REDEMPTION		187,830	187,830	187,830	187,830						187,830				11,103	06/15/2011	1FE
106214-DW-6	BRAZOS RIV AUTH TX HOUSTON INDS 98D REF		08/02/2010	Various		3,206,465	3,050,000	3,066,775	3,057,986		(725)		(725)		3,057,261		149,204	149,204	125,930	10/01/2015	2FE
106213-HJ-3	BRAZOS RIV AUTH TX PCR TEXAS UTIL 01D-1		09/02/2010	FIRST MIAMI SECURITIES		122,500	250,000	250,000	171,733	78,268			78,268		250,000		(127,500)	(127,500)	15,870	05/01/2033	5FE
07388A-AB-0	BSABS 2006-HE4, IA2		09/27/2010	SCHEDULED REDEMPTION		337,773	337,773	301,890	144,313	179,372			179,372		337,773				1,124	05/25/2036	5Z*
07384M-4L-3	BSARM 2004-10 31A1		09/01/2010	SCHEDULED REDEMPTION		238,985	238,985	236,595	234,997		3,988		3,988		238,985				6,397	01/25/2035	1Z*
07384M-6H-0	BSARM 2004-12 2A1		09/01/2010	SCHEDULED REDEMPTION		187,148	187,148	184,019	184,064		3,084		3,084		187,148				5,019	02/25/2035	1Z*
07400W-AA-8	BSMF 2006-SL1, A		09/27/2010	Various		121,292	121,292	113,480	65,306	170,495	137,073		307,568		121,292				1,293	08/25/2036	6Z*
07401U-AA-1	BSSLT 2007-SV1A A1		09/27/2010	SCHEDULED REDEMPTION		226,641	226,641	226,641	156,755	69,886			69,887		226,641				819	12/25/2036	3Z*
07401U-AU-7	BSSLT 2007-SV1A, A3		09/27/2010	SCHEDULED REDEMPTION		462,584	462,584	462,584	179,608	282,977			282,977		462,584				1,773	12/25/2036	5Z*
14042C-AD-6	CAPITAL ONE PRIME AUTO RECEIVA		08/15/2010	SCHEDULED REDEMPTION		3,261,722	3,261,722	3,315,405	3,291,726		(30,004)		(30,004)		3,261,722				96,045	07/15/2012	1FE
13973A-AF-0	CARAT 2006-2, B		09/15/2010	SCHEDULED REDEMPTION		2,920,573	2,920,573	2,920,156	2,920,501		71		71		2,920,573				109,824	12/15/2011	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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)
14312T-AC-4	CARMAX AUTO OWNER TRUST		09/15/2010	SCHEDULED REDEMPTION		1,771,191	1,771,191	1,774,512	1,772,903		(1,712)		(1,712)		1,771,191				47,260	12/15/2011	1FE
14845W-AB-5	CASTLE HILL 3, CLASS A1B LOANS	F	09/15/2010	SCHEDULED REDEMPTION		1,596,536	1,596,536	1,524,691			71,844		71,844		1,596,536				10,814	09/15/2015	1FE
12489W-NN-0	CBASS 2005-CB6 A3		09/22/2010	Various		798,382	857,158	840,015	836,700		14,911		14,911		851,611		(53,229)	(53,229)	34,610	07/25/2035	1Z*
12498N-AB-9	CBASS 2006-CB2 AF2		09/28/2010	Various		1,035,612	1,390,942	1,384,965	931,814	378,873	(87)		378,786		1,389,288		(353,675)	(353,675)	66,520	12/25/2036	4Z*
14983A-AA-7	CBASS 2006-SL1, A-1		09/27/2010	SCHEDULED REDEMPTION		28,033	28,033	11,266	3,346	17,124	2,181		19,305		28,033				74	09/25/2036	6Z*
15132K-AA-2	CDTIM 2005-1, A1		09/20/2010	SCHEDULED REDEMPTION		200,754	200,754	200,739	200,741		13		13		200,754				6,767	05/20/2017	2FE
15089Q-AA-2	CELANESE US HOLDINGS LLC		09/15/2010	GOLDMAN, SACHS & CO.		506,250	500,000	500,000							500,000		6,250	6,250		10/15/2018	3FE
990512-9C-1	CHARTER COMM. OPERATING CO. NEW TERM LOA		11/30/2009	DIRECT															75,016	03/06/2014	6FE
990512-9E-7	CHARTER COMMUNICATIONS OPERATING, LLC TE		09/30/2010	Various		1,635,026	1,741,137	1,469,845			10,502		10,502		1,480,347		154,678	154,678	601	09/06/2016	3FE
161630-BD-9	CHASE 2007-A1 11M1		09/01/2010	SCHEDULED REDEMPTION		266,992	266,992	229,280			37,713		37,713		266,992				9,174	03/25/2037	1Z*
165167-BN-6	CHESAPEAKE ENERGY CORP		08/17/2010	TENDER OFFER		1,011,250	1,000,000	990,000			323		323		990,323		20,928	20,928	64,014	01/15/2016	3FE
990173-9B-4	CINCINNATI BELL INC TERM LOAN B		09/30/2010	SCHEDULED REDEMPTION		10,325	10,325	10,034			291		291		10,325					06/11/2017	3FE
12558M-BM-3	CITHE 2003-1		09/01/2010	SCHEDULED REDEMPTION		77,368	77,368	77,359	77,362		6		6		77,368				2,578	10/20/2032	1Z*
17313Y-AL-5	CITIGROUP FUNDING INC		08/18/2010	J. P. MORGAN SECURITIES, INC.		10,239,800	10,000,000	9,964,200	9,967,308		7,216		7,216		9,974,523		265,277	265,277	170,313	10/22/2012	1FE
17313Y-AN-1	CITIGROUP FUNDING INC		08/18/2010	J. P. MORGAN SECURITIES, INC.		15,360,150	15,000,000	14,974,200	14,976,107		5,158		5,158		14,981,265		378,885	378,885	244,531	11/15/2012	1FE
17313U-AA-7	CITIGROUP INC		08/12/2010	SALOMON SMITH BARNEY		46,411,650	45,000,000	46,012,814	45,726,224		(232,204)		(232,204)		45,494,020		917,630	917,630	891,250	12/09/2011	1FE
17313U-AE-9	CITIGROUP INC		08/17/2010	BARCLAYS BANK		20,502,050	20,000,000	20,003,800	20,002,835		(760)		(760)		20,002,075		499,975	499,975	342,361	04/30/2012	1FE
167685-JH-0	CITY OF CHICAGO SINGLE FAMILY MORTGAGE R		08/01/2010	SCHEDULED REDEMPTION		103,548	103,548	103,548	103,548						103,548				3,546	09/01/2032	1
17309R-AA-0	CMLTI 2006-AR6 1A1		09/01/2010	Various		819,339	819,339	700,196			242,129		242,129		819,339				44,593	08/25/2036	1Z*
17312B-AB-8	CMLTI 2007-WFH2 A2		09/27/2010	SCHEDULED REDEMPTION		861,269	861,269	861,269	861,269						861,269				2,663	03/25/2037	1Z*
17316D-AC-8	CMLTI 2010-3 1A1		09/01/2010	SCHEDULED REDEMPTION		1,156,892	1,156,892	1,147,492			9,400		9,400		1,156,892				27,023	03/25/2046	1FE
17316D-AV-6	CMLTI 2010-3 5A1		09/01/2010	SCHEDULED REDEMPTION		1,079,167	1,079,167	1,072,422			6,745		6,745		1,079,167				26,104	08/25/2037	1FE
125896-AW-0	CMS ENERGY CORP 2.875000% 12/01/2024		09/29/2010	Various		2,783,060	2,000,000	2,382,908	2,211,105		(83,620)		(83,620)		2,127,486		655,574	655,574	47,837	12/01/2024	3FE
194181-AB-9	COLIS 1A A2	F	07/24/2010	SCHEDULED REDEMPTION		7,001,136	7,001,136	6,913,621			87,514		87,514		7,001,136				36,421	07/24/2012	1FE
20030N-AG-6	COMCAST CORP		09/28/2010	ROYAL BANK OF SCOTLAND PLC		5,560,250	5,000,000	5,234,015			(19,347)		(19,347)		5,214,668		345,582	345,582	159,500	06/15/2016	2FE
2027A0-DG-1	COMMONWEALTH BANK AUST		07/20/2010	WESTPAC BANK		10,220,900	10,000,000	9,999,100	9,999,161		164		164		9,999,325		221,575	221,575	212,361	10/15/2012	1FE
12544T-AB-0	COUNTRYWIDE HOME LOANS		09/01/2010	SCHEDULED REDEMPTION		756,780	756,780	658,399			98,381		98,381		756,780				17,020	06/25/2037	1Z*
12619M-AD-1	CPS 2007-B A4		09/15/2010	SCHEDULED REDEMPTION		683,771	683,771	635,907	641,352		42,419		42,419		683,771				27,535	01/15/2014	1FE
12615W-CR-0	CPS AUTO TRUST		09/15/2010	SCHEDULED REDEMPTION		266,693	266,693	258,359	261,235		5,458		5,458		266,693				10,244	11/15/2012	1FE
12619B-AD-5	CPS AUTO TRUST		09/15/2010	SCHEDULED REDEMPTION		544,570	544,570	554,185			(9,615)		(9,615)		544,570				6,180	06/17/2013	2FE
12619R-AD-0	CPS AUTO TRUST		09/15/2010	SCHEDULED REDEMPTION		1,349,649	1,349,649	1,292,054	1,052,965		44,114		44,114		1,349,649				41,123	11/15/2013	2FE
12619X-AB-1	CPS AUTO TRUST		09/15/2010	SCHEDULED REDEMPTION		459,646	459,646	469,109	468,378		(8,732)		(8,732)		459,646				17,364	12/16/2013	2FE
22411F-AD-5	CPS AUTO TRUST		09/15/2010	SCHEDULED REDEMPTION		459,234	459,234	469,621	468,682		(9,448)		(9,448)		459,234				16,907	08/15/2013	1FE
22822R-AV-2	CROWN CASTLE TOWERS LLC		08/26/2010	BARCLAYS BANK		10,148,700	10,000,000	10,000,000							10,000,000		148,700	148,700	13,392	08/15/2015	1FE
12629C-AA-7	CSAM FUNDING II 2A, CLASS A LOANS	F	07/15/2010	SCHEDULED REDEMPTION		179,263	179,263	171,196			8,067		8,067		179,263				646	10/15/2016	1FE
225458-UJ-5	CSFB 2005-5 6A2		09/01/2010	SCHEDULED REDEMPTION		202,790	202,790	200,762	201,172		1,618		1,618		202,790				7,323	07/25/2035	1Z*
225470-M4-2	CSMC 2006-3 1A2		09/27/2010	SCHEDULED REDEMPTION		1,582,103	1,582,103	770,788			811,315		811,315		1,582,103				9,947	04/25/2036	1Z*
22944B-AK-4	CSMC 2007-5 1A10		09/01/2010	Various		85,023	85,023	169,748	136,688		640,749		640,749		85,023				39,624	08/25/2037	1Z*
22944B-AF-5	CSMC 2007-5 1A6		09/30/2010	Various		45,443	2,692,897	569,735	439,444		(254,606)	138,087	(392,693)		45,443				191,068	08/25/2037	1Z*
12642L-AA-0	CSMC 2009-13R 1A1		09/01/2010	SCHEDULED REDEMPTION		920,986	920,986	938,543			(17,556)		(17,556)		920,986				26,663	09/26/2037	3Z*
12641T-CN-4	CSMC 2009-5R 4A1		09/01/2010	SCHEDULED REDEMPTION		782,446	782,446	773,643	775,134		7,311		7,311		782,446				29,969	06/30/2036	1Z*
12667F-AG-0	CWALT 2004-2CB 1A1		09/01/2010	SCHEDULED REDEMPTION		526,311	526,311	515,127	524,070		2,241		2,241		526,311				16,174	03/25/2034	1Z*
12667F-AK-1	CWALT 2004-2CB 1A4		09/25/2010	SCHEDULED REDEMPTION		207,062	207,062	207,030	207,050		13		13		207,062				1,012	03/25/2034	1Z*
02146P-AB-1	CWALT 2006-HY12 A2		09/01/2010	SCHEDULED REDEMPTION		905,735	905,735	900,508	900,987		4,748		4,748		905,735				39,284	08/25/2036	1Z*
12668B-KC-6	CWALT 2006-J1 1A6		09/01/2010	SCHEDULED REDEMPTION		1,028,219	1,028,219	989,638	831,657	195,918	73,254		269,172		1,028,219				41,096	02/25/2036	3Z*
02151L-AA-4	CWALT 2007-20 A1		09/25/2010	SCHEDULED REDEMPTION		163,795	163,795	141,989	78,599	64,636	26,049		90,685		163,795				1,028	06/25/2047	4Z*
126685-AB-2	CWHEL 2005-B, 2A		09/15/2010	SCHEDULED REDEMPTION		57,168	57,168	46,089	16,998	29,413	11,463		40,876		57,168				192	05/15/2035	5Z*
12669G-NM-9	CWHL 2005-7 1-A2		09/25/2010	SCHEDULED REDEMPTION		3,507	3,507	3,367	3,387		120		120		3,507				31	03/25/2035	1Z*
126694-GD-4	CWHL 2005-HYB7 3A2		09/01/2010	SCHEDULED REDEMPTION		320,925	320,925	70,295	57,073		263,852		263,852		320,925				11,625	11/20/2035	1Z*
12543P-AK-9	CWHL 2006-21 A10		09/01/2010	SCHEDULED REDEMPTION		32,340	32,340	27,489			4,851		4,851		32,340				774	02/25/2037	1Z*
12544V-AD-1	CWHL 2007-5 A4		09/01/2010	Various		374,897	374,897	328,035			67,837		67,837		374,897				8,497	05/25/2037	1Z*
126671-R4-0	CWL 2003-5, MF1		09/17/2010	DESCAP SECURITIES INC		1,377,833	2,226,801	2,221,229	2,219,404		(108)		(108)		2,219,296		(841,463)	(841,463)	97,275	01/25/2034	1Z*
126671-R5-7	CWL 2003-5, MF2		09/15/2010	DESCAP SECURITIES INC		1,157,739	1,970,620	1,970,572	1,062,909	907,667	(2)		907,665		1,970,574		(812,835)	(812,835)	94,115	11/25/2033	3Z*
126670-NX-2	CWL 2005-16 2AF2		09/01/2010	SCHEDULED REDEMPTION		559,962	559,962	489,392	491,556		68,406		68,406		559,962				21,990	05/25/2036	1Z*
126670-PA-0	CWL 2005-16 2AF5		09/01/2010	SCHEDULED REDEMPTION		77,482	77,482	67,329	38,047	39,432	10,151		49,584		77,482				3,146	05/25/2036	4Z*
126670-QS-0	CWL 2005-17, 1AF2		09/01/2010	SCHEDULED REDEMPTION		293,493	293,493	279,205	241,368	52,122	14,284		66,406		293,493				11,338	05/25/2036	2Z*

SCHEDULE D - PART 4

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

1	2	3	4	5	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)
12666R-AF-7	CWL 2006-9 1AF6		09/01/2010	SCHEDULED REDEMPTION		33,693	33,693	32,207	22,457	11,442	2,535		13,977		33,693				1,450	10/25/2046	5Z*
126685-CZ-7	CWL 2006-S1, A2		09/01/2010	Various		745,130	588,252	1,066,109	991,968	296,627	6		296,633		745,130				51,783	08/25/2021	1Z*
126685-DW-3	CWL 2006-S2, A2		09/01/2010	Various		2,262,350	2,262,350	2,118,756	2,022,272	398,924	142,992		541,916		2,262,350				104,378	07/25/2027	6Z*
12668X-AC-9	CWL 2006-S8, A3		09/01/2010	SCHEDULED REDEMPTION		279,033	279,033	279,028	107,528	171,502	3		171,505		279,033				11,100	04/25/2036	6Z*
12669R-AC-1	CWL 2007-S1 A3		09/01/2010	SCHEDULED REDEMPTION		182,303	182,303	182,294	75,047	107,251	5		107,256		182,303				7,582	11/25/2036	5Z*
152314-HS-2	CXHE 2003-C, M2		09/27/2010	SCHEDULED REDEMPTION		29,653	29,653	29,806	10,883	18,770			18,770		29,653				406	09/25/2033	6Z*
152314-KH-2	CXHE 2004-C, AF4		09/14/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		3,806,290	3,769,771	3,720,882	3,693,011		(13,498)		(13,498)		3,679,513		126,777	126,777	151,510	05/25/2032	1Z*
152314-LN-8	CXHE 2004-D, MF2		09/16/2010	Various		2,238,563	2,657,783	2,656,963	1,958,998	698,230	(60)		698,171		2,657,169		(418,606)	(418,606)	118,075	09/25/2034	4Z*
233880-AC-7	DAIMLER CHRYSLER AUTO TRUST		09/08/2010	SCHEDULED REDEMPTION		3,526,400	3,526,400	3,511,247	3,519,355		7,045		7,045		3,526,400				125,500	02/08/2012	1FE
233882-AD-1	DAIMLER CHRYSLER AUTO TRUST		09/08/2010	SCHEDULED REDEMPTION		6,105,265	6,105,265	6,101,731	6,104,721		543		543		6,105,265				220,125	02/08/2012	1FE
235851-AF-9	DANAHER CORP 0% 01/22/2021		09/30/2010	Various		2,373,090	2,000,000	1,511,053	1,539,887		27,754		27,754		1,567,641		805,449	805,449	6,625	01/22/2021	1FE
25151E-AA-1	DBALT 2006-AB3 A1		09/01/2010	SCHEDULED REDEMPTION		485,918	485,918	320,712	303,925		184,585		184,585		485,918				16,598	07/25/2036	1Z*
246387-LT-9	DELAWARE ECON DEV PCR DELMARVA PWR 02B		07/01/2010	PRAGER MCCARTHY & SEALY		151,579	145,000	145,000	145,000						145,000		6,579	6,579	7,037	02/01/2019	2FE
26207R-AC-0	DRIVE 2006-2, A3		07/15/2010	CALLED @ 100.0		11,026,978	11,026,978	11,026,860	11,026,962		(19)		(19)		11,026,944		34	34	324,437	04/15/2014	3FE
233326-AB-3	DST SYSTEMS INC 4.125000% 08/15/2023		08/15/2010	TENDER OFFER		3,000,000	3,000,000	4,187,423	3,267,163		(276,052)		(276,052)		2,991,110		8,890	8,890	123,750	08/15/2023	2
532457-AZ-1	ELI LILLY & CO		08/16/2010	ROYAL BANK OF SCOTLAND PLC		4,554,360	4,000,000	3,799,398	3,809,183		4,140		4,140		3,813,322		741,038	741,038	204,111	03/15/2027	1FE
268648-AK-8	EMC CORP 1.750000% 12/01/2011		07/14/2010	KBC FINANCIAL PRODUCTS USA INC		664,846	500,000	477,100	483,634		4,588		4,588		488,222		176,624	176,624	5,542	12/01/2011	1FE
268648-AM-4	EMC CORP 1.750000% 12/01/2013		08/17/2010	Various		3,238,809	2,500,000	2,662,340	2,627,131		(20,684)		(20,684)		2,606,447		632,362	632,362	31,354	12/01/2013	1FE
29264F-AB-2	ENDO PHARMACEUT HLDGS IN 1.750000% 04/15		09/28/2010	BNP PARIBAS SECURITIES CORP		1,781,665	1,500,000	1,534,958	1,391,250	135,554	(3,334)		132,219		1,523,469		258,196	258,196	23,382	04/15/2015	3
29266F-AA-2	ENDURANCE I CLO CLASS A LOANS		08/15/2010	SCHEDULED REDEMPTION		3,589,408	3,589,408	3,378,141	2,671,295		204,847		204,847		3,589,408				19,631	02/15/2014	1FE
29379V-AA-1	ENTERPRISE PRODUCTS OPER		08/19/2010	GOLDMAN, SACHS & CO.		4,653,440	4,000,000	3,729,633	3,758,415		15,509		15,509		3,773,925		879,515	879,515	237,300	09/15/2017	2FE
294751-DF-6	EQABS 2003-4, M1		09/14/2010	Various		420,923	566,774	562,745	563,683		(1,240)		(1,240)		562,443		(141,520)	(141,520)	23,239	10/25/2034	1Z*
30212P-AF-2	EXPEDIA INC		08/04/2010	CHAPDELAINE COMPANY		6,052,835	6,000,000	5,993,580			2		2		5,993,582		59,253	59,253	1,487	08/15/2020	2FE
30246Q-AB-9	FBRSI 2005-1, A2		09/28/2010	SCHEDULED REDEMPTION		101,212	101,212	101,212	101,212						101,212				439	06/28/2035	1Z*
31959A-AA-1	FCHT 2005-1A, A		09/15/2010	SCHEDULED REDEMPTION		123,936	123,936	123,936	123,912		23		23		123,936				442	09/15/2022	1Z*
31428N-AE-8	FEDERATED STUDENT FIN CORP - TRUST 2003		08/10/2010	CALLED @ 100.00000000		18,900,000	18,900,000	17,489,115	17,531,499		19,883		19,883		17,551,383		1,348,617	1,348,617	198,599	06/01/2040	1FE
31428N-AF-5	FEDERATED STUDENT FIN CORP - TRUST 2003		08/18/2010	CALLED @ 100.00000000		4,900,000	4,900,000	4,900,000	4,900,000						4,900,000				60,892	06/01/2040	1FE
32029G-AC-8	FFML 2007-FF2 A2B		09/27/2010	SCHEDULED REDEMPTION		653,031	653,031	588,749	255,932	368,762	(7,608)		361,154		653,031				1,805	03/25/2037	6Z*
32052J-AA-6	FHAMS 2006-FA4 1A1		09/01/2010	SCHEDULED REDEMPTION		526,344	526,344	440,813			85,531		85,531		526,344				20,296	08/25/2036	1Z*
33938E-AL-1	FLEXTRONICS INTL LTD 1.000000% 08/01/201		08/01/2010	MATURED		2,300,000	2,300,000	2,194,165	2,259,750	25,642	14,608		40,250		2,300,000				23,000	08/01/2010	2FE
340711-AM-2	FLORIDA GAS TRANSMISSION		08/19/2010	CALLED @ 102.0058823		3,417,197	3,350,000	3,533,714	3,502,315		(104,963)		(104,963)		3,397,352		19,845	19,845	183,064	12/01/2010	2FE
36962G-3H-5	GENERAL ELEC CAP CORP		09/15/2010	BARCLAYS BANK		13,882,931	12,496,000	13,224,790			(20,542)		(20,542)		13,204,248		678,683	678,683	361,213	09/15/2017	1FE
36962G-4E-1	GENERAL ELEC CAP CORP		09/13/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		31,166,400	30,000,000	29,950,800	29,956,813		11,302		11,302		29,968,115		1,198,285	1,198,285	1,146,250	08/13/2012	1FE
36967H-AH-0	GENERAL ELEC CAP CORP		08/16/2010	BARCLAYS BANK		10,279,131	10,000,000	10,006,200	10,004,696		(1,198)		(1,198)		10,003,498		275,633	275,633	153,389	06/08/2012	1FE
36967H-AN-7	GENERAL ELEC CAP CORP		08/12/2010	GOLDMAN, SACHS & CO.		20,518,600	20,000,000	19,992,000	19,994,090		1,629		1,629		19,995,719		522,881	522,881	413,750	03/12/2012	1FE
36185N-4E-7	GMACM 2004-J4 A1		09/01/2010	SCHEDULED REDEMPTION		1,603,416	1,603,416	1,615,942	1,611,580		(8,165)		(8,165)		1,603,416				64,398	09/25/2034	1Z*
36185N-4Y-3	GMACM 2004-J5 A1		09/01/2010	SCHEDULED REDEMPTION		1,998,659	1,998,659	2,001,782	2,000,979		(2,319)		(2,319)		1,998,659				77,184	01/25/2035	1Z*
361856-EC-7	GMACM 2005-HE1, A3		09/27/2010	Various		479,887	479,887	470,371	469,366		117,512		117,512		479,887				1,935	08/25/2035	1Z*
05069M-30-6	GOLDMAN SACHS - RITS 2006-7		08/23/2010	DISTRIBUTION		351											351	351		06/08/2026	2FE
05069G-30-9	GOLDMAN SACHS - RITS 2006-8		09/16/2010	Various		85	3,750,000	25,556									85	85		06/08/2026	2FE
74039F-30-4	GOLDMAN SACHS - RITS 2006-A 2006-A		08/17/2010	DISTRIBUTION		28											28	28		08/14/2026	2FE
38146F-AA-9	GOLDMAN SACHS GROUP INC		08/17/2010	BARCLAYS BANK		10,469,823	10,000,000	10,353,000	10,268,080		(68,166)		(68,166)		10,199,914		269,909	269,909	221,181	06/15/2012	1FE
38146F-AF-8	GOLDMAN SACHS GROUP INC		08/16/2010	GOLDMAN, SACHS & CO.		20,232,600	20,000,000	19,941,040	19,960,284		16,222		16,222		19,976,506		256,094	256,094	355,694	07/15/2011	1FE
38741U-AC-1	GRAN 2003-3, 1 A3		07/20/2010	SCHEDULED REDEMPTION		112,669	112,669	112,963	112,669						112,669				585	01/20/2044	1FE
38741Y-BJ-7	GRANM 2006-1A, A5		09/20/2010	SCHEDULED REDEMPTION		440,571	440,571	440,743	440,591		(20)		(20)		440,571				1,108	12/20/2054	1FE
38869P-AH-7	GRAPHIC PACKAGING INTL		09/15/2010	BANK OF AMERICA		101,500	100,000	100,000							100,000		1,500	1,500		10/01/2018	4FE
39248#-9A-6	GREEKTOWN HOLDINGS, LLC INCREMENTAL TERM		06/30/2010	Various		63,917	563,182	63,917	172,283	(39,410)	366,392		326,982		63,917				63,917	12/03/2012	6FE
39248#-9D-0	GREEKTOWN HOLDINGS, LLC TERM LOAN B		06/30/2010	SCHEDULED REDEMPTION		320,777	2,821,513	320,777	862,937		1,637,798		1,637,798		320,777				320,777	12/03/2012	6FE
39353R-AA-9	GREEN TREE		09/01/2010	SCHEDULED REDEMPTION		2,466,250	2,466,250	2,327,523	2,396,925		69,324		69,324		2,466,250				104,393	03/25/2025	1FE
36292R-AV-3	GS AUTO LOAN TRUST		09/15/2010	SCHEDULED REDEMPTION		1,447,680	1,447,680	1,441,120	1,443,753		3,927		3,927		1,447,680				47,059	11/15/2013	1FE
36228F-AK-2	GS MORTGAGE SECURITIES CORP 98-3 A		09/01/2010	SCHEDULED REDEMPTION		44,213	44,213	46,155	42,155	4,459	(2,401)		2,058		44,213				2,512	09/19/2027	4Z*
36228F-AA-4	GS MTG PARTICIPATION SECURITIES 98-1 A		09/01/2010	SCHEDULED REDEMPTION		4,846	4,846	5,077	4,828	317	(299)		18		4,846				280	09/19/2027	4Z*
36228F-AE-6	GS MTG PARTICIPATION SECURITIES 98-2 A		09/01/2010	SCHEDULED REDEMPTION		24,881	24,881	25,927	23,855	2,350	(1,324)		1,026		24,881				1,357	05/19/2027	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					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)
36228F-P7-5	GSAMP 2004-NC1, M2		09/16/2010	Various		1,921,795	2,796,238	2,813,277	2,796,238						2,796,238		(874,443)	(874,443)	39,201	03/25/2034	2Z*
36244M-AA-9	GSAMP 2006-S4, A1		09/27/2010	SCHEDULED REDEMPTION		25,655	25,655	9,704	2,202	10,895	18,441		29,336		25,655				68	05/25/2036	5Z*
36228F-CG-9	GSMPS 99-2 A1		09/01/2010	SCHEDULED REDEMPTION		43,983	43,983	45,220	44,483	1,056	(1,555)		(499)		43,983				2,541	09/19/2027	4Z*
362631-AB-9	GSR 2006-OA1 2A1		09/27/2010	SCHEDULED REDEMPTION		1,456,102	1,456,102	927,666	924,066		532,036		532,036		1,456,102				4,618	08/25/2046	1Z*
41283A-CC-1	HARLEY-DAVIDSON MOTORCYCLE TRU		07/15/2010	SCHEDULED REDEMPTION		1,500,000	1,500,000	1,522,969	1,518,223		(18,223)		(18,223)		1,500,000				44,275	06/15/2013	1FE
40430H-DC-9	HASC 2006-OPT1 2A3		09/27/2010	SCHEDULED REDEMPTION		185,128	185,128	184,925	185,128						185,128				649	12/25/2035	1Z*
40431C-AD-0	HAT 2006-3, A4		09/17/2010	SCHEDULED REDEMPTION		2,717,657	2,717,657	2,717,616	2,717,647		11		11		2,717,657				104,529	09/17/2013	1FE
419800-DV-6	HAWAII DEPT BDGT & FIN HAWAIIAN ELEC 99B		08/24/2010	JEFFERIES & COMPANY, INC.		3,056,250	3,000,000	2,929,380	2,932,806		3,818		3,818		2,936,624		119,626	119,626	127,458	12/01/2018	2FE
404119-BF-5	HCA INC		07/12/2010	J. P. MORGAN SECURITIES, INC.		1,077,500	1,000,000	1,062,500			(179)		(179)		1,062,321		15,179	15,179	21,250	04/15/2019	3FE
197677-9A-7	HCA, INC. TRANCHE B-1 TERM LOAN		06/24/2010	MORGAN STANLEY DEAN WITTER		2,397,890	2,520,778	2,520,778	2,473,555	47,223			47,223		2,520,778		(122,888)	(122,888)	47,749	11/17/2013	3FE
22541N-ZE-2	HEAT 2003-1, M2		09/16/2010	Various		62,920	220,138	221,239	45,597	175,075	(85)		174,990		220,587		(157,667)	(157,667)	4,324	06/25/2033	6Z*
22541S-ES-3	HEMT 2004-2, M2		09/16/2010	BANK OF AMERICA		1,316,518	1,907,997	1,907,997	1,907,997						1,907,997		(591,479)	(591,479)	27,265	08/25/2034	1Z*
225470-QV-8	HEMT 2005-5, A1A		09/27/2010	SCHEDULED REDEMPTION		78,409	78,409	78,409	22,185	56,224			56,224		78,409				269	04/25/2036	6Z*
225470-XH-1	HEMT 2006-1, A-1B		09/27/2010	Various		750,318	814,580	814,580	512,475	302,104			302,104		814,580		(64,262)	(64,262)	2,410	05/25/2036	3Z*
225470-W5-8	HEMT 2006-2, 2A1		09/27/2010	SCHEDULED REDEMPTION		62,293	62,293	62,741	17,085	43,108			43,108		62,293				223	07/25/2036	6Z*
806407-AB-8	HENRY SCHEIN INC 3.000000% 08/15/2034		09/08/2010	CONVERSION		2,400,514	2,100,000	2,124,405	2,111,332		(11,332)		(11,332)		2,100,000		300,514	300,514	63,000	08/15/2034	1
40430X-AD-5	HFCHC 2006-3, A2V		09/20/2010	SCHEDULED REDEMPTION		807,330	807,330	807,330	807,330						807,330				2,396	03/20/2036	1Z*
40431F-AD-3	HFCHC 2007-1 A1V		09/20/2010	SCHEDULED REDEMPTION		97,271	97,271	97,271	97,271						97,271				274	03/20/2036	1Z*
40431M-AD-8	HFCHC 2007-2 A1V		09/20/2010	SCHEDULED REDEMPTION		1,051,967	1,051,967	1,051,967	1,051,967						1,051,967				1,707	07/20/2036	1Z*
43739E-AJ-6	HMBT 2004-2 A1		09/27/2010	SCHEDULED REDEMPTION		19,191	19,191	19,221	19,215		(25)		(25)		19,191				90	12/25/2034	1Z*
43739E-BS-5	HMBT 2005-4 A1		09/27/2010	Various		414,561	414,561	320,507			168,334		168,334		414,561				1,342	10/25/2035	1Z*
43686#-AA-5	HOMAN SQUARE 3% SR NTS, DUE 12/1/15		09/01/2010	SCHEDULED REDEMPTION		43,038	43,038	35,825	35,083		7,955		7,955		43,038				933	12/01/2015	4
44108E-AS-7	HOST MARRIOTT LP		08/25/2010	CALLED @ 102.375		673,628	658,000	652,426	654,619		510		510		655,130		18,498	18,498	38,287	11/01/2013	3FE
446148-AC-2	HUNTINGTON AUTO TRUST		09/15/2010	SCHEDULED REDEMPTION		3,922,780	3,922,780	4,037,399	4,017,799		(95,019)		(95,019)		3,922,780				111,828	06/17/2013	1FE
45074G-AA-8	IBERDROLA FIN IRELAND		08/31/2010	ROYAL BANK OF SCOTLAND PLC		5,083,800	5,000,000	4,991,450	4,991,929		1,068		1,068		4,992,997		90,803	90,803	185,778	09/11/2014	1FE
451102-AC-1	ICAHN ENTERPRISES/FIN		07/30/2010	EXCHANGE		4,084,157	4,150,000	4,083,227			931		931		4,084,157				174,214	01/15/2016	3FE
45200#-AA-7	ILLINOIS FACILITIES FUND LOAN 3%		07/01/2010	SCHEDULED REDEMPTION		100,000	100,000	100,000	100,000						100,000				2,250	01/01/2015	4
45256#-AA-0	IMPACT C.I.L. PARENT, LLC		09/22/2010	SCHEDULED REDEMPTION		10,121	10,121	10,104	10,031		90		90		10,121				525	10/25/2056	2FE
45257H-AA-5	IMPACT FUNDING 2010-1, A1		09/25/2010	SCHEDULED REDEMPTION		95,506	95,506	95,506							95,506				1,326	08/25/2024	1FE
45256H-AA-6	IMPACT FUNDING LLC SER 2001-A CL A COMM		09/01/2010	SCHEDULED REDEMPTION		77,892	77,892	80,068	79,789		(1,897)		(1,897)		77,892				3,415	07/25/2031	1
453424-BS-1	INDEPENDENCE CNTY AR PCR ENTERGY MS 08		08/30/2010	Various		322,038	300,000	300,000	300,000						300,000		22,038	22,038	11,039	07/01/2022	2FE
456610-AC-8	INDX 2006-AR15 A3		09/30/2010	Various		12,056	76,458		24,704	(1,332,992)	(3,283)	8,250	(1,344,525)		12,056				1,322	07/25/2036	1Z*
45669E-AD-8	INDX 2007-AR5 CM		09/27/2010	Various		275,190	2,549,782	251,221			732,768		732,768				275,190	275,190	30,992	05/25/2037	1Z*
45687A-AD-4	INGERSOLL-RAND CO LTD 4.500000% 04/15/20		09/30/2010	MCMAHAN SECURITIES CO LP		1,021,835	500,000	587,680	570,794		(24,812)		(24,812)		545,982		475,853	475,853	21,875	04/15/2012	2FE
458140-AD-2	INTEL CORP 2.950000% 12/15/2035		07/20/2010	WARBURG DILLION READ LLC		996,255	1,000,000	851,250	861,977		1,782		1,782		863,759		132,496	132,496	14,914	12/15/2035	1FE
458140-AF-7	INTEL CORP 3.250000% 08/01/2039		08/26/2010	KBC FINANCIAL PRODUCTS USA INC		1,128,655	1,000,000	1,076,250			(930)		(930)		1,075,320		53,335	53,335	18,958	08/01/2039	1FE
U4594T-YA-9	INTL BK RECON & DEVELOP		08/04/2010	MATURED		2,843,171	3,039,514	3,053,191	2,877,291		(4,381)		(4,381)	166,603	3,039,514	(196,342)		(196,342)	348,288	08/04/2010	1FE
460146-CA-9	INTL PAPER CO		07/07/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		4,739,640	4,000,000	3,930,067	3,936,655		2,837		2,837		3,939,493		800,147	800,147	182,850	06/15/2018	2FE
47580*-BA-6	JELD-WEN, INC. (2006 TRANSACTION) 2012 (		08/31/2010	Various		589,930	354,291	595,892	371,788						589,930					09/30/2012	4
46629Q-AG-1	JPMAC 2006-CH2, AF6		09/01/2010	SCHEDULED REDEMPTION		53,191	53,191	53,189	32,653	20,835	(298)		20,538		53,191				2,132	10/25/2036	5Z*
46629B-AF-6	JPMAC 2006-CW2 AF6		09/01/2010	SCHEDULED REDEMPTION		30,382	30,382	25,207	21,977	8,707	1,359		10,066		30,382				1,329	08/25/2036	4Z*
46626L-GZ-7	JPMAC 2006-FRE2 A3		09/27/2010	SCHEDULED REDEMPTION		242,448	242,448	242,448	242,448						242,448				837	02/25/2036	1Z*
46630M-AG-7	JPMAC 2007-CH2 AF6		09/01/2010	SCHEDULED REDEMPTION		16,889	16,889	15,390	8,398	8,208	2,006		10,214		16,889				677	01/25/2037	5Z*
46630P-AP-0	JPMMT 07A2 3A1		09/01/2010	SCHEDULED REDEMPTION		1,410,404	1,410,404	1,325,780			84,624		84,624		1,410,404				33,397	04/25/2037	1Z*
46630P-AZ-8	JPMMT 2007-A2 4A1M		09/01/2010	Various		1,259,649	1,259,649	1,127,386			352,960		352,960		1,259,649				86,275	04/25/2037	1Z*
481247-AK-0	JPMORGAN CHASE & CO		08/17/2010	Various		82,216,254	80,000,000	79,950,400	79,962,867		9,408		9,408		79,972,275		2,243,979	2,243,979	1,194,722	06/15/2012	1FE
466247-YH-0	JPMT 2005-A8 1A1		09/01/2010	Various		563,738	563,738	497,925			133,246		133,246		563,738				22,099	11/25/2035	1Z*
442488-AZ-5	K HOVNANIAN ENTERPRSIES		09/02/2010	DEUTSCHE BANK SECURITIES		1,950,000	3,000,000	720,000	778,240		66,846		66,846		845,085		1,104,915	1,104,915	183,125	05/15/2016	5FE
500769-DY-7	KFW GROUP	F	07/14/2010	TORONTO DOMINION SECURITIES (USA) INC.		2,495,500	2,500,000	2,493,350			30		30		2,493,380		2,120	2,120	477	07/15/2013	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)
50064Y-AA-1	KOREA HYDRO & NUCLEAR PO		09/09/2010	UNION BANK OF SWITZERLAND		5,577,500	5,000,000	4,946,750	4,951,710		6,738		6,738		4,958,448		619,052	619,052	231,771	06/17/2014	1FE
502413-AL-1	L-3 COMMUNICATIONS CORP		07/15/2010	CALLED @ 101.021		3,535,735	3,500,000	3,306,149	3,391,456		14,828		14,828		3,406,284		129,451	129,451	214,375	07/15/2013	3FE
990954-9B-7	LAS VEGAS SANDS LLC DELAYED DRAW TERM LO		09/30/2010	SCHEDULED REDEMPTION		490	490	490	490						490				1	05/23/2014	4FE
991082-9C-4	LAUREATE EDUCATION, INC INCREMENTAL TERM		10/19/2009	DIRECT															3,694	08/15/2014	4Z
54251R-AC-7	LBMLT 2006-6, 2A2		09/27/2010	Various		2,430,269	3,708,354	3,708,354	2,407,187	1,301,167			1,301,167		3,708,354		(1,278,085)	(1,278,085)	10,151	07/25/2036	5Z*
54265S-AA-3	LGCLO 2004-1A A LOANS		08/25/2010	SCHEDULED REDEMPTION		366,173	366,173	303,008	310,356		55,817		55,817		366,173				1,993	05/25/2016	1FE
536022-AE-6	LINN ENERGY LLC/FIN CORP		09/28/2010	Various		3,461,719	3,500,000	3,439,240			47		47		3,439,287		22,431	22,431	3,391	02/01/2021	4FE
52522Q-AP-7	LMT 2007-10 3A3		09/01/2010	SCHEDULED REDEMPTION		686,099	686,099	230,507	212,047	76,605	438,304		514,909		686,099				29,829	12/25/2037	1Z*
549463-AE-7	LUCENT TECHNOLOGIES		08/31/2010	BARCLAYS BANK		1,626,000	2,400,000	2,034,443	1,719,000	342,551	5,272		347,823		2,066,823		(440,823)	(440,823)	149,640	03/15/2029	4FE
52524V-AL-3	LXS 2007-15N AF3		09/27/2010	SCHEDULED REDEMPTION		2,709,300	2,709,300	961,084	411,257	417,128	1,880,915		2,298,043		2,709,300				17,220	08/25/2047	6Z*
57643L-KJ-4	MABS 2005-HE2, A3		09/14/2010	Various		1,531,058	1,546,018	1,546,018	1,546,018						1,546,018		(14,960)	(14,960)	5,911	10/25/2035	1Z*
55659R-AA-6	MADISON AVENUE CDO LTD 2A-A	F	09/24/2010	SCHEDULED REDEMPTION		1,123,041	1,123,041	1,093,552			29,489		29,489		1,123,041				5,261	03/24/2014	1FE
577729-AE-6	MAXTOR CORP 2.375000% 08/15/2012		08/20/2010	REDEMPTION		1,150,000	1,150,000	1,517,643	1,225,878		(54,031)		(54,031)		1,155,390		(5,390)	(5,390)	35,512	08/15/2012	3FE
581241-AA-4	MCJUNKIN RED MAN CORP		09/03/2010	Various		1,383,500	1,500,000	1,462,995	1,463,100		2,552		2,552		1,465,652		(82,152)	(82,152)	98,615	12/15/2016	4FE
587200-AF-3	MENTOR GRAPHICS CORP 6.250000% 03/01/202		09/24/2010	Various		2,592,500	2,500,000	2,439,750	967,544		1,273		1,273		2,441,067		151,433	151,433	119,705	03/01/2026	4
050700-30-1	MERRILL LYNCH - RITS 2007-1 2007-1		08/25/2010	DISTRIBUTION		40											40	40		05/30/2027	3FE
05070B-30-7	MERRILL LYNCH - RITS 2007-2 2007-2		08/23/2010	DISTRIBUTION		15											15	15		05/22/2027	3FE
05070D-30-3	MERRILL LYNCH - RITS 2007-4 2007-4		09/16/2010	Various		32	2,500,000	6,778									32	32		06/01/2027	3FE
59156R-AW-8	METLIFE INC		09/22/2010	DEUTSCHE BANK SECURITIES		15,132,900	15,000,000	14,980,050			779		779		14,980,829		152,071	152,071	50,469	02/06/2014	1FE
59020U-YL-3	MLMI 2005-A5 A1		09/01/2010	SCHEDULED REDEMPTION		232,362	232,362	213,773	216,029		16,333		16,333		232,362				6,233	06/25/2035	1Z*
59020U-H3-2	MLMI 2005-A7 2A1		09/01/2010	Various		315,476	315,476	279,197			93,845		93,845		315,476				19,723	09/25/2035	1Z*
59020U-6K-6	MLMI 2006-WMC2, A2B		09/21/2010	Various		3,252,407	7,171,011	4,106,245	4,698,970	(3,577)	(276,534)		(280,110)		3,916,563		(664,156)	(664,156)	320,677	03/25/2037	1Z*
61747Y-CF-0	MORGAN STANLEY		07/21/2010	U.S. BANCORP PIPER JAFFRAY		5,393,100	5,000,000	4,982,550	4,984,487		1,802		1,802		4,986,289		406,811	406,811	210,833	05/13/2014	1FE
61757U-AF-7	MORGAN STANLEY		08/13/2010	BARCLAYS BANK		10,170,230	10,000,000	10,037,200	10,025,539		(9,241)		(9,241)		10,016,297		153,933	153,933	181,111	09/22/2011	1FE
61757U-AH-3	MORGAN STANLEY		08/12/2010	MORGAN STANLEY DEAN WITTER		20,477,600	20,000,000	19,903,200	19,926,689		17,966		17,966		19,944,656		532,944	532,944	252,417	06/20/2012	1FE
61757U-AP-5	MORGAN STANLEY		08/11/2010	MORGAN STANLEY DEAN WITTER		20,543,600	20,000,000	19,971,800	19,979,138		5,715		5,715		19,984,854		558,746	558,746	411,250	03/13/2012	1FE
61749G-AC-6	MORGAN STANLEY HOME EQUITY LOA		09/27/2010	SCHEDULED REDEMPTION		380,464	380,464	375,115	230,233	150,231	(2,541)		147,690		380,464				1,191	04/25/2036	5Z*
61746R-BX-8	MSAC 2003-HE1, M3		08/25/2010	SCHEDULED REDEMPTION		45,909	45,909	46,286	8,791	37,118			37,118		45,909				1,312	05/25/2033	6Z*
61746R-DB-4	MSAC 2003-HE2, M2		09/16/2010	Various		353,376	582,183	588,551	327,548	258,264	(384)		257,880		585,428		(232,052)	(232,052)	13,229	08/25/2033	3Z*
61746R-EJ-6	MSAC 2003-HE3 M2		09/27/2010	SCHEDULED REDEMPTION		166,396	166,396	168,207	100,433	65,999	(35)		65,963		166,396				3,188	10/25/2033	5Z*
61746R-EV-9	MSAC 2004-HE1, A4		09/14/2010	BANK OF AMERICA		5,853,499	6,989,253	7,011,094	6,989,253						6,989,253		(1,135,754)	(1,135,754)	58,178	01/25/2034	1Z*
61746R-GT-2	MSAC 2004-WMC1 M2		09/27/2010	SCHEDULED REDEMPTION		86,297	86,297	86,890	45,915	40,716	(334)		40,382		86,297				1,500	06/25/2034	4Z*
61748B-AC-8	MSAC 2006-HE4 A3		09/27/2010	SCHEDULED REDEMPTION		880,166	880,166	848,888	538,183	341,539	30,038		371,576		880,166				2,737	06/25/2036	5Z*
61755E-AB-4	MSAC 2007-NC4 A2A		09/27/2010	Various		72,789	72,789	40,905	62,298		53,068		53,068		72,789				274	05/25/2037	1Z*
61746W-HY-9	MSDWC 2001-NC2, M1		09/27/2010	Various		873,559	1,101,270	1,102,646	589,830	512,630	(216)		512,414		1,102,244		(228,685)	(228,685)	9,445	01/25/2032	5Z*
61746W-WK-2	MSDWC 2002-AM3, M1		09/27/2010	SCHEDULED REDEMPTION		111,915	111,915	112,597	72,825	39,532	(443)		39,090		111,915				1,406	02/25/2033	3Z*
61746W-WL-0	MSDWC 2002-AM3, M2		09/16/2010	Various		268,891	504,088	508,262	168,849	338,110	(285)		337,825		506,674		(237,783)	(237,783)	12,142	02/25/2033	6Z*
61749Q-AD-2	MSIX 2006-1 A3		09/27/2010	SCHEDULED REDEMPTION		422,246	422,246	378,362	211,351	196,198	42,682		238,879		422,246				1,311	07/25/2036	6Z*
61748H-EF-4	MSM 2004-8AR 4A1		09/01/2010	SCHEDULED REDEMPTION		276,731	276,731	193,020	193,405		83,326		83,326		276,731				5,533	10/25/2034	1Z*
61750Y-AA-7	MSM 2006-15XS A1		09/27/2010	SCHEDULED REDEMPTION		1,188,337	1,188,337	1,000,431	1,056,669		131,669		131,669		1,188,337				3,850	11/25/2036	1Z*
61751J-AF-8	MSM 2007-6XS 2A1S		09/27/2010	SCHEDULED REDEMPTION		2,271,965	2,271,965	1,569,300	1,735,564		536,402		536,402		2,271,965				6,235	02/25/2047	1Z*
57164U-AA-3	MVCOT 2006-2A A		09/01/2010	SCHEDULED REDEMPTION		325,313	325,313	325,308	325,309		5		5		325,313				12,555	10/20/2028	1FE
571628-AA-4	MVCOT 2007-1A A		09/01/2010	SCHEDULED REDEMPTION		588,969	588,969	588,955	588,956		14		14		588,969				23,570	05/20/2029	1FE
62856R-AA-3	MYRIAD INT HOLDING BV	F	07/23/2010	GOLDMAN, SACHS & CO.		4,080,000	4,000,000	4,000,000							4,000,000		80,000	80,000		07/28/2017	1Z
63936J-AB-1	NAVIGATOR 2003-1A, CLASS A2 LOANS	F	08/15/2010	SCHEDULED REDEMPTION		622,072	622,072	594,079	594,449		27,622		27,622		622,072				5,517	11/15/2015	1FE
643528-AB-8	NCAMT 2006-ALT1 AF2		09/01/2010	SCHEDULED REDEMPTION		192,792	192,792	165,271	192,792						192,792				8,027	07/25/2036	1Z*
64016*-DV-7	NEIGHBORHOOD HSG REPLACEMENT REHAB LOAN		09/29/2010	Various		866,821	774,283	854,297	485,150	289,133			289,133		866,821				16,123	09/03/2020	6
64016*-DQ-8	NEIGHBORHOOD HSG SVCS		09/29/2010	Various		315,080	312,428	194,445	312,428						194,445		120,636	120,636	5,177	07/15/2012	6
64110D-AB-0	NETAPP INC 1.750000% 06/01/2013		09/30/2010	Various		6,453,629	4,000,000	3,905,650	3,932,680		14,524		14,524		3,947,203		2,506,426	2,506,426	58,382	06/01/2013	3
64468C-AV-6	NEW HAMPSHIRE BUS PCR PUB SVC NH 01C		09/15/2010	Various		15,537,083	14,700,000	14,700,000	14,700,000						14,700,000		837,083	837,083	647,596	05/01/2021	1FE
651229-AH-9	NEWELL RUBBERMAID INC 5.500000% 03/15/20		09/20/2010	Various		1,850,653	1,000,000	1,456,090	1,447,193		(92,240)		(92,240)		1,354,952		495,700	495,700	54,389	03/15/2014	2FE
651718-AC-2	NEWPARK RESOURCES INC 4.000000% 10/01/20		09/29/2010	KBC FINANCIAL PRODUCTS USA INC		772,500	750,000	750,000							750,000		22,500	22,500		10/01/2017	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)
651824-AB-0	NEWPORT CORP 2.500000% 02/15/2012		08/10/2010	MCMAHAN SECURITIES CO LP		1,908,563	1,950,000	1,828,125			23,577		23,577		1,851,702		56,861	56,861	24,104	02/15/2012	4Z
654090-AJ-1	NIELSEN FINANCE LLC/CO		07/23/2010	BARCLAYS BANK		2,936,250	3,000,000	2,010,000	2,182,913		188,461		188,461		2,371,374		564,876	564,876		08/01/2016	5FE
G6644#-AF-5	NORTHGATE PLC SERIES A SENIOR NOTE DUE D		06/30/2010	PRINCIPAL PAYMENT					2,963,582		111,162		111,162		8,010		(8,010)	(8,010)	186,112	12/14/2013	4
63860F-AB-9	NSTR 2006-B, AV2		09/27/2010	SCHEDULED REDEMPTION		878,239	878,239	878,239	878,239						878,239				2,595	09/25/2036	1Z*
677525-MK-0	OHIO AIR QUALITY DEV AUTH JMG PROJ 1997		09/16/2010	CALLED @ 100.00		915,000	915,000	926,007		915,000			915,000		915,000				49,324	10/01/2022	6*
69121P-DE-0	OWNIT 2006-2, A2B		09/01/2010	SCHEDULED REDEMPTION		336,924	336,924	336,924	240,898	96,027			96,027		336,924				13,414	01/25/2037	5Z*
69763N-AC-5	PAMCO III 1998-1 CLASS B-2 FLTG RT NTS L		09/15/2010	Various		245,405	243,182	230,725	235,759	3,080	98,786		101,866		243,182		2,223	2,223	3,432	05/31/2012	5Z
708690-BB-7	PENNSYLVANIA ECON DEV COLVER PROJ 05F		07/09/2010	PRAGER MCCARTHY & SEALY		175,171	180,000	178,814	179,045		55		55		179,100		(3,930)	(3,930)	5,157	12/01/2018	2FE
69337M-AA-8	PHHAM 2007-3 A1		09/27/2010	SCHEDULED REDEMPTION		1,947,835	1,947,835	1,563,137	1,522,282		425,553		425,553		1,947,835				5,492	07/25/2037	1Z*
69336Q-AC-6	PHHMC 2007-4 A3		09/01/2010	SCHEDULED REDEMPTION		655,126	655,126	638,641	644,003		11,123		11,123		655,126				28,928	06/18/2037	1Z*
72650R-AT-9	PLAINS ALL AMER PIPELINE		08/17/2010	WARBURG DILLION READ LLC		3,422,040	3,000,000	2,705,710	2,732,204		14,867		14,867		2,747,071		674,969	674,969	156,542	05/01/2018	2FE
73316P-JD-3	POPLR 2005-6 A3		09/22/2010	Various		1,111,335	1,227,466	1,224,589	1,194,532		(5,463)		(5,463)		1,226,685		(115,350)	(115,350)	61,467	01/25/2036	2Z*
73316P-KG-4	POPLR 2006-B, A-2		09/27/2010	SCHEDULED REDEMPTION		1,193,338	1,193,338	1,193,338	1,193,338						1,193,338				3,729	05/25/2036	1Z*
70069F-EF-0	PPSI 2004-WHQ2, A3D		07/26/2010	SCHEDULED REDEMPTION		7,721	7,721	7,345	7,474		248		248		7,721				4	02/25/2035	1Z*
74112K-AC-9	PRESTIGE AUTO RECEIVABLES TRUS		09/15/2010	SCHEDULED REDEMPTION		201,008	201,008	207,667			(6,658)		(6,658)		201,008				935	08/15/2014	1FE
74251V-AA-0	PRINCIPAL LIFE INC FDG		08/23/2010	CANTOR, FITZGERALD & CO.		4,032,200	4,000,000	3,149,465	3,162,364		6,180		6,180		3,168,544		863,656	863,656	209,061	10/15/2036	1FE
744320-AQ-8	PRUDENTIAL FINANCIAL INC		08/20/2010	BARCLAYS BANK		4,579,830	4,500,000	3,321,246	3,338,444		8,277		8,277		3,346,721		1,233,109	1,233,109	178,838	12/14/2036	2FE
748351-AR-4	QUEST 2006-X1, A-2		09/27/2010	SCHEDULED REDEMPTION		132,065	132,065	123,832	67,812	64,253			64,253		132,065				457	03/25/2036	5Z*
749121-BY-4	QWEST COMMUNICATIONS INT 3.500000% 11/15		09/27/2010	MORGAN STANLEY DEAN WITTER		1,301,000	1,000,000	1,163,520	1,037,500	12,503	(42,291)		(29,789)		1,007,711		293,289	293,289	30,625	11/15/2025	3FE
74922G-AN-4	RALI 2006-QA14 A13		09/01/2010	Various		816,305	816,305	916,438	876,689		382,357		382,357		816,305				58,156	11/25/2036	1Z*
75970N-BD-8	RAMC 2005-3 AF3		07/14/2010	Various					8,824,591		(11,109)		(11,109)						174,191	11/25/2035	1Z*
759950-FX-1	RAMC 2005-4, A3		09/01/2010	SCHEDULED REDEMPTION		650,041	650,041	650,041	650,041						650,041				26,086	02/25/2036	1Z*
759950-GV-4	RAMC 2006-1, AF3		09/01/2010	SCHEDULED REDEMPTION		275,699	275,699	275,692	241,321	34,376	2		34,378		275,699				11,398	05/25/2036	4Z*
75971E-AF-3	RAMC 2006-3, AF3		09/15/2010	GREENWICH CAPITAL MARKETS, INC.		2,825,000	5,000,000	2,718,019	2,494,419	2,497,558	82,310		2,579,868		2,807,931		17,070	17,070	224,216	11/25/2036	1Z*
760985-D2-4	RAMP 2003-RS10, MI1		09/01/2010	SCHEDULED REDEMPTION		189,619	189,619	189,563	189,583		36		36		189,619				7,702	11/25/2033	1Z*
760985-WR-8	RAMP 2003-RZ3, M1		09/14/2010	Various		837,547	1,226,495	1,225,961	1,226,168		(69)		(69)		1,226,099		(388,552)	(388,552)	39,449	06/25/2033	1Z*
760985-H9-5	RAMP 2003-RZ5, M1		09/14/2010	Various		1,092,664	1,494,504	1,494,179	1,494,296		(93)		(93)		1,494,204		(401,540)	(401,540)	62,580	12/25/2033	1Z*
760985-4U-2	RAMP 2004-RZ2 AI6		09/01/2010	Various		158,191	158,191	181,733	182,285		7,773		7,773		158,191				7,513	03/25/2034	1Z*
75156V-AB-1	RAMP 2006-RS3, A-I-2		09/27/2010	SCHEDULED REDEMPTION		1,397,467	1,397,467	1,386,637	1,213,345	184,122	(20,298)		163,824		1,397,467				4,175	05/25/2036	3Z*
76110W-UZ-7	RASC 2003-KS10 MI2		09/01/2010	SCHEDULED REDEMPTION		55,191	55,191	55,181	22,728	32,455	8		32,462		55,191				2,209	12/25/2033	4Z*
76110W-UY-0	RASC 2003-KS10, MI1		09/14/2010	Various		1,583,855	1,893,187	1,892,611	1,892,722		24		24		1,892,746		(308,891)	(308,891)	75,939	12/25/2033	1Z*
76110W-VS-2	RASC 2003-KS11, MI2		09/01/2010	SCHEDULED REDEMPTION		139,775	139,775	139,742	70,231	69,521	24		69,544		139,775				5,552	01/25/2034	4Z*
45660N-QS-7	RAST 2003-A6 A2		09/01/2010	SCHEDULED REDEMPTION		447,797	447,797	442,759	443,237		4,560		4,560		447,797				15,329	06/01/2033	1Z*
758750-AB-9	REGAL BELOIT CORP 2.750000% 03/15/2024		08/09/2010	CONVERSION		717,347	450,000	450,000	450,000						450,000		267,347	267,347	7,184	03/15/2024	3
7591EA-AB-9	REGIONS BANK		08/12/2010	BANK OF AMERICA		42,161,537	40,700,000	41,969,840	41,608,180		(290,304)		(290,304)		41,317,877		843,660	843,660	911,228	12/09/2011	1FE
76110V-KG-2	RFMS2 2002-HS2		09/14/2010	Various		1,178,864	1,208,389	1,208,258	1,208,144		57		57		1,208,201		(29,336)	(29,336)	56,748	01/25/2032	1Z*
76110V-MU-9	RFMS2 2003-HS2, M1		09/14/2010	Various		544,500	685,388	685,230	685,340						685,340		(140,840)	(140,840)	25,621	07/25/2033	1Z*
76110V-RV-2	RFMS2 2005-HS1, AI2		09/01/2010	SCHEDULED REDEMPTION		2,046,312	2,046,312	2,030,932	1,841,833	189,130	15,349		204,479		2,046,312				68,608	09/25/2035	4Z*
76110V-SR-0	RFMS2 2005-HS2, AI2		09/01/2010	SCHEDULED REDEMPTION		2,312,392	2,312,392	2,141,690	1,749,785	426,694	135,912		562,607		2,312,392				87,051	12/25/2035	4Z*
76110V-TA-6	RFMS2 2005-HSA1 AI5		09/01/2010	SCHEDULED REDEMPTION		50,822	50,822	39,777	17,969	24,508	9,326		33,834		50,822				2,045	12/25/2035	6Z*
76110V-TV-0	RFMS2 2006-HI1, A3		09/01/2010	SCHEDULED REDEMPTION		1,016,553	1,016,553	1,016,517	1,016,542		11		11		1,016,553				40,879	02/25/2036	1Z*
74957V-AM-1	RFMSI 2006-S6 A12		09/01/2010	SCHEDULED REDEMPTION		1,152,007	1,152,007	1,143,778	1,141,946		10,062		10,062		1,152,007				49,395	07/25/2036	1Z*
749581-AJ-3	RFSMI 2007-S1 A5		09/01/2010	SCHEDULED REDEMPTION		507,958	507,958	443,511			64,447		64,447		507,958				11,643	01/25/2037	1Z*
995642-9B-3	RH DONNELLEY TERM LOAN		09/30/2010	Various		6,334,138	7,326,290	6,682,273	6,645,765		76,347		76,347		6,670,708		(336,569)	(336,569)	282,085	10/31/2014	4FE
785778-QJ-3	SACO 2006-3, A1		09/27/2010	Various		124,936	124,936	160,666	54,890	258,671	182,821		441,493		124,936				1,471	04/25/2036	6Z*
785779-AA-7	SACO 2006-6, A		09/27/2010	Various		127,802	127,802	112,160	54,272	224,371	186,877		411,248		127,802				1,132	06/25/2036	6Z*
86360X-AA-8	SACO 2006-GEL3, A1		09/27/2010	SCHEDULED REDEMPTION		469,883	469,883	469,883	469,883						469,883				1,387	07/25/2036	1Z*
786514-BP-3	SAFEWAY INC		07/27/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		6,978,420	6,000,000	5,814,704	5,834,919		9,810		9,810		5,844,729		1,133,691	1,133,691	365,125	08/15/2017	2FE
86358E-ZS-8	SAIL 2005-11 A6		09/27/2010	SCHEDULED REDEMPTION		495,746	495,746	495,591	495,695		51		51		495,746				1,783	01/25/2036	1Z*
79466L-AA-2	SALESFORCE.COM INC .750000% 01/15/2015		08/12/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		634,908	500,000	532,555			(2,407)		(2,407)		530,148		104,760	104,760	2,167	01/15/2015	2Z
07384M-6M-9	SAMI 0412 2A3		09/01/2010	SCHEDULED REDEMPTION		584,838	584,838	566,310	566,679		18,159		18,159		584,838				13,706	02/25/2035	1Z*

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
86360K-BL-1	SAMI 2006-AR3 3A3		09/27/2010	SCHEDULED REDEMPTION		210,437	210,437	48,799	35,688		174,749		174,749		210,437				821	02/25/2036	1Z*
797224-AB-8	SAN CLEMENTE LEASING LLC		09/07/2010	SCHEDULED REDEMPTION		173,466	173,466	173,466							173,466				1,275	06/07/2022	1Z
80104M-BG-2	SANKATY HIGH YIELD PARTNERS II, CL B LOA		07/31/2010	SCHEDULED REDEMPTION		271,564	271,564	226,687	228,113	7,638	35,812		43,450		271,564				4,462	12/31/2010	6FE
86364C-AB-8	SARM 2007-6 1A2		09/27/2010	Various		131,354	131,354	337,417	281,428	916,952	952,804		1,869,756		131,354				7,394	07/25/2037	6Z*
86359D-SR-9	SASC 2005-17 5A1		09/01/2010	SCHEDULED REDEMPTION		760,831	760,831	625,783			135,047		135,047		760,831				20,356	10/25/2035	1Z*
86363M-AA-9	SASC 2007-GEL2 A1		09/27/2010	SCHEDULED REDEMPTION		461,699	461,699	461,699	461,699						461,699				1,421	05/25/2037	1Z*
805564-PF-2	SAST 2003-3 M2		09/16/2010	Various		709,902	1,165,405	1,174,874	357,876	809,673	(181)		809,492		1,167,368		(457,466)	(457,466)	16,024	12/25/2033	6Z*
805564-PP-0	SAST 2004-1 M2		09/16/2010	Various		794,514	1,912,180	1,543,050	417,570	1,519,330	(2,137)		1,517,193		1,540,950		(746,436)	(746,436)	27,969	03/25/2035	6Z*
80556Y-AB-1	SAST 2007-2 A2A		09/27/2010	SCHEDULED REDEMPTION		34,402	34,402	34,402	34,402						34,402				97	05/25/2047	1Z*
805423-AA-8	SAVVIS INC 3.000000% 05/15/2012		08/04/2010	TENDER OFFER		2,475,000	2,500,000	2,003,750	2,132,310		83,527		83,527		2,215,836		259,164	259,164	53,958	05/15/2012	4
822582-AH-5	SHELL INTERNATIONAL FIN		07/14/2010	NOMURA SECURITIES INTERNATIONAL, INC.		10,262,800	10,000,000	9,979,500	9,980,358		1,732		1,732		9,982,090		280,710	280,710	268,125	09/22/2015	1FE
822582-AM-4	SHELL INTERNATIONAL FIN		08/25/2010	NOMURA SECURITIES INTERNATIONAL, INC.		10,865,500	10,000,000	9,952,800			1,637		1,637		9,954,437		911,063	911,063	188,368	03/25/2020	1FE
82651C-AA-1	SIERRA RECEIVABLES FUNDING COM		09/20/2010	SCHEDULED REDEMPTION		1,621,475	1,621,475	1,621,325	1,621,328		148		148		1,621,475				114,361	12/22/2025	1FE
82669J-AA-6	SIG6 6A 6		09/27/2010	SCHEDULED REDEMPTION		1,824,331	1,824,331	1,744,060	1,751,188		73,143		73,143		1,824,331				19,149	09/27/2016	1FE
845905-AU-2	SOVEREIGN BANCORP		09/01/2010	MATURED		5,000,000	5,000,000	3,882,394	4,595,299		404,701		404,701		5,000,000				240,000	09/01/2010	1FE
846042-AA-7	SOVEREIGN BANK		08/12/2010	MORGAN STANLEY DEAN WITTER		15,472,800	15,000,000	15,279,450	15,205,839		(61,198)		(61,198)		15,144,640		328,160	328,160	442,292	01/17/2012	1FE
991185-9A-9	SPANSION LLC TERM LOAN		09/30/2010	SCHEDULED REDEMPTION		10,025	10,025	10,050			(25)		(25)		10,025				22	02/09/2015	3FE
007947-A@-3	SPRINGDALE AR INDL DEV AERT INC 07 TXBL		07/01/2009	SCHEDULED REDEMPTION		555,000	555,000	192,197		192,197	362,804		555,000		555,000					07/01/2009	6
854315-AA-6	STANFIELD VANTAGE CLO CLASS A1 LOANS	F	09/21/2010	SCHEDULED REDEMPTION		146,091	146,091	135,865			10,226		10,226		146,091				729	03/21/2017	1FE
85628U-AA-4	STATE BANK INDIA LONDON	F	07/29/2010	CITIBANK		2,528,125	2,500,000	2,492,700			22		22		2,492,722		35,403	35,403	1,875	07/27/2015	2FE
85748K-AA-1	STATE STREET CAPITAL TRU		08/17/2010	Various		36,421,523	35,500,000	35,448,880	35,461,845		10,124		10,124		35,471,969		949,554	949,554	610,063	04/30/2012	1FE
84751P-HT-9	SURF 2005-BC4 A2B		09/27/2010	SCHEDULED REDEMPTION		580,935	580,935	580,958	580,935						580,935				2,113	09/25/2036	1Z*
84751P-LM-9	SURF 2006-BC2, A2B		09/01/2010	SCHEDULED REDEMPTION		145,021	145,021	106,526	110,144		38,608		38,608		145,021				6,239	02/25/2037	1Z*
83612L-AE-9	SVHE 2006-WF1, M1		09/01/2010	Various				62,486	24,548	341,279	(55,062)		286,218						29,089	10/25/2036	6Z*
83612Q-AB-4	SVHE 2007-NS1 A2		09/24/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		5,330,000	6,500,000	6,500,000	4,385,072	2,114,928			2,114,928		6,500,000		(1,170,000)	(1,170,000)	21,167	01/25/2037	5Z*
83612Q-AC-2	SVHE 2007-NS1 A3		09/24/2010	BANK OF AMERICA		3,189,375	6,000,000	6,000,000	2,306,191	3,729,528	(8,137)		3,721,391		6,027,581		(2,838,206)	(2,838,206)	21,831	01/25/2037	5Z*
78487M-AA-7	SVOVM 2006-AA A		09/01/2010	SCHEDULED REDEMPTION		357,121	357,121	357,050	357,075		46		46		357,121				13,568	02/20/2024	1FE
87927V-AU-2	TELECOM ITALIA CAPITAL		09/23/2010	BARCLAYS BANK		3,446,070	3,000,000	2,692,901	2,720,047		17,515		17,515		2,737,561		708,509	708,509	171,476	06/04/2018	2FE
884903-BA-2	THOMSON REUTERS CORP		07/30/2010	MORGAN STANLEY DEAN WITTER		162,894	145,000	162,894							162,894				455	07/15/2013	1FE
88731E-AF-7	TIME WARNER ENTMT CO L P DEB		08/12/2010	GOLDMAN, SACHS & CO.		3,885,120	3,000,000	3,000,786	2,973,169		718		718		2,973,888		911,232	911,232	231,708	03/15/2023	2FE
887317-AB-1	TIME WARNER INC		07/14/2010	TENDER OFFER		12,750,000	12,000,000	12,048,578	12,093,027		(27,038)		(27,038)		12,065,989		684,011	684,011	438,167	11/15/2011	2FE
88157G-AA-8	TMTS 2007-1SL A1		09/27/2010	SCHEDULED REDEMPTION		119,906	119,906	119,906	7,194	112,712			112,712		119,906				336	01/25/2038	4Z*
89578P-AD-1	TRIAD AUTO RECEIVABLES OWNER T		09/12/2010	SCHEDULED REDEMPTION		1,748,719	1,748,719	1,732,937	1,738,147		10,573		10,573		1,748,719				67,048	05/13/2013	2FE
89609G-AB-8	TRICAHUE LEASING LLC		08/26/2010	SCHEDULED REDEMPTION		134,180	134,180	134,180							134,180				1,968	02/26/2022	1Z
896518-AB-3	TRINITY HIGHER ED AUTH, INC. - TRUST 200		08/11/2010	CALLED @ 100.00000000		300,000	300,000	300,000	300,000						300,000				3,597	06/01/2040	1FE
896818-AB-7	TRIUMPH GROUP INC 2.625000% 10/01/2026		08/02/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		712,274	500,000	524,650	520,769		(7,045)		(7,045)		513,724		198,550	198,550	11,083	10/01/2026	4
05068M-67-9	U.S. BANCORP - RITS 2006-5 SERIES B		08/31/2010	DISTRIBUTION		32											32	32		04/10/2026	1FE
05068M-69-5	U.S. BANCORP - RITS 2006-6 SERIES B		09/16/2010	Various		23	4,000,000	19,690									23	23		04/10/2026	2FE
902730-AA-8	UHS ESCROW CORP		09/15/2010	OPPENHEIMER & CO. INC		252,500	250,000	250,000							250,000		2,500	2,500		10/01/2018	4FE
990846-9A-7	UNIVISION COMMUNICATIONS FIRST LIEN TERM		02/28/2008	DIRECT															1,385	09/29/2014	4FE
903207-AC-2	UPFC AUTO RECEIVABLES TRUST		09/15/2010	SCHEDULED REDEMPTION		1,535,034	1,535,034	1,542,230	1,540,147		(5,112)		(5,112)		1,535,034				68,415	07/15/2014	2FE
91160H-AA-5	US BANCORP		08/12/2010	MORGAN STANLEY DEAN WITTER		15,402,450	15,000,000	15,091,800	15,068,713		(18,950)		(18,950)		15,049,763		352,687	352,687	309,375	03/13/2012	1FE
919136-AA-9	VALEO IG CDO, CLASS A1 INVESTMENT GRAD	F	07/15/2010	SCHEDULED REDEMPTION		4,170,530	4,170,530	4,066,267			104,263		104,263		4,170,530				18,872	01/15/2013	1FE
927804-EZ-3	VIRGINIA ELECTRIC POWER		08/30/2010	BANK OF AMERICA		3,470,580	3,000,000	2,811,333	2,840,709		14,814		14,814		2,855,523		615,057	615,057	183,150	01/15/2016	1FE
92979A-AD-3	WACHOVIA AUTO LOAN OWNER TRUST		09/20/2010	SCHEDULED REDEMPTION		1,364,119	1,364,119	1,352,076	1,358,874		5,244		5,244		1,364,119				42,051	04/20/2012	1FE
92977F-AD-4	WACHOVIA AUTO OWNER TRUST		08/20/2010	SCHEDULED REDEMPTION		1,967,346	1,967,346	1,980,026	1,974,869		(7,523)		(7,523)		1,967,346				62,500	03/20/2013	1FE
933623-BR-0	WAMEGO KS PCR KS GAS & ELEC 04		08/05/2010	PRAGER MCCARTHY & SEALY		410,940	400,000	400,000	400,000						400,000		10,940	10,940	14,663	06/01/2031	2FE
92926W-AB-3	WAMU 2007-OA1 A1B		09/25/2010	SCHEDULED REDEMPTION		89,085	89,085	37,112	25,670	16,329	60,086		76,415		89,085				310	02/25/2047	6Z*
949744-AC-0	WELLS FARGO & COMPANY		08/16/2010	BARCLAYS BANK		5,137,964	5,000,000	4,998,700	4,998,997		254		254		4,999,251		138,713	138,713	72,014	06/15/2012	1FE
95082P-AH-8	WESCO INTERNATIONAL INC 6.000000% 09/15/		09/17/2010	GOLDMAN, SACHS & CO.		1,536,400	1,000,000	1,065,000	1,062,305		(5,789)		(5,789)		1,056,516		479,884	479,884	64,125	09/15/2029	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)
952355-AG-0	WEST CORP		09/30/2010	DEUTSCHE BANK SECURITIES		511,250	500,000	500,000							500,000		11,250	11,250		10/01/2018	1Z
961214-BH-5	WESTPAC BANKING CORP		07/26/2010	HSBC SECURITIES, INC.		5,280,650	5,000,000	4,994,900	4,995,187		489		489		4,995,676		284,974	284,974	193,667	02/27/2015	1FE
949808-AT-6	WFMBS 2003-J 2A5		09/01/2010	SCHEDULED REDEMPTION		735,472	735,472	723,751	725,306		10,167		10,167		735,472				23,533	10/25/2033	1Z*
94980S-AT-2	WFMBS 2006-9 1A18		09/01/2010	SCHEDULED REDEMPTION		1,168,612	1,168,612	1,107,260			61,352		61,352		1,168,612				33,095	08/25/2036	1Z*
94985A-AA-7	WFMBS 2006-AR15 A1		09/01/2010	Various		415,781	415,781	358,611			108,417		108,417		415,781				12,013	10/25/2036	1Z*
94984S-AA-9	WFMBS 2006-AR18 1A1		09/01/2010	Various		965,634	965,634	864,119			200,993		200,993		965,634				40,712	11/25/2036	1Z*
94985W-DN-8	WFMBS 2007-11 A85		09/01/2010	SCHEDULED REDEMPTION		319,013	319,013	284,220			34,792		34,792		319,013				7,527	08/25/2037	1Z*
94985W-DZ-1	WFMBS 2007-11 A96		09/01/2010	SCHEDULED REDEMPTION		782,882	782,882	704,594			78,288		78,288		782,882				22,386	08/25/2037	1Z*
94985L-AG-0	WFMBS 2007-13 A7		09/01/2010	Various		910,598	910,598	808,156			227,417		227,417		910,598				57,711	09/25/2037	1Z*
94985L-AH-8	WFMBS 2007-13 A8		09/01/2010	Various		588,853	588,853	517,087			107,236		107,236		588,853				17,753	09/25/2037	1Z*
97381W-AK-0	WINDSTREAM CORP		07/15/2010	CITIBANK		1,256,250	1,250,000	1,254,688			(2)		(2)		1,254,686		1,564	1,564	282	09/01/2018	3FE
92933B-AB-0	WMG ACQUISITION CORP		09/08/2010	OPPENHEIMER & CO. INC		2,301,750	2,200,000	2,387,000			(4,205)		(4,205)		2,382,795		(81,045)	(81,045)	51,089	06/15/2016	3FE
934548-AE-8	WMG ACQUSITION CORP		09/08/2010	Various		6,134,625	6,650,000	6,222,375	3,946,012		45,295		45,295		6,289,307		(154,682)	(154,682)	355,470	04/15/2014	4FE
748203-9A-6	WORLD COLOR USA TERM LOAN		07/02/2010	SCHEDULED REDEMPTION		1,989,167	1,989,167	1,814,715	1,814,260		174,907		174,907		1,989,167				87,658	07/21/2012	4FE
98156D-AD-9	WORLD OMNI AUTO RECEIVABLES TR		09/15/2010	SCHEDULED REDEMPTION		4,046,348	4,046,348	4,089,041	4,070,354		(24,006)		(24,006)		4,046,348				125,072	01/17/2012	1FE
98310W-AC-2	WYNDHAM WORLDWIDE 3.500000% 05/01/2012		09/29/2010	J. P. MORGAN SECURITIES, INC.		1,122,703	500,000	531,934	525,544		(8,219)		(8,219)		517,325		605,378	605,378	16,188	05/01/2012	3FE
98417E-AC-4	XSTRATA FINANCE CANADA		08/12/2010	MORGAN STANLEY DEAN WITTER		6,472,620	6,000,000	5,099,627	5,110,346		5,425		5,425		5,115,771		1,356,850	1,356,850	312,800	11/15/2037	2FE
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						1,189,232,518	1,192,760,347	1,155,063,222	973,623,461	19,259,778	13,608,048	402,746	32,465,080	166,603	1,160,374,916	(196,342)	29,053,945	28,857,603	28,678,791	XXX	XXX
97181#-HV-8	BORDERS GROUP SR SEC NTS		09/01/2010	SCHEDULED REDEMPTION		49,974	49,974	49,504	49,676		298		298		49,974				2,473	12/01/2017	2
836520-EQ-5	FIRST SOURCE CORP/CITY OF SO BEND		09/01/2010	SCHEDULED REDEMPTION		159,043	159,043	159,043	159,043						159,043				6,339	04/01/2012	1
31909@-AA-3	FIRST SOURCE CORP/FIRST BANK CNTR		09/01/2010	SCHEDULED REDEMPTION		47,785	47,785	47,785	47,785						47,785				2,384	04/01/2012	1
4199999. Bonds - Credit Tenant Loans						256,801	256,801	256,331	256,503		298		298		256,801				11,195	XXX	XXX
844030-AH-9	SOUTHERN UNION CO		09/30/2010	Various		2,388,950	2,665,000	2,655,278	2,278,575	376,735	10		376,745		2,655,320		(266,370)	(266,370)	175,283	11/01/2066	3FE
90261X-BY-7	UBS AG STAMFORD CT		07/14/2010	WARBURG DILLION READ LLC		2,117,140	2,000,000	1,800,479	1,826,654		11,547		11,547		1,838,201		278,939	278,939	118,806	07/15/2016	1FE
236363-AA-5	DANSKE BANK A/S		09/23/2010	BANK OF AMERICA		2,835,300	3,000,000	2,643,260	2,629,455		1,395		1,395		2,630,850		204,450	204,450	138,979	01/01/9999	2FE
4899999. Bonds - Hybrid Securities						7,341,390	7,665,000	7,099,016	6,734,684	376,735	12,951		389,686		7,124,370		217,020	217,020	433,068	XXX	XXX
8399997. Total - Bonds - Part 4						4,522,066,509	4,603,470,365	4,295,322,613	3,278,103,738	25,521,333	28,290,218	402,746	53,408,805	4,115,398	4,366,696,219	(4,047,525)	159,417,815	155,370,290	121,014,572	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						4,522,066,509	4,603,470,365	4,295,322,613	3,278,103,738	25,521,333	28,290,218	402,746	53,408,805	4,115,398	4,366,696,219	(4,047,525)	159,417,815	155,370,290	121,014,572	XXX	XXX
053611-30-7	AVERY DENNISON CORP		09/21/2010	LAZARD FRERES & COMPANY	39,400.000	1,532,689	0.00	1,970,907	1,524,780	444,719	357		445,076		1,969,856		(437,167)	(437,167)	116,353		RP3LFE
G16962-1Z-3	BUNGE LTD		09/01/2010	VARIOUS	0.000	2,521,720	2,521,720.00	2,521,720							2,521,720						P3LFE
12946P-40-3	CALENERGY CAPITAL TRST 2		07/29/2010	REDEMPTION	46,500.000	2,325,000	0.00	2,358,988	2,000,839		(7,257)		(7,257)		2,349,882		(24,882)	(24,882)	85,130		RP2LFE
391164-ZZ-6	GREAT PLAINS ENERGY INC		01/01/2010	VARIOUS	500,000.000	500,000	0.00	500,000	500,000						500,000						P3LZ
595017-AB-0	MICROCHIP TECHNOLOGY INC 2.125000% 12/15		09/29/2010	Various	0.000	2,179,225	2,000,000.00	2,017,896			(1,105)		(1,105)		2,016,792		162,433	162,433	32,315		RP3U
65339F-30-9	NEXTERA ENERGY INC		08/26/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH	10,000.000	524,512	0.00	492,500	493,957		1,547		1,547		495,504		29,008	29,008	20,938		RP1LFE
69351T-60-1	PPL CORPORATION		08/17/2010	DEUTSCHE BANK CAPITAL CORP.	20,000.000	1,119,621	0.00	1,019,700			(834)		(834)		1,018,866		100,755	100,755			RP2UZ
8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						10,702,767	XXX	10,881,711	4,519,576	444,719	(7,291)		437,428		10,872,620		(169,853)	(169,853)	254,736	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						10,702,767	XXX	10,881,711	4,519,576	444,719	(7,291)		437,428		10,872,620		(169,853)	(169,853)	254,736	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						10,702,767	XXX	10,881,711	4,519,576	444,719	(7,291)		437,428		10,872,620		(169,853)	(169,853)	254,736	XXX	XXX
88580F-10-9	3 PAR INC		09/27/2010	MERGER	3,540.000	116,820		34,642							34,642		82,178	82,178			L
88579Y-10-1	3M COMPANY		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	31,967.000	2,689,281		2,360,052	2,642,712	(282,660)			(282,660)		2,360,052		329,229	329,229	33,565		L
Q0015N-10-4	ABACUS PROPERTY GROUP	D	08/31/2010	DISTRIBUTION	0.000	6		6							6						U
H0010V-10-1	ABB LTD-REG CMN STK		07/29/2010	DISTRIBUTION	0.000	87,453		87,453							87,453						U
002824-10-0	ABBOTT LABS		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	98,837.000	4,970,804		4,293,918	5,336,210	(1,042,292)			(1,042,292)		4,293,918		676,886	676,886	126,511		L
002896-20-7	ABERCROMBIE + FITCH CO		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	10,740.000	399,813		268,066	374,289	(106,223)			(106,223)		268,066		131,748	131,748	3,759		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	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)
F00189-12-0	ACCOR EUR3		07/09/2010	DISTRIBUTION	0.000	218,681		218,681							218,681						U
H0023R-10-5	ACE LIMITED		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	38,700.000	2,037,927		1,998,313							1,998,313		39,614	39,614	12,771		L
00507V-10-9	ACTIVISION BLIZZARD INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	60,342.000	655,068		655,078	47,351	(5,603)			(5,603)		655,078		(10)	(10)	639		L
00751Y-10-6	ADVANCED AUTO PARTS INC.		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	6,280.000	343,044		284,814							284,814		58,231	58,231	377		L
00817Y-10-8	AETNA INC.		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	51,506.000	1,450,539		1,338,801	1,632,740	(293,940)			(293,940)		1,338,801		111,738	111,738			L
001055-10-2	AFLAC INC.		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	51,080.000	2,488,376		2,336,469	2,362,450	(25,981)			(25,981)		2,336,469		151,908	151,908	28,605		L
001084-10-2	AGCO CORP.		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	8,379.000	286,549		222,409	270,977	(48,568)			(48,568)		222,409		64,141	64,141			L
00846U-10-1	AGILENT TECHNOLOGIES INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	34,111.000	940,380		938,780	1,059,829	(121,049)			(121,049)		938,780		1,600	1,600			L
009158-10-6	AIR PRODUCTS & CHEM		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	24,520.000	1,828,452		1,769,474							1,769,474		58,979	58,979	12,015		L
009363-10-2	AIRGAS INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	6,520.000	424,438		412,926							412,926		11,512	11,512	1,434		L
00971T-10-1	AKAMAI TECHNOLOGIES		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	17,913.000	769,381		343,571	453,736	(110,165)			(110,165)		343,571		425,809	425,809			L
015271-10-9	ALEXANDRIA REAL ESTATE		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	2,340.000	160,584		126,025	150,439	(24,353)			(24,353)		126,025		34,559	34,559	2,308		L
015351-10-9	ALEXION PHARMACEUTICAL INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	740.000	41,742		33,468	36,127	(2,659)			(2,659)		33,468		8,274	8,274			L
017175-10-0	ALLEGHANY CORP.		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	340.000	98,734		85,827	87,768	(5,889)			(5,889)		85,827		12,907	12,907			L
017361-10-6	ALLEGHENY ENERGY INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	18,640.000	411,348		382,808							382,808		28,540	28,540	2,796		L
01741R-10-2	ALLEGHENY TECHNOLOGIES INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	8,799.000	391,640		327,892	393,931	(66,039)			(66,039)		327,892		63,747	63,747	3,168		L
018490-10-2	ALLERGAN I NC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	34,111.000	2,152,514		1,951,627	2,149,334	(197,707)			(197,707)		1,951,627		200,887	200,887	3,411		L
018581-10-8	ALLIANCE DATA SYSTEMS CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	6,220.000	360,424		350,750	401,750	(51,000)			(51,000)		350,750		9,675	9,675			L
018802-10-8	ALLIANT ENERGY CORP COM		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	9,960.000	345,373		270,647	301,390	(30,743)			(30,743)		270,647		74,726	74,726	11,803		L
02076X-10-2	ALPHA NATURAL RESOURCES		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	10,875.000	434,906		371,121	471,758	(100,636)			(100,636)		371,121		63,785	63,785			L
021441-10-0	ALTERA CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	33,039.000	836,375		575,308	747,673	(172,364)			(172,364)		575,308		261,066	261,066	5,286		L
023135-10-6	AMAZON COM INC		08/12/2010	Various	30,802.000	3,855,259		2,738,745	4,143,485	(1,404,740)			(1,404,740)		2,738,745		1,116,514	1,116,514			L
00163T-10-9	AMB PROPERTY CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	15,660.000	378,372		360,925	400,113	(38,641)			(38,641)		360,925		17,447	17,447	11,695		L
G02602-10-3	AMDOCS LTD		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	4,900.000	129,808		127,629	139,797	(12,168)			(12,168)		127,629		2,178	2,178			L
023608-10-2	AMEREN CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	24,800.000	663,292		627,018							627,018		36,274	36,274	9,548		L
025537-10-1	AMERICAN ELEC PWR INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	43,290.000	1,528,574		1,432,679	104,718	(9,451)			(9,451)		1,432,679		95,895	95,895	20,680		L
025816-10-9	AMERICAN EXPRESS CO		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	85,360.000	3,621,704		2,973,510	3,458,787	(485,278)			(485,278)		2,973,510		648,194	648,194	46,094		L
026874-78-4	AMERICAN INTL GROUP INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	1,500.000	55,733		44,403	44,970	(567)			(567)		44,403		11,329	11,329			L
027070-10-1	AMERICAN ITALIAN PASTA		07/27/2010	MERGER	2,480.000	131,440		71,696	86,279	(14,583)			(14,583)		71,696		59,744	59,744			L
029912-20-1	AMERICAN TOWER CORP		08/16/2010	Various	55,748.000	2,552,198		1,828,895	2,408,871	(579,977)			(579,977)		1,828,895		723,304	723,304			L
030420-10-3	AMERICAN WATER WORKS CO INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	17,831.000	403,507		367,181	211,102	(23,812)			(23,812)		367,181		36,326	36,326	5,723		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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 During Year	Maturity Date	NAIC Designation or Market Indicator (a)
03076C-10-6	AMERIPRISE FINL INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	33,340.000	1,425,951		1,238,377	1,294,259	(55,882)			(55,882)		1,238,377		187,574	187,574	17,670		L
03073E-10-5	AMERISOURCEBERGEN CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	31,013.000	900,912		704,867	808,509	(103,642)			(103,642)		704,867		196,045	196,045	4,962		L
031100-10-0	AMETEK INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	8,251.000	358,337		333,325	76,136	(9,855)			(9,855)		333,325		25,011	25,011	615		L
031162-10-0	AMGEN INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	7,500.000	407,757		381,008	424,275	(43,267)			(43,267)		381,008		26,749	26,749			L
032511-10-7	ANADARKO PETE CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	47,588.000	2,475,124		2,154,426	2,970,443	(845,143)			(845,143)		2,125,300		349,825	349,825	8,566		L
032654-10-5	ANALOG DEVICES INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	30,060.000	849,397		871,145							871,145		(21,748)	(21,748)	6,613		L
035710-40-9	ANNALY CAPITAL MANAGEMENT IN		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	60,080.000	1,068,138		1,048,600	1,042,388	6,212			6,212		1,048,600		19,538	19,538	124,966		L
037411-10-5	APACHE CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	32,436.000	2,992,209		1,993,983	3,346,422	(1,352,440)			(1,352,440)		1,993,983		998,227	998,227	14,596		L
037833-10-0	APPLE INC.		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	95,918.000	24,109,100		18,017,016	20,225,269	(2,208,254)			(2,208,254)		18,017,016		6,092,084	6,092,084			L
03836W-10-3	AQUA AMERICA INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	20,174.000	391,896		336,829	353,247	(16,418)			(16,418)		336,829		55,066	55,066	5,850		L
G0450A-10-5	ARCH CAPITAL GROUP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	6,800.000	524,928		470,982	486,540	(15,558)			(15,558)		470,982		53,946	53,946			L
039380-10-0	ARCH COAL INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	16,660.000	407,887		391,168	370,685	20,483			20,483		391,168		16,718	16,718	3,165		L
039483-20-1	ARCHER DANIELS		09/10/2010	Various	50,000.000	2,101,424		2,167,500	2,180,500	75,708	116,847		192,555		2,373,055		(271,631)	(271,631)	117,188		L
039483-10-2	ARCHER DANIELS MIDLAND CO		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	64,720.000	1,958,181		1,751,349							1,751,349		206,831	206,831	9,708		L
040049-10-8	ARENA RESOURCES INC		07/22/2010	Various	4,320.000	155,232		146,511							146,511		8,721	8,721			L
040149-10-6	ARGON ST INC		08/05/2010	MERGER	2,880.000	99,360		55,911	62,554	(6,642)			(6,642)		55,911		43,449	43,449			L
Q0538G-10-7	ARROW ENERGY		07/30/2010	Various	54,960.000	249,082		205,202	166,277	(8,371)			(8,371)	7,059	205,202	(361)	44,241	43,880			U
Y0261Y-10-2	ASCOTT RESIDENCE TRUST	D	08/31/2010	DISTRIBUTION	0.000	1,656		1,656							1,656						U
04621X-10-8	ASSURANT I NC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	12,400.000	456,229		370,417	365,552	4,865			4,865		370,417		85,812	85,812	3,844		L
00206R-10-2	AT&T INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	625,880.000	16,729,490		16,057,953							16,057,953		671,537	671,537	262,870		L
052769-10-6	AUTODESK INCORPORATED		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	25,060.000	685,615		636,553	636,775	(222)			(222)		636,553		49,062	49,062			L
052800-10-9	AUTOLIV INV		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	340.000	18,635		12,175	14,742	(2,567)			(2,567)		12,175		6,460	6,460	102		L
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	9,490.000	379,708		366,378	406,362	(39,984)			(39,984)		366,378		13,330	13,330	9,680		L
05329W-10-2	AUTONATION INC DEL		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	11,860.000	273,583		243,887							243,887		29,696	29,696			L
053332-10-2	AUTOZONE INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	2,574.000	531,425		370,551	406,872	(36,322)			(36,322)		370,551		160,875	160,875			L
Y0486S-10-4	AVAGO TECHNOLOGIES LTD		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	1,447.000	29,733		24,700	26,466	(1,765)			(1,765)		24,700		5,033	5,033			U
053484-10-1	AVALONBAY CMNTYS INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	10,740.000	1,089,401		797,526	881,861	(84,336)			(84,336)		797,526		291,875	291,875	28,756		L
054303-10-2	AVON PRODS INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	50,040.000	1,479,132		1,444,875							1,444,875		34,257	34,257	11,009		L
05615F-10-2	BABCOCK AND WILCOX CO		08/17/2010	DIRECT	0.500	11		10							10		2	2			L
G0689Q-15-2	BABCOCK INTERNATIONAL GROUP PLC	D	08/09/2010	VARIOUS	0.720			7							7		(7)	(7)			U
057224-10-7	BAKER HUGHES INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	46,514.000	1,858,166		1,664,736	1,882,887	(218,151)			(218,151)		1,664,736		193,430	193,430	20,931		L
058498-10-6	BALL CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	9,100.000	519,043		474,438	470,470	3,968			3,968		474,438		44,606	44,606	1,820		L
E16100-36-9	BANCO DE VALENCIA	D	08/11/2010	Various	0.630	635		634							634		1	1			U
E19550-20-6	BANCO POPULAR ESPANOL		07/15/2010	Various	0.580	12,340		12,340							12,340						U

SCHEDULE D - PART 4

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

1	2	3	4	5	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)
Y06988-13-6	BANK OF COMMUNICATIONS RIGHTS	D	07/06/2010	INSTINET HONG KONG	87,750.000	33,060											33,060	33,060			U
M16502-13-6	BANK OF CYPRUS RIGHTS	D	09/30/2010	CREDIT SUISSE INTERNATIONAL	40,354.000	25,563											25,563	25,563			U
067383-10-9	BARD (C.R.) INC.		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	10,908.000	868,027		844,040	849,733	(5,693)			(5,693)		844,040		23,986	23,986	5,672		L
073302-10-1	BE AEROSPACE		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	600.000	16,573		12,632	14,100	(1,468)			(1,468)		12,632		3,942	3,942			L
075887-10-9	BECTON DICKINSON		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	25,047.000	1,775,174		1,718,885	1,975,206	(256,321)			(256,321)		1,718,885		56,288	56,288	27,802		L
075896-10-0	BED BATH & BEYOND INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	22,298.000	834,979		806,424	861,372	(54,948)			(54,948)		806,424		28,555	28,555			L
09062X-10-3	BIOGEN IDEC INC.		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	31,241.000	1,766,418		1,552,618	1,671,394	(118,775)			(118,775)		1,552,618		213,799	213,799			L
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	2,000.000	41,469		34,859	37,620	(2,761)			(2,761)		34,859		6,610	6,610			L
097023-10-5	BOEING CO		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	74,474.000	4,828,857		3,776,339	4,031,278	(254,939)			(254,939)		3,776,339		1,052,518	1,052,518	93,837		L
Q16969-10-9	BORAL LIMITED NPV		08/27/2010	DISTRIBUTION	0.000	966		966							966						U
099724-10-6	BORG WARNER INC.		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	11,720.000	532,158		472,279							472,279		59,879	59,879			L
101121-10-1	BOSTON PPTYS INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	17,580.000	1,440,073		1,153,790	1,179,091	(22,825)			(22,825)		1,153,790		286,283	286,283	19,657		L
110122-10-8	BRISTOL MYERS SQUIBB CO		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	188,305.000	4,948,930		4,476,416	4,754,701	(309,121)			(309,121)		4,445,580		503,350	503,350	180,773		L
111320-10-7	BROADCOM CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	46,720.000	1,527,587		1,572,142							1,572,142		(44,555)	(44,555)	3,738		L
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	5,640.000	112,325		93,511	127,238	(33,727)			(33,727)		93,511		18,814	18,814	2,369		L
112463-10-4	BROOKDALE SENIOR LIVING INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	760.000	10,718		7,402	13,824	(6,422)			(6,422)		7,402		3,316	3,316			L
118759-10-9	BUCYRUS INTERNATIONAL INC CL A		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	108.000	6,329		1,667	6,088	(4,421)			(4,421)		1,667		4,662	4,662	8		L
G16962-10-5	BUNGE LTD		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	15,960.000	861,851		823,948							823,948		37,903	37,903	3,352		L
126117-10-0	C N A FINANCIAL CORP.		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	4,120.000	112,916		93,791	98,880	(5,089)			(5,089)		93,791		19,125	19,125			L
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	14,560.000	943,383		887,435							887,435		55,948	55,948	3,640		L
12686C-10-9	CABLEVISION SYSTEMS		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	24,040.000	620,529		591,600							591,600		28,929	28,929	6,010		L
131347-30-4	CALPINE CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	11,200.000	140,602		122,975	123,200	(225)			(225)		122,975		17,628	17,628			L
134429-10-9	CAMPBELL SOUP CO		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	24,052.000	867,466		853,318	94,539	(5,368)			(5,368)		853,318		14,149	14,149	8,153		L
14040H-10-5	CAPITAL ONE FINL CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	46,198.000	1,799,479		1,776,147	1,771,231	4,915			4,915		1,776,147		23,332	23,332	6,930		L
14149Y-10-8	CARDINAL HEALTH INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	26,732.000	843,001		729,687	861,840	(132,153)			(132,153)		729,687		113,314	113,314	14,569		L
143658-30-0	CARNIVAL CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	42,911.000	1,404,286		1,359,850	1,359,850						1,359,850		44,436	44,436	8,582		L
149123-10-1	CATERPILLAR INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	66,460.000	4,492,680		3,589,186	3,787,555	(198,370)			(198,370)		3,589,186		903,494	903,494	85,069		L
151020-10-4	CELGENE CORP.		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	51,199.000	2,864,664		2,737,645	2,850,760	(113,115)			(113,115)		2,737,645		127,018	127,018			L
15189T-10-7	CENTERPOINT ENERGY INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	36,420.000	527,280		461,755	528,454	(66,700)			(66,700)		461,755		65,525	65,525	21,306		L
156700-10-6	CENTURYLINK INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	30,040.000	1,081,254		1,014,616							1,014,616		66,637	66,637	21,779		L

STATEMENT AS OF SEPTEMBER 30, 2010 OF THE ALLSTATE 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)
156708-10-9	CEPHALON INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	4,500.000	264,308		253,893	280,845	(26,952)			(26,952)		253,893		10,415	10,415			L
125269-10-0	CF INDUSTRIES HOLDINGS		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	4,880.000	410,215		354,671							354,671		55,544	55,544	976		L
Q2308C-12-6	CHARTER HALL OFFICE REIT	D	09/29/2010	VARIOUS	0.400			1							1		(1)	(1)			U
165167-10-7	CHESAPEAKE ENERGY CORP		09/21/2010	J. P. MORGAN SECURITIES, INC.	25,000.000	543,141		536,240	647,000	(110,760)			(110,760)		536,240		6,901	6,901	5,625		L
G21112-10-0	CHLORIDE GROUP PLC	D	09/03/2010	MERGER	21,451.000	124,385		106,176							106,176	8,075	10,135	18,210	1,125		U
171232-10-1	CHUBB CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	36,553.000	1,933,994		1,875,625	146,409	(654)			(654)		1,875,620		58,373	58,373	15,668		L
172062-10-1	CINCINNATI FINL CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	15,740.000	418,227		409,423	413,018	(3,595)			(3,595)		409,423		8,804	8,804	18,652		L
17275R-10-2	CISCO SYS INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	237,744.000	5,101,306		5,120,814	5,691,591	(570,777)			(570,777)		5,120,814		(19,509)	(19,509)			L
172967-10-1	CITIGROUP INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	225,960.000	874,699		742,550	747,928	(5,378)			(5,378)		742,550		132,149	132,149			L
177376-10-0	CITRIX SYS INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	17,983.000	1,001,437		668,127	748,273	(80,145)			(80,145)		668,127		333,309	333,309			L
178566-10-5	CITY NATIONAL CORP.		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	2,780.000	146,994		109,202	126,768	(17,566)			(17,566)		109,202		37,792	37,792	834		L
12561E-10-5	CKE RESTAURANTS INC		07/12/2010	MERGER	5,320.000	66,766		66,108							66,108		658	658			L
18683K-10-1	CLIFFS NATURAL RESOURCES INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	14,960.000	878,000		571,358	689,506	(118,148)			(118,148)		571,358		306,641	306,641	5,498		L
189054-10-9	CLOROX CO		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	12,742.000	820,807		799,783	85,522	(4,906)			(4,906)		799,783		21,024	21,024	8,410		L
191219-10-4	COCA COLA ENTERPRISES INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	56,496.000	1,605,776		1,178,683	1,197,715	(19,033)			(19,033)		1,178,683		427,093	427,093	10,169		L
191216-10-0	COCA COLA CO.		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	275,800.000	15,354,051		14,830,400							14,830,400		523,650	523,650	121,352		L
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	32,295.000	1,898,681		1,219,688	1,462,964	(243,276)			(243,276)		1,219,688		678,994	678,994			L
194162-10-3	COLGATE PALMOLIVE CO		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	9,430.000	725,787		689,427	774,675	(85,247)			(85,247)		689,427		36,360	36,360	14,145		L
20030N-10-1	COMCAST CORP NEW CL A		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	224,997.000	4,066,145		3,466,371	3,793,449	(327,078)			(327,078)		3,466,371		599,773	599,773	63,787		L
20030N-20-0	COMCAST CORP. CLASS A SPECIAL		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	6,700.000	113,820		102,185	107,267	(5,082)			(5,082)		102,185		11,635	11,635	1,899		L
203668-10-8	COMMUNITY HEALTH SYSTEMS		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	2,583.000	79,954		65,221	91,955	(26,734)			(26,734)		65,221		14,733	14,733			L
F2005M-17-1	COMPAGNIE D ST GOGAIN SA RIGHTS	D	07/06/2010	DIRECT	32,970.000																U
205887-10-2	CONAGRA INC		09/21/2010	Various	51,067.000	1,110,184		1,078,639	1,177,094	(98,455)			(98,455)		1,078,639		31,544	31,544	30,640		L
20825C-10-4	CONOCOPHILLIPS		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	11,660.000	645,392		545,805	595,476	(49,672)			(49,672)		545,805		99,588	99,588	18,656		L
209115-10-4	CONSOLIDATED EDISON INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	27,926.000	1,335,455		1,199,969	653,556	(63,086)			(63,086)		1,199,969		135,486	135,486	17,119		L
210795-30-8	CONTINENTAL AIRLINES		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	1,600.000	36,349		27,228	28,672	(1,444)			(1,444)		27,228		9,121	9,121			L
P31076-10-5	COPA HOLDINGS SA, CLASS A		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	1,800.000	93,050		84,976	98,046	(13,070)			(13,070)		84,976		8,074	8,074	1,962		L
219023-10-8	CORN PRODUCTS INTL INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	2,920.000	94,685		88,781	85,352	3,430			3,430		88,781		5,904	5,904	1,226		L
219141-10-8	CORNELL COMPANIES INC		08/12/2010	MERGER	1,660.000	46,570		46,026							46,026		544	544			L
22160K-10-5	COSTCO WHS L CORP NEW		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	2,900.000	161,439		140,046	171,593	(31,547)			(31,547)		140,046		21,393	21,393	1,711		L
222795-10-6	COUSINS PROPERTY		09/21/2010	Various	0.330	780		780							780						L
224399-10-5	CRANE CO.		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	600.000	20,976		16,478	18,372	(1,895)			(1,895)		16,478		4,498	4,498	240		L
225447-10-1	CREE INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	4,000.000	235,110		167,502	225,480	(57,978)			(57,978)		167,502		67,608	67,608			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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)
228227-10-4	CROWN CASTLE INTL		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	29,656.000	1,150,977		893,540	1,157,770	(264,230)			(264,230)		893,540		257,437	257,437			L
228368-10-6	CROWN HOLDINGS INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	16,160.000	452,922		418,027	413,373	4,655			4,655		418,027		34,894	34,894			L
231021-10-6	CUMMINS IN C		08/30/2010	Various	20,246.000	1,569,430		970,374	928,482	41,892			41,892		970,374		599,056	599,056	7,086		L
23251J-10-6	CYBERSOURCE CORP		07/22/2010	MERGER	7,240.000	188,240		185,545							185,545		2,695	2,695			L
23331A-10-9	D R HORTON INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	30,426.000	312,963		284,787	330,731	(45,943)			(45,943)		284,787		28,175	28,175	3,423		L
235851-10-2	DANAHER CO RP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	57,444.000	2,139,052		1,973,719	2,159,894	(186,175)			(186,175)		1,973,719		165,333	165,333	3,447		L
237194-10-5	DARDEN RESTAURANTS INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	10,500.000	424,566		345,203	368,235	(23,032)			(23,032)		345,203		79,362	79,362	8,610		L
242370-10-4	DEAN FOODS CO		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	25,200.000	259,568		245,221							245,221		14,347	14,347			L
244199-10-5	DEERE & CO.		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	46,072.000	3,009,469		2,034,645	2,492,034	(457,389)			(457,389)		2,034,645		974,824	974,824	39,622		L
24522P-10-3	DEL MONTE FOODS CO		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	10,360.000	135,271		114,823	117,482	(2,659)			(2,659)		114,823		20,448	20,448	1,968		L
247361-70-2	DELTA AIR LINES, INC.		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	22,191.000	254,262		148,335	252,534	(104,198)			(104,198)		148,335		105,927	105,927			U
D17922-42-4	DEUTSCHE BANK RIGHTS	D	09/29/2010	MERRILL LYNCH INTERNATIONAL	52,146.000	224,865											224,865	224,865			U
25490A-10-1	DIRECTV		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	98,026.000	3,775,721		2,646,965	3,269,167	(622,202)			(622,202)		2,646,965		1,128,756	1,128,756			L
25470F-30-2	DISCOVERY COMMUNICATIONS CL C		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	15,723.000	512,629		272,346	416,974	(144,628)			(144,628)		272,346		240,283	240,283			L
25470M-10-9	DISH NETWORK CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	984.000	17,566		13,673	20,438	(6,764)			(6,764)		13,673		3,893	3,893			L
254687-10-6	DISNEY WALT CO		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	53,145.000	1,808,015		1,658,812	1,559,707	(55,114)			(55,114)		1,658,812		149,203	149,203	16,927		L
25659T-10-7	DOLBY LABORATORIES CL A		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	5,864.000	344,631		211,143	279,889	(68,746)			(68,746)		211,143		133,488	133,488			L
256746-10-8	DOLLAR TREE INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	12,120.000	514,207		491,622							491,622		22,585	22,585			L
25746U-10-9	DOMINION RES INC VA		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	71,190.000	3,104,401		2,521,422	2,770,715	(249,293)			(249,293)		2,521,422		582,979	582,979	65,139		L
260003-10-8	DOVER CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	20,180.000	938,382		804,403	839,690	(35,287)			(35,287)		804,403		133,979	133,979	10,494		L
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	48,280.000	1,770,760		1,068,468	1,366,324	(297,856)			(297,856)		1,068,468		702,292	702,292	26,554		L
233326-10-7	DST SYSTEMS INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	5,913.000	245,709		217,008	257,511	(40,503)			(40,503)		217,008		28,701	28,701	1,774		L
233331-10-7	DTE ENERGY CO		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	18,180.000	840,847		666,933	792,466	(125,534)			(125,534)		666,933		173,915	173,915	28,906		L
263534-10-9	DU PONT (E.I.) DE NEMOURS		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	99,880.000	4,067,574		3,402,430	3,362,960	39,470			39,470		3,402,430		665,144	665,144	122,852		L
26441C-10-5	DUKE ENERGY HLDG CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	129,220.000	2,208,991		2,193,962							2,193,962		15,030	15,030	62,672		L
26817C-10-1	DYNCORP INTERNATIONAL INC A		07/07/2010	MERGER	4,140.000	72,657		69,511							69,511		3,146	3,146			L
278058-10-2	EATON CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	14,289.000	1,080,069		853,273	909,066	(55,794)			(55,794)		853,273		226,796	226,796	22,577		L
278265-10-3	EATON VANCE CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	15,847.000	456,235		403,198	481,907	(78,709)			(78,709)		403,198		53,037	53,037	7,607		L
278642-10-3	EBAY INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	22,655.000	488,789		382,827	533,299	(150,472)			(150,472)		382,827		105,963	105,963			L
278856-10-9	ECLIPSYS CORP		08/24/2010	MERGER	6,280.000	131,654		121,261							121,261		10,393	10,393			L
28176E-10-8	EDWARDS LIFESCIENCES CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	11,040.000	634,508		552,052							552,052		82,456	82,456			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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)
28336L-10-9	EL PASO CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	84,867.000	992,757		882,145	834,243	47,902			47,902		882,145		110,612	110,612	2,197		L
532457-10-8	ELI LILLY & CO		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	122,992.000	4,504,850		4,326,370	276,110	(22,809)			(22,809)		4,326,370		178,481	178,481	124,321		L
268648-10-2	EMC CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	217,502.000	4,064,674		3,578,256	3,247,009	(264,930)			(264,930)		3,578,256		486,418	486,418			L
291011-10-4	EMERSON ELEC CO		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	80,181.000	3,866,583		3,113,428	3,415,711	(302,282)			(302,282)		3,113,428		753,155	753,155	80,582		L
29266R-10-8	ENERGIZER HOLDINGS INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	9,700.000	602,170		561,034							561,034		41,135	41,135			L
29364G-10-3	ENTERGY CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	20,520.000	1,600,040		1,599,111							1,599,111		929	929	17,032		L
26875P-10-1	EOG RESOUR CES INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	27,027.000	2,603,989		2,198,270	2,629,727	(431,458)			(431,458)		2,198,270		405,719	405,719	12,297		L
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	34,360.000	1,536,718		1,041,499	1,160,681	(119,182)			(119,182)		1,041,499		495,220	495,220	34,790		L
29530P-10-2	ERIE IDEMNITY CO CL A		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	260.000	13,064		9,621	10,145	(524)			(524)		9,621		3,443	3,443	374		L
518439-10-4	ESTEE LAUDER COS.		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	12,940.000	749,900		519,853	625,778	(105,926)			(105,926)		519,853		230,048	230,048			L
MM0001-PF-0	EURAZEO RIGHTS	D	06/22/2010	DIRECT	10.000	31											31	31			U
26928A-20-0	EV3 INC		07/12/2010	MERGER	7,480.000	168,300		94,234	99,783	(5,549)			(5,549)		94,234		74,066	74,066			L
G3223R-10-8	EVEREST RE GROUP LTD		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	4,340.000	340,926		334,427							334,427		6,498	6,498	2,083		L
30212P-10-5	EXPEDIA IN C DEL		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	15,560.000	366,500		362,648							362,648		3,853	3,853	1,089		L
302130-10-9	EXPEDITORS INTL WA INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	19,702.000	803,822		668,105	684,250	(16,145)			(16,145)		668,105		135,717	135,717	3,940		L
302182-10-0	EXPRESS SCRIPTS INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	56,944.000	2,602,143		2,235,728	2,461,404	(225,676)			(225,676)		2,235,728		366,415	366,415			L
30231G-10-2	EXXON MOBIL CORP		08/12/2010	Various	44,039.540	2,653,274		2,602,737							2,602,737		50,537	50,537	19,377		L
Y2401G-11-6	EZRA HOLDINGS LTD RIGHTS	D	09/27/2010	MERRILL LYNCH DIRECT	14,800.000	6,412											6,412	6,412			U
302491-30-3	F M C CORP.		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	7,288.000	443,608		342,455	406,379	(63,924)			(63,924)		342,455		101,153	101,153	2,733		L
307000-10-9	FAMILY DOLLAR STORE		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	10,703.000	456,428		299,063	297,864	1,199			1,199		299,063		157,365	157,365	3,318		L
313549-40-4	FEDERAL MOGUL CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	2,180.000	38,735		28,727	37,714	(8,987)			(8,987)		28,727		10,009	10,009			L
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	6,820.000	529,402		416,739	461,850	(44,482)			(44,482)		416,739		112,663	112,663	12,528		L
31428X-10-6	FEDEX CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	30,095.000	2,458,413		2,358,664	2,511,428	(152,763)			(152,763)		2,358,664		99,748	99,748	10,232		L
316773-10-0	FIFTH THIRD BANCORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	81,500.000	992,384		833,701	794,625	39,076			39,076		833,701		158,683	158,683	2,445		L
320517-10-5	FIRST HORIZON NATL CORP		09/08/2010	Various	0.210	5,661		5,662							5,662		(1)	(1)			L
337932-10-7	FIRSTENERGY CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	31,040.000	1,113,082		1,116,527							1,116,527		(3,446)	(3,446)	17,072		L
F42399-10-9	FONCIERE DES REGIONS		07/13/2010	DISTRIBUTION	0.000	13,282		13,282							13,282						U
F3832Y-16-4	FONCIERE DES RIGHTS	D	07/14/2010	DIRECT	2,420.000																U
344912-10-0	FOOTSTAR INC		09/21/2010	DISTRIBUTION	0.000	196											196	196			U
345370-86-0	FORD MTR C O DEL		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	308,960.000	3,778,486		2,385,140	3,089,600	(704,460)			(704,460)		2,385,140		1,393,346	1,393,346			L
345838-10-6	FOREST LABS INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	17,060.000	478,075		465,168							465,168		12,906	12,906			L
35906A-10-8	FRONTIER COMMUNICATIONS CORP		08/12/2010	Various	8,820.880	67,048		62,306	68,884	(6,585)			(6,585)		62,306		4,741	4,741	4,410		L
E54667-13-9	GAMESA CORP TECH RIGHTS	D	07/08/2010	UBS AG	14,183.000	2,029											2,029	2,029			U
369604-10-3	GENERAL EL EC CO		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	167,800.000	2,600,403		2,585,932	2,538,814	47,118			47,118		2,585,932		14,471	14,471	33,560		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	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 During Year	Maturity Date	NAIC Designation or Market Indicator (a)
370334-10-4	GENERAL MLS INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	41,212.000	1,411,199		1,275,884	1,459,111	(183,227)			(183,227)		1,275,884		135,314	135,314	31,733		L
371901-10-9	GENTEX CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	2,140.000	38,900		31,886	38,199	(6,313)			(6,313)		31,886		7,014	7,014	706		L
372917-10-4	GENZYME CORP.		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	28,133.000	1,863,873		1,544,366	991,619	138,571			138,571		1,544,366		319,506	319,506			L
37373P-10-5	GERDAU AMERISTEEL COM NPV	C	09/01/2010	MERGER	12,600.000	129,976		137,604							137,604	(1,297)	(6,331)	(7,628)			U
382388-10-6	GOODRICH CORPORATION		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	1,291.000	91,594		68,681	82,947	(14,266)			(14,266)		68,681		22,912	22,912	1,046		L
38259P-50-8	GOOGLE INC.		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	3,017.000	1,481,643		1,399,858	1,870,480	(470,622)			(470,622)		1,399,858		81,785	81,785			L
Q4252X-10-6	GPT GROUP		07/13/2010	VARIOUS	0.800			2	2						2		(2)	(2)			U
406216-10-1	HALLIBURTON CO		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	96,783.000	2,753,740		2,697,197	2,912,200	(215,004)			(215,004)		2,697,197		56,543	56,543	17,421		L
411310-10-5	HANSEN NATURAL CORP.		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	18,140.000	810,567		705,299	314,880	(6,181)			(6,181)		705,299		105,267	105,267			L
413875-10-5	HARRIS CORP.		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	6,580.000	288,666		246,183	312,879	(66,696)			(66,696)		246,183		42,483	42,483	2,895		L
418056-10-7	HASBRO INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	16,100.000	680,378		458,504	516,166	(57,662)			(57,662)		458,504		221,874	221,874	11,270		L
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES, INC.		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	7,420.000	176,988		138,196	155,078	(16,882)			(16,882)		138,196		38,792	38,792	4,600		L
404132-10-2	HCC INSURANCE HOLDINGS INC		08/16/2010	LAZARD FRERES & COMPANY	1,692.000	42,469		38,513							38,513		3,957	3,957	685		L
40414L-10-9	HCP INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	28,240.000	973,583		957,068							957,068		16,515	16,515	13,132		L
42217K-10-6	HEALTH CAR E REIT INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	9,160.000	409,199		393,822							393,822		15,376	15,376	6,320		L
42222G-10-8	HEALTH NET INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	1,256.000	32,466		15,587	29,252	(13,665)			(13,665)		15,587		16,879	16,879			L
421924-10-1	HEALTHSOUTH CORP		08/09/2010	DISTRIBUTION	0.000	13,625											13,625	13,625			U
D3166C-14-5	HEIDELBERGER DRUCK RIGHTS	D	09/17/2010	CREDIT SUISSE	7,592.000	11,992											11,992	11,992			L
423452-10-1	HELMERICH & PAYNE, INC.		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	11,660.000	441,933		430,191							430,191		11,742	11,742	1,283		L
G4412G-10-1	HERBALIFE LTD		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	2,040.000	110,588		75,594	82,763	(7,169)			(7,169)		75,594		34,994	34,994	1,326		L
427866-10-8	HERSHEY COMPANY		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	19,083.000	879,528		745,669	682,981	62,688			62,688		745,669		133,860	133,860	12,213		L
423074-10-3	HJ HEINZ CO		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	48,520.000	2,193,319		1,963,733	2,074,715	(117,303)			(117,303)		1,957,412		235,907	235,907	62,591		L
437076-10-2	HOME DEPOT INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	34,002.000	938,201		858,087	983,678	(125,591)			(125,591)		858,087		80,114	80,114	16,066		L
438516-10-6	HONEYWELL INTERNATIONAL INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	84,117.000	3,476,463		2,944,876	3,297,386	(352,511)			(352,511)		2,944,876		531,587	531,587	50,891		L
440452-10-0	HORMEL FOODS CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	8,055.000	343,303		261,385	309,715	(48,330)			(48,330)		261,385		81,918	81,918	5,075		L
44107P-10-4	HOST HOTELS & RESORTS INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	69,282.000	954,586		587,196	808,521	(221,325)			(221,325)		587,196		367,390	367,390	1,386		L
444859-10-2	HUMANA INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	19,366.000	950,692		680,215	849,974	(169,759)			(169,759)		680,215		270,477	270,477			L
451734-10-7	IHS INC CL A		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	4,056.000	248,163		199,190	222,309	(23,119)			(23,119)		199,190		48,973	48,973			L
452327-10-9	ILLUMINA INC		09/30/2010	Various	49,298.000	2,382,364		1,439,403	1,439,876	(98,421)			(98,421)		1,439,403		942,961	942,961			L
45822P-10-5	INTEGRYS E NERGY GROUP INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	7,820.000	375,458		275,158	328,362	(53,203)			(53,203)		275,158		100,300	100,300	10,635		L
458140-10-0	INTEL CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	129,855.000	2,533,688		2,358,728	2,649,042	(290,314)			(290,314)		2,358,728		174,959	174,959	61,357		L
45840J-10-7	INTERACTIVE DATA CORP		07/29/2010	MERGER	3,540.000	119,864		116,183							116,183		3,682	3,682			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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)
45865V-10-0	INTERCONTINENTALEXC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	4,480.000	451,077		453,654	503,104	(49,450)			(49,450)		453,654		(2,577)	(2,577)			L
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	142,425.000	18,276,052		17,809,770	5,676,479	(494,927)			(494,927)		17,809,770		466,281	466,281	144,614		L
460690-10-0	INTERPUBLIC GROUP OF COS INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	45,582.000	394,747		306,964	336,395	(29,432)			(29,432)		306,964		87,784	87,784			L
459506-10-1	INTRNTNL F LAVRS + FRAGRNCS INCCOM		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	8,600.000	393,193		333,496	353,804	(20,308)			(20,308)		333,496		59,697	59,697	6,450		L
461202-10-3	INTUIT INC.		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	33,564.000	1,293,625		967,846	1,030,750	(62,905)			(62,905)		967,846		325,780	325,780			L
46120E-60-2	INTUITIVE SURGICAL INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	4,120.000	1,302,076		1,022,689	1,249,678	(226,989)			(226,989)		1,022,689		279,387	279,387			L
46122E-10-5	INVENTIV HEALTH INC		08/05/2010	MERGER	3,700.000	96,385		93,306							93,306		3,079	3,079			L
464286-83-0	ISHARES MSCI MALAYSIA		08/10/2010	DIRECT	175,700.000	2,164,624		1,559,144	1,865,934	(306,790)			(306,790)		1,559,144		605,480	605,480	19,183		L
464286-77-2	ISHARES MSCI SOUTH KOREA		08/10/2010	DIRECT	58,500.000	2,926,755		2,099,267	2,786,940	(687,673)			(687,673)		2,099,267		827,488	827,488	15,949		L
465685-10-5	ITC HOLDINGS		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	4,460.000	254,920		201,227	232,321	(31,094)			(31,094)		201,227		53,693	53,693	2,854		L
472319-10-2	JEFFERIES GROUP INC NEW		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	13,622.000	320,321		245,285	323,250	(77,965)			(77,965)		245,285		75,036	75,036	3,065		L
478160-10-4	JOHNSON & JOHNSON		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	9,700.000	567,165		546,085	624,777	(78,692)			(78,692)		546,085		21,080	21,080	9,991		L
478366-10-7	JOHNSON CONTROLS INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	72,280.000	2,023,379		1,944,583	1,968,907	(24,324)			(24,324)		1,944,583		78,796	78,796	28,189		L
481165-10-8	JOY GLOBAL INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	9,944.000	564,784		239,966	513,011	(273,045)			(273,045)		239,966		324,818	324,818	3,480		L
48203R-10-4	JUNIPER NETWORKS INC		08/12/2010	Various	71,299.000	1,866,840		1,733,985	1,901,544	(167,560)			(167,560)		1,733,985		132,855	132,855			L
48242W-10-6	KBR INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	16,400.000	372,246		356,216							356,216		16,030	16,030	820		L
Y4722Z-12-0	KEPPEL CORP		07/01/2010	DISTRIBUTION	0.000	17,554		17,554							17,554						U
493267-10-8	KEYCORP NEW COM		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	36,680.000	286,576		232,006	203,574	28,432			28,432		232,006		54,570	54,570	734		L
KGRB66-J4-F	K-GREEN TRYST	D	07/02/2010	INSTINET	22,400.000	17,055		17,554							17,554	(84)	(415)	(499)			U
494368-10-3	KIMBERLY-CLARK CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	42,860.000	2,787,040		2,695,740							2,695,740		91,300	91,300	28,288		L
49446R-10-9	KIMCO REALTY CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	46,160.000	671,280		608,652	624,545	(12,588)			(12,588)		608,652		62,628	62,628	18,852		L
496902-40-4	KINROSS GOLD CORP	C	09/29/2010	DIRECT	0.800	14		15							15		(1)	(1)			L
KONB55-LK-F	KONINKLIJKE DSM NV RIGHTS	D	08/23/2010	DIRECT	14,910.000																U
50075N-10-4	KRAFT FOOD S INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	100,000.000	2,948,090		2,677,750	2,718,000	(40,250)			(40,250)		2,677,750		270,340	270,340	87,000		L
501044-10-1	KROGER CO		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	10,948.000	239,809		226,611	224,762	1,849			1,849		226,611		13,197	13,197	3,120		L
50540R-40-9	LABORATORY CORP AMER HLDGS		08/16/2010	Various	851.000	63,804		53,804	63,689	(9,885)			(9,885)		53,804		10,000	10,000			L
517834-10-7	LAS VEGAS SANDS CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	36,900.000	1,030,308		879,646	194	(38)			(38)		879,646		150,662	150,662			L
52729N-10-0	LEVEL 3 COMMUNICATIONS INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	197,966.000	219,580		211,936	302,888	(90,952)			(90,952)		211,936		7,644	7,644			L
530555-10-1	LIBERTY GLOBAL INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	16,660.000	470,414		378,292	365,021	13,271			13,271		378,292		92,122	92,122			L
530555-30-9	LIBERTY GLOBAL INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	11,899.000	334,544		287,095	90,874	2,537			2,537		287,095		47,449	47,449			L
53071M-10-4	LIBERTY MEDIA CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	9,018.000	97,530		26,153	97,755	(71,603)			(71,603)		26,153		71,377	71,377			L
53071M-70-8	LIBERTY MEDIA STARZ SERIES A		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	1,332.000	74,844		40,501	61,472	(20,970)			(20,970)		40,501		34,343	34,343			L
532716-10-7	LIMITED BRANDS INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	28,000.000	702,693		533,722	538,720	(4,998)			(4,998)		533,722		168,971	168,971	36,400		L
535678-10-6	LINEAR TEC HNOLOGY CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	25,740.000	761,366		761,569							761,569		(203)	(203)	11,840		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
540424-10-8	LOEWS CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	36,598.000	1,352,617		1,278,920	1,330,337	(51,418)			(51,418)		1,278,920		73,698	73,698	4,575		L
549271-10-4	LUBRIZOL CORP.		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	7,220.000	661,684		519,658	526,699	(7,041)			(7,041)		519,658		142,026	142,026	7,437		L
55261F-10-4	M & T BANK CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	8,960.000	758,217		593,702	599,334	(5,632)			(5,632)		593,702		164,515	164,515	12,544		L
554382-10-1	MACERICH COMPANY		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	2,181.000	85,523		63,218	78,407	(14,036)			(14,036)		63,218		22,306	22,306	976		L
55616P-10-4	MACYS INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	4,260.000	85,711		75,382	71,398	3,984			3,984		75,382		10,329	10,329	426		L
565849-10-6	MARATHON OIL CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	76,040.000	2,506,700		2,377,900							2,377,900		128,800	128,800	19,010		L
571748-10-2	MARSH + MCLENNAN COS INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	51,360.000	1,206,010		1,195,116							1,195,116		10,894	10,894	10,272		L
571837-10-3	MARSHALL + ILSLEY CORP NEW		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	19,940.000	131,229		110,769	108,673	2,096			2,096		110,769		20,460	20,460	399		L
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	22,300.000	322,116		240,617	462,725	(222,108)			(222,108)		240,617		81,499	81,499			L
577081-10-2	MATTEL INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	48,440.000	1,047,115		932,940	967,831	(34,891)			(34,891)		932,940		114,175	114,175			L
579780-20-6	MCCORMICK & CO.		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	20,460.000	810,607		691,630	739,220	(47,590)			(47,590)		691,630		118,978	118,978	15,959		L
580037-10-9	MCDERMOTT INTERNATIONAL, INC.		08/06/2010	DISTRIBUTION	0.000	252,983		252,983							252,983						L
580135-10-1	MCDONALDS CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	116,599.000	8,370,104		6,673,988	7,280,442	(606,454)			(606,454)		6,673,988		1,696,116	1,696,116	128,259		L
580645-10-9	MCGRAW HILL COS INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	33,410.000	976,768		933,657	1,119,569	(185,912)			(185,912)		933,657		43,111	43,111	15,703		L
582839-10-6	MEAD JOHNSON NUTRITION CO A		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	22,280.000	1,142,247		952,066	973,636	(21,570)			(21,570)		952,066		190,182	190,182	14,482		L
N5557C-12-0	MEDIQ NV RIGHTS	D	08/18/2010	DIRECT	4,751.000																U
58933Y-10-5	MERCK & CO. INC.		09/27/2010	Various	366,536.000	12,912,923		10,187,405	13,393,225	(3,211,645)			(3,211,645)		10,181,581		2,731,342	2,731,342	417,851		L
59156R-10-8	METLIFE INC COM		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	91,243.000	3,644,795		3,232,822	3,225,440	7,382			7,382		3,232,822		411,974	411,974			L
591708-10-2	METROPCS COMMUNICATIONS		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	29,940.000	258,001		247,640							247,640		10,361	10,361			L
595017-10-4	MICROCHIP TECHNOLOGY INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	19,440.000	561,812		560,912							560,912		900	900	6,648		L
594918-10-4	MICROSOFT CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	101,091.000	2,477,011		2,507,057	3,082,265	(575,208)			(575,208)		2,507,057		(30,046)	(30,046)	26,284		L
601073-10-9	MILLIPORE CORP		07/15/2010	MERGER	5,580.000	597,060		592,113							592,113		4,947	4,947			L
60855R-10-0	MOLINA HEALTHCARE INC		08/16/2010	LAZARD FRERES & COMPANY	5,000.000	131,890		122,769	114,350	8,419			8,419		122,769		9,121	9,121			L
615369-10-5	MOODYS CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	1,205.000	26,671		22,714	32,294	(9,580)			(9,580)		22,714		3,957	3,957	253		L
617446-44-8	MORGAN STANLEY		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	104,820.000	2,748,418		2,703,308	3,102,672	(399,364)			(399,364)		2,703,308		45,110	45,110	15,723		L
61945A-10-7	MOSAIC COMPANY		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	699.000	35,669		29,344	41,751	(12,407)			(12,407)		29,344		6,325	6,325	105		L
620076-10-9	MOTOROLA INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	241,220.000	1,884,162		1,691,821							1,691,821		192,341	192,341			L
628530-10-7	MYLAN INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	6,005.000	104,772		92,756	110,672	(17,916)			(17,916)		92,756		12,015	12,015			L
X5657H-20-0	NATIONAL BANK OF GREECE RIGHTS	D	09/30/2010	CREDIT SUISSE INTERNATIONAL	47,776.000	44,601											44,601	44,601			U
637071-10-1	NATIONAL OILWELL VARCO INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	2,618.000	102,857		99,926	115,428	(15,501)			(15,501)		99,926		2,930	2,930	524		L
639027-10-1	NATURES SUNSHINE PRODUCTS INC		08/30/2010	DISTRIBUTION	0.000	256											256	256			L
62886E-10-8	NCR CORP.		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	3,073.000	38,061		30,415	34,202	(3,788)			(3,788)		30,415		7,646	7,646			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
F65197-17-4	NEOPOST SA RIGHTS	D	08/13/2010	DIRECT	2,768.000																U
64110D-10-4	NETAPP INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	34,800.000	1,321,469		1,172,666							1,172,666		148,803	148,803			L
649445-10-3	NEW YORK COMMUNITY BANCORP INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	43,340.000	708,926		487,185	628,863	(141,678)			(141,678)		487,185		221,741	221,741	32,505		L
651229-10-6	NEWELL RUBBERMAID INC		09/15/2010	Various	80,500.000	1,327,010		1,151,207	457,805	3,312			3,312		1,151,207		175,803	175,803	10,550		L
651639-10-6	NEWMONT MINING CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	50,634.000	2,922,408		2,342,320	2,395,495	(53,174)			(53,174)		2,342,320		580,088	580,088	10,127		L
65248E-10-4	NEWS CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	124,420.000	1,634,167		1,548,929	1,703,310	(154,380)			(154,380)		1,548,929		85,237	85,237	9,332		L
65248E-20-3	NEWS CORPORATION LTD		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	7,910.000	115,505		105,477	125,927	(20,451)			(20,451)		105,477		10,029	10,029	593		L
62913F-20-1	NII HOLDINGS INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	18,140.000	690,631		554,539	609,141	(54,602)			(54,602)		554,539		136,092	136,092			L
654106-10-3	NIKE INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	40,420.000	2,885,503		2,525,551	2,670,549	(144,998)			(144,998)		2,525,551		359,951	359,951	32,740		L
65473P-10-5	NISOURCE I NC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	23,580.000	388,002		327,321	362,660	(35,339)			(35,339)		327,321		60,681	60,681	16,270		L
H5833N-10-3	NOBLE CORPORATION		08/31/2010	DISTRIBUTION	0.000	3,962		3,962							3,962						L
655044-10-5	NOBLE ENER GY INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	5,809.000	386,111		356,354	413,717	(57,363)			(57,363)		356,354		29,757	29,757	3,137		L
655844-10-8	NORFOLK SOUTHERN CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	32,650.000	1,786,369		1,546,531	1,711,513	(164,982)			(164,982)		1,546,531		239,838	239,838	33,956		L
664397-10-6	NORTHEAST UTILITIES		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	17,338.000	495,529		419,791	347,649	(32,786)			(32,786)		419,791		75,738	75,738	7,897		L
666807-10-2	NORTHROP GRUMMAN CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	30,452.000	1,725,543		1,608,874	1,700,744	(91,870)			(91,870)		1,608,874		116,669	116,669	27,407		L
629377-50-8	NRG ENERGY INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	30,480.000	684,094		676,147							676,147		7,947	7,947			L
67019E-10-7	NSTAR		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	18,620.000	704,100		582,398	685,216	(102,818)			(102,818)		582,398		121,701	121,701	22,344		L
N6509P-11-0	NUTRECO HOLDINGS NV RIGHTS	D	08/13/2010	DIRECT	5,227.000																U
62944T-10-5	NVR INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	121.000	74,732		60,789	85,996	(25,207)			(25,207)		60,789		13,942	13,942			L
629491-10-1	NYSE EURONEXT		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	12,300.000	362,321		318,564	311,190	7,374			7,374		318,564		43,757	43,757	7,380		L
674599-10-5	OCCIDENTAL PETROLEUM CORP		09/22/2010	Various	71,130.000	5,450,973		5,215,530	5,786,426	(570,895)			(570,895)		5,215,530		235,443	235,443	75,625		L
67611V-10-1	ODYSSEY HEALTHCARE INC		08/17/2010	MERGER	3,820.000	103,140		51,296	59,516	(8,220)			(8,220)		51,296		51,844	51,844			L
670837-10-3	OGE ENERGY CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	1,760.000	69,233		58,928	64,926	(5,999)			(5,999)		58,928		10,305	10,305	1,914		L
680223-10-4	OLD REPUBLIC INTL CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	3,012.000	37,561		33,614	30,240	3,373			3,373		33,614		3,947	3,947	1,039		L
68389X-10-5	ORACLE COR P		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	448,539.000	10,328,647		9,553,298	11,007,147	(1,453,849)			(1,453,849)		9,553,298		775,349	775,349	67,281		L
H5982A-12-6	ORASCOM DEV HOLD RIGHTS	D	09/27/2010	CITIGROUP GLOBAL MARKETS LIMITED	1,268.000	2,917											2,917	2,917			U
H5982A-10-0	ORASCOM DEVELOPMENT HOLDING AG	D	08/19/2010	DISTRIBUTION	0.000	716		716							716						U
Q7160T-10-9	ORICA LIMITED NPV		07/12/2010	DISTRIBUTION	0.000	65,246		65,246							65,246						U
69331C-10-8	P G & E CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	36,600.000	1,661,740		1,623,733							1,623,733		38,007	38,007	16,653		L
693718-10-8	PACCAR INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	38,253.000	1,627,619		1,401,721	1,387,436	14,285			14,285		1,401,721		225,897	225,897	6,886		L
69374D-10-4	PACE OIL AND GAS LTD	C	07/07/2010	VARIOUS	0.210			2							2		(2)	(2)			U
695156-10-9	PACKAGING CORPORATION OF AMERICA		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	1,940.000	44,957		41,546	44,639	(3,093)			(3,093)		41,546		3,411	3,411	873		L
695257-10-5	PACTIV CORPORATION		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	18,649.000	576,466		354,667	450,187	(95,519)			(95,519)		354,667		221,799	221,799			L
696643-10-5	PALM INC		07/01/2010	MERGER	17,220.000	98,154		98,633							98,633		(479)	(479)			L

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
701094-10-4	PARKER HAN NIFIN CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	17,920.000	1,120,033		899,189	965,530	(66,341)			(66,341)		899,189		220,844	220,844	9,139		L
V71793-10-9	PARKWAY HOLDINGS LTD	D	08/16/2010	MERGER	49,000.000	142,133		128,754							128,754	5,295	8,084	13,379			U
Y67202-10-4	PARKWAY LIFE REAL ESTATE INVESTMENT TRUS	D	09/20/2010	DISTRIBUTION	0.000	292		292							292						U
703395-10-3	PATTERSON COS INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	3,340.000	89,202		68,039	93,453	(25,415)			(25,415)		68,039		21,163	21,163	668		L
704549-10-4	PEABODY ENERGY		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	28,347.000	1,304,229		1,150,079	1,281,568	(131,489)			(131,489)		1,150,079		154,150	154,150	5,953		L
713291-10-2	PEPCO HLDG S INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	15,360.000	263,794		228,792	258,816	(30,024)			(30,024)		228,792		35,003	35,003	8,294		L
713448-10-8	PEPSICO INC.		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	232,225.000	15,120,704		13,710,199	14,119,280	(409,081)			(409,081)		13,710,199		1,410,505	1,410,505	300,688		L
H6212L-10-6	PETROPLUS HLDS AG .		07/31/2010	DISTRIBUTION	0.000	754		754							754						L
716768-10-6	PETSMART INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	12,136.000	358,480		256,346	323,910	(67,563)			(67,563)		256,346		102,134	102,134	3,944		L
717124-10-1	PHARMACEUTICAL PRODUCT DEVEL		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	12,261.000	290,895		214,750	287,398	(59,954)			(59,954)		214,750		76,145	76,145	3,678		L
71721R-40-6	PHASE FORWARD INC		08/12/2010	MERGER	4,820.000	81,940		80,993							80,993		947	947			L
723484-10-1	PINNACLE WEST CAPITAL CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	12,085.000	474,345		402,030	442,069	(40,039)			(40,039)		402,030		72,315	72,315	19,034		L
723787-10-7	PIONEER NA T RES CO		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	6,160.000	350,663		255,046	296,727	(41,682)			(41,682)		255,046		95,618	95,618	246		L
T76434-19-9	PIRELLI & CO ORD		07/29/2010	DIRECT	0.700	5		5	5						5	(1)	1				U
693475-10-5	PNC FINL SVCS GROUP INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	56,457.000	3,192,601		2,535,165	2,980,365	(445,200)			(445,200)		2,535,165		657,436	657,436	16,937		L
693506-10-7	PPG INDUSTRIES INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	16,057.000	1,069,603		985,184	939,977	45,207			45,207		985,184		84,419	84,419	26,173		L
69351T-10-6	PPL CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	39,960.000	1,048,521		1,028,990							1,028,990		19,531	19,531	13,986		L
74005P-10-4	PRAXAIR INC.		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	32,455.000	2,824,780		2,605,254	309,595	(12,722)			(12,722)		2,605,254		219,526	219,526	16,340		L
741503-40-3	PRICELINE.COM		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	4,280.000	1,264,762		938,515							938,515		326,248	326,248			L
742718-10-9	PROCTER & GAMBLE CO		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	314,018.000	18,884,943		17,863,171	19,038,911	(1,175,740)			(1,175,740)		17,863,171		1,021,772	1,021,772	440,756		L
743263-10-5	PROGRESS ENERGY INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	24,380.000	1,034,614		983,616							983,616		50,998	50,998	15,116		L
743674-10-3	PROTECTIVE LIFE CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	2,660.000	53,970		45,134	44,023	1,111			1,111		45,134		8,837	8,837	1,064		L
74386K-10-4	PROVIDENT ENERGY TRUST-UTS	C	07/07/2010	DISTRIBUTION	0.000	58,415		58,415							58,415						U
744320-10-2	PRUDENTIAL FINL INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	54,728.000	3,048,802		2,591,399	2,723,265	(131,866)			(131,866)		2,591,399		457,403	457,403			L
74460D-10-9	PUBLIC STORAGE		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	16,960.000	1,660,193		1,257,307	1,381,392	(124,085)			(124,085)		1,257,307		402,886	402,886	24,592		L
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	57,420.000	1,820,063		1,809,970							1,809,970		10,092	10,092	19,666		L
74733V-10-0	QEP RESOURCES INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	20,140.000	621,711		505,578							505,578		116,133	116,133			L
747525-10-3	QUALCOMM INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	178,620.000	6,850,729		6,727,562							6,727,562		123,168	123,168	33,938		L
748356-10-2	QUESTAR CORP.		07/01/2010	DISTRIBUTION	0.000	505,578		505,578							505,578						L
749121-10-9	QWEST COMM UNICATIONS INTL INC COM		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	168,986.000	951,071		633,816	711,431	(77,615)			(77,615)		633,816		317,255	317,255	27,038		L
749361-20-0	RCN CORP		08/27/2010	MERGER	4,320.000	64,800		40,745	46,872	(6,127)			(6,127)		40,745		24,055	24,055			L
756109-10-4	REALTY INCOME CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	5,460.000	175,303		129,178	141,469	(10,989)			(10,989)		129,178		46,125	46,125	4,941		L
756297-10-7	RED BACK MINING INC	C	09/21/2010	MERGER	19,600.000	663,383		515,448							515,448	14,706	133,230	147,935			U
756577-10-2	RED HAT INC.		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	19,560.000	603,635		577,648							577,648		25,987	25,987			L

STATEMENT AS OF SEPTEMBER 30, 2010 OF THE ALLSTATE 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 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)
N73430-17-0	REED ELSEVIER NV RIGHTS	D	08/19/2010	DIRECT	58,175.000																U
7591EP-10-0	REGIONS FINANCIAL CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	125,700.000	891,738		759,605	664,953	94,652			94,652		759,605		132,133	132,133	3,771		L
G7521S-12-2	RESOLUTION LTD	D	08/09/2010	VARIOUS	0.858			24	37						24		(24)	(24)			A
G7521S-13-0	RESOLUTION LTD RIGHTS	D	07/28/2010	UBS AG	137,119.000	182,193											182,193	182,193			U
773903-10-9	ROCKWELL AUTOMATION INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	16,300.000	843,071		689,426	765,774	(76,348)			(76,348)		689,426		153,644	153,644	15,159		L
G76311-25-0	ROLLS-ROYCE GROUP C SHARES	D	07/02/2010	DIRECT	16,988,130.000	25,817											25,817	25,817			U
776696-10-6	ROPER CORP.		09/21/2010	LAZARD FRERES & COMPANY	5,000.000	326,874		225,298	261,850	(36,553)			(36,553)		225,298		101,577	101,577	1,425		L
779382-10-0	ROWAN COMPANIES INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	15,520.000	396,103		395,982	351,373	44,609			44,609		395,982		121	121			L
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	15,820.000	415,111		374,512	399,930	(25,418)			(25,418)		374,512		40,600	40,600			L
G7690A-57-1	ROYAL DUTCH SHELL RIGHTS	D	09/01/2010	DIRECT	231,432.000																U
784117-10-3	S E I CORP.		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	19,821.000	382,483		295,712	347,264	(51,552)			(51,552)		295,712		86,772	86,772	3,766		L
786514-20-8	SAFEWAY INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	43,654.000	924,973		919,202	929,394	(10,192)			(10,192)		919,202		5,771	5,771	13,969		L
F7758P-14-9	SAFT GROUPE RIGHTS	D	07/13/2010	DIRECT	3,211.000																U
79466L-30-2	SALESFORCE.COM INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	10,200.000	987,049		886,623							886,623		100,426	100,426			L
80004C-10-1	SANDISK CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	23,060.000	971,499		498,624	668,509	(169,885)			(169,885)		498,624		472,875	472,875			L
803111-10-3	SARA LEE CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	73,648.000	1,047,389		1,008,596	112,239	(21,820)			(21,820)		1,008,596		38,794	38,794	10,129		L
78388J-10-6	SBA COMMUNICATIONS CORP CL A		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	8,120.000	290,201		272,502							272,502		17,699	17,699			L
80589M-10-2	SCANA CORPORATION HOLDINGS COMPANY		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	10,161.000	391,509		363,095	259,992	(19,693)			(19,693)		363,095		28,414	28,414	11,347		L
806407-10-2	SCHEIN HENRY INC		09/22/2010	Various	6,409.000	365,141		300,514							300,514		64,627	64,627			L
806857-10-8	SCHLUMBERGER LTD		09/21/2010	Various	34,877.510	2,076,671		1,807,913	1,619,244	(211,372)			(211,372)		1,807,913		268,758	268,758	15,673		L
81211K-10-0	SEALED AIR CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	13,720.000	297,541		290,970							290,970		6,571	6,571	1,646		L
816851-10-9	SEMPRA ENERGY		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	25,700.000	1,317,355		1,219,002							1,219,002		98,352	98,352	10,023		L
81721M-10-9	SENIOR HOUSING PROPERTIES TRUST		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	9,260.000	208,793		178,216	202,516	(22,709)			(22,709)		178,216		30,577	30,577	8,410		L
824348-10-6	SHERWIN WILLIAMS CO		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	1,294.000	89,439		76,566	79,775	(3,209)			(3,209)		76,566		12,873	12,873	932		L
828806-10-9	SIMON PPTY GROUP INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	22,686.000	2,042,209		1,573,203	1,810,343	(237,140)			(237,140)		1,573,203		469,006	469,006	27,223		L
SKYB3N-1Z-F	SKY DEUTSCHLAND AG RIGHTS	D	09/17/2010	CREDIT SUISSE	32,548.000	199											199	199			L
78442P-10-6	SLM CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	53,220.000	616,314		497,474	599,789	(102,315)			(102,315)		497,474		118,840	118,840			L
832110-10-0	SMITH INTERNATIONAL INC		08/27/2010	Various	47,543.000	1,903,432		1,615,147	659,226	326			326		1,615,147		288,285	288,285	6,817		L
835470-10-5	SONICWALL INC		07/27/2010	MERGER	7,160.000	82,340		68,835							68,835		13,505	13,505			L
835495-10-2	SONOCO PRODUCTS CO.		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	1,920.000	60,231		56,262	56,160	102			102		56,262		3,969	3,969	1,056		L
842587-10-7	SOUTHERN CO		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	83,400.000	2,980,224		2,913,337							2,913,337		66,886	66,886	37,947		L
844741-10-8	SOUTHWEST AIRLINES CO		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	21,635.000	247,154		212,640	247,288	(34,648)			(34,648)		212,640		34,514	34,514	292		L
78462F-10-3	SPDR S&P 500 ETF TRUST		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	5,270,000.000	572,063,588		572,489,859							572,489,859		(426,271)	(426,271)	7,308		L
847560-10-9	SPECTRA ENERGY CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	37,349.000	781,294		760,470	766,028	(5,558)			(5,558)		760,470		20,824	20,824	28,012		L
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	1,559.000	30,935		18,804	30,962	(12,158)			(12,158)		18,804		12,131	12,131			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
852061-10-0	SPRINT NEX TEL CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	317,460.000	1,414,419		1,109,919	1,161,904	(51,984)			(51,984)		1,109,919		304,500	304,500			L
784635-10-4	SPX CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	5,000.000	293,678		235,350	273,500	(38,150)			(38,150)		235,350		58,328	58,328	3,750		L
790849-10-3	ST JUDE MEDICAL INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	36,820.000	1,371,905		1,217,391	1,354,240	(136,849)			(136,849)		1,217,391		154,514	154,514			L
854502-10-1	STANLEY BLACK & DECKER INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	14,050.000	767,645		645,109	723,716	(78,607)			(78,607)		645,109		122,537	122,537	9,273		L
854532-10-8	STANLEY INC		08/17/2010	MERGER	1,620.000	60,750		59,269							59,269		1,481	1,481			L
Y7545N-10-9	STARHILL GLOBAL REIT	D	08/31/2010	DISTRIBUTION	0.000	91		91							91						U
858912-10-8	STERICYCLE INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	7,100.000	455,125		409,822							409,822		45,303	45,303			L
863667-10-1	STRYKER CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	31,994.000	1,489,180		1,462,243	1,611,538	(149,295)			(149,295)		1,462,243		26,937	26,937	14,397		L
86764P-10-9	SUNOCO INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	14,328.000	502,967		420,679	244,818	25,054			25,054		420,679		82,288	82,288	3,556		L
867914-10-3	SUNTRUST B KS INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	53,021.000	1,285,403		1,190,889	1,075,796	115,093			115,093		1,190,889		94,514	94,514	1,060		L
86837X-10-5	SUPERIOR WELL SVCS INC		09/10/2010	MERGER	3,120.000	69,014		34,220	44,491	(10,271)			(10,271)		34,220		34,795	34,795			L
H73540-13-5	SWISS LIFE HOLDING		07/30/2010	DISTRIBUTION	0.000	6,045		6,045							6,045						U
H8403W-10-7	SWISS PRIME SITE	D	08/02/2010	DISTRIBUTION	0.000	9,186		9,186							9,186						U
871130-10-0	SYBASE INC		08/02/2010	Various	29,659.000	1,927,835		842,476							842,476		1,085,359	1,085,359			L
871829-10-7	SYSCO CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	73,005.000	2,200,662		1,892,910	2,039,760	(146,849)			(146,849)		1,892,910		307,752	307,752	54,754		L
87612E-10-6	TARGET CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	78,911.000	4,077,310		3,722,479	3,816,925	(94,446)			(94,446)		3,722,479		354,831	354,831	26,830		L
87236Y-10-8	TD AMERITRADE HOLDING CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	2,105.000	32,776		28,444	40,795	(12,351)			(12,351)		28,444		4,332	4,332			L
X8939Z-11-3	TEIXEIRA DUARTE ENGENHARIA E CONSTRUCOES	D	09/20/2010	MERGER	50,173.000	58,327		48,038							48,038	4,475	5,814	10,289			U
879433-10-0	TELEPHONE & DATA SYSTEMS, INC.		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	5,000.000	156,077		141,500	169,600	(28,100)			(28,100)		141,500		14,577	14,577	1,125		L
879664-10-0	TELLABS INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	2,337.000	15,978		13,391	13,274	117			117		13,391		2,587	2,587	140		L
88033G-10-0	TENET HEALTHCARE CORP		08/30/2010	DISTRIBUTION	0.000	49,330											49,330	49,330			L
88732J-20-7	TIME WARNER CABLE INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	37,805.000	2,062,855		1,585,756	1,509,328	8,656			8,656		1,585,756		477,100	477,100	29,708		L
887317-30-3	TIME WARNER INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	132,852.000	4,074,980		3,109,017	3,871,307	(762,290)			(762,290)		3,109,017		965,963	965,963	56,462		L
872540-10-9	TJX COMPANIES INC		08/16/2010	Various	54,570.000	2,272,091		1,607,728	1,994,534	(386,806)			(386,806)		1,607,728		664,363	664,363	22,919		L
872609-96-1	TNT NV RIGHTS	D	08/17/2010	DIRECT	33,136.000																U
G89158-13-6	TOMKINS		07/01/2010	VARIOUS	272,924.190	418,604		272,924							272,924	14,573	131,106	145,679			U
891027-10-4	TORCHMARK INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	7,100.000	362,176		327,947	312,045	15,902			15,902		327,947		34,229	34,229	3,195		L
891707-10-1	TOWER AUTOMOTIVE INC		07/29/2010	DISTRIBUTION	0.000	618											618	618			L
H8817H-10-0	TRANSOCEAN INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	34,787.000	1,874,139		1,611,682							1,611,682		262,457	262,457			L
89417E-10-9	TRAVELERS COS INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	4,956.000	245,585		236,500	247,106	(10,606)			(10,606)		236,500		9,085	9,085	3,420		L
H89128-10-4	TYCO INTER NATIONAL LTD BERMUDASHS		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	48,992.000	1,790,843		1,800,525							1,800,525		(9,682)	(9,682)	19,700		U
902494-10-3	TYSON FOODS INC CLASS A		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	40,360.000	644,353		499,487	495,217	4,270			4,270		499,487		144,865	144,865	3,229		L
N8981F-54-5	UNILEVER NV RIGHTS	D	09/07/2010	DIRECT	162,114.000																U
907818-10-8	UNION PACIFIC CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	53,468.000	3,927,757		2,446,361	3,416,605	(970,244)			(970,244)		2,446,361		1,481,396	1,481,396	46,517		L
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	67,026.000	4,313,077		3,534,887	3,845,282	(310,395)			(310,395)		3,534,887		778,190	778,190	94,507		L
911363-10-9	UNITED RENTALS INC		07/09/2010	DISTRIBUTION	0.000	938											938	938			L
912909-10-8	UNITED STATES STEEL CORP		08/18/2010	Various	16,940.000	774,234		760,881	933,733	(172,852)			(172,852)		760,881		13,353	13,353	2,541		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	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)
913017-10-9	UNITED TECHNOLOGIES CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	97,202.000	6,864,085		5,981,511	6,746,791	(765,280)			(765,280)		5,981,511		882,574	882,574	82,622		L
91307C-10-2	UNITED THERAPEUTICS CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	500.000	25,215		22,125	26,325	(4,200)			(4,200)		22,125		3,090	3,090			L
91324P-10-2	UNITEDHEALTH GROUP INC		08/12/2010	Various	126,731.000	4,067,229		3,120,700	3,862,761	(742,061)			(742,061)		3,120,700		946,529	946,529	19,643		L
91529Y-10-6	UNUM GROUP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	33,120.000	686,152		658,406	646,502	11,903			11,903		658,406		27,746	27,746	8,528		L
902973-30-4	US BANCORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	54,121.000	1,214,049		1,141,504	1,218,264	(76,760)			(76,760)		1,141,504		72,545	72,545	8,118		L
911684-10-8	US CELLULAR CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	4,360.000	187,046		170,184	184,908	(14,723)			(14,723)		170,184		16,861	16,861			L
91911X-10-4	VALEANT PHARMACEUTICALS INTERNATIONAL		09/28/2010	Various	9,120.000	434,953		432,057	19,710	(497)			(497)		432,057		2,895	2,895			L
91913Y-10-0	VALERO ENERGY CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	21,160.000	359,693		358,285	354,430	3,855			3,855		358,285		1,407	1,407	2,116		L
919794-10-7	VALLEY NATIONAL BANCORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	6,710.000	91,970		79,923	66,128	(7,596)			(7,596)		79,923		12,047	12,047	2,986		L
F95922-10-4	VALLOUREC EUR 4		08/13/2010	DISTRIBUTION	0.000	2		2							2						U
F9633F-49-4	VALLOUREC RIGHTS	D	07/13/2010	DIRECT	4,580.000																U
92220P-10-5	VARIAN MEDICAL SYST		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	13,540.000	748,549		614,902	634,349	(19,447)			(19,447)		614,902		133,647	133,647			L
92240G-10-1	VECTREN CORPORATION		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	2,380.000	58,570		55,374	58,738	(3,365)			(3,365)		55,374		3,197	3,197	2,428		L
92276F-10-0	VENTAS INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	14,240.000	713,610		698,599							698,599		15,011	15,011	7,618		L
92343E-10-2	VERISIGN INC.		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	34,260.000	982,197		802,976	830,462	(27,487)			(27,487)		802,976		179,221	179,221			L
92343V-10-4	VERIZON COMMUNICATIONS		08/12/2010	Various	298,900.000	9,573,655		8,506,216							8,506,216		1,067,440	1,067,440	141,978		L
92532F-10-0	VERTEX PHARMACEUTICALS		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	1,998.000	72,395		62,997	85,614	(22,617)			(22,617)		62,997		9,398	9,398			L
918204-10-8	VF CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	8,838.000	679,422		621,223	647,295	(26,072)			(26,072)		621,223		58,199	58,199	10,606		L
92553P-20-1	VIACOM INC NEW		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	21,024.000	678,872		501,172	579,913	(129,946)			(129,946)		501,172		177,700	177,700	3,154		L
92769L-10-1	VIRGIN MEDIA INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	27,940.000	573,224		475,044							475,044		98,180	98,180	1,118		L
92826C-83-9	VISA INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	22,205.000	1,627,850		1,534,588	1,942,049	(407,462)			(407,462)		1,534,588		93,262	93,262	8,327		L
928298-10-8	VISHAY INTERTECHNOLOGY, INC		07/08/2010	DISTRIBUTION	0.000	19,130		19,130							19,130						L
92835K-10-3	VISHAY PRECISION GROUP		07/19/2010	DIRECT	1.000	11		14							14		(2)	(2)			L
928563-40-2	VM WARE INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	5,858.000	435,028		237,862	248,262	(10,400)			(10,400)		237,862		197,166	197,166			L
929042-10-9	VORNADO RLTY TR		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	17,869.000	1,457,555		1,127,078	1,249,758	(111,066)			(111,066)		1,127,078		330,477	330,477	23,266		L
G9401M-10-0	VOSPER THORNYCROFT	D	07/15/2010	Various	15,215.000	178,520		163,088							163,088	4,064	11,368	15,432			U
931142-10-3	WAL-MART STORES		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	250,841.000	12,618,795		12,594,015	13,407,451	(813,437)			(813,437)		12,594,015		24,780	24,780	295,992		L
G94368-10-0	WARNER CHILCOTT PLC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	11,860.000	333,692		301,105							301,105		32,587	32,587			L
94106L-10-9	WASTE MGMT INC DEL		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	50,109.000	1,655,152		1,498,947	1,694,185	(195,238)			(195,238)		1,498,947		156,205	156,205	31,569		L
941075-20-2	WASTE SERVICES INC		07/06/2010	MERGER	3,880.000	45,405		19,798	35,347	(15,549)			(15,549)		19,798		25,607	25,607			L
94973V-10-7	WELLPOINT INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	46,716.000	2,408,814		2,301,323	2,723,076	(421,752)			(421,752)		2,301,323		107,490	107,490			L
949746-10-1	WELLS FARGO CO		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	443,811.000	11,564,942		9,763,842	11,978,459	(2,214,617)			(2,214,617)		9,763,842		1,801,100	1,801,100	66,572		L
962166-10-4	WEYERHAEUS ER CO		09/30/2010	Various	24,346.670	961,123		938,248	55,953	(8,418)			(8,418)		938,248		22,875	22,875	5,360		L
966837-10-6	WHOLE FOODS MKT INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	8,340.000	300,069		237,592	228,933	8,659			8,659		237,592		62,477	62,477			L
97381W-10-4	WINDSTREAM CORP		08/12/2010	Various	77,713.840	876,994		778,855	805,018	(73,792)			(73,792)		778,855		98,139	98,139	56,053		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
976657-10-6	WISCONSIN ENERGY		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	10,340.000	568,974		460,302	515,242	(54,941)			(54,941)		460,302		108,672	108,672	12,408		L
98310W-10-8	WYNDHAM WO RLDWIDE CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	5,256.000	131,235		77,736	106,014	(28,277)			(28,277)		77,736		53,499	53,499	1,261		L
983134-10-7	WYNN RESOR TS LTD		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	7,580.000	660,533		427,101	441,383	(14,282)			(14,282)		427,101		233,432	233,432	3,790		L
98389B-10-0	XCEL ENERGY INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	36,620.000	813,470		757,355	348,432	(27,303)			(27,303)		757,355		56,116	56,116	17,292		L
984121-10-3	XEROX CORP		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	148,839.000	1,345,616		1,141,023	1,259,178	(118,155)			(118,155)		1,141,023		204,592	204,592	18,977		L
983919-10-1	XILINX INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	26,950.000	681,551		669,630	96,982	(10,102)			(10,102)		669,630		11,922	11,922	9,243		L
988498-10-1	YUM! BRANDS INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	50,701.000	2,075,537		1,728,993	1,773,014	(44,021)			(44,021)		1,728,993		346,544	346,544	31,942		L
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						1,173,648,347	XXX	1,095,465,843	425,513,729	(45,997,791)	116,847		(45,880,944)	7,059	1,095,599,287	49,445	77,999,615	78,049,061	6,944,619	XXX	XXX
9799997. Total - Common Stocks - Part 4						1,173,648,347	XXX	1,095,465,843	425,513,729	(45,997,791)	116,847		(45,880,944)	7,059	1,095,599,287	49,445	77,999,615	78,049,061	6,944,619	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						1,173,648,347	XXX	1,095,465,843	425,513,729	(45,997,791)	116,847		(45,880,944)	7,059	1,095,599,287	49,445	77,999,615	78,049,061	6,944,619	XXX	XXX
9899999. Total - Preferred and Common Stocks						1,184,351,114	XXX	1,106,347,554	430,033,305	(45,553,072)	109,556		(45,443,516)	7,059	1,106,471,906	49,445	77,829,762	77,879,208	7,199,355	XXX	XXX
9999999 - Totals						5,706,417,623	XXX	5,401,670,167	3,708,137,042	(20,031,739)	28,399,774	402,746	7,965,289	4,122,457	5,473,168,126	(3,998,080)	237,247,577	233,249,498	128,213,927	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 58

STATEMENT AS OF SEPTEMBER 30, 2010 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium Received (Paid)	12 Current Year Initial Cost of Premium Received (Paid)	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
0079999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	GOLDMAN SACHS	03/12/2010	12/21/2010		1,000,000,000	3.70		(11,900,000)		7,310		7,310	(11,892,690)						0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	JP MORGAN CHASE BANK	03/16/2010	12/15/2010		500,000,000	4.85		(5,021,000)		4,420		4,420	(5,016,580)						0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	BARCLAY'S CAPITAL	03/16/2010	12/15/2010		500,000,000	4.85		(5,225,000)		4,420		4,420	(5,220,580)						0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	JP MORGAN CHASE BANK	03/25/2010	12/20/2010		500,000,000	4.83		(7,325,000)		7,485		7,485	(7,317,515)						0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	GOLDMAN SACHS	04/01/2010	04/01/2011		1,000,000,000	4.56		(16,375,000)		427,590		427,590	(15,947,410)						0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	BANK OF AMERICA	05/21/2010	11/22/2010		1,500,000,000	2.57		(4,912,500)					(4,912,500)						0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	DEUTSCHE BANK	06/30/2010	03/30/2011		1,000,000,000	3.00		(9,325,000)		1,367,480		1,367,480	(7,957,520)						0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	GOLDMAN SACHS	06/30/2010	12/30/2010		1,000,000,000	3.00		(4,600,000)		148,460		148,460	(4,451,540)						0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	UBS AG	07/21/2010	07/21/2011		500,000,000	4.80		(7,250,000)		3,964,415		3,964,415	(3,285,585)						0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	JP MORGAN CHASE BANK	07/22/2010	01/24/2011		500,000,000	4.73		(2,075,000)		491,025		491,025	(1,583,975)						0001
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants											(74,008,500)		6,422,605	XXX	6,422,605	(67,585,895)					XXX	XXX
S&P500 INDEX 12/17/2010 900 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	05/04/2010	12/17/2010	14,300		900.00		(29,772,600)		8,365,500		8,365,500	(21,407,100)					0.00	0002
S&P500 INDEX 12/17/2010 900 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	06/15/2010	12/17/2010	2,800		900.00		(7,691,600)		1,638,000		1,638,000	(6,053,600)					0.00	0002
RUSSELL INDEX 12/17/2010 510 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	05/06/2010	12/17/2010	1,200		510.00		(1,994,400)		600,000		600,000	(1,394,400)					0.00	0002
US FUTURES 11/26/2010 111 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	06/30/2010	11/26/2010	100		111.00		(29,968)		1,557		1,557	(28,411)					0.00	0003
US FUTURES 11/26/2010 111 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	06/30/2010	11/26/2010	250		111.00		(78,825)		3,908		3,908	(74,918)					0.00	0003
US FUTURES 11/26/2010 111 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	06/30/2010	11/26/2010	150		111.00		(49,639)		2,345		2,345	(47,294)					0.00	0003
US FUTURES 11/26/2010 111 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	06/30/2010	11/26/2010	250		111.00		(82,731)		3,908		3,908	(78,824)					0.00	0003
US FUTURES 11/26/2010 111 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	06/30/2010	11/26/2010	250		111.00		(82,731)		3,908		3,908	(78,824)					0.00	0003
US FUTURES 11/26/2010 112 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	07/01/2010	11/26/2010	250		112.00		(82,731)		3,908		3,908	(78,824)					0.00	0003
US FUTURES 11/26/2010 112 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	07/01/2010	11/26/2010	350		112.00		(115,824)		5,471		5,471	(110,353)					0.00	0003
US FUTURES 11/26/2010 113 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	07/06/2010	11/26/2010	500		113.00		(188,900)		7,815		7,815	(181,085)					0.00	0003
US FUTURES 11/26/2010 113 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	07/06/2010	11/26/2010	500		113.00		(196,713)		7,815		7,815	(188,898)					0.00	0003
S&P500 FUTURES 10/15/2010 1130 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CME	09/24/2010	10/15/2010	1,000		1,130.00		(4,103,700)		3,800,000		3,800,000	(303,700)					0.00	0002
0099999. Subtotal - Purchased Options - Hedging Other - Put Options											(44,470,361)		14,444,132	XXX	14,444,132	(30,026,229)					XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other											(118,478,861)		20,866,737	XXX	20,866,737	(97,612,124)					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											(74,008,500)		6,422,605	XXX	6,422,605	(67,585,895)					XXX	XXX
0379999. Total Purchased Options - Put Options											(44,470,361)		14,444,132	XXX	14,444,132	(30,026,229)					XXX	XXX
0389999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX

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)
0429999. Total Purchased Options											(118,478,861)		20,866,737	XXX	20,866,737	(97,612,124)					XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
0569999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0639999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0779999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999. Total Written Options - Put Options														XXX							XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars														XXX							XXX	XXX
0839999. Total Written Options - Other														XXX							XXX	XXX
0849999. Total Written Options														XXX							XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective														XXX							XXX	XXX
INT RATE SWAP1007 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	BARCLAY'S CAPITAL	05/28/2009	06/01/2019		75,000,000	MUNIPSA(US0003M)			(22,657)	174,232		174,232	2,217,934				1,104,435		0005
INT RATE SWAP1042 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	MORGAN STANLEY	02/04/2010	02/08/2020		50,000,000	MUNIPSA(US0003M)			982	820,943		820,943	820,943				765,032		0005
INT RATE SWAP1043 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	BANK OF AMERICA	02/11/2010	05/17/2015		250,000,000	US0003M(2.9475%)			(2,348,902)	(17,538,743)		(17,538,743)	(17,538,743)				2,689,719		0004
INT RATE SWAP1045 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	UBS AG	02/11/2010	05/17/2015		150,000,000	US0003M(2.9400%)			(1,405,154)	(10,472,431)		(10,472,431)	(10,472,431)				1,613,831		0004
INT RATE SWAP1046 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	GOLDMAN SACHS	02/11/2010	05/17/2015		150,000,000	US0003M(2.9400%)			(1,405,154)	(10,472,431)		(10,472,431)	(10,472,431)				1,613,831		0004
INT RATE SWAP1047 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	MORGAN STANLEY	02/16/2010	05/18/2015		300,000,000	US0003M(2.8510%)			(2,685,956)	(19,741,640)		(19,741,640)	(19,741,640)				3,228,618		0004
INT RATE SWAP1048 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	MORGAN STANLEY	02/16/2010	05/18/2015		300,000,000	US0003M(2.8610%)			(2,697,040)	(19,877,225)		(19,877,225)	(19,877,225)				3,228,618		0004
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												(10,563,881)	(77,107,295)	XXX	(77,107,295)	(75,063,593)				14,244,085	XXX	XXX
CDS CS2170245 ON CSX CORP	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	06/20/2007	09/20/2014		10,000,000	0.0000%(0.5950%)			(45,121)	(41,722)		(41,722)	31,593					2FE	0006
CDS CS2282891 ON FELCOR LODGING LIMITED	BOND PORTFOLIO	Schedule D	Credit	MERRILL LYNCH	11/30/2007	12/20/2012		1,000,000	0.0000%(2.2000%)			(16,683)	49,477		49,477	(30,286)					5FE	0006
CDS CS2282909 ON ARCH WESTERN RESOURCES	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	11/30/2007	12/20/2012		1,500,000	0.0000%(2.8000%)			(31,850)	(37,011)		(37,011)	(44,447)					4FE	0006
CDS CS2308480 ON DOW CHEMICAL COMPANY, T	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	01/16/2008	03/20/2013		5,000,000	0.0000%(0.6600%)			(25,025)	32,174		32,174	49,262					2FE	0006
CDS CS2308498 ON CYTEC INDUSTRIES INC.	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	01/16/2008	03/20/2013		5,000,000	0.0000%(0.7700%)			(29,196)	796		796	32,751					2FE	0006
CDS CS2308514 ON ROHM & HAAS CO	BOND PORTFOLIO	Schedule D	Credit	MERRILL LYNCH	01/16/2008	03/20/2013		5,000,000	0.0000%(0.6800%)			(25,783)	(34,410)		(34,410)	(7,297)					2FE	0006
CDS CS2336648 ON RPMINT 150 03/20/2013	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	02/14/2008	03/20/2013		5,000,000	0.0000%(1.5000%)			(56,875)	(86,666)		(86,666)	44,339					2FE	0006
CDS CS2367411 ON NEM 95 06/20/2013	BOND PORTFOLIO	Schedule D	Credit	CREDIT SUISSE FB	03/26/2008	06/20/2013		5,000,000	0.0000%(0.9500%)			(36,021)	(49,883)		(49,883)	25,781					2FE	0006
CDS CS2377600 ON NORDSTROM INC	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	04/04/2008	06/20/2013		5,000,000	0.0000%(1.0000%)			(37,917)	(24,010)		(24,010)	45,062					2FE	0006
CDS CS2382725 ON PPG INDUSTRIES, INC.	BOND PORTFOLIO	Schedule D	Credit	ROYAL BANK OF SCTLND	04/09/2008	06/20/2013		5,000,000	0.0000%(0.8100%)			(30,713)	(59,216)		(59,216)	11,737					2FE	0006
CDS CS2390413 ON AMERICAN ELECTRIC POWER	BOND PORTFOLIO	Schedule D	Credit	UBS AG	04/15/2008	06/20/2015		5,000,000	0.0000%(0.5800%)			(21,992)	14,256		14,256	27,546					2FE	0006

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CDS CS2400659 ON RPMINT 92 06/20/2013	BOND PORTFOLIO	Schedule D	Credit	UBS AG	04/23/2008	06/20/2013		5,000,000	0.0000%(0.9200%)			(34,883)	(9,238)		(9,238)	23,864					2FE	0006
CDS CS2405807 ON RPMINT 80 06/20/2013	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	04/30/2008	06/20/2013		5,000,000	0.0000%(0.8000%)			(30,333)	6,907		6,907	19,932					2FE	0006
CDS CS2405815 ON DOW CHEMICAL COMPANY, T	BOND PORTFOLIO	Schedule D	Credit	CREDIT SUISSE FB	04/30/2008	06/20/2013		5,000,000	0.0000%(0.4700%)			(17,821)	69,121		69,121	42,062					2FE	0006
CDS CS2410880 ON MOHAWK INDUSTRIES, INC.	BOND PORTFOLIO	Schedule D	Credit	UBS AG	05/06/2008	06/20/2013		5,000,000	0.0000%(1.5700%)			(59,529)	38,028		38,028	25,174					3FE	0006
CDS CS2416002 ON SANTNDR 51 06/20/2013	BOND PORTFOLIO	Schedule D	Credit	CITIBANK	05/08/2008	06/20/2013		5,000,000	0.0000%(0.5100%)			(19,337)	142,621		142,621	128,004					1FE	0006
CDS CS2416010 ON LLOYDS TSB BANK PLC	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	05/08/2008	06/20/2013		5,000,000	0.0000%(0.4900%)			(18,579)	130,350		130,350	39,609					1FE	0006
CDS CS2421127 ON XL CAP LTD	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	05/13/2008	06/20/2018		5,000,000	0.0000%(1.4000%)			(53,083)	66,686		66,686	142,748					2FE	0006
CDS CS2433924 ON BOEING CAP CORP	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	05/23/2008	06/20/2013		3,000,000	0.0000%(0.7700%)			(17,518)	(22,982)		(22,982)	13,184					1FE	0006
CDS CS2459531 ON WYETH	BOND PORTFOLIO	Schedule D	Credit	UBS AG	07/07/2008	09/20/2013		5,000,000	0.0000%(0.3700%)			(14,029)	(34,464)		(34,464)	8,652					1FE	0006
CDS CS2469761 ON CSX CORP	BOND PORTFOLIO	Schedule D	Credit	UBS AG	07/09/2008	09/20/2013		5,000,000	0.0000%(1.5200%)			(57,633)	(166,675)		(166,675)	41,930					2FE	0006
CDS CS2474902 ON HARTFORD FINANCIAL SERV	BOND PORTFOLIO	Schedule D	Credit	ROYAL BANK OF SCTLND	07/17/2008	09/20/2013		5,000,000	0.0000%(1.2000%)			(45,500)	103,739		103,739	81,888					2FE	0006
CDS CS2477442 ON COMMERCIAL METALS CO.	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	07/17/2008	09/20/2013		5,000,000	0.0000%(0.7500%)			(28,438)	318,556		318,556	265,694					2FE	0006
CDS CS2487680 ON TYSON FOODS INC.	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	07/29/2008	09/20/2013		3,000,000	0.0000%(2.8000%)			(63,700)	(122,219)		(122,219)	(50,487)					3FE	0006
CDS CS2495360 ON ALLTEL CORPORATION	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	08/01/2008	09/20/2013		5,000,000	0.0000%(0.8600%)			(32,608)	(101,895)		(101,895)	18,844					1FE	0006
CDS CS2497929 ON SOCIETE GENERALE	BOND PORTFOLIO	Schedule D	Credit	CITIBANK	08/07/2008	09/20/2013		5,000,000	0.0000%(0.8100%)			(30,713)	29,710		29,710	64,610					1FE	0006
CDS CS2497937 ON UBS AG	BOND PORTFOLIO	Schedule D	Credit	CITIBANK	08/07/2008	09/20/2013		5,000,000	0.0000%(1.0300%)			(39,054)	23,869		23,869	89,411					1FE	0006
CDS CS2508162 ON CARDINAL HEALTH, INC.	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	08/14/2008	09/20/2013		5,000,000	0.0000%(0.6700%)			(25,404)	(34,035)		(34,035)	16,785					2FE	0006
CDS CS2518468 ON WINDSTREAM CORP	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	09/18/2008	12/20/2013		1,000,000	0.0000%(3.2000%)			(24,267)	(15,355)		(15,355)	14,059					4FE	0006
CDS CS2518484 ON CITIZENS COMMUNICATIONS	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	09/18/2008	09/20/2013		1,000,000	0.0000%(3.5200%)			(26,693)	(30,364)		(30,364)	4,444					3FE	0006
CDS CS2554299 ON WINDSTREAM CORP	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	10/08/2008	12/20/2013		2,000,000	0.0000%(3.5500%)			(53,842)	(52,074)		(52,074)	32,210					4FE	0006
CDS CS2574727 ON HEINZ	BOND PORTFOLIO	Schedule D	Credit	ROYAL BANK OF SCTLND	10/21/2008	12/20/2013		5,000,000	0.0000%(0.7200%)			(27,300)	(50,101)		(50,101)	15,832					2FE	0006
CDS CS2574735 ON PITNEY BOWES INC	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	10/21/2008	12/20/2013		5,000,000	0.0000%(1.1000%)			(41,708)	3,780		3,780	122,196					2FE	0006
CDS CS2579866 ON CENTEX CORPORATION	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	10/23/2008	12/20/2013		2,000,000	0.0000%(5.8000%)			(87,967)	(266,749)		(266,749)	107,619					3FE	0006
CDS CS2648976 ON HOSHOT-HST 500 09/20/20	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	01/05/2009	09/20/2012		2,500,000	0.0000%(5.0000%)	(212,500)		(137,801)	(157,041)		(157,041)	95,671		(43,010)			3FE	0006
CDS CS2651525 ON HOSHOT-HST 500 09/20/20	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	01/06/2009	09/20/2012		2,500,000	0.0000%(5.0000%)	(175,000)		(130,238)	(157,041)		(157,041)	88,108		(35,446)			3FE	0006
CDS CS2654081 ON FCX 700 03/20/2014	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	01/07/2009	03/20/2014		3,000,000	0.0000%(7.0000%)			(159,250)	(604,803)		(604,803)	133,727					2FE	0006
CDS CS2661862 ON BDK 170 03/20/2014	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	01/09/2009	03/20/2014		5,000,000	0.0000%(1.7000%)			(64,458)	(250,639)		(250,639)	48,662					1FE	0006
CDS CS2684807 ON TW 150 03/20/2014	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	01/22/2009	03/20/2014		10,000,000	0.0000%(1.5000%)			(113,750)	(367,126)		(367,126)	62,569					2FE	0006
CDS CS2728323 ON FCX 650 03/20/2014	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	02/20/2009	03/20/2014		3,000,000	0.0000%(6.5000%)			(147,875)	(553,888)		(553,888)	124,602					2FE	0006
CDS CS2738561 ON TSN 425 03/20/2014	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	02/27/2009	03/20/2014		5,000,000	0.0000%(4.2500%)			(161,146)	(454,789)		(454,789)	(71,108)					3FE	0006
CDS CS2969000 ON MONTE 100 12/20/2014	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	10/01/2009	12/20/2014		3,000,000	0.0000%(1.0000%)	52,588		(15,189)	121,170		121,170	151,464		7,561			1FE	0006
CDS CS2976641 ON COF-BNKNA 100 12/20/2014	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	10/07/2009	12/20/2014		3,000,000	0.0000%(1.0000%)	28,955		(18,574)	(31,096)		(31,096)	693		4,176			2FE	0006

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CDS CS2997126 ON ECACN 100 12/20/2014	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	10/29/2009	12/20/2014		10,000,000	0.0000%(1.0000%)	158,336		(52,725)	(126,450)		(126,450)	102,062		23,109			2FE	0006
CDS CS2997134 ON HSECN 100 12/20/2014	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	10/29/2009	12/20/2014		10,000,000	0.0000%(1.0000%)	119,551		(58,385)	(38,307)		(38,307)	182,425		17,448			2FE	0006
CDS CS3066244 ON FCX 100 03/20/2015	BOND PORTFOLIO	Schedule D	Credit	CREDIT SUISSE FB	01/25/2010	03/20/2015		5,000,000	0.0000%(1.0000%)		(35,394)	(39,088)	76,598		76,598	45,848		(4,644)			2FE	0006
CDS CS3068802 ON FCX 100 03/20/2015	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	01/26/2010	03/20/2015		5,000,000	0.0000%(1.0000%)		(44,737)	(40,154)	76,598		76,598	37,710		(5,849)			2FE	0006
CDS CS3086721 ON DEXBB-AGM 500 03/20/2015	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	02/19/2010	03/20/2015		5,000,000	0.0000%(5.0000%)		(49,463)	(160,739)	249,032		249,032	205,447		(5,878)			1FE	0006
CDS CS3091846 ON NEM 100 03/20/2015	BOND PORTFOLIO	Schedule D	Credit	HSBC	02/23/2010	03/20/2015		3,000,000	0.0000%(1.0000%)		21,170	(15,755)	(27,259)		(27,259)	(8,585)		2,495			2FE	0006
CDS CS3102080 ON ORCLE 100 03/20/2015	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	03/08/2010	03/20/2015		10,000,000	0.0000%(1.0000%)		301,298	(23,911)	(282,136)		(282,136)	(14,149)		33,311			1FE	0006
CDS CS3117468 ON CMZB 100 03/20/2015	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	03/19/2010	03/20/2015		5,000,000	0.0000%(1.0000%)		51,440	(21,625)	(534)		(534)	45,448		5,458			1FE	0006
CDS CS3140486 ON COF-BNKNA 100 06/20/2017	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	04/20/2010	06/20/2017		10,000,000	0.0000%(1.0000%)		158,830	(35,540)	(97,118)		(97,118)	51,974		9,738			2FE	0006
CDS CS3143043 ON WLP 100 06/20/2015	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	04/21/2010	06/20/2015		10,000,000	0.0000%(1.0000%)		(18,999)	(46,588)	(38,467)		(38,467)	(55,878)		(1,588)			2FE	0006
CDS CS3148174 ON VLO 100 06/20/2015	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	04/30/2010	06/20/2015		5,000,000	0.0000%(1.0000%)		(161,176)	(33,923)	189,220		189,220	40,718		(12,674)			2FE	0006
CDS CS3150725 ON ASSGEN 100 06/20/2015	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	05/05/2010	06/20/2015		3,000,000	0.0000%(1.0000%)		(55,821)	(16,611)	41,474		41,474	(10,069)		(4,278)			1FE	0006
CDS CS3153281 ON ASSGEN 100 06/20/2015	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	05/06/2010	06/20/2015		10,000,000	0.0000%(1.0000%)		(254,596)	(60,215)	138,247		138,247	(96,967)		(19,382)			1FE	0006
CDS CS3155906 ON MAS 100 06/20/2015	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	05/07/2010	06/20/2015		2,000,000	0.0000%(1.0000%)		(91,010)	(15,040)	147,233		147,233	63,152		(6,928)			3FE	0006
CDS CS3155955 ON EMN 100 06/20/2015	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	05/07/2010	06/20/2015		5,000,000	0.0000%(1.0000%)		23,809	(18,465)	(26,700)		(26,700)	(4,704)		1,813			2FE	0006
CDS CS3163520 ON ARW 100 06/20/2015	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	05/17/2010	06/20/2015		5,000,000	0.0000%(1.0000%)		(111,062)	(26,839)	151,497		151,497	48,386		(7,950)			2FE	0006
CDS CS3163553 ON VOD 100 06/20/2015	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	05/18/2010	06/20/2015		3,000,000	0.0000%(1.0000%)		24,220	(9,529)	(26,519)		(26,519)	(4,020)		1,721			1FE	0006
CDS CS3163561 ON AXP 100 06/20/2017	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	05/18/2010	06/20/2017		10,000,000	0.0000%(1.0000%)		(31,153)	(39,089)	(56,566)		(56,566)	(86,130)		(1,589)			2FE	0006
CDS CS3166085 ON WFC 100 06/20/2015	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	05/20/2010	06/20/2015		10,000,000	0.0000%(1.0000%)		(37,607)	(39,541)	(7,311)		(7,311)	(42,321)		(2,596)			1FE	0006
CDS CS3166101 ON AXP 100 06/20/2015	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	05/20/2010	06/20/2015		10,000,000	0.0000%(1.0000%)		(139,754)	(46,593)	(65,994)		(65,994)	(196,099)		(9,649)			2FE	0006
CDS CS3166119 ON COF-BNKNA 100 06/20/2015	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	05/20/2010	06/20/2015		10,000,000	0.0000%(1.0000%)		(107,454)	(44,363)	(95,596)		(95,596)	(195,631)		(7,419)			2FE	0006
CDS CS3173768 ON LOW 100 06/20/2015	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	05/25/2010	06/20/2015		10,000,000	0.0000%(1.0000%)		113,993	(27,860)	(116,881)		(116,881)	(10,583)		7,695			1FE	0006
CDS CS3173776 ON HD 100 06/20/2015	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	05/25/2010	06/20/2015		10,000,000	0.0000%(1.0000%)		118,791	(27,536)	(124,434)		(124,434)	(13,662)		8,019			2FE	0006
CDS CS3186562 ON VLVY-TREAS 100 06/20/2015	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	06/08/2010	06/20/2015		5,000,000	0.0000%(1.0000%)		(298,823)	(34,004)	142,139		142,139	(138,514)		(18,171)			2FE	0006
CDS CS3204498 ON HD 100 09/20/2015	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	06/29/2010	09/20/2015		5,000,000	0.0000%(1.0000%)		78,866	(9,179)	(60,701)		(60,701)	14,428		3,738			2FE	0006
CDS CS3217284 ON ETR 100 09/20/2015	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	07/21/2010	09/20/2015		5,000,000	0.0000%(1.0000%)		(319,206)	(21,052)	233,908		233,908	(74,106)		(11,191)			2FE	0006
CDS CS3217326 ON MRHMC 100 09/20/2015	BOND PORTFOLIO	Schedule D	Credit	UBS AG	07/21/2010	09/20/2015		3,300,000	0.0000%(1.0000%)		(340,122)	(18,432)	315,427		315,427	(12,771)		(11,924)			4FE	0006
CDS CS3219843 ON HIG 100 09/20/2015	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	07/23/2010	09/20/2015		5,000,000	0.0000%(1.0000%)		(393,345)	(22,964)	305,039		305,039	(74,926)		(13,381)			2FE	0006
CDS CS3224975 ON HSBC-HSBCB 100 09/20/2015	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	08/11/2010	09/20/2015		5,000,000	0.0000%(1.0000%)		48,484	(5,755)	(47,294)		(65,535)			1,190			1FE	0006
CDS CS3227523 ON FINMEC-FIN 100 09/20/2015	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	08/24/2010	09/20/2015		3,000,000	0.0000%(1.0000%)		(93,513)	(4,928)	51,566		51,566	(40,102)		(1,845)			2FE	0006

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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)
CDS CS3230097 ON EXC-EXELON 100 09/20/2015	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	08/26/2010	09/20/2015		10,000,000	0.0000%(1.0000%)		(71,231)	(10,936)	50,647		50,647	(19,370)		(1,213)			2FE	0006
CDS CS3232655 ON WFC 100 09/20/2015	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	09/02/2010	09/20/2015		5,000,000	0.0000%(1.0000%)		(47,244)	(4,488)	1,666		1,666	(44,978)		(600)			1FE	0006
CDS CS3235203 ON PCG-PACGAS 100 12/20/2015	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	09/08/2010	12/20/2015		5,000,000	0.0000%(1.0000%)		(41,885)	(3,453)	79,952		79,952	38,465		(397)			2FE	0006
CDS CS3237779 ON TW 100 12/20/2015	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	09/13/2010	12/20/2015		5,000,000	0.0000%(1.0000%)		97,830	(1,586)	(96,244)		(96,244)	811		775			2FE	0006
CDS CS3258254 ON GS 100 12/20/2015	BOND PORTFOLIO	Schedule D	Credit	BNPPARIBAS	09/23/2010	12/20/2015		5,000,000	0.0000%(1.0000%)		(134,927)	(1,187)	121,543		121,543	(13,169)		(215)			1FE	0006
CDS CXB536030 ON CDX.NA.IG.14-V1 5Y	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	07/01/2010	06/20/2015		200,000,000	0.0000%(1.0000%)		(2,142,817)	(606,507)	137,362		137,362	(1,904,504)		(100,952)			2FE	0006
CDS CXB536030 ON CDX.NA.IG.14-V1 5Y	BOND PORTFOLIO	Schedule D	Credit	CREDIT SUISSE FB	07/02/2010	06/20/2015		100,000,000	0.0000%(1.0000%)		(1,013,383)	(297,201)	68,681		68,681	(897,502)		(47,200)			2FE	0006
CDS CXB536030 ON CDX.NA.IG.14-V1 5Y	BOND PORTFOLIO	Schedule D	Credit	UBS AG	07/06/2010	06/20/2015		200,000,000	0.0000%(1.0000%)		(1,975,977)	(568,755)	137,362		137,362	(1,747,638)		(90,977)			2FE	0006
CDS CXB671779 ON CDX.NA.IG.15-V1 5Y	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	09/21/2010	12/20/2015		100,000,000	0.0000%(1.0000%)		(380,786)	(26,413)	326,794		326,794	(52,579)		(1,413)			2FE	0006
CDS CXB671779 ON CDX.NA.IG.15-V1 5Y	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	09/22/2010	12/20/2015		250,000,000	0.0000%(1.0000%)		(1,443,180)	(58,622)	816,984		816,984	(623,131)		(3,066)			2FE	0006
0929999. Subtotal - Swaps - Hedging Other - Credit Default										(28,070)	(8,795,934)	(4,750,972)	(139,795)	XXX	(158,035)	(3,416,522)		(343,178)			XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										(28,070)	(8,795,934)	(15,314,853)	(77,247,090)	XXX	(77,265,330)	(78,480,115)		(343,178)		14,244,085	XXX	XXX
CDS CS2236806 ON FLORDIA STATE GO 85%			Credit	CITIBANK	09/18/2007	09/20/2017		20,000,000	0.1600%(0.0000%)			24,267			(1,409,113)					20,000,000	1FE	
CDS CS2259840 ON MBIA INSURANCE CORPORAT			Credit	BANK OF AMERICA	10/25/2007	12/20/2012		5,000,000	2.2000%(0.0000%)			83,417			(2,230,791)					5,000,000	3FE	
CDS CS2275218 ON STATE OF TEXAS RR85%			Credit	MERRILL LYNCH	11/08/2007	12/20/2017		15,000,000	0.2500%(0.0000%)			28,438			(466,999)					15,000,000	1FE	
CDS CS2298244 ON BA 36 03/20/2013			Credit	BANK OF AMERICA	01/04/2008	03/20/2013		3,000,000	0.3600%(0.0000%)			8,190			(6,314)					3,000,000	1FE	
CDS CS2318729 ON HOUSTON TEXAS RR 85%			Credit	GOLDMAN SACHS	01/28/2008	03/20/2018		25,000,000	0.4800%(0.0000%)			91,000			(2,127,104)					25,000,000	1FE	
CDS CS2318737 ON PHOENIX ARIZONA RR85%			Credit	GOLDMAN SACHS	01/28/2008	03/20/2018		25,000,000	0.4500%(0.0000%)			85,313			(2,250,316)					25,000,000	1FE	
CDS CS2318745 ON SHELBY TENNESSEE RR85%			Credit	GOLDMAN SACHS	01/28/2008	03/20/2018		25,000,000	0.4000%(0.0000%)			75,833			(2,268,069)					25,000,000	1FE	
CDS CS2369920 ON ENTRPA 185 06/20/2013			Credit	BANK OF AMERICA	03/28/2008	06/20/2013		5,000,000	1.8500%(0.0000%)			70,146			89,067					5,000,000	2FE	
CDS CS2938245 ON BERKSHIRE HATHWAY			Credit	JP MORGAN CHASE BANK	08/04/2009	09/20/2014		5,000,000	1.0000%(0.0000%)	132,514		57,309	(102,635)		(90,002)			19,392		5,000,000	1FE	
CDS CS2974109 ON BACR-BANK 100 12/20/2014			Credit	GOLDMAN SACHS	10/01/2009	12/20/2014		3,000,000	1.0000%(0.0000%)	38,923		28,346	(31,482)		(88,257)			5,596		3,000,000	1FE	
CDS CS3050883 ON ARMLL 100 03/20/2015			Credit	BANK OF AMERICA	01/12/2010	03/20/2015		3,000,000	1.0000%(0.0000%)		69,917	31,347	(60,320)		(211,812)			9,597		3,000,000	2FE	
CDS CS3056005 ON BAPLC 100 03/20/2015			Credit	GOLDMAN SACHS	01/14/2010	03/20/2015		3,000,000	1.0000%(0.0000%)		(37,518)	16,520	32,455		(10,644)			(5,063)		3,000,000	2FE	
CDS CS3061120 ON AXP 100 03/20/2015			Credit	DEUTSCHE BANK	01/21/2010	03/20/2015		3,000,000	1.0000%(0.0000%)		(25,862)	17,582	22,444		22,105			(3,418)		3,000,000	2FE	
CDS CS3081607 ON PGN 100 03/20/2015			Credit	GOLDMAN SACHS	02/16/2010	03/20/2015		10,000,000	1.0000%(0.0000%)		(94,795)	51,284	83,302		183,136			(11,493)		10,000,000	2FE	
CDS CS3081615 ON STATE OF FLORDIA RR0%			Credit	MORGAN STANLEY	02/16/2010	03/20/2020		5,000,000	1.3500%(0.0000%)			42,375			(46,592)					5,000,000	1FE	
CDS CS3086739 ON AGO-AGC 500 03/20/2015			Credit	DEUTSCHE BANK	02/19/2010	03/20/2015		5,000,000	5.0000%(0.0000%)		500,000	214,281	(440,581)		(644,430)			59,420		5,000,000	1FE	
CDS CS3102098 ON CSCO 100 03/20/2015			Credit	GOLDMAN SACHS	03/08/2010	03/20/2015		10,000,000	1.0000%(0.0000%)		(237,850)	30,926	211,554		204,583			(26,296)		10,000,000	1FE	
CDS CS3107204 ON AGO-AGC 500 03/20/2011			Credit	GOLDMAN SACHS	03/12/2010	03/20/2011		10,000,000	5.0000%(0.0000%)			280,555			(46,870)					10,000,000	1FE	
CDS CS3117476 ON HBOS-SCOTB 100 03/20/2015			Credit	GOLDMAN SACHS	03/19/2010	03/20/2015		5,000,000	1.0000%(0.0000%)		86,716	36,285	(77,514)		(135,860)			9,202		5,000,000	1FE	

SCHEDULE DB - PART A - SECTION 1

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

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 CS3130255 ON PRU 4.5 15JUL13			Credit	JP MORGAN CHASE BANK	04/07/2010	06/20/2015		5,000,000	1.0000%(0.0000%)		112,244	34,679	(101,871)		(204,116)			10,373		5,000,000	2FE	
CDS CS3143050 ON UNH 100 06/20/2015			Credit	JP MORGAN CHASE BANK	04/21/2010	06/20/2015		10,000,000	1.0000%(0.0000%)		140,959	56,785	(129,174)		(144,550)			11,785		10,000,000	2FE	
CDS CS3145600 ON TELEFO 100 06/20/2015			Credit	DEUTSCHE BANK	04/28/2010	06/20/2015		3,000,000	1.0000%(0.0000%)		42,187	16,297	(38,807)		(63,098)			3,380		3,000,000	1FE	
CDS CS3148166 ON SUN 100 06/20/2015			Credit	BARCLAY'S CAPITAL	04/30/2010	06/20/2015		5,000,000	1.0000%(0.0000%)		281,395	43,377	(259,268)		(255,705)			22,127		5,000,000	2FE	
CDS CS3153299 ON MET 100 06/20/2015			Credit	MORGAN STANLEY	05/06/2010	06/20/2015		10,000,000	1.0000%(0.0000%)		750,826	99,498	(692,161)		(488,720)			58,665		10,000,000	1FE	
CDS CS3155856 ON CITY OF NEW YORK			Credit	MORGAN STANLEY	05/06/2010	06/20/2020		10,000,000	1.9000%(0.0000%)			77,583			(155,036)					10,000,000	1FE	
CDS CS3155864 ON NY 200 06/20/2020			Credit	MORGAN STANLEY	05/06/2010	06/20/2020		10,000,000	2.0000%(0.0000%)			81,667			(130,593)					10,000,000	1FE	
CDS CS3155872 ON JCI 100 06/20/2015			Credit	GOLDMAN SACHS	05/07/2010	06/20/2015		10,000,000	1.0000%(0.0000%)		117,331	49,487	(108,399)		(13,599)			8,932		10,000,000	2FE	
CDS CS3155922 ON MHK 100 06/20/2015			Credit	JP MORGAN CHASE BANK	05/07/2010	06/20/2015		2,000,000	1.0000%(0.0000%)		91,010	14,994	(84,127)		(125,794)			6,883		2,000,000	3FE	
CDS CS3155948 ON LZ 100 06/20/2015			Credit	MORGAN STANLEY	05/07/2010	06/20/2015		5,000,000	1.0000%(0.0000%)		93,284	27,379	(86,182)		(94,701)			7,102		5,000,000	2FE	
CDS CS3158405 ON XL 100 06/20/2015			Credit	MORGAN STANLEY	05/12/2010	06/20/2015		5,000,000	1.0000%(0.0000%)		81,497	25,541	(75,539)		(104,440)			5,958		5,000,000	2FE	
CDS CS3168644 ON RSG 100 06/20/2015			Credit	BNPPARIBAS	05/21/2010	06/20/2015		10,000,000	1.0000%(0.0000%)		253,836	54,063	(236,440)		(64,661)			17,396		10,000,000	2FE	
CDS CS3168651 ON GE-CAPCORP 100 06/20/2015			Credit	DEUTSCHE BANK	05/21/2010	06/20/2015		10,000,000	1.0000%(0.0000%)		628,339	79,728	(585,278)		(342,802)			43,061		10,000,000	1FE	
CDS CS3178882 ON XRX 100 06/20/2015			Credit	BANK OF AMERICA	06/03/2010	06/20/2015		5,000,000	1.0000%(0.0000%)		105,528	23,109	(98,947)		(108,224)			6,581		5,000,000	2FE	
CDS CS3186570 ON R 100 06/20/2015			Credit	GOLDMAN SACHS	06/08/2010	06/20/2015		5,000,000	1.0000%(0.0000%)		213,698	28,828	(200,704)		(92,414)			12,994		5,000,000	2FE	
CDS CS3196801 ON CAT-FINSER 100 06/20/2015			Credit	MORGAN STANLEY	06/17/2010	06/20/2015		10,000,000	1.0000%(0.0000%)			29,167			42,204					10,000,000	1FE	
CDS CS3204480 ON LOW 100 09/20/2015			Credit	BANK OF AMERICA	06/29/2010	09/20/2015		5,000,000	1.0000%(0.0000%)		(86,371)	8,823	82,278		56,281			(4,093)		5,000,000	1FE	
CDS CS3207061 ON MASSHT 152 09/20/2020			Credit	BANK OF AMERICA	07/02/2010	09/20/2020		10,000,000	1.5200%(0.0000%)			38,000			134,719					10,000,000	1FE	
CDS CS3217292 ON CEG 100 09/20/2015			Credit	JP MORGAN CHASE BANK	07/21/2010	09/20/2015		5,000,000	1.0000%(0.0000%)		264,932	19,699	(255,093)		(194,722)			9,839		5,000,000	2FE	
CDS CS3222409 ON ACE 100 09/20/2015			Credit	MORGAN STANLEY	08/10/2010	09/20/2015		3,000,000	1.0000%(0.0000%)		17,211	4,700	(16,761)		(4,721)			450		3,000,000	1FE	
CDS CS3224967 ON HSBC-FINCO 100 09/20/2015			Credit	MORGAN STANLEY	08/11/2010	09/20/2015		5,000,000	1.0000%(0.0000%)		156,635	10,788	(152,792)		(104,827)			3,843		5,000,000	1FE	
CDS CS3230089 ON CEG 100 09/20/2015			Credit	GOLDMAN SACHS	08/26/2010	09/20/2015		10,000,000	1.0000%(0.0000%)		515,399	18,501	(506,620)		(389,443)			8,779		10,000,000	2FE	
CDS CS3232648 ON BACF 100 09/20/2015			Credit	MORGAN STANLEY	09/02/2010	09/20/2015		5,000,000	1.0000%(0.0000%)		170,965	6,059	(168,795)		(140,470)			2,170		5,000,000	1FE	
CDS CS3235211 ON EIX-SOUCAL 100 12/20/2015			Credit	BANK OF AMERICA	09/08/2010	12/20/2015		5,000,000	1.0000%(0.0000%)		107,157	4,072	(106,140)		(87,508)			1,017		5,000,000	2FE	
CDS CS3237761 ON CMCSA 100 12/20/2015			Credit	DEUTSCHE BANK	09/13/2010	12/20/2015		5,000,000	1.0000%(0.0000%)		7,391	2,419	(7,332)		(34,600)			59		5,000,000	2FE	
CDS CS3258247 ON MWD 100 12/20/2015			Credit	BNPPARIBAS	09/23/2010	12/20/2015		5,000,000	1.0000%(0.0000%)		199,998	1,291	(199,679)		(187,249)			319		5,000,000	1FE	
CDS SPG4026L4 ON GENWORTH FINANCIAL INC			Credit	BARCLAY'S CAPITAL	11/02/2005	12/20/2010		5,000,000	0.3200%(0.0000%)			12,133			(14,008)					5,000,000	2FE	
0989999. Subtotal - Swaps - Replication - Credit Default										171,437	4,526,059	2,142,079	(4,390,612)	XXX	(14,847,077)			294,553		363,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										171,437	4,526,059	2,142,079	(4,390,612)	XXX	(14,847,077)			294,553		363,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate												(10,563,881)	(77,107,295)	XXX	(77,107,295)	(75,063,593)				14,244,085	XXX	XXX
1169999. Total Swaps - Credit Default										143,367	(4,269,875)	(2,608,893)	(4,530,407)	XXX	(15,005,112)	(3,416,522)		(48,625)		363,000,000	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

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 (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)
1179999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps										143,367	(4,269,875)	(13,172,773)	(81,637,702)	XXX	(92,112,408)	(78,480,115)		(48,625)		377,244,085	XXX	XXX
FXFWD0219 (0.7567EUR)/ 1 USD	FOREIGN EQUITY	SCHEDULE D	Currency	Bank of America	08/04/2010	11/08/2010		103,559,200	(0.7567EUR)/ 1 USD				(3,246,648)		(3,246,648)		(3,246,648)			169,256		0007
FXFWD0220 (0.7572EUR)/ 1 USD	FOREIGN EQUITY	SCHEDULE D	Currency	Deutsche Bank	08/04/2010	11/08/2010		155,534,560	(0.7572EUR)/ 1 USD				(4,986,009)		(4,986,009)		(4,986,009)			254,204		0007
FXFWD0221 (0.7596EUR)/ 1 USD	FOREIGN EQUITY	SCHEDULE D	Currency	Citibank	08/04/2010	11/08/2010		51,714,588	(0.7596EUR)/ 1 USD				(1,820,749)		(1,820,749)		(1,820,749)			84,522		0007
FXFWD0224 (84.2JPY)/ 1 USD	FOREIGN EQUITY	SCHEDULE D	Currency	Deutsche Bank	09/10/2010	12/15/2010		112,286,400	(84.2JPY)/ 1 USD				(1,057,925)		(1,057,925)		(1,057,925)			256,187		0007
FXFWD0225 (1.0293CAD)/ 1 USD	FOREIGN EQUITY	SCHEDULE D	Currency	Deutsche Bank	09/13/2010	12/16/2010		58,293,459	(1.0293CAD)/ 1 USD				72,894		72,894		72,894			133,872		0007
1229999. Subtotal - Forwards - Hedging Other													(11,038,437)	XXX	(11,038,437)		(11,038,437)			898,041	XXX	XXX
1269999. Subtotal - Forwards													(11,038,437)	XXX	(11,038,437)		(11,038,437)			898,041	XXX	XXX
1399999. Subtotal - Hedging Effective														XXX							XXX	XXX
1409999. Subtotal - Hedging Other										(28,070)	(127,274,795)	(15,314,853)	(67,418,790)	XXX	(67,437,030)	(176,092,239)	(11,038,437)	(343,178)		15,142,126	XXX	XXX
1419999. Subtotal - Replication										171,437	4,526,059	2,142,079	(4,390,612)	XXX	(14,847,077)			294,553		363,000,000	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										143,367	(122,748,736)	(13,172,773)	(71,809,402)	XXX	(82,284,108)	(176,092,239)	(11,038,437)	(48,625)		378,142,126	XXX	XXX

(a)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1 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)
BLZ0	292		INDEX FUTURES - EMINI MSCI EAFE	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/17/2010	CME	09/13/2010	1,496	1,557		879,694	879,694			2,920,000	100.00/100.00
ESZ0	69		INDEX FUTURES - EMINI S & P 500	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/17/2010	CME	09/13/2010	1,105	1,137		109,720	109,720			388,125	100.00/100.00
RTAZ0	525		INDEX FUTURES - EMINI RUSSELL 2000	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/17/2010	ICE	09/13/2010	634	675		2,148,641	2,148,641			2,362,500	100.00/100.00
SPZ0	180		INDEX FUTURES - S & P 500	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/17/2010	CME	09/13/2010	1,105	1,137		1,432,584	1,432,584			5,062,500	100.00/100.00
1279999. Subtotal - Long Futures - Hedging Effective													4,570,639	4,570,639			10,733,125	XXX
1329999. Subtotal - Long Futures													4,570,639	4,570,639			10,733,125	XXX
EDH1	(1,000)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	03/14/2011	CME	05/19/2010	99	100		(1,490,300)	(1,490,300)			878,000	001
EDH1	(900)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	03/14/2011	CME	05/20/2010	99	100		(1,296,270)	(1,296,270)			790,200	001
EDH1	(100)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	03/14/2011	CME	05/20/2010	99	100		(146,530)	(146,530)			87,800	001
EDH1	(1,000)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	03/14/2011	CME	05/20/2010	99	100		(1,415,300)	(1,415,300)			878,000	001
EDH2	(1,000)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	03/19/2012	CME	05/19/2010	98	99		(2,827,800)	(2,827,800)			878,000	001
EDH2	(775)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	03/19/2012	CME	05/20/2010	98	99		(2,143,108)	(2,143,108)			680,450	001
EDH2	(225)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	03/19/2012	CME	05/20/2010	98	99		(616,568)	(616,568)			197,550	001
EDH2	(1,000)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	03/19/2012	CME	05/20/2010	98	99		(2,740,300)	(2,740,300)			878,000	001
EDM1	(274)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/13/2011	CME	05/19/2010	99	100		(490,542)	(490,542)			240,572	001
EDM1	(726)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/13/2011	CME	05/19/2010	99	100		(1,317,908)	(1,317,908)			637,428	001
EDM1	(900)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/13/2011	CME	05/20/2010	99	100		(1,577,520)	(1,577,520)			790,200	001
EDM1	(100)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/13/2011	CME	05/20/2010	99	100		(172,780)	(172,780)			87,800	001
EDM1	(1,000)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/13/2011	CME	05/20/2010	99	100		(1,727,800)	(1,727,800)			878,000	001
EDM2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(1,605)	(1,605)			1,756	001
EDM2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(1,605)	(1,605)			1,756	001
EDM2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(2,407)	(2,407)			2,634	001
EDM2	(6)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(4,814)	(4,814)			5,268	001
EDM2	(14)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(11,232)	(11,232)			12,292	001
EDM2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(2,407)	(2,407)			2,634	001
EDM2	(7)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(5,616)	(5,616)			6,146	001
EDM2	(38)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(30,487)	(30,487)			33,364	001
EDM2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(1,605)	(1,605)			1,756	001
EDM2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(1,605)	(1,605)			1,756	001
EDM2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(1,605)	(1,605)			1,756	001
EDM2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(1,605)	(1,605)			1,756	001
EDM2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(802)	(802)			878	001
EDM2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(1,605)	(1,605)			1,756	001
EDM2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(1,605)	(1,605)			1,756	001
EDM2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(2,407)	(2,407)			2,634	001
EDM2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(1,605)	(1,605)			1,756	001
EDM2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(1,605)	(1,605)			1,756	001
EDM2	(5)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(4,012)	(4,012)			4,390	001
EDM2	(5)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(4,012)	(4,012)			4,390	001
EDM2	(5)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(4,012)	(4,012)			4,390	001
EDM2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(1,605)	(1,605)			1,756	001
EDM2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(2,407)	(2,407)			2,634	001
EDM2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(1,605)	(1,605)			1,756	001
EDM2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(1,605)	(1,605)			1,756	001
EDM2	(13)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(10,430)	(10,430)			11,414	001
EDM2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(1,605)	(1,605)			1,756	001
EDM2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(2,407)	(2,407)			2,634	001
EDM2	(84)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(67,393)	(67,393)			73,752	001
EDM2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(1,605)	(1,605)			1,756	001
EDM2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(1,605)	(1,605)			1,756	001
EDM2	(10)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(8,023)	(8,023)			8,780	001
EDM2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(1,605)	(1,605)			1,756	001
EDM2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(1,605)	(1,605)			1,756	001
EDM2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(1,605)	(1,605)			1,756	001
EDM2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(1,605)	(1,605)			1,756	001
EDM2	(6)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(4,814)	(4,814)			5,268	001
EDM2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(1,605)	(1,605)			1,756	001
EDM2	(4)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(3,209)	(3,209)			3,512	001
EDM2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(1,605)	(1,605)			1,756	001

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 14	15	16	17	18	19
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)
EDM2	(4)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(3,209)	(3,209)			3,512	001
EDM2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(2,407)	(2,407)			2,634	001
EDM2	(4)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(3,209)	(3,209)			3,512	001
EDM2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(2,407)	(2,407)			2,634	001
EDM2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(802)	(802)			878	001
EDM2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(1,605)	(1,605)			1,756	001
EDM2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(802)	(802)			878	001
EDM2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(802)	(802)			878	001
EDM2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(802)	(802)			878	001
EDM2	(7)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(5,616)	(5,616)			6,146	001
EDM2	(5)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(4,012)	(4,012)			4,390	001
EDM2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(2,407)	(2,407)			2,634	001
EDM2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(802)	(802)			878	001
EDM2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(802)	(802)			878	001
EDM2	(4)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(3,209)	(3,209)			3,512	001
EDM2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(1,605)	(1,605)			1,756	001
EDM2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(1,605)	(1,605)			1,756	001
EDM2	(14)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(11,232)	(11,232)			12,292	001
EDM2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(2,407)	(2,407)			2,634	001
EDM2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(1,605)	(1,605)			1,756	001
EDM2	(11)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(8,825)	(8,825)			9,658	001
EDM2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(1,605)	(1,605)			1,756	001
EDM2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(1,605)	(1,605)			1,756	001
EDM2	(5)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(4,012)	(4,012)			4,390	001
EDM2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(802)	(802)			878	001
EDM2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(802)	(802)			878	001
EDM2	(7)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(5,616)	(5,616)			6,146	001
EDM2	(10)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(8,023)	(8,023)			8,780	001
EDM2	(16)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(11,837)	(11,837)			14,048	001
EDM2	(1,000)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(727,800)	(727,800)			878,000	001
EDM2	(1,000)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(765,300)	(765,300)			878,000	001
EDM2	(500)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(351,400)	(351,400)			439,000	001
EDM2	(27)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(19,975)	(19,975)			23,706	001
EDM2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(790)	(790)			878	001
EDM2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(802)	(802)			878	001
EDM2	(10)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(7,898)	(7,898)			8,780	001
EDM2	(10)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(8,023)	(8,023)			8,780	001
EDM2	(14)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(11,057)	(11,057)			12,292	001
EDM2	(14)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(11,232)	(11,232)			12,292	001
EDM2	(5)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(3,949)	(3,949)			4,390	001
EDM2	(5)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(4,012)	(4,012)			4,390	001
EDM2	(5)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(4,012)	(4,012)			4,390	001
EDM2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(1,580)	(1,580)			1,756	001
EDM2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(1,605)	(1,605)			1,756	001
EDM2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(1,605)	(1,605)			1,756	001
EDM2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(2,369)	(2,369)			2,634	001
EDM2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(2,407)	(2,407)			2,634	001
EDM2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(2,407)	(2,407)			2,634	001
EDM2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(1,580)	(1,580)			1,756	001
EDM2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(1,605)	(1,605)			1,756	001
EDM2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(1,605)	(1,605)			1,756	001
EDM2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(1,605)	(1,605)			1,756	001
EDM2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(1,605)	(1,605)			1,756	001
EDM2	(5)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(4,012)	(4,012)			4,390	001
EDM2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	99	99		(1,605)	(1,605)			1,756	001
EDU1	(726)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/19/2011	CME	05/19/2010	99	99		(1,562,933)	(1,562,933)			637,428	001
EDU1	(274)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/19/2011	CME	05/19/2010	99	99		(583,017)	(583,017)			240,572	001
EDU1	(900)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/19/2011	CME	05/20/2010	99	99		(1,892,520)	(1,892,520)			790,200	001
EDU1	(100)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/19/2011	CME	05/20/2010	99	99		(207,780)	(207,780)			87,800	001
EDU1	(1,000)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/19/2011	CME	05/20/2010	99	99		(2,077,800)	(2,077,800)			878,000	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(877)	(877)			878	001
EDU2	(5)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(4,387)	(4,387)			4,390	001

STATEMENT AS OF SEPTEMBER 30, 2010 OF THE ALLSTATE INSURANCE COMPANY

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)
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(877)	(877)			878	001
EDU2	(7)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(6,141)	(6,141)			6,146	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,755)	(1,755)			1,756	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(877)	(877)			878	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(877)	(877)			878	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(877)	(877)			878	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,755)	(1,755)			1,756	001
EDU2	(4)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(3,509)	(3,509)			3,512	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,755)	(1,755)			1,756	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(877)	(877)			878	001
EDU2	(10)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(8,773)	(8,773)			8,780	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,755)	(1,755)			1,756	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(877)	(877)			878	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,755)	(1,755)			1,756	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,755)	(1,755)			1,756	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,755)	(1,755)			1,756	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,755)	(1,755)			1,756	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,755)	(1,755)			1,756	001
EDU2	(7)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(6,141)	(6,141)			6,146	001
EDU2	(5)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(4,387)	(4,387)			4,390	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(877)	(877)			878	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(877)	(877)			878	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,755)	(1,755)			1,756	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(877)	(877)			878	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,755)	(1,755)			1,756	001
EDU2	(22)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(19,301)	(19,301)			19,316	001
EDU2	(5)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(4,387)	(4,387)			4,390	001
EDU2	(9)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(7,896)	(7,896)			7,902	001
EDU2	(33)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(28,951)	(28,951)			28,974	001
EDU2	(7)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(6,141)	(6,141)			6,146	001
EDU2	(5)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(4,387)	(4,387)			4,390	001
EDU2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(2,632)	(2,632)			2,634	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(877)	(877)			878	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(877)	(877)			878	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(877)	(877)			878	001
EDU2	(8)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(7,018)	(7,018)			7,024	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,755)	(1,755)			1,756	001
EDU2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(2,669)	(2,669)			2,634	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,780)	(1,780)			1,756	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,780)	(1,780)			1,756	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(890)	(890)			878	001
EDU2	(10)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(8,898)	(8,898)			8,780	001
EDU2	(6)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(5,339)	(5,339)			5,268	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,780)	(1,780)			1,756	001
EDU2	(4)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(3,459)	(3,459)			3,512	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,755)	(1,755)			1,756	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,755)	(1,755)			1,756	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,755)	(1,755)			1,756	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,755)	(1,755)			1,756	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,755)	(1,755)			1,756	001
EDU2	(20)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(17,546)	(17,546)			17,560	001
EDU2	(6)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(5,264)	(5,264)			5,268	001
EDU2	(165)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(144,755)	(144,755)			144,870	001
EDU2	(4)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(3,509)	(3,509)			3,512	001
EDU2	(8)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(7,018)	(7,018)			7,024	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(865)	(865)			878	001
EDU2	(12)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(10,378)	(10,378)			10,536	001
EDU2	(4)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(3,459)	(3,459)			3,512	001
EDU2	(6)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(5,264)	(5,264)			5,268	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,755)	(1,755)			1,756	001
EDU2	(4)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(3,509)	(3,509)			3,512	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,755)	(1,755)			1,756	001

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)
EDU2	(7)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(6,141)	(6,141)			6,146	001
EDU2	(5)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(4,387)	(4,387)			4,390	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,755)	(1,755)			1,756	001
EDU2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(2,632)	(2,632)			2,634	001
EDU2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(2,632)	(2,632)			2,634	001
EDU2	(4)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(3,509)	(3,509)			3,512	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,755)	(1,755)			1,756	001
EDU2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(2,632)	(2,632)			2,634	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,755)	(1,755)			1,756	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(877)	(877)			878	001
EDU2	(5)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(4,387)	(4,387)			4,390	001
EDU2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(2,632)	(2,632)			2,634	001
EDU2	(23)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(19,890)	(19,890)			20,194	001
EDU2	(100)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(85,230)	(85,230)			87,800	001
EDU2	(5)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(4,262)	(4,262)			4,390	001
EDU2	(7)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(5,966)	(5,966)			6,146	001
EDU2	(25)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(21,308)	(21,308)			21,950	001
EDU2	(38)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(32,387)	(32,387)			33,364	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(852)	(852)			878	001
EDU2	(20)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(17,046)	(17,046)			17,560	001
EDU2	(20)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(17,046)	(17,046)			17,560	001
EDU2	(7)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(5,966)	(5,966)			6,146	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(852)	(852)			878	001
EDU2	(276)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(235,235)	(235,235)			242,328	001
EDU2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(2,632)	(2,632)			2,634	001
EDU2	(10)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(8,773)	(8,773)			8,780	001
EDU2	(7)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(6,141)	(6,141)			6,146	001
EDU2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(2,632)	(2,632)			2,634	001
EDU2	(4)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(3,509)	(3,509)			3,512	001
EDU2	(4)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(3,509)	(3,509)			3,512	001
EDU2	(5)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(4,387)	(4,387)			4,390	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,755)	(1,755)			1,756	001
EDU2	(7)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(6,141)	(6,141)			6,146	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(877)	(877)			878	001
EDU2	(11)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(9,650)	(9,650)			9,658	001
EDU2	(5)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(4,387)	(4,387)			4,390	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,755)	(1,755)			1,756	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(877)	(877)			878	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,755)	(1,755)			1,756	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(877)	(877)			878	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(877)	(877)			878	001
EDU2	(4)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(3,509)	(3,509)			3,512	001
EDU2	(7)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(6,141)	(6,141)			6,146	001
EDU2	(8)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(7,018)	(7,018)			7,024	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,755)	(1,755)			1,756	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,755)	(1,755)			1,756	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,755)	(1,755)			1,756	001
EDU2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(2,632)	(2,632)			2,634	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,755)	(1,755)			1,756	001
EDU2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(2,632)	(2,632)			2,634	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,755)	(1,755)			1,756	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,755)	(1,755)			1,756	001
EDU2	(17)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(14,914)	(14,914)			14,926	001
EDU2	(19)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(16,669)	(16,669)			16,682	001
EDU2	(59)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(51,761)	(51,761)			51,802	001
EDU2	(67)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(58,779)	(58,779)			58,826	001
EDU2	(64)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(56,147)	(56,147)			56,192	001
EDU2	(73)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(64,043)	(64,043)			64,094	001
EDU2	(128)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(112,294)	(112,294)			112,384	001
EDU2	(146)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(128,086)	(128,086)			128,188	001
EDU2	(12)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(10,528)	(10,528)			10,536	001
EDU2	(14)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(12,282)	(12,282)			12,292	001

STATEMENT AS OF SEPTEMBER 30, 2010 OF THE ALLSTATE INSURANCE COMPANY

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)
EDU2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(2,632)	(2,632)			2,634	001
EDU2	(4)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(3,509)	(3,509)			3,512	001
EDU2	(4)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(3,509)	(3,509)			3,512	001
EDU2	(4)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(3,509)	(3,509)			3,512	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(877)	(877)			878	001
EDU2	(10)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(8,773)	(8,773)			8,780	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,755)	(1,755)			1,756	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,755)	(1,755)			1,756	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,755)	(1,755)			1,756	001
EDU2	(8)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(7,018)	(7,018)			7,024	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,755)	(1,755)			1,756	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,755)	(1,755)			1,756	001
EDU2	(4)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(3,509)	(3,509)			3,512	001
EDU2	(4)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(3,509)	(3,509)			3,512	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(877)	(877)			878	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(877)	(877)			878	001
EDU2	(4)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(3,509)	(3,509)			3,512	001
EDU2	(4)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(3,509)	(3,509)			3,512	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,755)	(1,755)			1,756	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,755)	(1,755)			1,756	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(877)	(877)			878	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(877)	(877)			878	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,755)	(1,755)			1,756	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(877)	(877)			878	001
EDU2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(2,632)	(2,632)			2,634	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(877)	(877)			878	001
EDU2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(2,632)	(2,632)			2,634	001
EDU2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(2,632)	(2,632)			2,634	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(877)	(877)			878	001
EDU2	(13)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(11,405)	(11,405)			11,414	001
EDU2	(15)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(13,160)	(13,160)			13,170	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,755)	(1,755)			1,756	001
EDU2	(4)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(3,509)	(3,509)			3,512	001
EDU2	(5)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(4,387)	(4,387)			4,390	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(877)	(877)			878	001
EDU2	(4)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(3,509)	(3,509)			3,512	001
EDU2	(5)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(4,387)	(4,387)			4,390	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(877)	(877)			878	001
EDU2	(10)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(8,773)	(8,773)			8,780	001
EDU2	(12)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(10,528)	(10,528)			10,536	001
EDU2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(2,632)	(2,632)			2,634	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,755)	(1,755)			1,756	001
EDU2	(4)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(3,509)	(3,509)			3,512	001
EDU2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(2,632)	(2,632)			2,634	001
EDU2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(2,632)	(2,632)			2,634	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,755)	(1,755)			1,756	001
EDU2	(4)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(3,509)	(3,509)			3,512	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,755)	(1,755)			1,756	001
EDU2	(54)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(47,374)	(47,374)			47,412	001
EDU2	(77)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(67,552)	(67,552)			67,606	001
EDU2	(6)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(5,339)	(5,339)			5,268	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,780)	(1,780)			1,756	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,780)	(1,780)			1,756	001
EDU2	(10)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(8,898)	(8,898)			8,780	001
EDU2	(11)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(9,788)	(9,788)			9,658	001
EDU2	(6)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(5,339)	(5,339)			5,268	001
EDU2	(4)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(3,559)	(3,559)			3,512	001
EDU2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(2,669)	(2,669)			2,634	001
EDU2	(6)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(5,339)	(5,339)			5,268	001
EDU2	(6)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(5,339)	(5,339)			5,268	001
EDU2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(2,669)	(2,669)			2,634	001
EDU2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(2,669)	(2,669)			2,634	001

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)
EDU2	(25)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(22,245)	(22,245)			21,950	001
EDU2	(175)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(155,715)	(155,715)			153,650	001
EDU2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(2,669)	(2,669)			2,634	001
EDU2	(5)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(4,449)	(4,449)			4,390	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,780)	(1,780)			1,756	001
EDU2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(2,669)	(2,669)			2,634	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,780)	(1,780)			1,756	001
EDU2	(4)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(3,559)	(3,559)			3,512	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(890)	(890)			878	001
EDU2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(2,669)	(2,669)			2,634	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,780)	(1,780)			1,756	001
EDU2	(7)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(6,229)	(6,229)			6,146	001
EDU2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(2,669)	(2,669)			2,634	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,780)	(1,780)			1,756	001
EDU2	(19)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(16,906)	(16,906)			16,682	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,780)	(1,780)			1,756	001
EDU2	(9)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(8,008)	(8,008)			7,902	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,780)	(1,780)			1,756	001
EDU2	(5)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(4,449)	(4,449)			4,390	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(890)	(890)			878	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(890)	(890)			878	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(890)	(890)			878	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(890)	(890)			878	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(890)	(890)			878	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(890)	(890)			878	001
EDU2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(2,669)	(2,669)			2,634	001
EDU2	(7)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(6,229)	(6,229)			6,146	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,780)	(1,780)			1,756	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(890)	(890)			878	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,780)	(1,780)			1,756	001
EDU2	(7)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(6,229)	(6,229)			6,146	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,780)	(1,780)			1,756	001
EDU2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(2,669)	(2,669)			2,634	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,780)	(1,780)			1,756	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(890)	(890)			878	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(890)	(890)			878	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(890)	(890)			878	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(890)	(890)			878	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,780)	(1,780)			1,756	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,780)	(1,780)			1,756	001
EDU2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(2,669)	(2,669)			2,634	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,780)	(1,780)			1,756	001
EDU2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(2,669)	(2,669)			2,634	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(890)	(890)			878	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,780)	(1,780)			1,756	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(890)	(890)			878	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(890)	(890)			878	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,780)	(1,780)			1,756	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,780)	(1,780)			1,756	001
EDU2	(5)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(4,449)	(4,449)			4,390	001
EDU2	(15)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(13,347)	(13,347)			13,170	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,780)	(1,780)			1,756	001
EDU2	(8)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(7,118)	(7,118)			7,024	001
EDU2	(9)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(8,008)	(8,008)			7,902	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,780)	(1,780)			1,756	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(890)	(890)			878	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,730)	(1,730)			1,756	001
EDU2	(5)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(4,324)	(4,324)			4,390	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,730)	(1,730)			1,756	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,730)	(1,730)			1,756	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,730)	(1,730)			1,756	001
EDU2	(27)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(23,350)	(23,350)			23,706	001

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)
EDU2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(2,594)	(2,594)			2,634	001
EDU2	(7)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(6,054)	(6,054)			6,146	001
EDU2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(2,594)	(2,594)			2,634	001
EDU2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(2,594)	(2,594)			2,634	001
EDU2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(2,594)	(2,594)			2,634	001
EDU2	(15)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(12,972)	(12,972)			13,170	001
EDU2	(25)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(21,620)	(21,620)			21,950	001
EDU2	(141)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(121,937)	(121,937)			123,798	001
EDU2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(2,594)	(2,594)			2,634	001
EDU2	(8)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(6,918)	(6,918)			7,024	001
EDU2	(25)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(21,620)	(21,620)			21,950	001
EDU2	(18)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(15,566)	(15,566)			15,804	001
EDU2	(10)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(8,648)	(8,648)			8,780	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(865)	(865)			878	001
EDU2	(9)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(7,783)	(7,783)			7,902	001
EDU2	(15)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(12,972)	(12,972)			13,170	001
EDU2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(2,594)	(2,594)			2,634	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(865)	(865)			878	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(865)	(865)			878	001
EDU2	(5)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(4,324)	(4,324)			4,390	001
EDU2	(4)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(3,459)	(3,459)			3,512	001
EDU2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(2,594)	(2,594)			2,634	001
EDU2	(19)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(16,431)	(16,431)			16,682	001
EDU2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(2,594)	(2,594)			2,634	001
EDU2	(69)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(60,534)	(60,534)			60,582	001
EDU2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(2,632)	(2,632)			2,634	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,755)	(1,755)			1,756	001
EDU2	(21)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(18,423)	(18,423)			18,438	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,755)	(1,755)			1,756	001
EDU2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(2,632)	(2,632)			2,634	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,755)	(1,755)			1,756	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(877)	(877)			878	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(852)	(852)			878	001
EDU2	(13)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(11,080)	(11,080)			11,414	001
EDU2	(6)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(5,114)	(5,114)			5,268	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(852)	(852)			878	001
EDU2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(2,557)	(2,557)			2,634	001
EDU2	(2)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(1,705)	(1,705)			1,756	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(852)	(852)			878	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(852)	(852)			878	001
EDU2	(3)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(2,557)	(2,557)			2,634	001
EDU2	(7)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(6,054)	(6,054)			6,146	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(890)	(890)			878	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(890)	(890)			878	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(890)	(890)			878	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(890)	(890)			878	001
EDU2	(6)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(5,339)	(5,339)			5,268	001
EDU2	(11)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(9,788)	(9,788)			9,658	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(890)	(890)			878	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(890)	(890)			878	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(890)	(890)			878	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(890)	(890)			878	001
EDU2	(1)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(890)	(890)			878	001
EDU2	(10)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	99	99		(8,898)	(8,898)			8,780	001
EDZ1	(1,000)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	12/19/2011	CME	05/19/2010	98	99		(2,540,300)	(2,540,300)			878,000	001
EDZ1	(775)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	12/19/2011	CME	05/20/2010	98	99		(1,920,295)	(1,920,295)			680,450	001
EDZ1	(225)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	12/19/2011	CME	05/20/2010	98	99		(551,880)	(551,880)			197,550	001
EDZ1	(1,000)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	12/19/2011	CME	05/20/2010	98	99		(2,452,800)	(2,452,800)			878,000	001
1349999. Subtotal - Short Futures - Hedging Other													(36,614,188)	(36,614,188)			18,438,000	XXX
1389999. Subtotal - Short Futures													(36,614,188)	(36,614,188)			18,438,000	XXX
1399999. Subtotal - Hedging Effective													4,570,639	4,570,639			10,733,125	XXX

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)
1409999. Subtotal - Hedging Other													(36,614,188)	(36,614,188)			18,438,000	XXX
1419999. Subtotal - Replication																		XXX
1429999. Subtotal - Income Generation																		XXX
1439999. Subtotal - Other																		XXX
1449999 - Totals													(32,043,548)	(32,043,548)			29,171,125	XXX

Broker Name	Net Cash Deposits
NONE	
Total Net Cash Deposits	

(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		14,444,132		14,444,132	14,444,132		14,444,132	29,171,125	29,171,125
BANK OF AMERICA	Y	Y		400,834	(21,377,361)		598,622	(23,774,841)		43,858,975	22,882,448
BARCLAY'S CAPITAL	Y	Y		423,219	(1,286,622)		423,219	(1,297,067)		11,104,435	10,241,033
BNP PARIBAS	Y	Y		121,543	(436,119)		121,543	(251,910)		15,000,000	14,685,424
CITIBANK	Y	Y		196,200	(1,820,749)		196,200	(3,229,861)		20,084,522	18,459,973
CREDIT SUISSE FB	Y	Y		214,400	(49,883)	164,517	214,400	(49,883)	164,517		
DEUTSCHE BANK	Y	Y		2,569,380	(7,463,698)		2,569,040	(7,476,629)		26,644,263	21,749,945
GOLDMAN SACHS	Y	Y		2,173,103	(13,287,742)		2,233,511	(19,785,599)		142,613,831	131,499,192
HSBC	Y	Y			(27,259)			(27,259)			
JP MORGAN CHASE BANK	Y	Y		829,722	(783,852)	45,870	829,722	(870,133)		27,000,000	27,000,000
MERRILL LYNCH	Y	Y		49,477	(34,410)	15,067	49,477	(501,409)		15,000,000	15,000,000
MORGAN STANLEY	Y	Y		1,381,812	(41,826,630)		1,424,016	(41,904,499)		75,222,268	34,777,449
ROYAL BANK OF SCTLND	Y	Y		103,739	(109,317)		103,739	(109,317)			
UBS AG	Y	Y		4,469,488	(10,682,809)		4,469,488	(10,682,809)		1,613,831	
0299999. Total NAIC 1 Designation				12,932,916	(99,186,450)	225,455	13,232,977	(109,961,217)	164,517	378,142,126	296,295,464
0899999 - Totals				27,377,048	(99,186,450)	14,669,586	27,677,109	(109,961,217)	14,608,649	407,313,251	325,466,589

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					68,878,237	57,652,196	57,595,892	XXX
Bank of America, N.A. New York, New York					(691,426,446)	(677,364,591)	(674,769,608)	XXX
Bank of Montreal Toronto, Canada		2.610	804		521,324	162,345	249,854	XXX
Bank of New York Mellon New York, New York		0.010	(3,345)		17,663,666	6,703,532	(3,489,135)	XXX
Bank of Oklahoma Tulsa, Oklahoma					662,334	637,153	549,133	XXX
Bank of the West Walnut Creek, California					115,037	303,182		XXX
Citibank, N.A. New York, New York		0.050	261		19,378,877	1,263,100	5,391,054	XXX
Commerce Bank, N.A. Kansas City, Missouri					233,194	353,294	450,950	XXX
Fifth Third Bank Cincinnati, Ohio					24,214,680	22,619,094	30,521,482	XXX
First Hawaiian Bank Honolulu, Hawaii					4,139,124	4,126,007	4,191,942	XXX
Manufacturers and Traders Trust Co. Baltimore, Maryland					1,138,006	1,503,460	980,252	XXX
First Tennessee Bank Memphis, Tennessee					5,908,265	5,602,578	5,782,816	XXX
Branch Banking and Trust Co. Richmond, Virginia					16,560,158	14,011,902	11,543,355	XXX
Harris N.A. Chicago, Illinois					1,387,540	4,848,267	6,676,368	XXX
Capital One N.A. New Orleans, Louisiana					15,708,868	13,525,437	11,695,756	XXX
Huntington National Bank Columbus, Ohio					411,629	227,353	391,625	XXX
JP Morgan Chase Bank, N.A. New York, New York		1.750	148		12,617,673	(6,873,748)	1,875,831	XXX
KeyBank National Association Cleveland, Ohio					15,499,536	18,274,301	15,996,913	XXX
M&I Marshall Ilsley Milwaukee, Wisconsin					139,660	154,688	197,935	XXX
HSBC Bank, USA Buffalo, New York					14,763,837	12,685,429	12,673,865	XXX
RBC Global Services Toronto, Canada					10,188	7,468	7,740	XXX
PNC Financial Services Cherry Hill, New Jersey					1,260,700	1,067,996	1,840,319	XXX
Regions Bank Birmingham, Alabama					3,598,980	3,886,603	1,572,068	XXX
U.S. Bank, N.A. St. Paul, Minnesota					91,588,941	90,282,291	73,605,661	XXX
Wells Fargo Bank, N.A. San Francisco, California					(109,943,591)	(89,204,045)	(85,165,254)	XXX
Bank of Alaska Anchorage, Alaska		1.990	1,338	133	266,709	266,709	266,709	XXX
								XXX
								XXX
								XXX
								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	(795)	133	(484,702,873)	(513,277,998)	(519,366,477)	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	(795)	133	(484,702,873)	(513,277,998)	(519,366,477)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	2,455,098	1,688,410	1,551,908	XXX
0599999. Total - Cash	XXX	XXX	(795)	133	(482,247,775)	(511,589,587)	(517,814,570)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
TREASURY BILL	C	09/16/2010		12/09/2010	37,989,075		2,375
0199999. U.S. Governments - Issuer Obligations					37,989,075		2,375
0399999. Total - U.S. Government Bonds					37,989,075		2,375
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							
ATLANTIC CITY ELECTRIC COMPANY		09/20/2010	0.000	10/04/2010	7,999,767		855
AVERY DENNISON CORP		09/30/2010	0.000	10/01/2010	20,000,000		194
AVON CAPITAL CORP		09/27/2010	0.000	10/12/2010	11,458,985		369
BARD (C. R.) INC		09/24/2010	0.000	10/29/2010	3,498,993		252
DCP MIDSTREAM LLC		09/30/2010	0.000	10/01/2010	5,500,000		51
NORTHERN ILLINOIS GAS		09/30/2010	0.000	10/01/2010	8,642,000		43
REED ELSEVIER		09/27/2010	0.000	10/04/2010	12,499,635		486
TELSTRA CORP.		09/01/2010	0.000	10/20/2010	709,903		154
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					70,309,282		2,405
3899999. Total - Industrial and Miscellaneous Bonds (Unaffiliated)					70,309,282		2,405
4199999. Total - Credit Tenant Loans							
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					108,298,357		4,780
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					108,298,357		4,780
8699999 - Total Cash Equivalents					108,298,357		4,780